# WeaveNet for Approximating Assignment Problems

Anonymous Author(s) Affiliation Address email

# Abstract

Assignment, a task to match a limited number of elements, is a fundamental 1 2 problem in informatics. Many assignment problems have no exact solvers due to their NP-hardness or incomplete input, and their approximation algorithms 3 have been studied for a long time. However, individual practical applications 4 have various objective functions and prior assumptions, which usually differ from 5 academic studies. This gap hinders applying the algorithms to real problems 6 despite their theoretically ensured performance. In contrast, a learning-based 7 method can be a promising solution to fill the gap. To open a new vista for 8 real-world assignment problems, we propose a novel neural network architecture, 9 WeaveNet. Its core module, feature weaving layer, is stacked to model frequent 10 communication between elements in a parameter-efficient way for solving the 11 combinatorial problem of assignment. To evaluate the model, we approximated 12 one of the most popular non-linear assignment problems, stable matching with two 13 different strongly NP-hard settings. The experimental results showed its impressive 14 performance among the learning-based baselines. Furthermore, we achieved better 15 or comparative performance to the state-of-the-art algorithmic method, depending 16 17 on the size of problem instances.

# **18 1** Introduction

From multiple object tracking to job matching, assignment problems can represent a wide variety of applications. An assignment problem is typically defined on a bipartite graph, a graph with two sets of nodes A and B with edges  $E = A \times B$  (N = |A|, M = |B|,  $N \ge M$ ). On the graph, the task is to find a matching  $m \in \{0, 1\}^{A \times B}$  (a set of edges represented as a binary matrix) that satisfies constraints and/or maximizes objectives. Depending on real-world scenes, there must be various objectives and constraints for m. A typical constraint is a one-to-one correspondence (i.e., every node has at most one matched partner in m) and, for simplicity, we always assume it in this paper.

26 Matching stability is another example of such constraints. It is a non-linear constraint first introduced for a hospital-student assignment problem (Gale and Shapley, 1962) based on the preferences of 27 hospitals among students and vice versa. We say a matching m is unstable when there exist  $a \in A$ 28 and  $b \in B$  which are unmatched in  $m (m_{ab} = 0)$  but both prefer each other more than their partner 29 in m. We can obtain a stable matching m in  $O(N^2)$  by the Gale-Shapley (GS) algorithm (Gale 30 and Shapley, 1962). However, when m is expected to have the minimum difference in the total 31 satisfactions between sides A and B (known as sex-equal stable matching), the problem becomes 32 strongly NP-hard<sup>1</sup> (Kato, 1993; McDermid and Irving, 2014). 33

34 In addition to the NP-hardness, we also face difficulties to obtain the best assignment when assignment

<sup>35</sup> candidates may randomly disappear (e.g., multiple object tracking with occlusions (Emami *et al.* 

<sup>36</sup> 2020) or joint matching in multi-person pose estimation (Cao *et al.*, 2017)). In such cases, we need

Submitted to 35th Conference on Neural Information Processing Systems (NeurIPS 2021). Do not distribute.

<sup>&</sup>lt;sup>1</sup>strongly NP-hard is a subclass of NP-hard and considered more complex than general NP-hard problems

to compensate for the inputs of incomplete information by its stochastic properties. The traditional

<sup>38</sup> methods often use sub-optimal approximations to avoid solving complex assignment problems.

<sup>39</sup> A differential assignment model can be a future option that enables end-to-end training for such

40 applications.

Toward such future applications, this paper aims to propose an effective and promising differential solver for assignment problems. The contribution of this paper is four-fold:

- 43 1. We proposed *WeaveNet*, a novel neural network architecture for assignment problems and
   44 *set-encoder*, a novel local structure.
- 45
   We proposed a novel technique, *split batch normalization*, to deal with a strong asymmetry
   46 in input distributions for sides A and B.
- We focused on stable matching, a classical non-linear assignment problem actively studied
   even in recent years, and proposed a novel evaluation protocol<sup>2</sup> with *pseudo costs*, which
   enables us to compare learning-based solvers and algorithmic solvers directly.
- 4. We achieved a better performance with the state-of-the-art algorithmic baseline when N = 20, and a comparative performance when N = 30. We also outperformed any learning-based baselines with a large margin.

# 53 2 Related work

Despite the recent research interest in deep learning technology, we hardly have a fully differential 54 assignment solver. As long as authors know, there are two past attempts to solve assignment problems 55 by a fully differential model. Li (2019) has tried to solve stable matching by multiple layer perceptrons 56 (MLP). Their contribution is in the proposed relaxation of the non-linear stability constraint to a 57 differential loss function. However, the MLP is too redundant to learn the assignment strategy without 58 overfitting. In addition, the proposed auxiliary loss to maintain the output to be one-to-one matching 59 (symmetric doubly stochastic function) overly constrains the solution search space. In this study, we 60 propose a parameter-efficient differential model and a weaker but sufficient constraint to output a 61 one-to-one matching. 62

The second attempt is made by Gibbons *et al.* (2019), where Deep Bipartite Matching (DBM) is 63 proposed. They tested their model with the weapon-target assignment (WTA) problem. WTA is a 64 classical NP-hard problem whose state-of-the-art algorithm (Ahuja et al., 2007) could find optimal 65 solution when  $N \leq 20$  in the experiment although there is no theoretical guarantee. In this sense, 66 we can consider WTA is empirically easier than sex-equal stable matching, for which we have no 67 such efficient solvers even for N = 5. In addition, DBM is trained in a supervised manner or with 68 reinforcement learning, which is hard to apply to a larger N. Furthermore, the implementation details 69 are not completely explained, and their dataset and source codes are not publicly available. Finally, 70 the architecture of DBM is still parameter-redundant, and their local structure is sub-optimal. In this 71 study, we propose a more parameter-efficient two-stream architecture, WeaveNet, with a novel local 72 structure, *set-encoder*, both of which have significant impacts on the performance. 73

