# **Online Knapsack Problem with Items Delay**

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Abstract:

We address in this paper a special case of the online knapsack problem (OKP) that considers a number of items arriving sequentially over time without any prior information about their features. As items features are not known in advance but revealed at their arrival, we allow the decision maker to delay his decision about incoming items (to select the current item or reject it) until observing the next ones. The main objective in this problem is to load the best subset of items that maximizes the expected value of the total reward without exceeding the knapsack capacity. The selection process can be stopped before observing all items if the capacity constraint is exhausted. To solve this problem, we propose an exact solution approach that decomposes the original problem dynamically and incorporates a stopping rule in order to decide whether to load or not each new incoming item. We illustrate the proposed approach by numerical experimentations and compare the obtained results for different utility functions using performance measures. We discuss thereafter the effect of the decision maker's utility function and his readiness to take risks over the final solution.

# **1 INTRODUCTION**

Online optimization problems model a large range of real-world situations where the problem inputs are revealed over time (Mahdian et al., 2012). In such problems, the final decision is made up of many subchoices that are taken before all data become available. For instance, in the problem of hiring employees, candidates applying for the position arrive sequentially and are interviewed one by one. The employer is required to make an irrevocable decision about each interviewed candidate before receiving the next ones, and while knowing nothing about their competency. Practical applications of online optimization problems arise in (but not limited to): dynamic resource allocation, inventory management, machine scheduling, and auctions. These problems require algorithms that make the decision in an online fashion for many considerations, among which: the importance of real-time decision making (e.g., many requests may become unavailable after some time, the value of a given offer may decrease by time, or additional costs may be incurred), and waiting that all data become available is costly (in terms of time and in terms of loss of good opportunities). An "online algorithm" is an algorithm that must make the decision sequentially over time based only on the previously served requests and with partial or imperfect knowledge about the potential ones (Albers, 2003).

In this article, we are particularly concerned with the knapsack problem (KP), one of the most widely and extensively studied combinatorial optimization problems that knew several variations and extensions over years. In its static version (0-1KP), we are given a number of items from which we are required to select a subset to be carried into a knapsack of a limited capacity. Items differ from each other by their rewards and their weights. The problem is to load the subset of items which maximizes the total reward of the knapsack contents without exceeding its capacity. This variant of the KP supposes the simultaneous availability of all items as well as a complete knowledge about their features (weight and reward). However, many real-world applications of the KP involve receiving items in an online manner (Kleywegt and Papastavrou, 1998)(Babaioff et al., 2007). This includes web advertising, selling realestate, and auctions (Zhou et al., 2008). Accordingly, the online knapsack problem (OKP) was introduced in (Marchetti-Spaccamela and Vercellis, 1995), and investigated since then in several studies. In (Iwama and Taketomi, 2002), it was shown that the OKP is inapproximable and that a relaxation (e.g. to assume that items are removable, or to allow resource aug-

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mentation) is needed to approach the optimal solution within a constant ratio.

This work introduces a new relaxed version of the OKP that allows the delay of arriving items. We define the delay of an item as being the defer of the decision about that item until observing the next one(s). That is, an item *i* received at *t* will still available for the selection in subsequent stages until it is loaded in the knapsack (at any stage  $g \ge t$ ) or the decision process ends (when all the potential items are received). Indeed, the OKP with delay is a more fair model of many real world scenarios where the revealed offers still available until a given deadline after which they are loosened. Therefore, discarding these offers early from the selection process may prove regrettable if the subsequent offers are less desirable. We note that the delay of offers in online optimization problems has been considered previously in the literature, namely with the optimal stopping problem (Kramer, 2010).

Accordingly, we define the OKP with delay as follows. A decision maker (DM) is receiving a set of items sequentially, one at a time and in a random order. He is allowed to select immediately the current item or defer his decision about the item to next stages. The decision about each item depends mainly on the already observed items and on the utility of the current item for the DM. If the DM chooses to delay one (or more) item, it will be considered in the next stage but it incurs a penalty in terms of utility (by decreasing its utility). This penalization was considered mainly in order to urge the DM to load the items that he believes to be desirable as soon as possible because every time they are delayed, they lose of their utility. The selection process ends if all the potential items are received, or when the knapsack is full. The main dilemma in this problem consists in deciding the best moments to select items given that the decision of loading an item is irrevocable. The OKP can hence be viewed as a constrained multiple choice optimal stopping problem (Babaioff et al., 2007) where a DM is required to select the best offers of the sequence of offers arriving over time. The stopping rule in optimal stopping problems consists in stopping the process when the DM believes that the current offer is the best of the sequence. This is translated in the OKP by stopping at the items that are expected to be the more desirable of the sequence, so to load them in the knapsack. For more details about the optimal stopping problem and its dynamic formulation, the reader is referred to (Gilbert and Mosteller, 2006).

