

# Cooperation in multiorganization matching\*

Laurent Gourvès<sup>1</sup>

Jérôme Monnot<sup>1</sup>

Fanny Pascual<sup>2</sup>

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1. LAMSADE, UMR CNRS-Université de Paris-Dauphine, 75775 Paris, France  
{laurent.gourves, monnot}@lamsade.dauphine.fr
2. LIP6, Université Pierre et Marie Curie - UMR CNRS, 4 place Jussieu, 75005 Paris, France  
fanny.pascual@lip6.fr

## Abstract

We study a problem involving a set of organizations. Each organization has its own pool of clients who either supply or demand one unit of an indivisible product. Knowing the profit induced by each buyer/seller pair, an organization's task is to conduct such transactions within its database of clients in order to maximize the amount of the transactions. Inter-organizations transactions are allowed: in this situation, two clients from distinct organizations can trade and their organizations share the induced profit. Since maximizing the overall profit leads to unacceptable situations where an organization can be penalized, we study the problem of maximizing the overall profit such that no organization gets less than it can obtain on its own. Complexity results, an approximation algorithm and a matching inapproximation bound are given.

**Keywords** : approximation algorithm with performance guarantee; complexity; matching problem; cooperation

## 1 Introduction

We are given a two-sided assignment market  $(B, S, A)$  defined by a set of buyers  $B$ , a disjoint set of sellers  $S$ , and a nonnegative matrix  $A = (a_{ij})_{(i,j) \in B \times S}$  where  $a_{ij}$  represents a profit if the pair  $(i, j) \in B \times S$  trades. In this market products come in indivisible units, and each participant either supplies or demands exactly one unit. The units need not be alike and the same unit may have different values for different participants.

We study a problem involving a set of organizations  $\{O_1, \dots, O_q\}$  which forms a partition of the market. A buyer (resp. seller) is a client of exactly one organization. It is assumed that for every transaction  $(i, j)$ , the organizations of  $i$  and  $j$  make an overall profit  $a_{ij}$  which is divided between the seller's organization and the buyer's organization as follows. The seller's organization receives  $p_s a_{ij}$  while the buyer's organization gets  $p_b a_{ij}$ , where  $p_s$  and  $p_b$  are fixed numbers between 0 and 1 and such that  $p_b + p_s = 1$ . Thus  $a_{ij}$  is a sort of commission that these two organizations divide according to  $p_b$  and  $p_s$ . We assume without loss of generality that  $0 \leq p_b \leq p_s \leq 1$  (if the profit of the buyer is larger than the profit of the seller, then we rename  $p_b$  into  $p_s$  and the other way around). Moreover, we consider in this paper values such that  $p_s + p_b = 1$ .

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In this model, buyers and sellers do not make pairs by themselves, but these pairs are formed by their organizations. Each organization acts as a selfish agent who only knows its list of clients and only cares about its profit. Thus, each organization  $O_i$  shall maximize the weight of a matching on its own list of clients (this task can be done in polynomial time for example by using the Hungarian method [9]). However the global profit can be better if transactions between clients of distinct organizations are allowed. This leads to a situation of cooperation where the agents accept to disclose their lists of clients by reporting them to a *trusted entity*. This trusted entity can conduct transactions between a buyer and a seller from distinct organizations, and of course, it can also do it for two clients of the same organization. The trusted entity shall maximize the collective profits. However, maximizing the collective profits by returning a maximum weight matching may lead to unacceptable situations: each organization is selfish so it does not want to cooperate if its profit is worse than it could obtain on its own. The optimization problem faced by the trusted entity is then to maximize the collective profit so that no organization is penalized.

## 1.1 The MultiOrganization Assignment problem MOA

The market is modelled by a weighted bipartite graph  $G = (B, S; E; w)$  and  $q$  sets (representing the organizations)  $O_1, \dots, O_q$  forming a partition of  $B \cup S$ . Every buyer (resp. seller) is represented by a vertex in  $B$  (resp.  $S$ ),  $E \subseteq B \times S$  is the edge set representing pairs and  $w : E \rightarrow \mathbb{R}_+$  is a nonnegative weight function. The subgraph of  $G$  induced by  $O_i$  is denoted by  $G_i$ . We have  $G_i = (B_i, S_i; E_i; w)$  where  $B_i = B \cap O_i$  and  $S_i = S \cap O_i$ . A set  $M \subseteq E$  is an *assignment* (or a *matching*) if and only if each vertex in  $(B, S; M; w)$  has degree at most one. The weight of an assignment  $M$  (i.e. the sum of the weights of its edges) is denoted by  $w(M)$ , and the profit of organization  $O_i$  in  $M$  is denoted by  $w_i(M)$  and defined as

$$w_i(M) = \sum_{\{[x,y] \in M: (x,y) \in B_i \times S\}} p_b w([x, y]) + \sum_{\{[x,y] \in M: (x,y) \in B \times S_i\}} p_s w([x, y])$$

where  $p_s$  and  $p_b$  are two nonnegative rational numbers such that  $p_s + p_b = 1$  and  $0 \leq p_b \leq p_s \leq 1$ .

We say that an edge whose endpoints are in the same organization (resp. in distinct organizations) is *internal* (resp. *shared*). Let  $\tilde{G}$  be the graph  $G$  in which we removed all the shared edges. The maximum weight matching of  $\tilde{G}$  is denoted by  $\tilde{M}$  (i.e.  $\tilde{M}$  is the maximum weight matching of  $G$  reduced to its internal edges). Let  $\tilde{M}_i$  be the restriction of  $\tilde{M}$  to  $G_i$ . The *multiorganization assignment problem* (MOA for short) is to find a maximum weight matching  $M$  of  $G$  such that  $w_i(M) \geq w_i(\tilde{M})$  for all  $i \in \{1, \dots, q\}$ . Here  $w_i(\tilde{M})$  is what organization  $O_i$  can get on its own. Then  $\tilde{M}$  is a feasible solution to the MOA problem. As a notation,  $M^*$  denotes a maximum weight matching of  $G$  whereas  $M_{MOA}^*$  is an optimum for MOA.

## 1.2 Applications

We give here two applications where MOA arises.

### 1.2.1 The “agencies problem”

Each organization has its own pool of sellers ( $S$ ) and buyers ( $B$ ) who either supply or demand one unit of an indivisible product. Consider for example that organizations are real estate agencies. Each organization receives a commission on each transaction it deals, and its goal is to maximize its profit. Therefore each organization accepts the assignment given by a trusted entity if and only if its profit is at least equal to the profit it would have had without sharing its file with the other

organizations. The overall aim is then to find an assignment which maximizes the total amount of transactions done, while guaranteeing that no organization decreases its profit by sharing its file.

### 1.2.2 A scheduling example

Each organization (which can be a university, laboratory, etc.) owns unit tasks (given by its users), and several (possibly different) machines. During some given time slots, the machines are available to schedule the tasks of the users. Each user gives her preferences for a given machine and a given time slot. These preferences are represented by integers ( $a_{ij}$ ) between 0 (a task cannot be scheduled on this machine at this time), and a given upper bound. The goal of each organization is to maximize the average satisfaction of its users, represented by the sum of the satisfactions of its users divided by the number of users, in the returned assignment. Therefore an organization will accept a multiorganization assignment if and only if the average satisfaction of its users is at least as high as when the organization accepts only the tasks from its users. Here, an unmatched user's satisfaction is 0. This corresponds to MOA when  $S$  is the set of users,  $B$  the set of couples (time slot, machine),  $p_s = 1$  and  $p_b = 0$ .

## 1.3 Related work

The multi-organization assignment problem is a variant of the classical assignment problem (see [17] for a recent survey). Besides its combinatorial structure, MOA involves self-interested agents whose cooperation can lead to significant improvements but a solution is feasible only if it does not harm any local utility.

Non cooperative game theory studies situations involving several players whose selfish actions affect each other [13]. In Tucker's prisoner's dilemma, two players can either cooperate (C), i.e. stay loyal to the other prisoner, or defect (D), i.e. agree to testify against the other.

		C	D
		3, 3	0, 4
C	C	3, 3	0, 4
	D	4, 0	1, 1

Table 1: the prisoner's dilemma

A social optimum is reached if both play C but the situation where both prisoners defect is the only stable situation (a Nash equilibrium). In fact, the game designer of the prisoner's dilemma filled the payoff matrix in way such that any prisoner has an incentive to defect. MOA models the opposite situation where the game designer tries to fill the payoff matrix such that each organization's (weakly) dominant strategy is to cooperate, i.e. to disclose its list of clients and follow the trusted entity. The game designer has to compute a Nash equilibrium (a stable matching) that optimizes the social welfare (total profit).

The maximum weight matching  $M^*$  is sometimes unstable because the organizations are selfish. Then, one has to consider a different optimum  $M_{MOA}^*$  which is the maximum weight Nash equilibrium (no organization can increase its profit by using its own maximum weight matching instead of the solution returned by the trusted entity). Interestingly, a theoretical measure of this loss of profit due to the selfishness of the organizations exists. Known as the *price of stability* (PoS) [19, 2], it is defined as the (worst case) ratio between the most socially valuable state and the value of the best Nash equilibrium. For MOA, PoS =  $w(M_{MOA}^*)/w(M^*)$ .

MOA is related to cooperative game theory [13]. A central issue in this field is to allocate the value of a coalition to its members. Shapley and Shubik associate to any two-sided assignment market  $(B, S, A)$  a cooperative game with transferable utility (the assignment game) and show that its core is nonempty and has a lattice structure [20].

