Online Non-Preemptive Story Scheduling in Web Advertising

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ABSTRACT
This paper is concerned with online story scheduling, motivated by storyboarding in online advertising. In storyboarding, triggered by the browsing history of a user, advertisers arrive online and wish to present a sequence of ads (stories) on the website. The user ceases to browse with probability 1 − \( \beta \) at each time step. Once the user finishes watching an ad, the advertiser derives a reward. The goal of the website is to determine a schedule that maximizes the expected total reward. This problem was first introduced by Dasgupta et al. (SODA’09) [7], and then improved by Alberts and Passen (ICALP’13) [4]. In this paper, we abandon the preemptive assumption in [7] and [4], and consider a more realistic setting: online non-preemptive story scheduling, i.e., a running job (correspond to advertiser’ story) cannot be preempted even if another job leads to a higher reward.

Specifically, we study the setting where only 1-lengthed and 2-lengthed ads are allowed. We first present a greedy algorithm which achieves a competitive ratio of \( \beta^{k-1} \), and prove that this ratio is optimal for deterministic algorithms. Then, we propose a randomized algorithm with a competitive ratio of \( \frac{1}{1-\beta^{k}} \) for general \( \beta \), and then show that no randomized algorithm can achieve a competitive ratio better than \( \frac{1-\beta^{k-1}}{1-\beta^{k}} \).

1. INTRODUCTION

Online advertising [11, 13, 14, 22] is very popular in numerous industry sectors. It has even become the major source of revenue for several distinguished Internet companies [6]. As an advanced form of online ads, storyboarding was first launched in New York Times Digital [24] and has been gaining increasing attention recently.

Storyboarding is referred to as sequence advertising or surround sessions [24]. In storyboarding, triggered by user’s browsing history in a website, advertisers arrive online and wish to present a sequence of ads to the user. From one time to another, there is only one selected advertiser who owns the right to use a sequence of consecutive pages for advertising purpose. To convey his/her message, the advertiser can use these pages to create a story line of a given product.

The algorithmic approach to achieve storyboarding is referred to as story scheduling, which was first introduced by Dasgupta et al. (SODA’09) [7]. In their setting, stories (jobs) arrive online, and value is obtained for each scheduled unit. Jobs can be preempted, however, no further value can be derived from the remaining unscheduled units. Online algorithms were proposed in [7] and [4] for story scheduling, whose total rewards are competitive against that of the optimal offline scheduler with the knowledge of all jobs.

Different from the setting in [7] and [4], in this paper, we consider the more realistic non-preemption setting. The preemptive setting is not realistic for several reasons. First, user experience is bad if an ad (e.g., a video ad) is interrupted while it is being watched by a user. Second, it is troublesome to evaluate the reward of an interrupted ad, and thus difficult for the website to charge fees for the advertiser.

In our setting, once a job is scheduled, other arriving jobs must wait until that job is completed. No job (even with much higher value) can preempt an on-going job. For this new setting, we design two effective scheduling algorithms and conduct competitive analysis on them.

1.1 Model and Problem Formulation

Time is discretized throughout this paper. Consider a user who starts visiting a website at time \( t = 0 \). At each time step, the user continues surfing with probability \( \beta \), where \( 0 < \beta < 1 \), and stops surfing with probability \( 1 - \beta \). Jobs (stories) arrive online, and each job \( i \) is characterized by a vector \( (a_i, t_i, v_i) \), where \( a_i \) is the arrival time of the job, \( t_i \) is the length of the job (i.e., the length of story the advertiser would like to display), and \( v_i \) is the per-unit value\(^1\) of the job. Note that the user may cease with probability \( 1 - \beta \) at each step, so the real (expected) reward should be discounted by the show time of the job. For example, a job with length

\(^1\)In this paper, we do not restrict the range of per-unit value, i.e., the per-unit value of a job can be arbitrary large.
2 will get expected reward of \( v_i + v_i \beta \) if shown at time 0 and of \( v_i \beta^2 + v_i \beta^3 \) if at time 2. As a result, the expected reward of a job that is scheduled at time 1 can be written as
\[
v_i \sum_{t=0}^{1+\beta_1-1} \beta^t = v_i \beta^1 \frac{1-\beta^2}{1-\beta}.
\]

In practice, many websites impose certain constraints on the lengths of the stories. In this paper, we assume the website allows either 1-lengthed ad or \( k \)-lengthed (\( k \geq 2 \)) ad, for simplicity and without loss of much generality. Actually, we can regard the 1-lengthed ad as a single shot ad, and the \( k \)-lengthed ad as a storyline of ads (or ad sequence) [14].

We study the no-deadline model, i.e., a job \( i \) can be scheduled at any time after its arrival (the time horizon is infinite). For a certain job scenario \( S \), a schedule \( A \) specifies which job to execute at each time \( t \geq 0 \). Note that preemption of jobs is not allowed. Therefore, the expected reward \( R_A(S) \) can be written \( \sum_{t=0}^{\infty} \beta^t \cdot v(t) \), where \( v(t) \) is the per-unit value of the job scheduled at time \( t \). The goal of our algorithm design is to maximize the expected reward.

Similar to [7], we use competitive ratio [19] to evaluate the performance of an online scheduling algorithm. We say that an algorithm (scheduler) \( A \) is \( c \)-competitive (has a competitive ratio of \( c \)), if \( R_A(S) \geq c \cdot R_{opt}(S) \) holds for any scenario \( S \), where \( 0 < c \leq 1 \) and \( opt \) is the optimal offline schedule which has full information about all the future jobs of scenario \( S \).