In addition to the above methods, it is natural to consider using graph convolutional networks (GCNs). 74 However, there are no GCN methods for assignment problems due to the over-smoothing problem (Li 75 et al., 2018; Oono and Suzuki 2020). Because any graph-convolutional layer summarizes the output 76 with neighboring nodes, its smoothing effect eliminates expressive power for node classification. To 77 avoid such elimination, GIN (Xu et al., 2019), the state-of-the-art GCN method, stacks only two 78 layers for a node classification task. Such elimination is critical for an assignment-problem solver 79 because it needs to identify any slight difference through frequent communication among nodes. 80 Unlike GIN, our model retains edge-wise features rather than node-wise summaries, which does not 81 cause the smoothing problem. Therefore, we can make the model very deep, which any traditional 82 graph convolutional networks cannot. 83

# **3** Stable matching problem as a benchmark task

To evaluate learning-based assignment solvers, we adopt two *strongly NP-hard* variants of stable matching. They have been actively studied for a long time (Kato, 1993; Iwama *et al.*, 2010; Dworczak,

<sup>&</sup>lt;sup>2</sup>The source code and datasets are included in this submission and will be publicly available.

- 2016; Gupta et al., 2019) and their state-of-the-art algorithm by Tziavelis et al. (2019) must be a 87
- strong baseline against learning-based methods. Hence, we set these two variants as the benchmark 88 task for learning-based assignment problems. 89
- An instance I of a stable matching problem consists of two sets of agents A and B on a bipartite 90
- graph. Fig. 1 illustrates an example of *I*. Each agent  $a_i$  in A ( $0 < i \leq N$ ) has a preference list  $p_i^A$ , which is an ordered set of elements in *B* and  $p_{ij}^A = rank(b_j; p_i^A)$  is the index of  $b_j$  in the list  $p_i^A$ .  $a_i$ 91
- 92
- prefers  $b_j$  to  $b_{j'}$  if  $p_{ij}^A < p_{ij'}^A$ . Similarly, each agent  $b_j$  in  $B(0 < j \le M)$  has a preference list  $p_i^B$ . 93



Figure 1: An example of assignment, where m (black edges) is not stable due to the blocking pair (the orange edge), while m' (green edges) is stable.

- 94
- For a matching m, we say that an unmatched pair  $\{a_v, b_w\}(m_{vw} = 0)$  blocks m if  $a_v$ 's partner  $b_j (m_{vj} = 1)$  and  $b_w$ 's partner  $a_i (m_{iw} = 1)$  satisfy the conditions  $p_{vw}^A < p_{vj}^A$  and  $p_{wv}^B < p_{wi}^B$ . Here,  $\{a_v, b_w\}$  is called a blocking pair (the orange edge blocks a matching of black edges in the figure). 95
- 96
- A matching is stable if (and only if) it includes no blocking pair (the green edges in the figure). Note 97
- that I always has at least one stable matching, and the Gale-Shapley (GS) algorithm can find it in 98
- $O(N^2)$ . However, the GS algorithm has a biased nature, where one side is prioritized and the other 99
- side only gets the least preferable result among all the possibilities of stable matching. 100
- To compensate for the unfairness, we can introduce diverse objectives to maintain a stable matching 101
- fair. Among them, the following two objectives make the stable matching problem strongly NP-hard. 102
- The first one is Sex equality cost (SEq) (Gusfield and Irving) [1989). It focuses on the unfairness 103
- brought by the gap between the two sides' satisfaction and defined by 104

$$SEq(m;I) = |P(m;A) - P(m;B)|, \quad P(m;A) = \sum_{\{a_i,b_j\} \in m} p_{ij}^A, \quad P(m;B) = \sum_{\{a_i,b_j\} \in m} p_{ji}^B.$$
(1)

The other is **Balance cost** (*Bal*) (Feder, 1995; Gupta *et al.*, 2019), which is a compromise between 105 side-equality and overall satisfaction. It is defined by 106

$$Bal(m; I) = \max(P(m; A), P(m; B)).$$
<sup>(2)</sup>

In the proposed evaluation protocol, we minimize either cost while maintaining stable one-to-one 107 matching. 108

Input and output data format for stable matching Learning-based approximation is realized by 109 a trainable function F that outputs a matching  $\hat{m} \in [0,1]^{N \times M}$ , which is an  $N \times M$  matrix. As 110 for the input, the value range of the preference rank depends on the problem size, which causes a 111 range shift of the input distribution. To avoid such shift, we linearly re-scale<sup>3</sup> the rank of preference  $p_{ij}^*$  ( $* \in \{A, B\}$ ) from [1, N] to a normalized score  $s_{ij}^*$  ranged in (0, 1] to make it invariant to N, where 1 for the highest rank. Then, we obtain the input as matrices  $S^A$  and  $S^B$ , where  $s_{ij}^A$  is the 112 113 114 *ij*-element of  $S^A$ . 115

#### Deep-learning-based fair stable matching with WeaveNet 4 116

#### 4.1 WeaveNet 117

One of the required properties of  $F: (S^A, S^B) \to \hat{m}$  is to take all the agents' preference into 118 account when determining the presence of each edge in the output  $\hat{m}$ . Li (2019) implemented this by 119

<sup>&</sup>lt;sup>3</sup>The details of this linear re-scaling are based on [Li] (2019) and described in [A, 1]. Note that sections numbered with capital letters appear in the supplementary material.



Figure 2: WeaveNet architecture. L feature weaving layers are stacked with shortcut paths to be a deep network. The encoded features are fed into  $\text{Conv}(1 \times 1)$  layer to obtain logits  $(\hat{m}^{\prime A}, \hat{m}^{\prime B})$ . The output  $\hat{m}$  will be binarized in prediction phase to represent a matching.