MOA is close in spirit to other works which study, at an algorithmic level, how to make organizations cooperate. In [15, 6], the authors study a scheduling problem involving several organizations. Each of them has a set of jobs to be completed as early as possible and its own set of processors. A selfish schedule is such that the processors only execute jobs of their owner. The authors propose algorithms which return schedules with good makespans and in which the organizations cooperate without being penalized. In [11, 10], the authors study the selfish distributed replication problem. This problem involves several nodes of a network whose task is to fetch electronic contents (objects) located at distant servers. Instead of taking an object from its server at each request, the nodes can save time by making a local copy. An intermediate strategy is to get an object from another node which is closer than the server. The optimization problem is to fill the (bounded) memory of each node in order to minimize the overall expected response time. Since an optimum solution can be unacceptable to selfish nodes (e.g. a node's memory is filled with objects that it rarely requests), the authors of [10] propose equilibrium placement strategies where no one is penalized.

## 1.4 Contribution

We investigate the computational complexity of MOA in Section 2. In particular, we show that the problem is strongly **NP**-hard if the number of organizations is not fixed. It is weakly **NP**-hard for two organizations. A possible proof of strong **NP**-hardness for a fixed number of organizations is discussed and some pseudo-polynomial and polynomial cases are given as well. We provide an approximation algorithm with performance guarantee  $p_b$  and a matching proof of inapproximation in Section 3. We also show in this section that the price of stability of MOA is  $p_b$ . Section 4 deals with connections between MOA and the multicriteria matching problem. Section 5 is devoted to generalizations of MOA and also generalizations of the results of this article. We conclude in Section 6.

## 2 Complexity results

We prove that MOA is strongly **NP**-hard in the general case. We also show that the restriction of MOA to 2 organizations is weakly **NP**-hard. Next we show pseudopolynomial and polynomial cases.

### 2.1 Computationally hard cases

Let  $p_s$  and  $p_b$  be two numbers such that  $1 \geq p_s \geq p_b \geq 0$  and  $p_s + p_b = 1$ . Given a positive profit  $P$  and an instance of MOA, the decision version asks whether the instance admits a matching  $M$  such that  $\forall_{i \in \{1, \dots, q\}} w_i(M) \geq w(\tilde{M}_i)$  and  $w(M) \geq P$ .

**Theorem 1** *The decision version of MOA is strongly **NP**-complete for every values  $p_s$  and  $p_b$ .*

**Proof:** Let  $p_s$  and  $p_b$  be two numbers such that  $1 \geq p_s \geq p_b \geq 0$  and  $p_s + p_b = 1$ . Given a positive profit  $P$  and an instance of MOA, the decision version asks whether the instance admits a matching  $M$  such that  $\forall_{i \in \{1, \dots, q\}} w_i(M) \geq w(\tilde{M}_i)$  and  $w(M) \geq P$ .

Given a bound  $W$ , a set  $A = \{a_1, \dots, a_{3m}\}$  of  $3m$  positive integers such that  $\sum_{i=1}^{3m} a_i = mW$  and  $\forall i = 1, \dots, 3m, \frac{W}{4} < a_i < \frac{W}{2}$ , the 3-PARTITION problem is to decide whether  $A$  can be partitioned

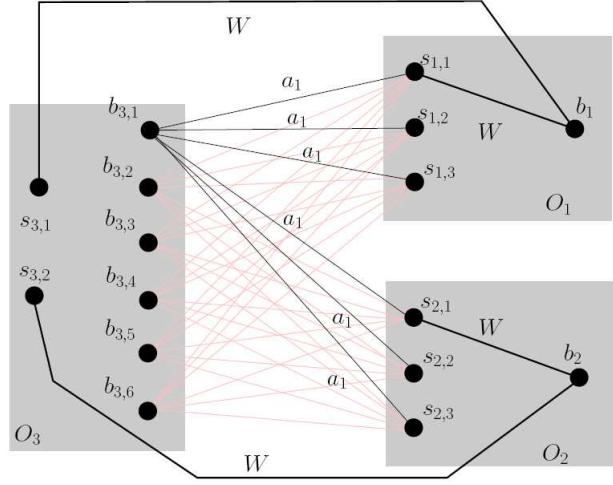


Figure 1: Bipartite graph obtained by the transformation of an instance  $I = \{a_1, \dots, a_6\}$  of the 3-PARTITION problem where  $W = \frac{1}{2} \sum_{j=1}^6 a_j$ . There is an edge with weight  $a_j$  between  $b_{3,j}$  and  $s_{x,y}$  for all pairs  $(x, y) \in \{1, 2\} \times \{1, 2, 3\}$ . These edges are shaded in the picture except those with weight  $a_1$ .

into  $m$  subsets  $A_1, A_2, \dots, A_m$  such that the sum of the numbers in each subset is equal (thus  $\sum_{a_j \in A_i} a_j = W$  and  $|A_i| = 3$  for all  $i \in \{1, \dots, m\}$ ). The 3-PARTITION problem is strongly **NP**-complete (problem [SP15] in [7]).

Given an instance  $I$  of the 3-PARTITION problem, we build a corresponding instance  $I'$  of MOA as follows (see Figure 1 for an illustration):

- we are given  $m + 1$  organizations  $O_1, \dots, O_{m+1}$ , i.e.  $q = m + 1$
- $O_{m+1}$  has  $3m$  buyers and  $m$  sellers respectively denoted by  $b_{m+1,1}$  to  $b_{m+1,3m}$  and  $s_{m+1,1}$  to  $s_{m+1,m}$
- for  $i = 1, \dots, m$ :  $O_i$  has 3 sellers denoted by  $s_{i,1}, s_{i,2}, s_{i,3}$  and one buyer  $b_i$
- The edge set is given by  $\{[b_i, s_{i,1}], [b_i, s_{m+1,i}] : i = 1, \dots, m\} \cup \{[b_{m+1,j}, s_{i,1}], [b_{m+1,j}, s_{i,2}], [b_{m+1,j}, s_{i,3}] : i, j \in \{1, \dots, m\} \times \{1, \dots, 3m\}\}$
- for  $i = 1, \dots, m$ :  $w([b_i, s_{i,1}]) = w([b_i, s_{m+1,i}]) = W$
- for  $i, j \in \{1, \dots, m\} \times \{1, \dots, 3m\}$ :  $w([b_{m+1,j}, s_{i,1}]) = w([b_{m+1,j}, s_{i,2}]) = w([b_{m+1,j}, s_{i,3}]) = a_j$
- $P = 2Wm$

We have  $w_i(\tilde{M}) = (p_s + p_b)W = W$  for  $i = 1, \dots, m$  and  $w_{m+1}(\tilde{M}) = 0$ . We claim that  $I'$  admits a feasible assignment  $M$  such that  $w(M) \geq 2mW$  if and only if  $I$  admits a partition into  $m$  subsets  $A_1, A_2, \dots, A_m$  such that  $\sum_{a_j \in A_i} a_j = W$  and  $|A_i| = 3$  for all  $i \in \{1, \dots, m\}$ .

Let  $\hat{A} = \langle A_1, A_2, \dots, A_m \rangle$  be a YES solution to the instance  $I$  of 3-PARTITION. We build a corresponding matching  $\hat{M}$ , solution to the instance  $I'$  of MOA as follows:  $\hat{M} = \emptyset$  at the beginning and for each triple  $a_x, a_y, a_z$  of  $A_i$ , we add edges  $[b_{m+1,x}, s_{i,1}], [b_{m+1,y}, s_{i,2}]$  and  $[b_{m+1,z}, s_{i,3}]$  to  $\hat{M}$ . We also add edge  $[b_i, s_{m+1,i}]$  to  $\hat{M}$  for all  $i \in \{1, \dots, m\}$ .

We remark that  $\hat{M}$  is a feasible assignment. Indeed, organization  $O_i$  ( $i = 1, \dots, m$ ) has 4 shared edges in  $\hat{M}$ , that is  $[b_i, s_{m+1,i}]$  with weight  $W$ ,  $[b_{m+1,x}, s_{i,1}]$  with weight  $a_x$ ,  $[b_{m+1,y}, s_{i,2}]$  with weight  $a_y$  and  $[b_{m+1,z}, s_{i,3}]$  with weight  $a_z$ .

Since  $\hat{A}$  is a YES solution to  $I$ , we know that  $a_x + a_y + a_z = W$ . Hence,  $w_i(\hat{M}) = (p_s + p_b)W = w_i(\tilde{M})$  for  $i = 1, \dots, m$ . We also have  $w_{m+1}(\hat{M}) \geq w_{m+1}(\tilde{M})$  since all the weights are nonnegative and  $w_{m+1}(\tilde{M}) = 0$ . Thus,  $\hat{M}$  is a YES solution to instance  $I'$  of the decision version of MOA because the total profit made by the organizations is  $2mW$ .