### 1.2 Our Work

For deterministic algorithms, we observe that the best competitive ratio one can hope is \( \beta^{-1} \). We design a greedy algorithm \( A_1 \) (higher per-unit value first) in Section 3 and prove that it achieves this optimal ratio (see Theorem 1).

Note that although the greedy algorithm is natural, it remains a great challenge to analyze its competitive ratio. The challenge comes from several aspects:

1. **Delayed Effect**: It is possible that the scheduling time of a job under the greedy algorithm be much later than that under the optimal algorithm. See Example 1 for some intuitive sense. Therefore, there does not exist such a simple “mapping”, by which the optimal value obtained from any time unit can be “mapped” to either the same time unit or one of the next \( k-1 \) ones under the greedy algorithm.

**Example 1.** When a high-value job \( a_2 \) arrives, there is a low-value long job \( a_1 \) being scheduled. According to the non-preemption rule, job \( a_2 \) has to wait until \( a_1 \) is completed. Note that just after the time that \( a_1 \) is completed, jobs (denote as set \( C_1 \)) with higher values (higher than that of \( a_2 \)) might arrive one by one. Thus, under the greedy algorithm, \( a_2 \) would be delayed again and again. However, under the optimal offline algorithm, it is possible that \( a_2 \) is scheduled at the time it just arrives, as the optimal offline algorithm isclairvoyant to schedule the low-value long job \( a_1 \) somewhere else.

2. **Nested Effect**: The delayed effect may be nested. Take the job set \( C_1 \) mentioned above for example. It is possible that there is a job in \( C_1 \) encountering a similar situation as \( a_2 \). Formally, \( a_{j+1} \in C_1 \) has higher value than \( a_j \in C_1 \), but \( a_{j+1} \) arrives later than \( a_j \). Then \( a_{j+1} \) may be delayed by \( a_j \). Right after \( a_j \) is completed, jobs (denoted by \( C_2 \), where \( C_2 \subseteq C_1 \)) with higher values (than \( a_{j+1} \)) could arrive later than \( k-1 \) time units.

One by one. Thus, the greedy algorithm would delay \( a_2 \) further, until all jobs in \( C_2 \) are accomplished. However, since the time horizon is infinite and the value of each job is unbounded, the adversary is able to design an unlimited number of such nesting. Clearly, the worst-case analysis would become significantly involved and hard to follow when the nesting is very deep.

3. **Nested Effect**: Due to non-preemption rule, a job has to wait until the current job is completed. So a low-value long job may delay a high-value job. The chain effect happens when the delayed high-value job itself is a long job, so this long job may delay a subsequent higher-value job. Formally, let \( a_1, \ldots, a_n \) be long jobs, such that for every \( j = 1, \ldots, n-1 \), \( a_j \) arrives just before \( a_{j+1} \) but the value of \( a_{j+1} \) is greater than that of \( a_j \). As the time horizon is infinite and the value of a job is not upper bounded, this may cause a lot of delay and utility loss as beta goes down. It is not easy to estimate the accumulated delay cost compared with the optimal offline algorithm, let alone the chain effect may be deeply entwined with the nested effect.

Given this situation, a carefully designed competitive analysis is needed. Actually, we obtain a stronger result as we use the offline optimal preemptive allocation as the benchmark, which has a larger expected reward than the non-preemptive optimal allocation, and show the greedy algorithm can be \( \beta^{k-1} \) competitive regarding to this benchmark.

We first introduce Lemma 2, which is universally applicable in the discounted time horizon scheduling. In brief, Lemma 2 presents a new algorithm \( A_d \), which is the same as Greedy Algorithm \( A_1 \) except that it has to schedule jobs from time \( k-1 \) on. Lemma 2 says that the expected reward obtained by \( A_d \) is at least \( \beta^{k-1} \) times that obtained by \( A_1 \).

At first sight, Lemma 2 may be misunderstood as trivial, because a careless thought may arise: \( A_d \) schedules jobs in the same order as \( A_1 \), except for that all jobs are scheduled \( k-1 \) time units later.

This thought misses the important restriction that \( A_d \) itself is a greedy algorithm. For example, a short job \( 1 \) arrives at time 0 and a long job \( 2 \) (with higher per-unit value than job \( 1 \)) arrives at time 1. Clearly, \( A_1 \) will schedule job \( 1 \) at time 0 and schedule job \( 2 \) at time 1. Note that \( A_d \) will schedule job \( 2 \) at time \( k-1 \) and schedule job \( 1 \) at time unit \( 2k-1 \), rather than schedule job \( 1 \) at time \( k-1 \) and schedule job \( 2 \) at time \( k \). So, the order of scheduling jobs in \( A_d \) can be very different from that in \( A_1 \). Therefore, the \( \beta^{k-1} \) approximation can not be derived directly. In fact, the proof is technical and involved.

Lemma 2 works as a useful tool to prove Theorem 1.

Then we prove the \( \beta^{k-1} \) upper bound for the competitive ratio of any online deterministic algorithm (see Theorem 2). In this way, we can come to the conclusion that the greedy algorithm is an optimal deterministic algorithm.