MLPs, where  $S^A$  and  $S^B$  are destructured and concatenated into a single flat vector (with the length 120

of 2NM) and fed to the MLP. Its output (a flat vector with the length of NM) is restructured into a 121

matrix  $\hat{m}$ . The MLP model, however, would face difficulties due to the following four problems. 122

- (a) Preference lists of multiple agents are encoded by independent parameters, though they share a 123 format so that we could efficiently process them in the same manner. 124
- (b) MLP only supports a fixed-size input, so training different models for different cases of N125 becomes mandatory. 126
- (c) F should be permutation invariant, which means the matching result should be unchanged even if 127 we shuffle the order of agents in  $S^A$  and  $S^B$ , but MLP does not satisfy. 128
- (d) A shallow MLP model may be insufficient to approximate an exact solver for the NP-hard problem 129 when N is large. 130

To address the above weaknesses of MLP, we propose the feature weaving network (WeaveNet) which 131 has the properties of (a) shared encoder, (b) variable-size input, (c) permutation invariance, and 132 (d) residual structure. The WeaveNet, as shown in Fig. 2, consists of L feature weaving (FW) 133 layers. It has two streams of A and B. In a symmetric manner, each stream models the agent's act of 134 selecting the one on the opposite side while sharing weights to enhance the parameter efficiency. The 135 shortcut paths at every two FW layers make them residual blocks, which allows the model to be as 136 deep as possible. We explain its details as follows. 137



Figure 3: Feature weaving layer orthogonally Figure 4: Illustration of the process in set enconcatenates the weftwise and warpwize com- coder  $E_{\ell}$ , where  $z_{\ell}^{a_i}$  (colored in white) is once ponents  $(Z_{\ell}^A \text{ and } Z_{\ell}^B)$  in a symmetric way encoded to D' channel features (colored in pale (cross-concatenation). Then, the concatenated blue), then max-pooled to obtain statistics in the tensors are separated into  $z_{\ell}^{a_i}$  (or  $z_{\ell}^{b_j}$ ), which feature set (colored in blue). The statistics inrepresents a set of outgoing edges from agent formation is concatenated to each input feature  $a_i$  (or  $b_i$ ), and independently fed to  $E_{\ell}$ .

and further encoded (color in a gradation).

Fig. 3 illustrates the detail of a single FW layer, which is the core architecture of the proposed network. 138 FW layer is a two-stream layer whose inputs consist of a *weftwise* component  $Z_{\ell}^{A}$  and a *warpwise* component  $Z_{\ell}^{B}$ , which are the output of (l-1)-th layer and  $Z_{0}^{A} = S^{A}$  and  $Z_{0}^{B} = S^{B}$  for the first layer. The two components are symmetrically concatenated in each stream (**cross-concatenation**). 139 140 141 Then these concatenations are separated into agent-wise features, each of which is a set of outgoing-142 edge features of an agent (indicating the preference from that agent to every matching candidate). 143 These features are processed by the encoder  $E_{\ell}$  shared by every agent in both A and B. As for 144 an encoder that can embed variable-size input in a permutation invariant manner, we adopted the 145 structure inspired by DeepSet (Zaheer et al., 2017) and PointNet (Qi et al., 2017) (Fig. 4), which 146

consists of two convolutional layers with kernel size 1 and a set-wise max-pooling layer, followed by 147 batch-normalization and PReLU activation. We refer to this structure as set encoder. 148

**Mathematical formulations**  $Z_{\ell}^{A}$  in Fig. 3 is a third-order tensor whose dimensions, in sequence, corresponding to the agent, candidate, and feature dimension, with a size of (N, M, D). Similarly, 149 150  $Z_{\ell}^{B}$  has a size of (M, N, D). The **cross-concatenation** is defined as 151

$$Z_{\ell}^{\prime A} = cat(Z_{\ell}^{A}, P_{A \leftrightarrow B}(Z_{\ell}^{B})), \tag{3}$$

where  $P_{A\leftrightarrow B}$  swaps the first and second dimensions of the tensor, and  $cat(\{Z_1, Z_2, \ldots\})$  concatenates the features of two tensors  $Z_1, Z_2, Z_{\ell}^{\prime A}$  is then sliced into agent-wise features  $z_{\ell}^{a_i}$  and we obtain  $Z_{\ell+1}^A = (E_{\ell}(z_{\ell}^{a_i})|0 < i \leq N)$ , which is also a third-order tensor (and fed to the next layer). We can 152 153 154 calculate  $Z_{\ell+1}^B$  in a symmetric manner (with the same encoder  $E_{\ell}$ ). 155

After the process of L FW layers,  $Z_L^A$  and  $Z_L^B$  are further cross-concatenated and fed to the matching 156 estimator (in Fig. 2). It outputs a non-deterministic edge assignment  $\hat{m}$ . In the training phase,  $\hat{m}$ 157 is input to an objective function, and the loss is minimized. In the prediction phase, the matching 158 is obtained by binarizing  $\hat{m}$ . In this sense, matching estimation through a neural network can be 159 considered as an approximation by relaxing the binary assignment space  $\{0,1\}^{N\times M}$  into a continuous 160 assignment space  $[0, 1]^{N \times M}$ . 161

Asymmetric variant with split batch normalization WeaveNet is designed to be fully symmetric for  $S^A$  and  $S^B$ . Hence, it satisfies the equation  $F(S^A, S^B) = F(S^B, S^A)^{\top}$ . This condition ensures 162 163 that the model architecture cannot distinguish the two sides A and B innately. This property is 164 beneficial when mathematically fair treatment between A and B is desirable. However, when inputs 165 from A and B are differently biased (e.g., the two sides have different trends of preference or the 166 objective is asymmetric for A and B), this symmetric treatment degrades the performance. To 167 eliminate the bias difference without losing the parameter-efficiency, we further propose to a) apply 168 batch normalization independently for each stream (*split batch normalization*), and **b**) adding a side-identifiable code (e.g., 1 for A and 0 for B) to  $Z_0^A$  and  $Z_0^B$  as a (D+1)-th element of the feature. 169 170 We call this variant "asymmetric". 171