Conversely, let  $\hat{M}$  be a YES solution to the instance  $I'$  of the decision version of MOA with  $P = 2mW$ . By definition we have  $w(\hat{M}) \geq 2mW$ ,  $w_i(\hat{M}) \geq W$  for  $i = 1, \dots, m$  and  $w_{m+1}(\hat{M}) \geq 0$ . Observe that  $\hat{M} \cap \{[b_i, s_{i,1}] \mid i = 1, \dots, m\} = \emptyset$ . Indeed, if  $k$  edges in  $\{[b_i, s_{i,1}] \mid i = 1, \dots, m\}$  belong to  $\hat{M}$  then the total profit would be strictly less than  $2mW$  since  $w(\hat{M}) \leq kW + (m - k)W + \sum_{i=1}^{3m} a_i - k \min\{a_i : i = 1, \dots, 3m\} \leq (2m - \frac{k}{4})W < 2mW$ . Furthermore,  $\hat{M}$  must be perfect since otherwise  $w(\hat{M}) < 2mW$ . Indeed, the maximum weight matching has a weight  $2mW$  and it is obtained only if all the edges  $[b_i, s_{m+1,i}]$  (with  $i \in \{1, \dots, m\}$ ) are selected and if all the vertices  $b_{m+1,j}$  (with  $j \in \{1, \dots, 3m\}$ ) are saturated by the matching.

We build a partition  $\hat{A} = \langle A_1, A_2, \dots, A_m \rangle$ , solution to the instance  $I$  of 3-PARTITION corresponding to  $\hat{M}$  as follows: for  $i = 1$  to  $m$ , put in  $A_i$  the weight of the (shared) edges incident to  $s_{i,1}$ ,  $s_{i,2}$  and  $s_{i,3}$ . One can observe that  $\hat{A}$  is a feasible 3-partition of  $I$ . Take an organization  $O_i$  ( $i = 1, \dots, m$ ), 4 shared edges are incident to its nodes in  $\hat{M}$ . The one incident to  $b_i$  has weight  $W$ . The total weight of the three others must be at least  $W$  since  $w_i(\hat{M}) = (p_s + p_b)W$ . Hence, each  $A_i$  is assigned 3 values whose sum is at least  $W$  but if this sum exceeds  $W$  for at least one organization, we would have  $\sum_{j=1}^{3m} a_j > Wm$  which is a contradiction. As a consequence, each  $A_i$  is assigned 3 values whose sum is exactly  $W$ .  $\square$

**Theorem 2** *The decision version of MOA is **NP**-complete, for every values  $p_s$  and  $p_b$ , even if there are 2 organizations and the underlying graph is of maximum degree 2.*

**Proof:** Let  $p_s$  and  $p_b$  be two reals such that  $1 \geq p_s \geq p_b \geq 0$  and  $p_s + p_b = 1$ . The reduction is done from PARTITION: given a set  $\{a_1, \dots, a_n\}$  of  $n$  integers such that  $\sum_{i=1}^n a_i = 2W$ , decide whether there exists  $J \subset \{1, \dots, n\}$  such that  $\sum_{j \in J} a_j = W$ . PARTITION is known to be **NP**-complete (problem [SP12] in [7]).

From an instance  $I$  of PARTITION, we build  $I'$ , an instance of MOA, in the following way:

- we are given 2 organizations  $O_1$  and  $O_2$
- $O_1$  has  $n + 1$  sellers and  $n + 1$  buyers respectively denoted by  $s_{1,i}$  and  $b_{1,i}$  for  $i = 1, \dots, n + 1$
- $O_2$  has also  $n + 1$  buyers and  $n + 1$  sellers respectively denoted by  $b_{2,i}$  and  $s_{2,i}$  for  $i = 1, \dots, n + 1$
- The edge set of the underlying graph is given by  $\{[s_{1,n+1}, b_{2,n+1}]\} \cup \{[b_{2,n+1}, s_{2,n+1}]\} \cup \{[s_{2,n+1}, b_{1,n+1}]\} \cup \{[b_{1,n+1}, s_{1,n+1}]\} \cup \{[b_{1,i}, s_{1,i}], [s_{1,i}, b_{2,i}], [b_{1,i}, s_{2,i}] : i = 1, \dots, n\}$

The weights are defined by:

- $w([b_{1,i}, s_{1,i}]) = 6a_i$  and  $w([b_{2,i}, s_{1,i}]) = w([s_{2,i}, b_{1,i}]) = 3a_i$  for  $i = 1, \dots, n$
- $w([b_{2,n+1}, s_{2,n+1}]) = 6W$  and  $w([s_{1,n+1}, b_{2,n+1}]) = w([b_{1,n+1}, s_{2,n+1}]) = 3W + 1$

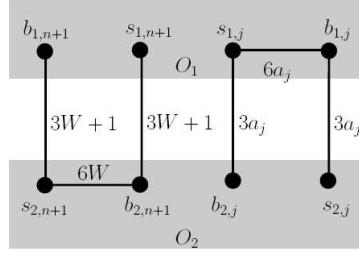


Figure 2: The construction of  $I'$ .

The underlying graph is made of a collection of  $n + 1$  disjoint paths of length 3. Figure 2 gives an illustration of this construction.

Organization  $O_1$  can make a profit  $w_1(\tilde{M}) = (p_s + p_b) \sum_{i=1}^n 6a_i = 12W$  if it works alone. The local profit of organization  $O_2$  is  $w_2(\tilde{M}) = (p_s + p_b)6W = 6W$ . Thus, globally, the weight of this matching is  $18W$ .

We claim that  $I'$  admits a feasible assignment  $\hat{M}$  such that  $w(\hat{M}) \geq 18W + 2$  if and only if  $I$  admits a set  $J \subseteq \{1, \dots, n\}$  with  $\sum_{j \in J} a_j = W$ .

Let  $J$  be a subset of  $\{1, \dots, n\}$  such that  $\sum_{j \in J} a_j = W$  (and then,  $\sum_{j \notin J} a_j = W$ ). We build the assignment  $\hat{M}$  as follows:  $\hat{M} = \{[b_{2,j}, s_{1,j}], [s_{2,j}, b_{1,j}] : j \in J\} \cup \{[b_{1,j}, s_{1,j}] : j \notin J\} \cup \{[s_{1,n+1}, b_{2,n+1}], [b_{1,n+1}, s_{2,n+1}]\}$

Clearly, the cost of  $\hat{M}$  is given by  $w(\hat{M}) = 18W + 2$ . Now, let us verify that  $\hat{M}$  is a feasible solution. The local profit of organization  $O_1$  is  $(p_s + p_b) \sum_{j \notin J} 6a_j + (p_s + p_b) \sum_{j \in J} 3a_j + (p_s + p_b)(3W + 1) = 12W + 1 \geq w_1(\tilde{M})$  whereas the profit of organization  $O_2$  becomes  $(p_s + p_b) \sum_{j \in J} 3a_j + (p_s + p_b)(3W + 1) = 6W + 1 \geq w_2(\tilde{M})$ .

Conversely, let  $\hat{M}$  be a feasible assignment such that  $w(\hat{M}) \geq 18W + 2$ . The following property can be easily proved.

**Property 2.1** *Any optimal solution of MOA can be supposed to be maximal with respect to inclusion. Furthermore any feasible solution of MOA can be completed so that it can be supposed to be maximal with respect to inclusion.*

Now, remark that  $\hat{M}$  necessarily contains the edges  $[s_{1,n+1}, b_{2,n+1}]$  and  $[b_{1,n+1}, s_{2,n+1}]$  since on the one hand, the weight of any maximal matching on the graph induced by all vertices except  $\{s_{1,n+1}, s_{2,n+1}, b_{1,n+1}, b_{2,n+1}\}$  is  $12W$ , and on the other hand  $w([b_{2,n+1}, s_{2,n+1}]) = 6W$ . Thus,  $\hat{M}$  must contain some edges  $[b_{2,j}, s_{1,j}]$  or  $[b_{1,j}, s_{2,j}]$  in order to compensate the loss of the edge  $[b_{2,n+1}, s_{2,n+1}]$ . Let  $J = \{j \leq n : [b_{2,j}, s_{1,j}] \in \hat{M}\}$ . By property 2.1,  $\hat{M}$  is completely described by  $\hat{M} = \{[b_{2,j}, s_{1,j}], [b_{1,j}, s_{2,j}] : j \in J\} \cup \{[b_{1,j}, s_{1,j}] : j \notin J\} \cup \{[s_{1,n+1}, b_{2,n+1}], [b_{1,n+1}, s_{2,n+1}]\}$ .

The profit of organization  $O_2$  is  $(p_s + p_b) \sum_{j \in J} 3a_j + (p_s + p_b)(3W + 1) = 3 \sum_{j \in J} a_j + 3W + 1$ . Since that profit is at least  $w_2(\tilde{M}) = 6W$ , we deduce that  $\sum_{j \in J} a_j \geq W - \frac{1}{3}$ . Finally,  $\sum_{j \in J} a_j$  must be an integer, so  $\sum_{j \in J} a_j \geq W$ . On the other hand, the profit of organization  $O_1$  is given by  $(p_s + p_b) \sum_{j \notin J} 6a_j + (p_s + p_b) \sum_{j \in J} 3a_j + (p_s + p_b)(3W + 1) = 6 \sum_{j=1}^n a_j - 3 \sum_{j \in J} a_j + 3W + 1$ . This quantity must be at least  $w_1(\tilde{M}) = 6 \sum_{j=1}^n a_j$ . Since  $\sum_{j \in J} a_j$  is an integer, we obtain  $\sum_{j \in J} a_j \leq W$ . In conclusion,  $\sum_{j \in J} a_j = W$  which means that  $\{a_1, \dots, a_n\}$  can be partitioned into two sets of weight  $W$ .  $\square$

Is MOA strongly **NP**-complete for two organizations? We were not able to answer this question but we can relate it to another one stated more than 25 years ago and which is still open: Is the *exact weighted perfect matching* problem in bipartite graphs strongly **NP**-complete?