We then consider randomized algorithms. The motivation is that the deterministic greedy algorithm may perform poorly when \( \beta \) is extremely small or \( k \) is extremely large. To handle this issue, we design a randomized algorithm \( A_R \) in Section 4 and prove its competitive ratio to be \( \frac{1}{1+1} \) (see Theorem 3). The key idea behind \( A_R \) is to ensure that each job has the chance of exactly \( \frac{1}{1+1} \) to be scheduled at a unique time \( t \), which estimates the earliest time of scheduling this job under \( opt \).
2. RELATED WORK

Motivated by applications in web advertising, several variants and generalizations of online advertising have been studied recently [1, 2, 3, 11, 13, 14, 22]. As far as we know, storyboarding as an important form of advertising has only been studied by [4, 7]. Dasgupta et al. [7] give a deterministic \( \frac{1}{2} \)-competitive algorithm for the storyboarding problem, and show that no deterministic online algorithm can achieve a competitive ratio better than \( \frac{1}{2} \), for general \( \beta \). Alberts and Passen [4] improve the results by giving a \( \frac{1}{1+\epsilon} \)-competitive algorithm, where \( \phi = (1 + \sqrt{5})/2 \) is the Golden Ratio. The main difference between their work and ours is that they consider a preemptive setting.

There is a long research line regarding of online scheduling problems (see [18, 21, 28] for a survey). However, the traditional scheduling problem does not consider a discount time horizon and usually specify a deadline for each job, which is the main difference from our work. Zhang et al. [29] study a horizon and usually specify a deadline for each job, which is been studied by [4, 7].

3. DETERMINISTIC ALGORITHM

The main challenge of designing online algorithms for the non-preemptive scheduling problem is the competition of a current low-value job and a possible future high-value job: As the online algorithm has no information about future jobs, when it is executing a long job (with length \( k \)), it is possible that a job with much higher value arrives. Thus the more valuable job has to be delayed and incurs a loss. The loss may be extremely large when the value of a job is not upper bounded.

In this section we propose a greedy algorithm and analyze its competitive ratio. We prove that the algorithm is an optimal deterministic algorithm in terms of competitive ratio by charactering an upper bound on the competitive ratio of any deterministic algorithm.

3.1 The Greedy Algorithm

The greedy algorithm is described in Algorithm 1. Here, a time point \( t \) is called available if no job is being processed at \( t \).

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\textbf{Algorithm 1} The Greedy Algorithm \( A_1 \)

\begin{enumerate}
\item for each available time \( t \geq 0 \) do
\item Schedule the job with the highest per-unit value.
\item end for
\end{enumerate}

From now on, we will prove the competitive ratio of \( A_1 \), which is shown in Theorem 1.

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\textbf{Theorem 1.} The greedy algorithm \( A_1 \) has a competitive ratio of \( \beta^{k-1} \).

As aforementioned, let \( opt \) denote the optimal offline scheduling when the full information of future jobs is known in advance. Furthermore, let \( opt^* \) denote the optimal offline scheduling when the full information of future jobs is known in advance and preemption is allowed. Obviously, \( opt^* \) always leads to a reward no less than \( opt \). To analyze the competitive ratio of \( A_1 \), in principle, we need to compare with \( opt \). Here, instead of comparing with \( opt \) directly, we achieve a slightly stronger result since we compare with a stronger benchmark \( opt^* \). In the proof, we will show that \( A_1 \) obtains a competitive ratio of at least \( \beta^{k-1} \) even if the benchmark is \( opt^* \) instead of \( opt \).

To make the proof more readable, we introduce the following lemma.

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\textbf{Lemma 2.} For any job set \( S \), suppose w.l.o.g. that the earliest arrival time of jobs in \( S \) is 0. We define a new algorithm \( A_d \) which is the same as Greedy Algorithm \( A_1 \), except that it has to schedule the jobs from time \( k - 1 \) on. We claim that the expected reward obtained by \( A_d \) is at least \( \beta^{k-1} \) times that obtained by \( A_1 \).

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\textbf{Proof.} We use induction to prove this lemma. If there is only one job, the theorem holds trivially. Now we only need to prove the case of \( n \) jobs given that the theorem holds for less than \( n \) jobs. First, we introduce the definition of conformity.

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\textbf{Definition 1.} We say a job sequence scheduled by \( A_d \) during the period \([t_1 + k − 1, t_2 + k − 1] \) is in conformity with the job sequence scheduled by \( A_1 \) during the period \([t_1, t_2] \), if the job scheduled by \( A_d \) at time \( t + k − 1 \) is the same as the job scheduled by \( A_1 \) at time \( t \), for any time \( t \in [t_1, t_2] \).

If the job sequence scheduled by \( A_d \) is in conformity with \( A_1 \) all the time, then the reward obtained by \( A_d \) is \( \beta^{k-1} \).
times that obtained by $A_1$, clearly. Therefore, it suffices to compare the sequences at the time when unconformity occurs. There are three possible cases that may happen, as shown in Figure 1. For a job $J_i$ scheduled by $A_1$ (resp. $A_d$), we denote its starting time as $s_i$ (resp. $s'_i$) and its finishing time as $f_i$ (resp. $f'_i$).

(a) Fig 1 (a) describes such a case: when the unconformity occurs, $A_1$ has just finished a short job $J_1$. At this time (i.e., time $f_1$), $A_d$ schedules a job $J_2$ instead of $J_1$. In fact, $J_2$ is the job with highest per-unit value at that time, so it is also scheduled by $A_1$ at the same time. We claim that, before the time $A_d$ schedules $J_1$, the sequences (in the dashed boxes) under $A_1$ and $A_d$ must be identical. In particular, these are the jobs with higher per-unit value than $J_i$ and arrival time earlier than $T_0 = s'_i$. Obviously, the reward obtained by $A_d$ before $T_1 = f'_1$ is at least $\beta$ (i.e. $\beta^{k-1}$) times that obtained by $A_1$ before $T_0$. Thus the problem is reduced to analyze the remaining part of $A_d$ from $T_0$ on (comparing with $A_1$ from $T_0$ on), which is already covered by the induction hypothesis.

