

On the rate of convergence to optimality of the LPT rule - postscript

Citation for published version (APA):

Frenk, J. B. G., & Rinnooy Kan, A. H. G. (1985). *On the rate of convergence to optimality of the LPT rule - postscript*. (Memorandum COSOR; Vol. 8505). Technische Hogeschool Eindhoven.

Document status and date:

Published: 01/01/1985

Document Version:

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

Please check the document version of this publication:

- A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.
- The final author version and the galley proof are versions of the publication after peer review.
- The final published version features the final layout of the paper including the volume, issue and page numbers.

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Onderafdeling der Wiskunde en Informatica

Memorandum COSOR 85-05

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by

J.B.G. Frenk

A.H.G. Rinnooy Kan

februari 1985

ON THE RATE OF CONVERGENCE
TO OPTIMALITY OF THE LPT RULE - POSTSCRIPT

J.B.G. Frenk
(Technische Hogeschool Eindhoven)

A.H.G. Rinnooy Kan
(Econometric Institute, Erasmus Universiteit Rotterdam)

Abstract

This postscript contains the proofs of two results listed in the paper
'On the rate of convergence to optimality of the LPT rule'.

The purpose of this postscript is to document brief proofs of two results listed in the paper 'On the rate of convergence to optimality of the LPT rule' by the same authors [1]. We refer to [1] for the problem setting and the notation. We shall prove that Theorems 1 and 2 of [1] can be extended to the case that, for $x \in [0, \epsilon)$ ($\epsilon > 0$),

$$Lx^a \leq F(x) \leq Ux^a \quad (1)$$

with $0 < L \leq U < \infty$.

Theorem 1a.

$$\limsup_{n \rightarrow \infty} \left(\frac{n}{\log_2 n} \right)^{1/a} (Z_n^{(m)}(\text{LPT}) - Z_n^{(m)}(\text{OPT})) < \infty \quad (\text{a.s.}) \quad (2)$$

Proof: As in [1], we consider

$$D_{\frac{1}{n}}(\alpha) = \max_{1 \leq k \leq n} \left\{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n} \right\} \quad (3)$$

and distinguish between the case that $k \in \{1, \dots, [\epsilon n]\}$ and $k \in \{[\epsilon n] + 1, \dots, n\}$.

With respect to the latter range, we showed in [2] that, for every sequence $d(n) \uparrow \infty$,

$$\lim_{n \rightarrow \infty} d(n) \max_{[\epsilon n] < k \leq n} \{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n}, 0 \} = 0 \quad (\text{a.s.}) \quad (4)$$

With respect to the former range, we have that for every $D > 0$, $\epsilon \in (0, 1)$,

$$\begin{aligned} & \Pr \left\{ \max_{1 \leq k \leq [\epsilon n]} \left\{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n} \right\} \geq \left(\frac{D \log_2 n}{n} \right)^{1/a} \right\} \\ &= \Pr \left\{ \max_{1 \leq k \leq [\epsilon n]} \left\{ F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n}) \right\} \geq \left(\frac{D \log_2 n}{n} \right)^{1/a} \right\} \\ &\leq \Pr \{ U_{[\epsilon n]:n} \leq 2\epsilon, \max_{1 \leq k \leq [\epsilon n]} \left\{ F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n}) \right\} \geq \left(\frac{D \log_2 n}{n} \right)^{1/a} \} \\ &+ \Pr \{ U_{[\epsilon n]:n} > 2\epsilon \} \end{aligned}$$

$$\leq \Pr\{U_{[en]:n} \leq 2\varepsilon, \max_{1 \leq k \leq [en]} \{F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n})\} \geq (\frac{D \log_2 n}{n})^{1/a}\} \\ + e^{-\frac{\varepsilon}{4n}}.$$