Given a graph whose edges have an integer weight and given a value  $W$ , the problem EXACTPM is to decide whether the graph contains a perfect matching  $M$  of total weight exactly  $W$  [3, 8, 12, 14]. Papadimitriou and Yannakakis [14] prove that EXACTPM is (weakly) **NP**-complete in bipartite graphs. Barahona and Pulleyblank [3] propose a pseudopolynomial algorithm in the case of planar graphs and Karzanov [8] gives a polynomial algorithm when the graph is either complete or complete bipartite and the weights are restricted to 0 or 1. Mulymuley, Vazirani and Vazirani [12] show that EXACTPM has a randomized pseudo-polynomial-time algorithm. However, the deterministic complexity of this problem remains unsettled, even for bipartite graphs (Papadimitriou and Yannakakis conjectured that it is strongly **NP**-complete [14]).

EXACTPM is an auto-reducible problem, that is, finding a perfect matching of weight  $W$  is polynomially equivalent to deciding whether such a matching exists.

Here, we prove that there is a Turing reduction from MOA when there are 2 organizations to EXACTPM. Thus, we conclude that if MOA with 2 organizations is strongly **NP**-complete then EXACTPM is also strongly **NP**-complete in bipartite graphs. Notice that this result also holds when there is a constant number of organizations.

**Proposition 2.1** *If EXACTPM is solvable in polynomial time in bipartite graphs when weights are polynomially bounded, then MOA with two organizations and weights polynomially bounded is polynomial for every values  $p_s$  and  $p_b$ .*

**Proof:** Let  $p_b, p_s$  be two rational numbers such that  $1 \geq p_s \geq p_b \geq 0$  and  $p_s + p_b = 1$ , and let  $I = (G, w)$  be an instance of MOA with two organizations where  $G = (V, E)$ . W.l.o.g.  $w(e), p_s w(e)$  and  $p_b w(e)$  are integers for every edge  $e \in E$  (otherwise, multiplying each weight by the denominator of  $p_b$  if  $p_b \neq 0$ , we obtain an equivalent instance). Moreover for all  $e \in E$ ,  $w(e) \leq P(|V|)$  for some polynomial  $P$ . Let  $R$  be the weight of a maximum weight matching of  $G$ . Consider the bipartite graph  $G' = (V', E')$  built from  $G$  by adding dummy vertices and edges with weight 0 such that any matching of  $G$  can be completed into a perfect matching of  $G'$  with the same value. Formally, we add a copy of  $K_{|S|, |B|}$  with  $|S|$  new  $B$ -vertices and  $B$  new  $S$ -vertices. Each new  $B$ -vertex (resp.,  $S$ -vertex) is completely linked to the  $S$ -vertices (resp.,  $B$ -vertices) of  $G$ . Then, each shared edge  $e = [u, v] \in E$  is replaced by a path of length 3  $[u, u_e], [u_e, v_e], [v_e, v]$  where  $u_e, v_e$  are new vertices. Note that either  $\{[u, u_e], [v_e, v]\}$  or  $\{[u_e, v_e]\}$  is included in a perfect matching of  $G'$ . Consider the weight function  $w'$  defined as  $w'(e) = (R+1)^3 w(e)$  if  $e$  is internal to organization  $O_1$  and  $w'(e) = (R+1)^2 w(e)$  if  $e$  is internal to organization  $O_2$ . Moreover, if  $e = [u, v] \in E$  is a shared edge then  $w'([u, u_e]) = (R+1)p_s w([u, v])$  if  $u \in S \cap O_1$  and  $w'([u, u_e]) = (R+1)p_b w([u, v])$  otherwise (i.e.  $u \in B \cap O_1$ ). We also set  $w'([v, v_e]) = p_s w([u, v])$  if  $u \in S \cap O_2$  and  $w'([v, v_e]) = p_b w([u, v])$  otherwise. The weight of each remaining edge of  $G'$  is 0. It is clear that  $G'$  is built within polynomial time and  $w'$  remains polynomially bounded. Let  $I' = (G', w')$ .

For any matching  $M$ , we denote by  $M_1$  (resp.,  $M_2$ ) the restriction of  $M$  to organization  $O_1$  (resp.,  $O_2$ ) and by  $M_{shared}$  the set of shared edges of  $M$ . Denote by  $W_1$  (resp.,  $W_2$ ) the contribution of the shared edges of  $M$  to the profit of organization  $O_1$  (resp.,  $O_2$ ). We have  $w(M_{shared}) = W_1 + W_2$  since  $p_s + p_b = 1$ .

We claim that  $w(M) = w(M_1) + w(M_{shared}) + w(M_2)$  if and only if there exists a perfect matching of  $I'$  with weight  $W = (R+1)^3 w(M_1) + (R+1)^2 w(M_2) + (R+1)W_1 + W_2$ . Moreover,  $M$  is a feasible solution to MOA if and only if  $w(M_i) + W_i \geq w_i(M)$  for  $i = 1, 2$ .

One direction is trivial. So, let  $M'$  be a matching of  $I'$  with value  $w'(M') = W = (R+1)^3 A + (R+1)^2 B + (R+1)C + D$ . By the choice of  $R$ , we must get  $w(M'_1) = A$ ,  $w(M'_2) = B$  and  $w(M'_{shared}) = C + D$ , where  $C$  (resp.,  $D$ ) is the contribution of  $M'_{shared}$  to the profit of organization  $O_1$  (resp.,  $O_2$ ). The profit of organization  $O_1$  (resp.  $O_2$ ) according to  $M'$  is  $A + C$  (resp.  $B + D$ ).

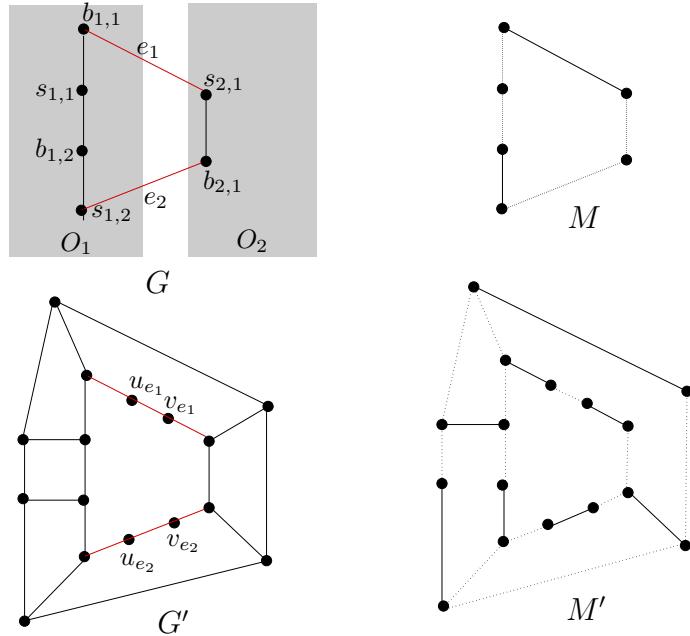


Figure 3: Construction of  $G'$  and perfect matching  $M'$  from  $G$  and matching  $M$ .

In conclusion by applying at most  $R^4$  times the polynomial algorithm for EXACTPM, we find an optimal solution of MOA. By an exhaustive search, we try all values of  $A, B, C, D$  at most equal to  $R$  such that  $A + C \geq w_1(\tilde{M})$  and  $B + D \geq w_2(\tilde{M})$ .  $\square$

**Proposition 2.2** MOA with a constant number of organizations can be solved in pseudopolynomial time when the underlying graph has a maximum degree of 2.

**Proof:** Here, we deal with 2 organizations, but the result can be extended to any constant number of organizations. The proof is based on Proposition 2.1, and uses the pseudopolynomiality result of [3] for EXACTPM in planar graphs. However, the construction of  $G'$  is slightly different because when one adds a copy of  $K_{|S|,|B|}$  the resulting graph may be not planar. So, let  $I = (G, w)$  be an instance of MOA with 2 organizations where  $G = (V, E)$  is a bipartite graph of maximum degree 2. W.l.o.g., assume that  $G$  is 2-regular, that is a collection of disjoint even cycles (by adding dummy vertices and edges of weight 0). Then, for each cycle  $C$  of  $G$ , we add a copy  $C'$  of  $C$  and we link each vertex of  $C$  to its copy in  $C'$ . Finally, as it is done in Proposition 2.1, each shared edge  $e = [u, v]$  of a cycle  $C$  in  $G$  is replaced by a path of length 3  $[u, u_e], [u_e, v_e], [v_e, v]$  where  $u_e, v_e$  are new vertices. The weights are defined similarly to the ones given in Proposition 2.1. Figure 3 gives an illustration of this construction.

Obviously,  $G'$  is planar. Moreover, any matching  $M$  can be converted into a perfect matching  $M'$  of  $G'$ . Thus, by applying the argument given in Proposition 2.1, the result follows.  $\square$

## 2.2 Polynomial cases

MOA is trivially polynomial when there is a unique organization or when the underlying graph is of maximum degree 1. Furthermore an exhaustive search can efficiently solve the problem if the underlying graph  $G = (V, E)$  contains  $\mathcal{O}(\log |E|)$  shared edges. Let MOA<sub>0,1</sub> be the subcase where  $w([i, j]) \in \{0, 1\}$  for all  $(i, j) \in B \times S$ . We prove that an optimum to MOA<sub>0,1</sub> is a maximum cardinality

assignment of the underlying graph though a maximum cardinality assignment is not necessarily a solution of  $\text{MOA}_{0,1}$ .