#### Relaxed continuous optimization for fair stable matching 4.2 172

Generally, a combinatorial optimization problem has discrete objective functions and conditions, 173 which are not differentiable. To optimize the model in an end-to-end manner without inaccessible 174

ground truth, we optimize the model by relaxing such discrete loss functions into continuous ones. 175

Assume we target to obtain a fair stable matching that has the minimum SEq, for example. Then, we 176 have the following three loss functions. 177

- $\mathcal{L}_m$  conditions the binarization of  $\hat{m}$  to represent a matching.  $\mathcal{L}_s$  conditions the matching to be stable.  $\mathcal{L}_f$  minimizing the fairness cost SEq of the matching 178
- 179
- 180
- The overall loss function is defined as 181

$$\mathcal{L}_{\rm fsm}(\hat{m}) = \lambda_m \mathcal{L}_m + \frac{1}{2} \sum_{m \in \{\hat{m}^A, \hat{m}^B\}} (\lambda_s \mathcal{L}_s(m) + \lambda_f \mathcal{L}_f(m)), \tag{4}$$

where  $\hat{m}^A = \operatorname{softmax}(\hat{m})$  and  $\hat{m}^B = \operatorname{softmax}(\hat{m}^\top)$ . 182

An important advantage of learning-based approximation is its flexibility. We can modify the above 183 loss functions to easily obtain other variants. For example, removing  $\mathcal{L}_f$  in Eq. (4) leads to standard 184 stable matching, and replacing  $\mathcal{L}_f$  with  $\mathcal{L}_b$  (which minimizes *Bal*) leads to balanced stable matching, 185 as follows: 186

$$\mathcal{L}_{\rm sm}(\hat{m}) = \lambda_m \mathcal{L}_m + \frac{1}{2} \sum_{m \in \{\hat{m}^A, \hat{m}^B\}} \lambda_s \mathcal{L}_s(m), \tag{5}$$

$$\mathcal{L}_{\rm bsm}(\hat{m}) = \lambda_m \mathcal{L}_m + \frac{1}{2} \sum_{m \in \{\hat{m}^A, \hat{m}^B\}} (\lambda_s \mathcal{L}_s(m) + \lambda_b \mathcal{L}_b(m)).$$
(6)

**One-to-one matching constraint**  $\hat{m}$  can be safely converted into a binarized matching by column-187 wise or row-wise argmax operation when it is a symmetric doubly stochastic matrix (Li, 2019). To 188 satisfy this condition, we defined  $\mathcal{L}_m$  with an average of the cosine distance as 189

$$\mathcal{L}_{m}(\hat{m}^{A}, \hat{m}^{B}) = 1 - \frac{1}{2} (C(\hat{m}^{A}, \hat{m}^{B}) + C(\hat{m}^{B}, \hat{m}^{A})),$$

$$C(\hat{m}^{A}, \hat{m}^{B}) = \frac{1}{N} \sum_{i=0}^{N} \frac{\hat{m}_{i*}^{A} \cdot \hat{m}_{*i}^{B}}{\|\hat{m}_{i*}^{A}\|_{2} \|\hat{m}_{*i}^{B}\|_{2}},$$
(7)

where  $\hat{m}_{i*}^A$  means the *i*-th row of  $\hat{m}^A$ . This formulation binds  $\hat{m}$  to be a symmetric doubly stochastic matrix when  $\mathcal{L}_m(\hat{m}^A, \underline{\hat{m}}^B) = 0$ . The advantage of this implementation against the original one in Li 190 191 (2019) is described in B.1 with additional experimental results. 192

**Blocking pair suppression** As for  $L_s$ , we used the function proposed in Li (2019), which is 193

$$\mathcal{L}_{s}(\hat{m}; I) = \sum_{(v,w) \in A \times B} g(a_{v}; b_{w}, \hat{m}) g(b_{w}; a_{v}, \hat{m})$$

$$g(a_{i}; b_{w}, \hat{m}) = \sum_{b_{j} \neq b_{w}} \hat{m}_{ij} \cdot \max(S_{iw}^{A} - S_{ij}^{A}, 0)$$

$$g(b_{j}; a_{v}, \hat{m}) = \sum_{a_{i} \neq a_{v}} \hat{m}_{ji}^{\top} \cdot \max(S_{jv}^{B} - S_{ji}^{B}, 0),$$
(8)

- where  $g(a_i; b_w, \hat{m})$  is a criterion known as ex-ante justified envy, which has a positive value when 194
- $a_i$  prefers  $b_w$  more than any  $b_j$  in  $\{b_j | j \neq w, \hat{m}_{ij} > 0\}$ . This is the same for  $g(b_j; a_v, \hat{m})$ . Hence,  $\{a_v, b_w\}$  becomes a (soft) blocking pair when both  $g(a_v; b_w, \hat{m})$  and  $g(b_w; a_v, \hat{m})$  are positive. 195
- 196
- **Fairness measurements**  $\mathcal{L}_f, \mathcal{L}_b$  minimize SEq(m; I), Bal(m; I), respectively, and are defined as 197

$$\mathcal{L}_f(\hat{m};I) = \frac{1}{N} |S(\hat{m};A) - S(\hat{m};B)| \quad \mathcal{L}_b(\hat{m};I) = -\frac{1}{N} \min(S(\hat{m};A), S(\hat{m};B)), \tag{9}$$

where 198

$$S(\hat{m};A) = \sum_{i=1}^{N} \sum_{i=j}^{M} \hat{m}_{ij} \cdot S_{ij}^{A}, \ S(\hat{m};B) = \sum_{j=1}^{M} \sum_{i=1}^{N} \hat{m}_{ij} \cdot S_{ji}^{B}.$$
 (10)