(b) Fig 1 (b) describes such a case: when the unconformity occurs, $A_1$ schedules a long job $J_1$, but $A_d$ schedules another long job $J_2$ instead. It is obvious that $J_2$ must have a higher per-unit value than $J_1$. Therefore, $s_2 \leq s'_2 - 1$. Now, we consider the job scheduled by $A_d$ at time $f_2 - 1$. There are three cases: (1) it is just the job $J_1$; (2) it is a short job; (3) it is a long job other than $J_1$. For simplicity, we combine these cases in the example in Figure 1 (b). In this example, a long job $J_3$ is scheduled by $A_d$ at time $f_3 - 1$. Then similarly, we have $s_3 \leq s'_3 - 1$ and continue to discuss the job scheduled by $A_d$ at time $f_3 - 1$. In this example, a short job $J_4$ is scheduled by $A_d$ at time $f_4 - 1$. We now consider a subsidiary allocation $A'_1$ which is the same as $A_1$ except the allocation of $J_1, J_2, J_3$ (see the figure). Since the per-unit value of $J_1$ is less than $J_2$ and $J_3$, the reward of $A'_1$ is greater than that of $A_1$. By comparing $A_d$ with $A_1$, we notice that $S$ and $S'$ share the same constitution. That is, the same set of jobs, though the orders may differ. Therefore, using the induction hypothesis, $S_1$ has reward at least $\beta^{k-1}$ times that of $S_1$. Thus, the reward of $A_d$ before time $T_1 = f_3 - 1$ is at least $\beta^{k-1}$ times that of $A'_1$ before $T_0 = s_3$. The remaining part of this problem (the subsequence of $A_d$ from $T_1$ on) reduces to case (c).

(c) Fig 1 (c) describes such a case: $A_d$ schedules a short job $J_2$ instead of $J_1$ when the unconformity occurs. Similar to our argument for case (b), we discuss the behavior of $A_d$ at $s_2$ and so forth. As depicted in the figure, a short job $J_3$ is scheduled at $s_2$, and a long job $J_4$ is scheduled at $s_3$. Through the subsidiary allocation $A'_1$, which differs from $A_1$ in the allocations of $J_1, J_2, J_3, J_4$ (see the figure), we will get: on the one hand, the reward of $A'_1$ is greater than $A_1$; on the other hand, the reward of $A_d$ before $T_1 = f_3 - 1$ is at least $\beta^{k-1}$ times the reward of $A'_1$ before $T_0 = s_3$. It remains to discuss the sequence scheduled by $A_d$ starting from $T_1$. This can be reduced to case (c) if $J_3$ is a short job, to case (b) if $J_3$ is a long job other than $J_1$, and to the induction hypothesis if it is job $J_1$.

\[ \square \]

### 3.2 Proof of Theorem 1

In this subsection, we apply Lemma 2 to prove the competitive ratio of $A_1$. To make it easier to follow the technique, we first prove the special case, i.e., $k = 2$. The proof for general $k$ is similar, and we will introduce it afterwards.

**Proof.** Consider the job sequence arranged by $opt^*$. If there does not exist preemption-resume, then $A_1$ must arrange the same sequence as $opt^*$ does, and the ratio is 1 obviously. So in the following, we assume there exists preemption-resume. We denote the first preempted long job as job $a$, and its two segments as $a_1$ and $a_2$ (refer to Fig 2 (a)). Clearly, $a_1$ and $a_2$ are both of length 1 and $a_1$ is scheduled earlier than $a_2$. Fig 2 (a) depicts a part of job sequence under $opt^*$,
which includes $a_1$, $A$ and $a_2$. Here, we use $A$ to represent the job sequence scheduled between $a_1$ and $a_2$. First, we give a useful observation below.

**Observation 1.** Each time unit between $a_1$ and $a_2$ are occupied and every job scheduled between $a_1$ and $a_2$ has a higher per-unit value than job $a$.

Fig 2 (b) and Fig 2 (c) depict two possible sequences under $A_1$, and in these two cases we denote the job sequence after $a$ as $A_1$ and $A_2$ respectively. By taking Observation 1 into consideration, we have another two observations as follows.

**Observation 2.** The constitutions of $A$, $A_1$ and $A_2$ are the same, i.e., they include the same jobs.

**Observation 3.** There may exist jobs whose preemption and resume both occur between $a_1$ and $a_2$ (or occur after $a_2$), but cannot exist such situation: preemption occurs between $a_1$ and $a_2$, but resume occurs after $a_2$.

Observation 2 and Observation 3 are non-negligible, since then we can focus on sequence $(a_1, A, a_2)$ without loss of generality.

We look into the job sequence $A$. If there does not exist preemption-resume in $A$, then the jobs in $A$ are scheduled greedily under $opt^*$. Because $A_1$ has to schedule the jobs in $A$ after completing $a$, which leads to one time-unit delay, we can apply Lemma 2 here, and derive our desired result directly.