**Theorem 3**  $\text{MOA}_{0,1}$  is polynomial.

**Proof:** Let  $M$  be an assignment on an unweighted bipartite graph  $G = (B, S; E)$ . Recall that a path in  $G$  is *alternating* with respect to  $M$  if it alternates edges of  $M$  and edges of  $E \setminus M$ . Furthermore, an alternating path  $\pi$  is *augmenting* if no edge of  $M$  is incident to its endpoints. The word “augmenting” means that  $(M \setminus \pi) \cup (\pi \setminus M)$  is a matching of size  $|M| + 1$ .  $M$  is of maximum size on  $G$  if  $G$  does not admit any augmenting alternating path with respect to  $M$  (by contradiction, if this was not the case, we could increase the size of  $M$ ).

Let  $I$  be an instance of  $\text{MOA}_{0,1}$  defined upon  $G$ . Let  $\hat{M}$  be an optimal matching built as follows. Start with the feasible matching  $\tilde{M}$  and increase its size with augmenting alternating paths while it is possible.

Let  $\hat{M}^j$  be the matching produced at step  $j$ . We suppose that  $t$  steps are needed to obtain  $\hat{M}$ . Hence,  $\hat{M}^0 = \tilde{M}$  and  $\hat{M}^t = \hat{M}$ . We mainly prove

$$w_i(\hat{M}^{j+1}) \geq w_i(\hat{M}^j), \quad \forall i \in \{1, \dots, q\} \quad (1)$$

for all  $j \in \{0, \dots, t-1\}$ . This inequality states that the use of an augmenting alternating path cannot deteriorate the profit of any organization.

Given  $v \in V$  and a matching  $M$ , let  $c(v, M)$  be the *contribution* of  $v$  to the profit of its organization in  $M$ :

$$c(v, M) = \begin{cases} p_s & \text{if } v \in S \text{ and an edge of } M \text{ is incident to } v \\ p_b & \text{if } v \in B \text{ and an edge of } M \text{ is incident to } v \\ 0 & \text{otherwise} \end{cases}$$

Let  $V'$  be the vertices of  $\pi'$ , the augmenting alternating path such that  $\hat{M}^{j+1} = (\hat{M}^j \setminus \pi') \cup (\pi' \setminus \hat{M}^j)$ . We deduce that

$$w_i(\hat{M}^{j+1}) - w_i(\hat{M}^j) = \sum_{v \in V'} (c(v, \hat{M}^{j+1}) - c(v, \hat{M}^j)) \quad (2)$$

for all  $i \in \{1, \dots, q\}$ . One can observe that  $c(v, \hat{M}^j) = c(v, \hat{M}^{j+1})$  if  $v \in V'$  and  $v$  is not an extremal node of  $\pi'$ . Indeed, a buyer  $b \in V'$  matched with a seller  $s \in V'$  in  $\hat{M}^j$  is still matched in  $\hat{M}^{j+1}$  but with another seller. Similarly, a seller  $s \in V'$  matched with a buyer  $b \in V'$  in  $\hat{M}^j$  is still matched in  $\hat{M}^{j+1}$  but with another buyer. If  $v \in S \cap V'$  (resp.  $v \in B \cap V'$ ) and  $v$  is an extremal node of  $\pi'$  then  $c(v, \hat{M}^j) = 0$  and  $c(v, \hat{M}^{j+1}) = p_s$  (resp.  $c(v, \hat{M}^j) = 0$  and  $c(v, \hat{M}^{j+1}) = p_b$ ). Hence,

$$c(v, \hat{M}^{j+1}) - c(v, \hat{M}^j) \geq 0 \quad (3)$$

for all  $v \in V$  because  $p_s \geq p_b \geq 0$ . Using (2) and (3) we obtain  $w_i(\hat{M}^{j+1}) - w_i(\hat{M}^j) \geq 0$  for all  $i \in \{1, \dots, q\}$ .  $\hat{M}$  is a feasible assignment because  $w_i(\hat{M}^t) \geq w_i(\hat{M}^{t-1}) \geq \dots \geq w_i(\hat{M}^0) = w(\tilde{M}_i)$  for all  $i \in \{1, \dots, q\}$  (we recall that  $\tilde{M}$  is the maximum weight matching of  $G$  reduced to its internal edges, and  $\tilde{M}_i$  is the restriction of  $\tilde{M}$  to  $G_i$ ). In addition,  $w(\hat{M}) = w(M^*)$  because the algorithm stops when no augmenting alternating path exists. In conclusion,  $\hat{M}$  is optimal because  $w(M^*) \geq w(M_{\text{MOA}}^*)$ .  $\square$

### 3 Approximation

Recall that  $p_s$  and  $p_b$  are any values such that  $0 \leq p_b \leq p_s \leq 1$  and  $p_s + p_b = 1$ . We start by the following property.

**Property 3.1**  $w_i(M^*) \geq p_b w(\tilde{M}_i)$ , and this bound is asymptotically tight.

**Proof:** Let  $C_i$  be the set of edges of  $M^*$  which have at least one endpoint belonging to organization  $O_i$ . We have  $w(C_i) \geq w(\tilde{M}_i)$ , otherwise we could obtain a matching of weight larger than  $w(M^*)$  by replacing the edges of  $C_i$  by the ones of  $\tilde{M}_i$ . The profit of  $O_i$  is  $w_i(M^*) \geq p_b w(C_i)$ , and thus  $w_i(M^*) \geq p_b w(\tilde{M}_i)$ .

Let  $\varepsilon$  be a small positive number. Let us now show that the above bound is tight, by considering the following instance: there are two organizations  $O_1$  and  $O_2$  such that there are in  $O_1$  two nodes  $b_1$  and  $s_1$  linked by an edge of weight  $1 - \varepsilon$ , and there is in  $O_2$  one node  $s_2$  linked to  $b_1$  by an edge of weight 1. We have:  $w(\tilde{M}_1) = 1 - \varepsilon$ ,  $M^* = \{[b_1, s_2]\}$ , and  $\frac{w_1(M^*)}{w(\tilde{M}_i)} = \frac{p_b}{1 - \varepsilon}$ , which tends towards  $p_b$  when  $\varepsilon$  tends towards 0.  $\square$

Let us consider algorithm APPROX given below.

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**Algorithm APPROX**

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- Construct the graph  $G' = (V', E')$  from  $G = (V, E)$  as follows:  $V' = V$ , and  $E' = E$ , except that the weights of the edges are modified: for each edge  $[u, v]$  such that  $u$  belongs to organization  $O_i$  and  $v$  belongs to organization  $O_j$ ,  $w'([u, v]) = w([u, v])$  if  $u$  and  $v$  belong to the same organization ( $i = j$ ), and otherwise  $w'([u, v]) = p_b w([u, v])$ .
- Return a maximum weight matching of  $G'$ .

---

**Theorem 4** APPROX is a  $p_b$ -approximate algorithm for MOA, and this bound is asymptotically tight.

**Proof:** Let  $p_s, p_b$  be two numbers such that  $1 \geq p_s \geq p_b \geq 0$  and  $p_s + p_b = 1$ . Let  $M$  be a matching returned by algorithm APPROX on graph  $G$ . We first show that the profit of each organization  $O_i$  in  $M$  is at least  $w(\tilde{M}_i)$ . Thus  $M$  is a solution of MOA.

Let  $M^{int(i)}$  be the set of edges of  $M$  such that both endpoints belong to  $O_i$ , and let  $M^{ext(i)}$  be the set of edges of  $M$  such that exactly one endpoint belongs to  $O_i$ . Since  $M$  is a maximum weight matching of  $G'$ ,  $w'(M^{int(i)}) + w'(M^{ext(i)}) \geq w'(\tilde{M}_i) = w(\tilde{M}_i)$ , otherwise we could have a matching with a larger weight by replacing the edges of  $(M^{int(i)} \cup M^{ext(i)})$  in  $M$  by the edges of  $\tilde{M}_i$ . Thus the profit of  $O_i$  is at least  $w(M^{int(i)}) + p_b w(M^{ext(i)}) = w'(M^{int(i)}) + w'(M^{ext(i)}) \geq w(\tilde{M}_i) = w_i(\tilde{M})$ .

Let us now show that APPROX is  $p_b$ -approximate. The edges of  $G'$  are the same as the ones of  $G$ , except that the weight of some of them has been multiplied by  $p_b < 1$ . Thus  $M$ , which is a maximum weight matching of  $G'$ , has a weight  $w(M) \geq p_b w(M^*) \geq p_b w(M_{MOA}^*)$ .