#### 5 **Experiments** 199

We evaluated WeaveNet with different sizes of N. First, with test samples of N < 10, we compared 200 its performance with learning-based baselines and optimal solutions obtained by a brute-force search. 201 Second, we compared WeaveNet with algorithmic baselines at N = 20, 30, where neither existing 202 learning-based methods nor brute-force search work. We also demonstrated the generalization ability 203 of WeaveNet under the mismatched training/test dataset distributions. Third, we demonstrated the 204 performance of WeaveNet at N = 100. Note that we always assume M = N hereafter. 205

**Sample generation protocol** In the experiments, we used the same method as Tziavelis *et al.* 206 (2019) to generate synthetic datasets that draw preference lists from the following distributions. 207

**Uniform (U)** Each agent's preference towards any matching candidate is totally random, defined by 208 a uniform distribution  $\mathcal{U}(0,1)$  (larger value means prior in the preference list). 209

**Discrete (D)** Each agent has a preference of  $\mathcal{U}(0.5, 1)$  towards a certain group of |0.4N| popular 210 candidates, while  $\mathcal{U}(0, 0.5)$  towards the rest. 211

Gauss (G) Each agent's preference towards *i*-th candidate is defined by a Gaussian distribution 212  $\mathcal{N}(i/N, 0.4).$ 213

LibimSeTi (Lib) Simulate real rating activity on the online dating service LibimSeTi (Brozovsky 214

215 and Petricek, 2007) based on the 2D distribution of frequency of each rating pair  $(p_{ij}^A, p_{ji}^B)$ .

<sup>4</sup>Here a (possibly non-square) matrix  $\hat{m}$  ( $N \ge M$ ) is symmetric if and only if  $\hat{m}_{i*} = \hat{m}_{*i}$ , ( $0 < i \le M$ ).

Choosing the above preference distributions for group A and B respectively, we obtained five different dataset settings, namely UU, DD, GG, UD, and Lib. We randomly generated 1,000 test samples and 1,000 validation samples for each of the five distribution settings.

**Training protocol** We trained any learning-based models 200k total iterations at  $N \le 30$  and 300k at N = 100, with a batch size of 8. We randomly generated training samples at each iteration based on the distribution of each dataset and used the Adam optimizer (Kingma and Ba, 2015). We set learning rate 0.0001 and loss weights  $\lambda_s = 0.7$ ,  $\lambda_m = 1.0$ ,  $\lambda_f = \lambda_b = 0.01$  based on a preliminary experiment (see A.4).

Pseudo fairness costs for comparing learning-based results with algorithmic results Note that for learning-based methods, there is a trade-off between fairness scores and stable matching rate. Hence they may violate the constraints of stable one-to-one matching and yield an SEq or Bal even lower than the ideal value. To compare the methods fairly with traditional algorithmic methods, we evaluate our methods using pseudo SEq (pSEq) and pseudo Bal (pBal) cost, in which the cost of violation cases is replaced by the worst result of the GS algorithm (prioritizing each side once and adopting the *worse* one).

### **5.1** Comparison with learning-based methods (N = 3, 5, 7, 9)

**Baselines and ablations** In this experiment, we show results obtained by following baselines and WeaveNet variants. **MLP** is the model proposed in Li (2019). **GIN** is the state-of-the-art GCN model proposed in Xu *et al.* (2019). We use each (normalized) preference list as a node feature and bipartite edges as the graph structure. After two graph-convolution calculations, as MLP, we destructed the node-wise embeddings and concatenated them into a single vector, which is fed to one Linear layer to output  $\hat{m}$ . **DBM** is the model in Gibbons *et al.* (2019). **SSWN** is the single-stream WeaveNet, which is equivalent to a DBM adopting the set-encoder of WeaveNet. **WN** is the standard WeaveNet.



Figure 5: Change of the success rates of stable matching  $(\uparrow)$  according to N

Figure 6: Change of pSEqideal scores ( $\downarrow$ ) according to N.

Figure 7: Change of pBalideal scores ( $\downarrow$ ) according to N.

Fig. 5 shows the success rates of finding a stable matching, where we trained models to minimize Eq. (5), considering only the stable matching constraints. Since MLP and GIN have size-dependency, we trained the models independently for N = 3, 5, 7, 9. The other models were trained with N = 10 and tested on N = 3, 5, 7, 9. We maintained models with L = 6 layers (the model names are noted as XXX-6) to have a similar number of parameters with MLP for N = 5 (see A.5), while WN-18 is prepared to demonstrate the full performance (with the residual blocks).

MLP and GIN can hardly find stable matchings when  $N \ge 5$ . Note that the number of total cases for size N instances is estimated by  $N!^{2(N-1)}$ . Hence, when N = 3, there are only 1,296 cases at most, and the test set will fully overlap with the training set. In contrast, when N = 5, we have  $4.3 \times 10^{16}$ cases, and the overlap is negligible. Therefore, we can say that methods working only with N = 3, such as MLP and GIN, have little generalization ability.

DBM performs better than MLP but obviously worse than SSWN and WN. The performance gain of
SSWN-6 over DBM-6 represents the advantage of the set-encoder. Similarly, the improvement of
WN-6 over SSWN-6 shows the benefit of the two-stream architecture. Finally, that of WN-18 over
WN-6 demonstrates the impact of stacked layers on the performance. Fig. 15 of the appendix shows

some additional baselines, including a performance of our  $L_m$  against the original one proposed in Li (2019).

Figs. 6 and 7 show pSEq and pBal (their difference from the ideal values), respectively. XXX-18f/b are trained to minimize Eqs. 4 and 6, respectively We omitted MLP and GIN due to their poor performance in Fig. 5. In the results, both SSWN and WN largely outperformed DBM, which again proved the advantage of the set-encoder. WN performed better than SSWN for larger N, owing to the parameter efficiency of the two-stream architecture. Note that the performance gain of XXX-18f/b from XXX-18 proved the flexibility of general learning-based methods for customized objective functions.