Otherwise, if there exists preemption-resume in $A$, then we denote the first preempted long job as $b$, and its two segments $b_1$ and $b_2$ respectively. We may have two possible cases:

1. **Job b is scheduled at the time that $b_2$ is scheduled by $opt^*$**, please refer to Fig 2 (b). Actually, $B_1$ is identical to $B$ in this case. Fig 2 (a) shows that the job sequence of $A$ is divided into three parts: $I_1^*, I_2^*$ and $I_3^*$. Fig 2 (b) shows that the job sequence of $A_1$ is also divided into three parts $I_1, I_2$ and $I_3$. Then applying Lemma 2 to $I_1, I_2$ and $I_3$ respectively, we can get that the reward obtained by $A_1$ during $I_1, I_2$ or $I_3$ is at least $\beta$ times of that obtained by $opt^*$ during $I_1^*, I_2^*$ or $I_3^*$ respectively. So in this case the sequence in $A_1$ must have reward at least $\beta$ times of that in $opt^*$.

2. **Job b is scheduled at the time that $b_1$ is scheduled by $opt^*$**, please refer to Fig 2 (c). Clearly, job sequence $I_2^*$ is in accord with $I_2$, and we will discuss them later. We first consider the remaining parts in $A$ and $A_2$, and denote them as $A - I_2^*$ and $A_2 - I_2^*$ respectively. We can apply Lemma 2 to job sequence $A_2 - I_2^*$, and derive that the reward obtained by $A_2$ during $A - I_2^*$ is at least $\beta$ times of that obtained by $opt^*$ during $A - I_2^*$. We now turn to discuss $I_2^*$ and $I_2$. Since jobs in sequence $B_2$ are “delayed” compared to the jobs in sequence $B$, we reduce to analyze the job sequence $B$, and the analysis is the same as that of $A$.

Then, we can apply reduction until the proof is completed.

As for the case of general $k$, the proof is similar. We can still refer to Fig 2, though some notations in Fig 2 have different meanings now: $a_1$ (resp. $b_1$) and $a_2$ (resp. $b_2$) denote the first and last segments of job $a$ (resp. $b$) in $opt^*$. Different from the case of $k = 2$, when $k > 2$, $a_1$ (resp. $b_1$) and $a_2$ (resp. $b_2$) can be integers other than 1, and $A$ (resp. $B$) can include other segments of $a$ (resp. $b$). We denote the segments of $a$ (resp. $b$) in $A$ (resp. $B$) as $A'$ (resp. $A''$), and denote $A = A - A'$ (resp. $B = B - B'$). Clearly, all jobs in $A$ (resp. $B$) have higher per-unit value than $a$ (resp. $b$).

If there does not exist any preemption-resume in $A$, then the jobs in $A$ are scheduled greedily under $opt^*$. Since $A_1$ has to schedule the jobs in $A$ after completing $a$, which induces $\|a\| - |a_1| \text{ time units (less than } k - 1 \text{ delay}, we can apply Lemma 2 here and derive our desired result directly.

If there does exist preemption-resumes in $A$, then we discuss the time that $b$ is scheduled under $A_1$. Case 1 denotes the case in which job $b$ is scheduled after the jobs in $B$, and case 2 denotes the case in which job $b$ is scheduled before the jobs in $B$. Refer to Fig 2 (b) and Fig 2 (c) respectively.

**Observation 4.** In both case 1 and case 2, the jobs scheduled in $I_1^*$ under $opt^*$ must be scheduled after job $b$ under $A_1$.

In Fig 2 (b), $I_1$ contains part (all) of the jobs which are scheduled in $I_1^*$ under $opt^*$, $B_1$ contains all the jobs in $B$
and part of jobs scheduled in $I_1^*$, and $I_3$ contains all the jobs scheduled in $I_2^*$ and part of jobs scheduled in $I_3^*$.

In Fig 2 (c), $B_2$ only contains all the jobs in $B$, as all jobs in $B$ (thus $B_2$) have higher per-unit values than job $b$.

We now discuss the reward obtained by $A_1$ under the above two cases.

(1) In case 1, we construct a subsidiary allocation, in which, "all" the jobs in $I_1^*$ (resp. $B$ and $I_2^*$) are scheduled greedily in $I_1$ (resp. $B_1$ and $I_3$). On one hand, similar to the $k = 2$ case, we can get that the reward obtained by the subsidiary allocation during $I_1$, $I_2$ or $I_3$ is at least $\beta^{k-1}$ times of that obtained by opt" during $I_1^*$, $I_2^*$ or $I_3^*$ respectively. On the other hand, the reward of $A_1$ must be no less than that of the subsidiary allocation, due to the greedy property. In fact, the time $b$ scheduled under $A_1$ might be no later than that under the subsidiary allocation. Therefore, in this case the sequence in $A_1$ must have reward at least $\beta^{k-1}$ times of that of opt".

(2) In case 2, similar to the $k = 2$ case, we first consider $A - I_2^*$ and $A_2 - I_2^*$. We can apply Lemma 2 to job sequence $A_2 - I_2^*$, and derive that the reward obtained by $A_1$ during $A_2 - I_2^*$ is at least $\beta^{k-1}$ times of that obtained by opt" during $A - I_2^*$. We then discuss $I_2^*$ and $I_2^*$. It is easy to know that jobs in sequence $B_2$ are delayed (no more than $k - 1$ time units) compared to the jobs in sequence $B$. We reduce to analyze the job sequence $B$, and the analysis is the same as that of $A$.

Similarly, we apply reduction until the proof is completed. □

3.3 Upper Bound for the Deterministic Algorithms

One may wonder whether there exists a deterministic algorithm which can achieve a competitive ratio better than $\beta^{k-1}$. The following theorem gives a negative answer, and thus bounds the power of deterministic algorithms.