Let us show that this bound is asymptotically tight by considering the following instance. Here, we assume  $p_b > 0$ . Recall that  $p_b \leq 1/2$  since  $1 \geq p_s \geq p_b \geq 0$ . Let  $\varepsilon > 0$  such that  $\varepsilon < 1/p_b - 1$ . There are two organizations, organization  $O_1$ , which owns two vertices  $b_1$  and  $s_1$ , also linked by an edge of weight 1, and organization  $O_2$ , which owns two vertices  $b_2$  and  $s_2$ , linked by an edge of weight 1. There are two shared edges, between  $b_1$  and  $s_2$ , and between  $b_2$  and  $s_1$ : both edges have weight  $\frac{1}{p_b} - \varepsilon$ . Algorithm APPROX returns the matching  $M = \{[b_1, s_2], [b_2, s_1]\}$  with weight 2 in  $G'$  because the weight of  $\{[b_1, s_2], [b_2, s_1]\}$  in  $G'$  is  $2(1 - p_b\varepsilon) < 2$ . The optimal solution would have been  $M_{MOA}^* = \{[b_1, s_2], [b_2, s_1]\}$ . The ratio between the weights of these two solutions is  $\frac{w(M)}{w(M_{MOA}^*)} = \frac{2}{2/p_b - 2\varepsilon}$ , which tends towards  $p_b$  when  $\varepsilon$  tends towards 0.  $\square$

Theorem 4 implies that the price of stability of MOA defined as the maximum, over all the instances, of  $w(M_{MOA}^*)/w(M^*)$  is at least  $p_b$ . In fact, we are able to prove that PoS =  $p_b$ .

**Proposition 3.1** The price of stability is  $p_b$ .

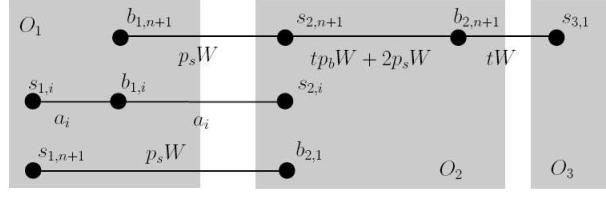


Figure 4: The instance  $I_t$  resulting from the above reduction

**Proof:** It follows from Theorem 4 that  $w(M_{cont}^*)/w(M^*) \geq p_b$  since APPROX returns a matching  $M$  such that  $w(M_{MOA}^*) \geq w(M) \geq p_b w(M^*)$ .

Let us now show that this bound is tight. There are two organizations: organization  $O_1$ , which owns two vertices  $b_1$  and  $s_1$ , linked by an edge of weight  $W_1$ , and organization  $O_2$ , which owns one vertex  $s_2$ , linked to  $b_1$  by a link of weight  $W_2$ . Suppose that  $W_1 = \varepsilon$  such that  $0 < \varepsilon < 1$  and  $W_2 = 1$  when  $p_b = 0$ . The ratio  $\frac{w(M_{cont}^*)}{w(M^*)} = \varepsilon$ , tends towards  $0 = p_b$  when  $\varepsilon$  tends towards 0. Suppose that  $W_1 = 1$  and  $W_2 = 1/p_b - \varepsilon$  such that  $0 < \varepsilon < 1/p_b - 1$  when  $p_b > 0$ . The ratio  $\frac{w(M_{cont}^*)}{w(M^*)} = \frac{p_b}{1 - \varepsilon p_b}$ , tends towards  $p_b$  when  $\varepsilon$  tends towards 0.  $\square$

We can prove that Theorem 4 is best possible if  $\mathbf{P} \neq \mathbf{NP}$ , i.e. we cannot obtain a  $(p_b + \varepsilon)$ -approximation for all  $\varepsilon > 0$ . Actually, we prove a slightly stronger result where  $n$  denotes the number of vertices.

**Theorem 5** For any polynomial  $P$ , it is  $\mathbf{NP}$ -hard to obtain a  $(p_b + \frac{1}{\Theta(2^{P(n)})})$ -approximation for MOA where at least three organizations are involved.

**Proof:** We describe a gap reduction. We start with an instance of PARTITION given by a set of  $n$  integers  $\{a_1, \dots, a_n\}$  such that  $\sum_{i=1}^n a_i = 2W$ . For any real  $t > 1$ , we construct an instance  $I_t$  of MOA as follows:

- we are given 3 organizations  $O_1$ ,  $O_2$  and  $O_3$ .
- $O_1$  has  $n+1$  buyers and  $n+1$  sellers respectively denoted by  $b_{1,i}$  and  $s_{1,i}$  for  $i = 1, \dots, n+1$ .
- $O_2$  has 2 buyers denoted by  $b_{2,1}, b_{2,n+1}$  and  $n+1$  sellers denoted by  $s_{2,i}$  for  $i = 1, \dots, n+1$ .
- $O_3$  has one seller  $s_{3,1}$ .
- The edge set of the underlying graph is  $\{[s_{1,i}, b_{1,i}], [b_{1,i}, s_{2,i}] : i = 1, \dots, n\} \cup \{[s_{1,n+1}, b_{2,1}]\} \cup \{[b_{1,n+1}, s_{2,n+1}], [s_{2,n+1}, b_{2,n+1}], [b_{2,n+1}, s_{3,1}]\}$

The weights are given by:

- $w([s_{1,i}, b_{1,i}]) = w([b_{1,i}, s_{2,i}]) = a_i$  for  $i = 1, \dots, n$ .
- $w([s_{1,n+1}, b_{2,1}]) = p_s W$ ,  $w([b_{1,n+1}, s_{2,n+1}]) = p_s W$ ,  $w([s_{2,n+1}, b_{2,n+1}]) = tp_b W + 2p_s W$ , and  $w([b_{2,n+1}, s_{3,1}]) = tW$ .

An illustration of this construction is given in Figure 4.

If  $t = \mathcal{O}(2^{P(|V|)})$  where  $|V| = 3n + 6$  is the order of the underlying graph, then it is not difficult to see that the above construction is given within polynomial time.

The profits the organizations can make on their own are respectively  $w_1(\tilde{M}) = (p_s + p_b) \sum_{i=1}^n a_i = 2W$ ,  $w_2(\tilde{M}) = (p_s + p_b)(tp_bW + 2p_sW) = tp_bW + 2p_sW$  and  $w_3(\tilde{M}) = 0$ .

We prove that there are only two distinct values for the optimal value of MOA, that are  $OPT(I_t) = tp_bW + 3p_sW + 2W$  or  $OPT(I_t) = tW + 2p_sW + 2W$ , and  $OPT(I_t) = tW + 2p_sW + 2W$  if and only if  $\{a_1, \dots, a_n\}$  admits a partition.

Observe that  $tW + 2p_sW + 2W > tp_bW + 3p_sW + 2W$  if and only if  $t > 1$  since  $p_b = 1 - p_s$  and  $p_s > 0$ . Let  $M_{cont}^*$  be an optimal solution of MOA (with value  $OPT(I_t)$ ). Let us consider two cases:

**Case**  $[s_{2,n+1}, b_{2,n+1}] \in M_{cont}^*$ . An optimal solution can be described by

$$\{[s_{1,i}, b_{1,i}] : i = 1, \dots, n\} \cup \{[s_{1,n+1}, b_{2,1}], [s_{2,n+1}, b_{2,n+1}]\}.$$

Actually,  $[s_{1,n+1}, b_{2,1}] \in M_{cont}^*$  because  $M_{cont}^*$  is maximal by Property 2.1 (cf page 7). Moreover, the weight of any maximal matching on the graph induced by  $\{s_{1,i}, b_{1,i}, s_{2,i} : i = 1, \dots, n\}$  has the same value  $2W$ . In this case, we get  $OPT(I_t) = tp_bW + 3p_sW + 2W$ .

**Case**  $[s_{2,n+1}, b_{2,n+1}] \notin M_{cont}^*$ . Edges  $\{[b_{1,n+1}, s_{2,n+1}], [b_{2,n+1}, s_{3,1}], [s_{1,n+1}, b_{2,1}]\}$  belong to  $M_{cont}^*$  by Property 2.1. The contribution of these 3 edges to the profit of  $O_2$  is  $p_s w([b_{1,n+1}, s_{2,n+1}]) + p_b w([b_{2,n+1}, s_{3,1}]) + p_b w([s_{1,n+1}, b_{2,1}]) = tp_bW + p_sW < tp_bW + 2p_sW = w([s_{2,n+1}, b_{2,n+1}])$  since  $p_s > 0$ . Hence, a subset of shared edges between  $O_1$  and  $O_2$  must belong to  $M_{cont}^*$ . Let  $J^* = \{j \leq n : [b_{1,j}, s_{2,j}] \in M_{cont}^*\}$  be this subset. Then,  $M_{cont}^*$  is entirely described by  $\{[b_{1,n+1}, s_{2,n+1}], [b_{2,n+1}, s_{3,1}], [s_{1,n+1}, b_{2,1}]\} \cup \{[b_{1,j}, s_{2,j}] : j \in J^*\} \cup \{[s_{1,j}, b_{1,j}] : j \notin J^*\}$ .

To be feasible,  $M_{cont}^*$  must satisfy  $w_1(M_{cont}^*) \geq w(\tilde{M}_1)$ , i.e.  $\sum_{j \notin J^*} a_j + p_b \sum_{j \in J^*} a_j + (p_s + p_b)p_sW \geq \sum_{j=1}^n a_j$  from which we deduce  $W \geq \sum_{j \in J^*} a_j$  because  $p_b = 1 - p_s$  and  $p_s > 0$ .  $M^*$  must also satisfy  $w_2(M_{cont}^*) \geq w(\tilde{M}_2)$ , i.e.  $p_s \sum_{j \in J^*} a_j + (p_s + p_b)p_sW + tp_bW \geq tp_bW + 2p_sW$ , which is equivalent to  $\sum_{j \in J^*} a_j \geq W$ . Then, we obtain  $\sum_{j \in J^*} a_j = \sum_{j \notin J^*} a_j = W$ . On the one hand  $OPT(I_t) = tW + 2p_sW + 2W$  and on the other hand  $\{a_1, \dots, a_n\}$  has a partition given by  $J^*$ .