### **5.2** Comparison with algorithmic methods (N = 20, 30)

As the algorithmic methods, we prepared four baselines. **GS** is the *better* result of applying the GS algorithm to prioritize each side once, which runs in  $O(N^2)$ . **PolyMin** minimizes some alternative fairness costs (the regret and egalitarian costs, which can be solved in  $O(N^2)$  and  $O(N^3)$ , respectively (Gusfield, 1987; Irving *et al.*, 1987; Feder, 1992)). **DACC** by Dworczak (2016) is an approximate algorithm that runs in  $O(N^4)$ . **PowerBalance** is the state-of-the-art method that runs in  $O(N^2)$ .

**WN-60f/b(20/30)** is WeaveNet with L = 60 layers trained with samples of N = 20 and N = 30. Note that we used the asymmetric variant for UD and Lib. Moreover, we do not involve any traditional learning-based methods in this part since they scored clear performance drops with increasing N (see Fig. 5) and the problem size of N = 20, 30 is clearly beyond their capabilities, but an ablation with WeaveNet variants is reported in **B**.2.

Table 1: Average  $SEq(\downarrow)$  and success rate of stable matching ( $\uparrow$ ). Bold and underlined scores shows the **<u>best</u>** and <u>second best</u> ones, respectively.

Agents $(N \times M)$	$20 \times 20$					30 × 30				
Datasets (Dist. Type)	UU	DD	GG	UD	Lib	UU	DD	GG	UD	Lib
GS	41.89	18.81	19.52	<u>70.97</u>	19.66	94.03	43.46	36.56	<u>163.77</u>	39.78
PolyMin	19.93	11.83	20.57	87.08	18.47	35.52	21.21	37.37	209.62	31.85
DACC	24.34	20.13	23.07	101.75	20.40	40.87	34.35	40.59	240.48	33.88
Power Balance	16.28	8.93	17.07	<u>71.09</u>	15.40	<u>18.45</u>	<u>11.05</u>	<u>27.22</u>	<u>163.90</u>	21.57
WN-60f(20) ( <i>pSEq</i> )	12.23	<u>6.37</u>	15.50	71.31	14.59	25.21	11.38	29.36	172.63	23.53
Stably Matched (%)	98.90	99.50	99.40	99.60	99.30	94.60	97.30	95.70	91.30	97.70
WN-60f(30) ( <i>pSEq</i> )	<u>12.16</u>	<u>6.53</u>	<u>15.56</u>	71.34	<u>14.53</u>	<u>18.30</u>	<u>10.52</u>	<u>27.39</u>	170.35	<u>22.17</u>
Stably Matched (%)	99.10	99.40	99.40	99.50	99.80	98.10	99.00	98.00	93.90	98.60

Table 2: Average  $Bal(\downarrow)$  and success rate of stable matching ( $\uparrow$ ).

Agents $(N \times M)$	$20 \times 20$				$30 \times 30$					
Datasets (Dist. Type)	UU	DD	GG	UD	Lib	UU	DD	GG	UD	Lib
GS	89.14	146.16	108.36	<u>140.53</u>	68.62	184.05	322.05	225.49	<u>312.12</u>	137.59
PolyMin	74.19	140.99	108.04	145.28	66.94	144.48	306.28	224.13	324.54	130.79
DACC	78.49	146.71	110.06	151.34	68.75	150.71	316.18	227.52	337.43	133.59
Power Balance	73.28	140.12	106.92	<u>140.55</u>	65.89	<u>138.04</u>	<u>302.30</u>	<u>220.26</u>	<u>312.12</u>	<u>126.96</u>
WN-60b(20) (pBal)	<u>71.89</u>	<u>138.79</u>	<u>106.20</u>	140.84	<u>65.85</u>	141.49	302.73	<u>221.92</u>	317.60	130.58
Stably Matched (%)	98.50	98.80	99.50	99.70	98.80	96.10	96.70	95.00	88.90	93.80
WN-60b(30) (pBal)	<u>72.33</u>	<u>138.75</u>	106.65	140.79	<u>65.84</u>	<u>140.40</u>	<u>301.59</u>	223.02	313.59	<u>127.93</u>
Stably Matched (%)	98.00	99.10	98.60	99.80	99.10	97.00	98.60	93.70	98.80	98.00

We show the results in Tables [1] and [2]. When N = 20, except for UD, the proposed method constantly performed better than any algorithmic methods for both SEq and Bal. When N = 30, they are comparative. For UD, GS performed even better than PowerBalance. That means that the ideal solution constantly prioritizes one side (a kind of the strongest bias). Since we designed the WeaveNet architecture to treat the sides evenly, this is the most challenging situation for WeaveNet. Nonetheless,

<sup>&</sup>lt;sup>5</sup>1.362, 2.534, 3.746, 4.694 in SEq and 2.406, 6.478, 11.956, 18.706 in Bal for N = 3, 5, 7, 9.

<sup>&</sup>lt;sup>6</sup>We early-stopped the training for DBM-18f/b at 80k due to a sudden overfit after the epoch.

the proposed split batch normalization (with the side-identifiable code) achieved similar performance to GS and PowerBalance. We show the performance drop with the fully symmetric version in B.2 of the appendix, which is also interesting from the ethical viewpoint. It is noteworthy that the model trained with N = 20 performs well even with N = 30, which indicates that the method has generalizability for size difference.

**Generalization ability for different distributions** A learning-based method should have a certain generalizability for input distribution shifts. To test the ability, we evaluated the performance of models trained with UU, DD, and GG on test sets of different distributions.

Table 3: The generalizability of WeaveNet (trained/tested with N = 30).

Table 4: Average $SEq(\downarrow)$ and $Bal$	$(\downarrow)$
at $N = 100$ .	