**Theorem 2.** No deterministic algorithm can achieve a competitive ratio better than $\beta^{k-1}$.

**Proof.** We use an adversary argument. Consider the following scenario: at time 0, a long job (with length $k$) with per-unit value $v_o$ (thus total value $v_o = v_o \cdot \frac{1}{1 - \beta^k}$) arrives. If a deterministic algorithm $A$ is to schedule it at time $t$, then the adversary would release a dominant short job with per-unit value $v_h$ ($v_h$ is sufficiently large) at time $t + 1$. In such case, $A$ obtains a reward $\beta^t \cdot (v_o + \beta^k \cdot v_h)$, while the optimal offline algorithm can obtain $\beta^t \cdot (\beta \cdot v_o + \beta^2 \cdot v_h)$. Therefore, the competitive ratio is at best $\frac{\beta^t \cdot (v_o + \beta^k \cdot v_h)}{\beta^t \cdot (\beta \cdot v_o + \beta^2 \cdot v_h)} \geq \beta^{k-1}$, when $\frac{v_h}{v_o} \to \infty$. □

In this way, we come to the conclusion that the greedy algorithm is among the optimal deterministic algorithms.

4. A $\frac{1}{K+1}$-Competitive Randomized Algorithm

In the previous section, we study the performance of deterministic algorithms. Although the performance of greedy algorithm matches the upper bound for any deterministic algorithms, it may perform poorly when $\beta$ is extremely small or $k$ is extremely large. Therefore, in the following two sections, we focus on randomized algorithms, and consider whether randomization will help improve the performance of algorithms. We introduce a randomized algorithm which can ensure a competitive ratio of $\frac{1}{K+1}$ in this section.

The algorithm $A_2$ is described in Algorithm 2. In $A_2$, $\mu(\cdot)$ is an indicator function: if input is a non-zero set, then $\mu(\cdot) = 1$, otherwise $\mu(\cdot) = 0$.

$A_2$ operates as follows: for each available time $t^6$, $A_2$ selects a long job $l^*$ with highest per-unit value (Line 2) and schedules it at $t$ according to a well-defined probability (Line 6). If there exist other long jobs, we delay them to time $t + k$ as if their arrival time was $t + k$ (Line 3). This process is based on the fact that in opt the reasonable earliest scheduling time of these jobs is not earlier than $t + k$, since job $l^*$ has higher per-unit value than them. If there exist short jobs, we denote the one with highest per-unit value as $s^*$ (Line 2), and delay the others to time $t + 1$ as if their arrival time was $t + 1$ (Line 3).

Intuitively, the probability of scheduling $l^*$ at time $t$ depends on how many long jobs arrive before $t$ whose execution may interfere with the execution of $l^*$ at $t$. In precise, we only need to check the $k - 1$ time points: $\{t - k + 1, \ldots, t - 1\}$. Taking the interference into consideration, we intend to ensure the scheduling of $l^*$ at time $t$ with probability $\frac{1}{K+1}$ finally.

**Algorithm 2** The Randomized Algorithm $A_2$

1: for each time $t \geq 0$ do
2: Denote the set of long (resp. short) jobs arriving at $t$ as $L(t)$ (resp. $S(t)$), the job with highest per-unit value in $L(t)$ (resp. $S(t)$) as $l^*$ (resp. $s^*$).
3: Delay all jobs in $L(t) \setminus l^*$ (resp. $S(t) \setminus s^*$) to the time $t + k$ (resp. $t + 1$), as if their arrival time was $t + k$ (resp. $t + 1$).
4: if time $t$ is available then
5: if $L(t) \neq \emptyset$ then
6: Schedule the job $l^*$ with probability
7: \[ \sigma(t) = \frac{1}{k + 1 - \sum_{i=1}^{k-1} \mu(L(t-i))} \]
8: if job $l^*$ is scheduled after randomization then
9: Throw away job $s^*$, if any.
10: else
11: Schedule job $s^*$, if any.
12: Throw away job $l^*$.
13: end if
14: else
15: Schedule job $s^*$, if any.
16: end if
17: Throw away job $l^*$ and job $s^*$, if any.
18: end if
19: end for

After randomization, there exist two cases:

- If $l^*$ is scheduled, throw away the short job with highest per-unit value ($s^*$) (Line 8).
- If $l^*$ is not scheduled, throw away $l^*$ (Line 11) and

---

6 A time point $t$ is available if there is no job processed at $t$. 

---
“plug in” the short job with highest per-unit value (i.e., \( s^* \)) if any (Line 10).

If there does not exist any long job at time \( t \), \( A_2 \) schedules the short job with highest per-unit value (i.e., \( s^* \), if any) directly (Line 14).

Note that for the unavailable time, i.e., some long job is under process, the possible job \( l^* \) and \( s^* \) at that time (the definitions are the same as above) should also be thrown away (Line 17).

In Figure 3, we use an example to illustrate the operation of algorithm \( A_2 \).

![Figure 3: An example of the processing of \( A_2 \)](image)

**Example 3.** In this \( k = 3 \) example, we have two long jobs (\( a_1 \) and \( a_2 \)) which arrive at time 0, and job \( a_1 \) has a higher per-unit value than \( a_2 \) does. So at the time 0, our algorithm delays \( a_2 \) to time 3 and schedules job \( a_1 \) with probability \( \frac{1}{2} \). If \( a_1 \) is finally scheduled at time 0, then job \( b \) and job \( c \) will be thrown away at time 1 and 2 respectively. Otherwise, the algorithm throws \( a_1 \) and schedules job \( b \) with probability \( \frac{1}{2} \) at time 1. Note that the final probability that job \( b \) would be scheduled is \( (1 - \frac{1}{2}) \cdot \frac{1}{2} = \frac{1}{4} \).