Conversely, if  $\{a_1, \dots, a_n\}$  admits a partition then it is not difficult to prove that  $OPT(I_t) = tW + 2p_sW + 2W$ .

Now, assume that there is a  $(p_b + \frac{1}{c2^{P(|V|)}})$ -approximation of MOA given within polynomial time for some  $c > 0$ . Consider  $t_0 = 5c2^{P(|V|)}$  and let  $apx(I_{t_0})$  denote the value of the approximate solution on instance  $I_{t_0}$ .

- $\{a_1, \dots, a_n\}$  does not admit a partition. One has  $OPT(I_{t_0}) = 5c2^{P(|V|)}p_bW + 3p_sW + 2W$  and then  $apx(I_{t_0}) \leq 5c2^{P(|V|)}p_bW + 3p_sW + 2W$ .
- $\{a_1, \dots, a_n\}$  admits a partition. We have  $OPT(I_{t_0}) = 5c2^{P(|V|)}W + 2p_sW + 2W$ . Since  $apx(I_{t_0}) \geq (p_b + \frac{1}{c2^{P(|V|)}})OPT(I_{t_0})$  by hypothesis and  $p_s \leq 1$ , we deduce  $apx(I_{t_0}) > 5W + 5c2^{P(|V|)}p_bW \geq 5c2^{P(|V|)}p_bW + 3p_sW + 2W$ .

In conclusion,  $apx$  allows us to distinguish within polynomial time whether  $\{a_1, \dots, a_n\}$  has a partition or not, which is impossible if  $\mathbf{P} \neq \mathbf{NP}$ .  $\square$

## 4 MOA and multicriteria matching problems

This section deals with the design of exact or approximate algorithms for MOA with two organizations ( $q = 2$ ). We relate here MOA to multicriteria matching problems, and we present a conditionnal result as we did in Proposition 2.1 (where we have linked the complexity of MOA with two organizations and weights polynomially bounded to the complexity of EXACTPM).

We relate MOA to the *k-criteria matching problem* where each edge is evaluated with  $k$  cost functions (also called criteria)  $f_1, \dots, f_k$ . In this case, the cost of a matching for the criterium  $f_i$  is the sum of the values of the criterium  $f_i$  for every edge in the matching. The goal is then to find the set  $\mathcal{S}$  of the solutions such that  $s \in \mathcal{S}$  if there is no solution better than  $s$  on all the criteria simultaneously. An approximate solution is a matching which is on all the criteria  $(1 - \varepsilon)$ -approximate of a solution  $s \in \mathcal{S}$ . In [16], Papadimitriou and Yannakakis show that the  $k$ -criteria matching problem admits a fully polynomial RNC scheme. In [18] Przybylski, Gandibleux and Ehrgott propose an efficient exact method when  $k = 2$  and the graph is bipartite (this problem is also called *biobjective* or *bicriteria* assignment problem). More recently Berger, Bonifaci, Grandoni and Schäfer [4] proposed a PTAS for a budgeted version of the matching problem which is equivalent to the biobjective matching problem. We now show how to turn an instance of MOA with two organizations into an instance of the biobjective assignment problem. Next we exploit the results given in [4] and [18].

An instance of the biobjective assignment problem is composed of a simple graph  $G = (V, E)$  and two functions  $f : E \rightarrow \mathbb{R}_+$  and  $s : E \rightarrow \mathbb{R}_+$ . Then a matching  $M$  has two values  $f(M) = \sum_{e \in M} f(e)$  and  $s(M) = \sum_{e \in M} s(e)$ . Given an instance of MOA with two organizations, one builds a corresponding instance of the biobjective assignment problem as follows. The graph (vertex and edge sets) remains unchanged. Let us define  $f$  and  $s$  for an edge  $e = [u, v]$ . If  $u, v \in O_1$  then  $f(e) = w(e)$  and  $s(e) = 0$ . If  $u, v \in O_2$  then  $s(e) = w(e)$  and  $f(e) = 0$ . If  $u \in B \cap O_1$  and  $v \in S \cap O_2$  then  $f(e) = p_b w(e)$  and  $s(e) = p_s w(e)$ . If  $u \in S \cap O_1$  and  $v \in B \cap O_2$  then  $f(e) = p_s w(e)$  and  $s(e) = p_b w(e)$ . Therefore, we have  $w_1(M) = f(M)$  and  $w_2(M) = s(M)$  for all  $M \in \mathcal{M}$ . It is not difficult to see that the exact algorithm of Przybylski, Gandibleux and M. Ehrgott [18] can be used to solve instances of MOA with two organizations.

Berger *et al.* [4] study the following problem

$$\begin{aligned} \Pi(B) \quad & \text{maximize} && f(M) \\ & \text{such that:} && M \in \mathcal{M} \\ & && s(M) \leq B \end{aligned}$$

where  $B$  is a given non negative budget and  $\mathcal{M}$  is the set of all feasible matchings. The problem is called *max-min budgeted matching*. Let  $M^*$  be an optimum to  $\Pi(B)$ . Berger *et al.* present a PTAS, i.e. they are able to compute in polynomial time a feasible solution  $\hat{M}$  such that  $s(\hat{M}) \leq B$  and  $f(\hat{M}) \geq (1 - \varepsilon)f(M^*)$  for all  $\varepsilon \in (0, 1)$ .

Let us define two versions of the *max-max budgeted matching*.

$\Pi'(B)$ $\text{maximize} \quad f(M)$ $\text{such that:} \quad M \in \mathcal{M}$ $\quad \quad \quad s(M) \geq B$	$\Pi''(B)$ $\text{maximize} \quad s(M)$ $\text{such that:} \quad M \in \mathcal{M}$ $\quad \quad \quad f(M) \geq B$
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Let  $\mathcal{A}'$  (resp.  $\mathcal{A}''$ ) be a PTAS for  $\Pi'(B)$  (resp.  $\Pi''(B)$ ). In the sequel,  $\mathcal{A}'(B, \varepsilon)$  and  $\mathcal{A}''(B, \varepsilon)$  denote the execution of  $\mathcal{A}'$  and  $\mathcal{A}''$  for a given budget  $B$  and a fixed parameter  $\varepsilon \in (0, 1)$ , respectively. In particular,  $\mathcal{A}'(B, \varepsilon)$  returns a matching  $M$  such that  $s(M) \geq B$  and  $f(M) \geq (1 - \varepsilon)f(M^*)$  where  $M^*$  denotes an optimum solution to  $\Pi'(B)$ . Similarly,  $\mathcal{A}''(B, \varepsilon)$  returns a matching  $M$  such that  $f(M) \geq B$  and  $s(M) \geq (1 - \varepsilon)f(M^{**})$  where  $M^{**}$  denotes an optimum solution to  $\Pi''(B)$ .

In the sequel,  $(G, w)$  denotes the instance of MOA while  $(G', f, s)$  denotes the corresponding instance of *max-max budgeted matching*.

Algorithm 2 takes as input  $\varepsilon$  and an instance of MOA and returns a  $(1 - \varepsilon)$ -approximate solution of MOA for this instance. It consists in iteratively computing a  $(1 - \varepsilon)$ -approximate solution for the corresponding *max-max budgeted matching problem* with a budget slowly decreasing until a solution of MOA is found.

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**Algorithm 2:**


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**Input:**  $(G, w)$  instance of MOA,  $(G', f, s)$  the corresponding instance of *max-max budgeted matching* and  $\varepsilon \in (0, 1)$

**Output:** a feasible  $(1 - \varepsilon)$ -approximate solution  $\hat{M}$

Compute  $M^*$  and  $\tilde{M}$  on  $(G, w)$ ;

$\hat{M} := \tilde{M}$ ;

Execute  $\mathcal{A}''(w_1(\tilde{M}), \varepsilon)$  and denote by  $M''$  the resulting matching;

**if**  $(w_i(M'') \geq w_i(\hat{M}), i = 1, 2) \wedge (w(M'') > w(\hat{M}))$  **then**

**|**  $\hat{M} \leftarrow M''$ ;

**end**

**for**  $r = 0$  **to**  $R$  **do**

Execute  $\mathcal{A}'(\max\{(1 - \varepsilon)^r w(M^*), w_2(\tilde{M})\}, \varepsilon)$  and denote by  $M^r$  the resulting matching;

**if**  $(w_i(M^r) \geq w_i(\hat{M}), i = 1, 2) \wedge (w(M^r) > w(\hat{M}))$  **then**

**|**  $\hat{M} \leftarrow M^r$ ;

**end**

**end**

Return  $\hat{M}$ ;

---

**Theorem 6** *There is a PTAS for MOA with two organizations ( $q = 2$ ) if there is a PTAS for the max-max budgeted matching problem.*

**Proof:** Let us consider Algorithm 2. As usual we suppose that  $w(M) \leq 2^{P(n)}$  for some polynomial  $P$ . Here  $n$  is the number of vertices and  $M$  is any feasible matching. We deduce that  $R + 1 \leq P(n)$ . Then Algorithm 2 is polynomial because  $\mathcal{A}'$  and  $\mathcal{A}''$  are polynomial and  $\mathcal{A}'$  is executed  $R + 1$  times.