WN-60f		test		$100 \times 100$ , UU	SEq	Bal
	UU	DD	GG Avg.	GS	1259.39	1709.53
pSEq	18.30	25.81	29.09 21.10	PolyMin	153.35	952.85
Stably Matched (%)	98.10	94.90	93.60 95.53	DACC	194.65	988.02
~ CF ~	171.07	10.52	77 26   96 29	- Power Balance	<u>49.41</u>	<u>909.73</u>
<i>pSEq</i> Stably Matched (%)	2.80	10.32 99.00	0.10 33.97	WN-80f/b+Hungarian		
~~~~				- pSEq/pBal	257.99	1145.36
pSEq	21.38	12.85	27.39 <u>20.54</u>	SEq/Bal	68.36	919.75
Stably Matched (%)	97.30	98.10	98.00 97.80	Stably Matched (%)	89.4	80.8
	WN-60f pSEq Stably Matched (%) pSEq Stably Matched (%) pSEq Stably Matched (%)	WN-60f         UU           pSEq         18.30           Stably Matched (%)         98.10           pSEq         171.27           Stably Matched (%)         2.80           pSEq         21.38           Stably Matched (%)         97.30	WN-60f         test DU         test DD           pSEq Stably Matched (%)         18.30 98.10         25.81 94.90           pSEq Stably Matched (%)         171.27 2.80         10.52 99.00           pSEq Stably Matched (%)         21.38 97.30         12.85 98.10	$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$

Table 3 shows the results. Remarkably, there is a contrast between the model trained with DD and the 287 others. The model with DD could hardly satisfy the one-to-one stable matching constraint when tested 288 on UU/GG, and resulted in poor pSEq scores. In contrast, the model with GG achieved satisfying 289 pSEq scores on UU/DD. Since GG generates preference lists based on a common preference score 290 (i/N for i-th agent) with noise, agents in GG tend to have similar preference lists (i.e., hard to assign 291 optimally). A model trained with such hard samples works well even for the test samples drawn from 292 other distribution. UU has also performed well owing to its non-biased sampling strategy. On the 293 other hand, DD worst performed due to its highly biased generation strategy. From these results, we 294 confirmed that WeaveNet has certain robustness in the distribution shift as long as training samples 295 are competitive enough. 296

### **297 5.3 Demonstration with** N = 100

We further demonstrate the capability of WeaveNet under a larger size of problem instances, N = 100. In this case, we found that WN-80f and WN-80b failed to yield one-to-one matchings for 13.4% and 19.8%, respectively (see the Table 9 in B.2 for details). To compensate for this problem, we applied the Hungarian algorithm (Kuhn, [1955) to surely binarize  $\hat{m}$  into a one-to-one matching. Table 4 shows WeaveNet's relatively good SEq and Bal scores. Even with the help of the Hungarian algorithm, they were strongly penalized in pSEq and pBal due to the poor stable matching rate. In other words, we can potentially fill the large gap by better constraining the output.

Since this work is just a pilot study toward a practical differential assignment solver, there is still a lot of space for improvement. The proposed test protocol with stable matching will facilitate it since we can freely adjust the difficulty of the problem to develop and enhance the methods continuously.

### 308 6 Conclusion

This paper proposed a novel differential assignment solver, WeaveNet, and an evaluation protocol on 309 two strongly NP-hard variants of stable matching. In the experiments, we demonstrated the advantage 310 of set encoder and the two-stream architecture of Weavenet against the other learning-based methods. 311 These techniques also achieved a better performance than the state-of-the-art algorithmic method 312 when N = 20 and a comparative performance when N = 30. Furthermore, the asymmetric variants, 313 split batch normalization with the side-identifiable code, enabled the method to work even with 314 the strongly biased dataset of UD. We also confirmed that the proposed method does not work at 315 N = 100, which will be an immediate task for this new field of differential assignment solver. We 316 hope that this work becomes a starting point to open a new vista for real-world assignment problems. 317

# 318 **References**

- Ravindra K Ahuja, Arvind Kumar, Krishna C Jha, and James B Orlin. Exact and heuristic algorithms
   for the weapon-target assignment problem. *Operations research*, 55(6):1136–1146, 2007.
- Lukas Brozovsky and Vaclav Petricek. Recommender system for online dating service. In *Proceedings* of *Conference Znalosti* 2007, Ostrava, 2007.
- Zhe Cao, Tomas Simon, Shih-En Wei, and Yaser Sheikh. Realtime multi-person 2d pose estimation
   using part affinity fields. In *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR)*, July 2017.
- Piotr Dworczak. Deferred acceptance with compensation chains. In *Proceedings of the 2016 ACM Conference on Economics and Computation*, pages 65–66, 2016.
- Patrick Emami, Panos M. Pardalos, Lily Elefteriadou, and Sanjay Ranka. Machine learning methods for data association in multi-object tracking. *ACM Computing Surveys*, 53(4), 2020.
- Tomás Feder. A new fixed point approach for stable networks and stable marriages. *Journal of Computer and System Sciences*, 45(2):233–284, 1992.
- Tomás Feder. Stable networks and product graphs. American Mathematical Society, 1995.
- David Gale and Lloyd S Shapley. College admissions and the stability of marriage. *The American Mathematical Monthly*, 69(1):9–15, 1962.
- Daniel Gibbons, Cheng-Chew Lim, and Peng Shi. Deep learning for bipartite assignment problems.
   In *Proceedings of IEEE International Conference on Systems, Man and Cybernetics*, pages 2318–2325, 2019.
- Sushmita Gupta, Sanjukta Roy, Saket Saurabh, and Meirav Zehavi. Balanced stable marriage: How
   close is close enough? In *Workshop on Algorithms and Data Structures*, pages 423–437, 2019.
- Dan Gusfield and Robert W Irving. *The stable marriage problem: structure and algorithms*. MIT
   press, 1989.
- Dan Gusfield. Three fast algorithms for four problems in stable marriage. *SIAM Journal on Computing*, 16(1):111–128, 1987.
- Robert W Irving, Paul Leather, and Dan Gusfield. An efficient algorithm for the "optimal" stable marriage. *Journal of the ACM*, 34(3):532–543, 1987.
