Errata for Hochbaum MOR 1994.

The paper points out an error in the scaling algorithm greedy(s) of Hochbaum which is part of a proximity-scaling algorithm for solving the general resource allocation problem. The general resource allocation problem is stated as follows:

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(General RA)	\max	$\sum_{j=1}^{n} f_j(x_j)$
subject to		$\sum_{j=1}^{n} x_j \le B$
		$\sum_{j \in A}^{r} x_j \le r(A)$
		$\ell_i \leq x_i \qquad i = 1, \dots, n.$

Where r(A) is a submodular rank function. The first constraint can be stated either as inequality or as an equality constraint.

Hochbaum's scaling algorithm greedy(s) increments, if feasible, a variable x_i , that has the largest per unit increment to the objective function, by s. When variable x_i can be incremented by a positive amount, but strictly lesser than s, greedy(s) increments it by one unit.

Moriguchi and Shioura [MS04] pointed out that the increment by one unit could lead to an error. For the algorithm to work correctly when variable x_i can be incremented by a positive amount, but strictly lesser than s, greedy(s) must increment it to the maximum feasible increment $\delta_i \in [1, s)$.

The correction is as follows:

greedy(s) has in Step 2,

If $\mathbf{x} + \mathbf{e}^i$ is feasible, but $\mathbf{x} + s\mathbf{e}^i$ is infeasible then,

" $E \leftarrow E - \{i\}, x_i \leftarrow x_i + 1, \text{ and } \delta_i = 1.$ "

This step should be substituted by, Step 2',

If $\mathbf{x} + \mathbf{e}^i$ is feasible, but $\mathbf{x} + s\mathbf{e}^i$ is infeasible then find the most violated constraint by $\mathbf{x} + s\mathbf{e}^i$ and let this violation be β ,"

" $E \leftarrow E - \{i\}, \ \delta_i = s - \beta \text{ and } x_i \leftarrow x_i + \delta_i$."

This change does not affect the complexity of the algorithms for the special classes of the allocation problem.

Reference

[MS04] Satoko Moriguchi and Akiyoshi Shioura. On Hochbaum's Proximity-Scaling Algorithm for the General Resource Allocation Problem. *Mathematics of Operations Research*, 29:2 (May 2004), 394-397.