**Case A:** If  $w_i(M_{MOA}^*) \leq w_i(\tilde{M})/(1 - \varepsilon)$  holds for  $i = 1, 2$  then  $\hat{M}$  is a  $(1 - \varepsilon)$ -approximation of  $M_{MOA}^*$  because  $w(\hat{M}) = w_1(\hat{M}) + w_2(\hat{M}) \geq (1 - \varepsilon)(w_1(M_{MOA}^*) + w_2(M_{MOA}^*)) = (1 - \varepsilon)w(M_{MOA}^*)$ . In addition,  $\hat{M}$  is by definition a feasible solution to MOA.

**Case B:** If  $w_1(M_{MOA}^*) \leq w_1(\tilde{M})/(1 - \varepsilon)$  and  $w_2(M_{MOA}^*) > w_2(\tilde{M})/(1 - \varepsilon)$  then we are going to show that  $M''$  is a  $(1 - \varepsilon)$ -approximation of  $M_{MOA}^*$ . Let  $\overline{M}$  be an optimal solution to  $\Pi''(w_1(\tilde{M}))$ . Since  $\mathcal{A}''$  is  $(1 - \varepsilon)$ -approximate and  $M_{MOA}^*$  is a feasible solution to  $\Pi''(w_1(\tilde{M}))$ ,

$$w_2(M'') \geq (1 - \varepsilon)w_2(\overline{M}) \geq (1 - \varepsilon)w_2(M_{MOA}^*) \quad (4)$$

holds. We know that

$$w_1(M'') \geq w_1(\tilde{M}) \quad (5)$$

holds because  $M''$  is a feasible solution to  $\Pi''(w_1(\tilde{M}))$ . Inequality (4) and  $w_2(M_{MOA}^*) > w_2(\tilde{M})/(1 - \varepsilon)$  give

$$w_2(M'') > w_2(\tilde{M}). \quad (6)$$

We deduce from inequalities (5) and (6) that  $M''$  is a feasible solution to MOA. Inequality (5) and  $w_1(M_{MOA}^*) \leq w_1(\tilde{M})/(1 - \varepsilon)$  lead to

$$w_1(M'') \geq (1 - \varepsilon)w_1(M_{MOA}^*). \quad (7)$$

Therefore inequalities (4) and (7) give  $w(M'') \geq (1 - \varepsilon)w(M_{MOA}^*)$ .

**Case C:** Suppose that

$$w_1(M_{MOA}^*) > w_1(\tilde{M})/(1 - \varepsilon) \quad (8)$$

holds. In the loop of Algorithm 2,  $\mathcal{A}'$  is executed with a budget which ranges from  $(1 - \varepsilon)^0 w(M^*) = w(M^*)$  to  $\max\{w_2(\tilde{M}), (1 - \varepsilon)^R w(M^*)\}$ . We know that  $(1 - \varepsilon)^R w(M^*) \leq w_2(\tilde{M})$  because

$$R := \lceil (\log(w_2(\tilde{M})) - \log(w(M^*))) / \log(1 - \varepsilon) \rceil.$$

Since  $w_2(\tilde{M}) \leq w_2(M_{MOA}^*) \leq w(M_{MOA}^*) \leq w(M^*)$ , there exists  $r^* \in [0, R]$  such that

$$\max\{w_2(\tilde{M}), (1 - \varepsilon)^{r^*} w(M^*)\} \leq w_2(M_{MOA}^*) < (1 - \varepsilon)^{r^*-1} w(M^*). \quad (9)$$

Let  $\overline{M}$  be an optimum solution to  $\Pi'(\max\{w_2(\tilde{M}), (1 - \varepsilon)^{r^*} w(M^*)\})$ . We know that  $M^{r^*}$  is a  $(1 - \varepsilon)$ -approximation of  $\overline{M}$ . By definition,  $w_1(M^{r^*}) \geq (1 - \varepsilon)w_1(\overline{M})$  and  $w_2(M^{r^*}) \geq (1 - \varepsilon)^{r^*} w(M^*)$  hold. Using inequality (9) we know that  $(1 - \varepsilon)w_2(M_{MOA}^*) < (1 - \varepsilon)^{r^*} w(M^*)$ . We deduce

$$w_2(M^{r^*}) \geq (1 - \varepsilon)^{r^*} w(M^*) > (1 - \varepsilon)w_2(M_{MOA}^*). \quad (10)$$

Since  $M_{MOA}^*$  is a feasible solution to  $\Pi'(\max\{w_2(\tilde{M}), (1 - \varepsilon)^{r^*} w(M^*)\})$ ,  $w_1(\overline{M}) \geq w_1(M_{MOA}^*)$  and

$$w_1(M^{r^*}) \geq (1 - \varepsilon)w_1(\overline{M}) \geq (1 - \varepsilon)w_1(M_{MOA}^*) \quad (11)$$

Using (10) and (11) we get  $w(M^{r^*}) \geq (1 - \varepsilon)w(M_{MOA}^*)$ . Using (8) and (11) we get

$$w_1(M^{r^*}) > w_1(\tilde{M}).$$

Since  $w_2(M^{r^*}) \geq \max\{w_2(\tilde{M}), (1 - \varepsilon)^{r^*} w(M^*)\} \geq w_2(\tilde{M})$ ,  $M^{r^*}$  is a feasible  $(1 - \varepsilon)$ -approximate solution to MOA.  $\square$

Unfortunately, we were not able to build  $\mathcal{A}'$  and  $\mathcal{A}''$ . However Berger [5] provides a weaker result : a modification of Berger *et al.*'s result yields a polynomial time algorithm which outputs a matching  $M$  satisfying  $s(M) \geq (1 - \hat{\varepsilon})B$  and  $f(M) \geq (1 - \varepsilon)f(M^*)$  where  $M^*$  denotes an optimum solution to  $\Pi'(B)$  and  $\hat{\varepsilon}, \varepsilon \in (0, 1)$ .

## 5 Generalizations

### 5.1 Relaxation of the selfishness of the organizations

Suppose that each organization  $O_i$  accepts a proposed global matching if its own profit is at least  $w(\tilde{M}_i)/x$  where  $x \geq 1$  is fixed. This means that each organization accepts to divide by  $x$  the profit it would have without sharing its file with the other organizations. The problem, denoted by  $\text{MOA}(x)$  is then to find a maximum weight matching  $M$  such that  $w_i(M) \geq w(\tilde{M}_i)/x$  for all  $i \in \{1, \dots, q\}$ . Let  $M_{\text{cont}(x)}^*$  denote such a maximum weight matching.

If  $x = 1$ , an organization does not accept to reduce its profit, and this problem is the one stated in the introduction. If  $x \geq 1/p_b$ , the organizations accept to divide their profits by  $1/p_b$ . Property 3.1 page 11 shows that in a maximum weight matching  $M^*$ , the profit of organization  $O_i$  is at least  $p_b w(\tilde{M}_i)$ . Thus  $M_{\text{cont}(x)}^* = M^*$ . Our aim is now to solve  $\text{MOA}(x)$  for  $1 \leq x < 1/p_b$ . With a slight modification of the proof of Theorem 1, we can show that this problem is strongly **NP**-hard for each value  $x$  smaller than  $1/p_b$ . One can also extend APPROX to a slightly modified algorithm<sup>1</sup> APPROX( $x$ ) and prove that it is  $(x p_b)$ -approximate algorithm for  $\text{MOA}(x)$  and this bound is tight. In addition, the price of stability is  $x p_b$  for this generalization.

<sup>1</sup>The weight of shared edges is multiplied by  $x p_b$  instead of  $p_b$ .

## 5.2 General graphs

One can extend MOA to general graphs when  $p_s = p_b = 1/2$ . In this case, the distinction between buyers and sellers is lost. For example, the problem has the following application: Numerous web sites offer to conduct home exchanges during holidays. The concept is simple, instead of booking expensive hotel rooms, pairs of families agree to swap their houses for a vacation. We model the situation with a graph  $G = (V, E)$  whose vertices are candidates for house exchange. The vertex set is partitioned into  $q$  sets/organizations  $O_1 \dots O_q$ . Vertices within an organization are its clients. Every edge  $[a, b] \in E$  has a weight  $w([a, b])$  representing the satisfaction of candidates  $a$  and  $b$  if they swap. Pairs are formed by the organizations which only care about the satisfaction of their clients. In case of a mixed-organizations exchange  $[a, b]$ , it is assumed that the satisfaction of both participants is  $w([a, b])/2$ . The problem is to maximize the collective satisfaction while no organization is penalized.

Theorems 3 to 5 and Proposition 3.1 (where  $p_b$  is replaced by  $1/2$ ) hold for general graphs since the proofs do not use the fact that  $G$  is bipartite.

## 6 Conclusion

We studied cooperation, at an algorithmic level, between organizations. We showed that the price of stability is  $p_b$ , and we studied the complexity of MOA. We presented polynomial cases, and showed that the problem is NP-hard in the general case. We also gave an approximation algorithm, matching the inapproximation bound when there are at least 3 organizations. There remain some open problems: is it possible to have an algorithm with a better approximation ratio when there are two organizations<sup>2</sup>? Is this problem strongly NP-hard in this case (we notice that this problem is related to the open Exact Perfect Matching problem)? When we consider that each organization accepts a solution if it does not reduce its profit by a factor larger than  $x$ , is it possible to get an algorithm with an approximation ratio better than  $x p_b$  (with  $1 \leq x < 1/p_b$ )? An interesting direction would also be to study fairness issues in this problem. For example, among all the solutions of the same quality, return the one which maximizes the minimum  $w_i(M_{cont}) - \tilde{M}_i$ , that is the minimum increase of profit of the organizations.

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<sup>2</sup>The existence of a PTAS is investigated in Section 4.

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