- Kazuo Iwama, Shuichi Miyazaki, and Hiroki Yanagisawa. Approximation algorithms for the sexequal stable marriage problem. *ACM Transaction on Algorithms*, 7(1), 2010.
- Akiko Kato. Complexity of the sex-equal stable marriage problem. *Japan Journal of Industrial and Applied Mathematics*, 10(1):1, 1993.
- Diederik P. Kingma and Jimmy Ba. Adam: A method for stochastic optimization. In *Proceedings of International Conference on Learning Representations*, 2015.
- Harold W Kuhn. The hungarian method for the assignment problem. *Naval research logistics quarterly*, 2(1-2):83–97, 1955.
- Qimai Li, Zhichao Han, and Xiao-Ming Wu. Deeper insights into graph convolutional networks for
   semi-supervised learning. In *Proceedings of AAAI Conference on Artificial Intelligence*, pages
   3538–3545, 2018.
- Shira Li. Deep Learning for Two-Sided Matching Markets. Bachelor's thesis, Harvard University,
   2019.
- Eric McDermid and Robert W Irving. Sex-equal stable matchings: Complexity and exact algorithms.
   *Algorithmica*, 68(3):545–570, 2014.
- Kenta Oono and Taiji Suzuki. Graph neural networks exponentially lose expressive power for node classification. In *Proceedings of International Conference on Learning Representations*, 2020.

- 363 Charles R. Qi, Hao Su, Kaichun Mo, and Leonidas J. Guibas. PointNet: Deep learning on point sets 364 for 3D classification and segmentation. In *Proceedings of IEEE Conference on Computer Vision*
- and Pattern Recognition, July 2017.
- <sup>366</sup> Nikolaos Tziavelis, Ioannis Giannakopoulos, Katerina Doka, Nectarios Koziris, and Panagiotis Karras.
- Equitable stable matchings in quadratic time. In *Proceedings of Advances in Neural Information Processing Systems*, pages 457–467, 2019.
- Keyulu Xu, Weihua Hu, Jure Leskovec, and Stefanie Jegelka. How powerful are graph neural networks? In *Proceedings of International Conference on Learning Representations*, 2019.
- 371 Manzil Zaheer, Satwik Kottur, Siamak Ravanbakhsh, Barnabas Poczos, Russ R Salakhutdinov, and
- Alexander J Smola. Deep sets. In *Proceedings of Advances in Neural Information Processing*
- *Systems*, volume 30, pages 3391–3401, 2017.

## 374 Checklist

3751. For all authors...

- (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes] The experimental results in Section [5] correspond to the main claims, which are summarized as the contribution list in Section [1]
- (b) Did you describe the limitations of your work? [Yes] Our method works best among any baselines when  $N \le 20$ , comparative to the state-of-the-art algorithmic baseline when N = 30, but poorly when N = 100. See Section [5.3]
- (c) Did you discuss any potential negative societal impacts of your work? [Yes] We briefly
  discussed the fairness/unfairness achieved by our method in the paragraph "Asymmetric variant
  with split batch normalization" in Section [4.1] Namely, the asymmetric variant can better
  optimize the objective than the symmetric one (which ensures mathematically equal treatment
  for sides A and B) but harms the equal treatment of the two sides.
- (d) Have you read the ethics review guidelines and ensured that your paper conforms to them?
   [Yes]

3892. If you are including theoretical results...

- (a) Did you state the full set of assumptions of all theoretical results? [N/A] We have no main
   theoretical results. The only theoretical discussion is for the computational cost of WeaveNet in
   [A.2] whose assumption is the network shape explained in the paper.
- (b) Did you include complete proofs of all theoretical results? [N/A] We have no main theoretical results. The only theoretical discussion is for the computational cost of WeaveNet in A.2, where we provided enough detailed explanation as a proof.
- 3963. If you ran experiments...
- (a) Did you include the code, data, and instructions needed to reproduce the main experimental
   results (either in the supplemental material or as a URL)? [Yes] We have included it in the
   supplemental material.
- (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes] We described the training details in Section 5 "Training protocol" and Section 402
- (c) Did you report error bars (e.g., with respect to the random seed after running experiments
   multiple times)? [Yes] We presented figures with the error bars in Section A.4 of the appendix,
   which demonstrated the stable behavior of the proposed method against the random seed. For
   the other part, we have multiple settings, and we observed a stable trend in the results.
- (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [Yes] We described it in the appendix, Section C.
- 4094. If you are using existing assets (e.g., code, data, models) or curating/releasing new assets...
- (a) If your work uses existing assets, did you cite the creators? [Yes] See Section C in the appendix.
- (b) Did you mention the license of the assets? [Yes] See Section C.
- (c) Did you include any new assets either in the supplemental material or as a URL? [Yes] We
   provides a code to random-generate the problem instances, which contains no personal or any
   other sensitive information, but only the distribution parameters of the LibimSeti dataset.
- (d) Did you discuss whether and how consent was obtained from people whose data you're using/curating? [Yes] See Section C.
- (e) Did you discuss whether the data you are using/curating contains personally identifiable
   information or offensive content? [Yes] See Section C.
- 4195. If you used crowdsourcing or conducted research with human subjects...
- (a) Did you include the full text of instructions given to participants and screenshots, if applicable?
   [N/A] We used neither crowd-sourcing nor human subjects.
- (b) Did you describe any potential participant risks, with links to Institutional Review Board (IRB)
   approvals, if applicable? [N/A]
- 424 (c) Did you include the estimated hourly wage paid to participants and the total amount spent on
   425 participant compensation? [N/A]