Now (1) implies that the first term on the right hand side is bounded by

$$\Pr\{\max_{1 \leq k \leq [en]} \{(U_{k:n})^{1/a} - \frac{1}{\alpha^*} \sum_{j=1}^k (U_{j:n})^{1/a}\} \geq (\frac{D^* \log_2 n}{n})^{1/a}\} \\ \leq \Pr\{\max_{1 \leq k \leq n} \{(U_{k:n})^{1/a} - \frac{1}{\alpha^*} \sum_{j=1}^k (U_{j:n})^{1/a}\} \geq (\frac{D^* \log_2 n}{n})^{1/a}\} \quad (6)$$

where $\alpha^* = \alpha \bar{U}/\bar{L}$ and $D^* = D/\bar{U}^{1/a}$, with

$$0 < \bar{L}x^{1/a} \leq F^{-1}(x) \leq \bar{U}x^{1/a} < \infty \quad (7)$$

for x sufficiently small. But with (6), we are essentially back in the situation analysed in [1, Section 2], and we can copy the arguments there and use (4) to prove Theorem 1a.

Theorem 2a. If

$$E p^{q(1+b)+1} < \infty, \text{ where } b = 1/a \quad (8)$$

then

$$\limsup_{n \rightarrow \infty} (n+1)^{qb} E \left(\left(\frac{Z_n^{(m)}}{n} \right) (\text{LPT}) - \frac{Z_n^{(m)}}{n} (\text{OPT}) \right)^q < \infty \quad (9)$$

Proof: For every $q > 0$ and $\varepsilon \in (0, 1)$,

$$E \left(\max_{1 \leq k \leq n} \left\{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n} \right\} \right)^q \\ \leq E \left(\max \left(\max_{1 \leq k \leq [en]} \left\{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n} \right\}, p_{n:n} - \frac{1}{\alpha} \sum_{j=1}^{[en]} p_{j:n} \right) \right)^q \\ \leq E \left(\max_{1 \leq k \leq [en]} \left\{ p_{k:n} - \frac{1}{\alpha} \sum_{j=1}^k p_{j:n} \right\} \right)^q + \\ E \left(\max \left\{ p_{n:n} - \frac{1}{\alpha} \sum_{j=1}^{[en]} p_{j:n}, 0 \right\} \right)^q \quad (10)$$

The first term on the right hand side of (10) can be bounded by

$$\begin{aligned}
 & E\left(\max_{1 \leq k \leq [\epsilon n]} \{F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n})\}\right)^q I_{\{U_{[\epsilon n]:n} \geq 2\epsilon\}} \\
 & \quad + E\left(\max_{1 \leq k \leq [\epsilon n]} \{F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n})\}\right)^q I_{\{U_{[\epsilon n]:n} < 2\epsilon\}} \\
 & \leq E\left(\{F^{-1}(U_{[\epsilon n]})\}\right)^q I_{\{U_{[\epsilon n]:n} \geq 2\epsilon\}} + \\
 & E\left(\max_{1 \leq k \leq [\epsilon n]} \{F^{-1}(U_{k:n}) - \frac{1}{\alpha} \sum_{j=1}^k F^{-1}(U_{j:n})\}\right)^q I_{\{U_{[\epsilon n]:n} < 2\epsilon\}} \quad (11)
 \end{aligned}$$

As in the previous proof, (1) implies that the second term is $O(n^{-qb})$. The first term can easily be seen to be $O(n^{-qb})$.

The second term on the right hand side of (10) can be bounded by conditioning on $p_{n:n}$ being smaller or greater than $\beta n > 0$. In the former case, the conditional expectation can be seen to be bounded by

$$\Pr\left\{\frac{1}{\alpha} \sum_{j=1}^{[\epsilon n]} p_{j:n} \leq \beta n\right\} \cdot O(n^q) \quad (12)$$

In the latter case, it is bounded by

$$E(p_{n:n}^q I_{p_{n:n} > \beta n}) \leq n \int_{\beta n}^{\infty} y^q F(dy) \quad (13)$$

Now (1) implies that, for an appropriate choice of β , the probability in (12) decreases to 0 exponentially fast. The remaining term (13) then implies the need for (8) to hold for the theorem to be satisfied.

References

- [1] J.B.G. Frenk, A.H.G. Rinnooy Kan, 'On the rate of convergence to optimality of the LPT rule', Technical Report, Econometric Institute, Erasmus University Rotterdam.
- [2] J.B.G. Frenk, A.H.G. Rinnooy Kan, 'The asymptotic optimality of the LPT rule', Technical Report, Econometric Institute, Erasmus University Rotterdam.