In the same way, if job \( c \) (or job \( a_2 \)) had not been thrown away before, then it would be considered to be scheduled with probability \( \frac{1}{2} \). The reason is: for job \( c \), there were two jobs \((a_1 \) and \( b) \) which might interfere with it; for job \( a_2 \) (remember we regard the arrival time of \( a_2 \) as time 3), there were also two job \((b \) and \( c) \) which might interfere with it. Therefore, we get the desired final probability \( \frac{1}{4} \) that job \( c \) or job \( a_2 \) would be scheduled \((1 - \frac{1}{2}) \cdot \frac{1}{4} = \frac{1}{4} \).

As for job \( d \), because there would be only one job \( (a_2) \) that might interfere with it, if it had not been thrown away, it would be considered to be scheduled with probability \( \frac{1}{2} \), thus, we get the desired final probability \( \frac{1}{4} \).

The situation for short jobs \((e_1 \) and \( e_2) \) is relatively simple. As \( e_1 \) has a higher per-unit value than \( e_2 \), \( e_2 \) is delayed one time unit afterwards anyway. If job \( d \) is scheduled finally, \( e_1 \) will be thrown away, otherwise, \( e_1 \) will be scheduled.

**Theorem 3.** Algorithm \( A_2 \) achieves a competitive ratio of \( \frac{4}{1 + t} \), for general \( \beta \).

**Proof.** The proof idea is rooted in the process of this algorithm. Actually, according to the rule of \( A_2 \), every long job has the chance of \( \frac{1}{1 + t} \) to be scheduled at some time \( t \). It is worth mentioning that \( t \) is the earliest possible time this job would be scheduled under \( opt \).

We now explain how \( \frac{1}{1 + t} \) comes out. As for the first arrived long job, the algorithm will schedule it with probability \( \frac{1}{1 + t} \) clearly. By induction, if we assign \( \sigma(t) \) as the probability to schedule for a long job at time \( t \), then in consideration of the interference from possible earlier scheduled jobs, the final probability to schedule this job should be

\[
(1 - \frac{1}{1 + k + 1} \sum_{i=1}^{k-1} \mu(L(t - i))) \cdot \sigma(t)
\]

\[
= \frac{1 - \frac{1}{k + 1} \sum_{i=0}^{k-1} \mu(L(t - i))}{k + 1 - \sum_{i=1}^{k-1} \mu(L(t - i))}
\]

\[
= \frac{1}{k + 1}.
\]

As for the short job that arrives at \( t \), the final probability to schedule is at least

\[
1 - \frac{1}{k + 1} \cdot \sum_{i=0}^{k-1} \mu(L(t - i)) \geq \frac{1}{k + 1}.
\]

Since every job has at least \( \frac{1}{k + 1} \) chance to schedule at some time \( t \) which is no later than its earliest possible scheduled time under \( opt \). Therefore, the competitive ratio obtained by \( A_2 \) is at least \( \frac{1}{k + 1} \).

The following table shows the threshold \( \beta^* \) for several typical value of \( k \). That is, if \( k \) is a fixed \( k \), the randomized algorithm \( A_2 \) performs better than the deterministic algorithm \( A_1 \) when \( \beta < \beta^* \).

<table>
<thead>
<tr>
<th>( k )</th>
<th>( 2 )</th>
<th>( 3 )</th>
<th>( 4 )</th>
<th>( 5 )</th>
<th>( 10 )</th>
<th>General ( k )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \beta^* )</td>
<td>( \frac{1}{3} )</td>
<td>( \frac{1}{2} )</td>
<td>( 0.58 )</td>
<td>( 0.64 )</td>
<td>( 0.77 )</td>
<td>( (k + 1)^{-1} )</td>
</tr>
</tbody>
</table>

5. **Bounding the Power of Randomization**

In this section, we characterize the boundary of our research and give an upper bound on the competitive ratios of any randomized algorithms. Formally, we have the following theorem.

**Theorem 4.** No randomized algorithm can achieve a competitive ratio better than \( (1 + \frac{(1 - \beta^k - 1)^k}{(1 - \beta^k)^k})^{-1} \).

**Proof.** Let us take the \( k = 3 \) case for example, and the proof for general \( k \) is essentially the same. We will use an adversary argument and show that under some scenarios, no algorithm can achieve a ratio better than \( (1 + \frac{(1 - \beta^k - 1)^k}{(1 - \beta^k)^k})^{-1} \).

The adversary will release at most two jobs: a long job \( l \) (with length 3) and a short dominant job \( s \) (with length 1 and much larger per-unit value than \( l \)).

At time 0, the long job \( l \) is released. For an arbitrary randomized algorithm \( \mathbb{A} \), we can use a vector \( (x_1, x_2, x_3, x_4) \) to represent the probability that \( \mathbb{A} \) starts to schedule \( l \) at each time point. Formally, \( x_1, x_2 \) and \( x_3 \) represent the probability that \( \mathbb{A} \) intends to schedule the job at time 0, 1 and 2 respectively, and \( x_4 \) is the probability to schedule the job at or later than time 3. Clearly, we have \( x_1 + x_2 + x_3 + x_4 = 1 \).

Given \( \mathbb{A} \), we construct the following possible adversarial behaviors:

1. No other job is released any more. Then, \( \mathbb{A} \) obtains an (expected) reward no greater than \( (x_1 + \beta \cdot x_2 + \beta^2 \cdot x_3 + \beta^3 \cdot x_4) \cdot \psi_l \) where \( \psi_l \) can obtain a reward \( \psi_s \). So the competitive ratio is no greater than \( x_1 + \beta \cdot x_2 + \beta^2 \cdot x_3 + \beta^3 \cdot x_4 \).

2. The short dominant job \( s \) is released at time 2. Then, \( \mathbb{A} \) obtains a competitive ratio of no greater than \( \beta \cdot x_1 + \beta^2 \cdot x_2 + x_3 + x_4 \).
(3) The short dominant job $s$ is released at time 1. Then, $A$ obtains a competitive ratio of no greater than $\beta^2$.

$x_1 + x_2 + x_3 + x_4$.

Suppose the adversary also uses a randomized strategy $(y_1, y_2, y_3)$, i.e., the adversary chooses the $i$-th adversarial behavior (mentioned above) with probability $y_i$, $i = 1, 2, 3$, and $y_1 + y_2 + y_3 = 1$. In order to find an upper bound, we come to a min max problem, which is formulated as follows.

$$\min_{y_1, y_2, y_3} \max_{x_1, x_2, x_3, x_4} \left( y_1 x_1 + y_2 x_2 + y_3 x_3 + x_4 \right)$$

Notice that the coefficients of $x_4$ is dominated by that of $x_3$, thus $x_4 = 0$ is a dominant strategy for $A$. Therefore, the min max problem can be simplified to the following style:

$$\min_{y_1, y_2, y_3} \max_{x_1, x_2, x_3} \left( y_1 x_1 + y_2 x_2 + y_3 x_3 \right)$$

It is interesting that the matrix is a Toeplitz matrix, and we find that the min max problem is not difficult to solve based on the following observation:

**Observation 5.** As the adversary choose his strategy after algorithm $A$ does, the best strategy for $A$ is to offer a menu with identical items.

That is, elements in the following vector must be the same.

$$\left( \begin{array}{ccc} 1 & \beta & \beta^2 \\ \beta^2 & \beta^2 & 1 \\ 1 & 1 & 1 \end{array} \right) \left( \begin{array}{c} x_1 \\ x_2 \\ x_3 \end{array} \right) = \left( \begin{array}{c} x_1 + \beta \cdot x_2 + \beta^2 \cdot x_3 \\ \beta \cdot x_1 + \beta^2 \cdot x_2 + x_3 \\ \beta^2 \cdot x_1 + x_2 + x_3 \end{array} \right).$$

Together with the constraint $x_1 + x_2 + x_3 = 1$, we can solve $x_1, x_2$ and $x_3$, and the upper bound is exactly the result of the min max problem.

For a general $k$, the proof idea is similar: At time 0, a long job (with length $k$) is released. Each algorithm $A$ is associated with a probability vector $(x_1, x_2, \ldots, x_k, x_{k+1})$ ($x_{k+1}$ will be proved to be 0). We then construct $k$ adversarial behaviors, and in fact the adversary can randomly choose such behaviors. Therefore, we come to solve a min max problem:

$$\min_{\vec{y}} \max_{\vec{x}} \vec{y} T \vec{x},$$

where $\vec{x} = (x_1, x_2, \ldots, x_k), \vec{y} = (y_1, \ldots, y_k)$ and $T$ is the Toeplitz matrix as follows:

$$\left( \begin{array}{ccc} 1 & \cdots & \cdots \\ \beta & \cdots & \beta^k \\ \vdots & \ddots & \vdots \\ \beta^k & \cdots & 1 \end{array} \right).$$

By the similar analysis, we can construct equations and obtain the upper bound $(1 + \frac{(1-\beta^{-k+1})^k}{(1-\beta^k)})^{-1}$. "

By observing the form of $(1 + \frac{(1-\beta^{-k+1})^k}{(1-\beta^k)})^{-1}$, we know the upper bound is increasing with $\beta$ and decreasing with $k$. Moreover, the upper bound is always greater than $\frac{1}{2}$ when $k \geq 2$ and $0 < \beta < 1$. There is still a gap between the competitive ratio of $A_2$ and the upper bound.

6. CONCLUSIONS

In this paper, we studied the online non-preemptive story scheduling problem in web advertising. This new scheduling problem is different from those classic problems studied in the 90’s (see [26] for an overview) because of the motivation of online advertising. The key factors which constitute the new problem are (1) discounted time horizon, (2) no deadline, and (3) no preemption. We designed both deterministic and randomized algorithms and proved they all have good performance (in terms of expected reward) through competitive analysis. We also showed upper bounds of competitive ratio for any deterministic and randomized algorithms.

There are multiple aspects to study in the future.

- It remains to close the gap between the upper bound and lower bound for randomized algorithms in our setting. Our hypothesis is that the tight bound is $\frac{\sum_{i=0}^{k-1} \beta^i}{k}$.

- Although the setting of two possible lengths seems to be restrictive, it has already posed great challenge for the competitive analysis of the simplest Greedy algorithm. Our work is the first step towards a general setting, in which job lengths can be any integer in $\{1, 2, \ldots, k\}$. We plan to study this generalization.

- We assumed that a website has no information about future jobs and focused on worst-case analysis in this work. When the website accumulates more and more data as time goes on, it can get some distribution information about future jobs and thus it is interesting to design better algorithms leveraging the distribution information.

- We did not consider advertisers’ strategic behaviors, e.g., they may misreport their stories. Taking the strategic behaviors into consideration, this problem can be explored from the perspective of mechanism design.

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