Therefore, we propose to make use of the dynamic equations of the optimal stopping problem to solve the OKP with delay. We develop a dynamic programming strategy managed by a stopping rule. The proposed approach build-up the solution gradually through subdecisions made at each stage. The selection rule consists in computing the expected utilities of each of the already received items based on the DM's utility function. The utility of a given item depends on its rank among all potential items. We assume, without loss of generality, that ranks are awarded according to the items density (the value of an item per unit weight).

The expected utilities values help the DM to decide whether it is wise to select one (or more) of the available offers, or to wait for better items that may appear in next stages. If at a given stage more than one item are chosen and that the sum of their weights exceeds the remaining capacity in the knapsack, these items are subjected to a 0-1KP to select the best ones to be loaded in the knapsack. These steps allows the DM to decide which items to load at each stage and which ones to delay. Our approach is run on a large test bed of OKPs with sizes belonging in {10,1000}. We also develop some metrics to show the effectiveness of our approach, based on a comparison of the amount of items loaded during the dynamic process.

The present paper is organized as follows. Section 2 focuses on a review of the relevant literature surrounding the topic. Section 3 deals with the problem description and the mathematical formulation of the model. Section 4 presents the solution approach and draws the corresponding algorithm. We illustrate our approach by an experimental study in Section 5. Our concluding remarks follow in the last section.

### **2 RELATED LITERATURE**

The first online version of the KP was studied by (Marchetti-Spaccamela and Vercellis, 1995) where it is assumed that items arrive online, one by one, and with no information a priori. Each item can either be loaded or discarded on arrival, and discarded items become unavailable in the next stages. In that work, a linear time dynamic algorithm was proposed to approximate the optimal solution. In (Lueker, 1995) the algorithm of (Marchetti-Spaccamela and Vercellis, 1995) was improved by reducing the difference between the optimum and the approximate solution.

Several studies were concerned with the removable OKP, in which loaded items can be removed from the knapsack to place other ones (Iwama and Zhang, 2010). The removability assumption was made to reach a competitive algorithm for the OKP since the original problem is inapproximable (Iwama and Taketomi, 2002). In (Han and Makino, 2009), a fractional version of the OKP was investigated and a greedy online algorithm was presented to solve the problem. The OKP was identically studied for auctions, where a limited budget buyer would like to purchase items from a given set of bids. In (Aggarwal and Hartline, 2006), the authors studied the knapsack auction problem for advertising in web page and broadcast bandwidth, and proposed a constant factor approximation for the unlimited capacity knapsack. Stochastic variants of the OKP were also studied in (Papastavrou and Kleywegt, 2001).

In relation with the studied problem, we can not ignore the study of (Babaioff et al., 2007) which investigated a weighted form of the secretary problem (a special case of the optimal stopping problem). Indeed, the OKP can be seen as multiple-choice secretary problem if all items weight are set to 1 and the knapsack capacity is k. A 10*e*-competitive algorithm was proposed for arbitrary weights and an *e*-competitive algorithm for the particular case where items have equal weights.

Recently, the OKP was considered with a different selection rule where two DMs are involved and the decision is built-up in a number of rounds. Each round, the two DMs are required to select one item from their individual sets, and the winner item is filled in the knapsack (Marini et al., 2013).

## **3 PROBLEM STATEMENT**

We consider a DM observing a sequence of items, one at a time, in order to select the best ones to be filled in his limited capacity knapsack. More formally, let us assume that items arrive over n discrete periods (the period *n* corresponds to the deadline) and that exactly one item appears at each period. Each item has a specific weight as well as a certain reward which remain unknown until the item is received. Once arrived, an item is evaluated and its importance is measured with regards to those already observed in previous stages. The decision to select the item or to reject it can be made instantly or delayed to next stages. If an item is selected, it cannot be taken out of the knapsack. However, a rejected item can be re-examined and loaded at a subsequent stage. This last assumption was considered to prevent making a wrong choice by discarding items -that may reveal later good- early from the selection process. The DM stops receiving more items if one of the following criteria is met: the knapsack if full, or item n is already observed. The DM aims to find the optimal subset of items that maximizes his profit without exceeding the knapsack capacity.

### 3.1 Notations

We adhere to the following notations in this paper:

- *n*: the total number of potential items
- C: the knapsack weight capacity
- *i*: item's number (refers to the *i*<sup>th</sup> received item)
- *j*: stage's number (i.e. *j* items were so far revealed)
- $v_i$ : value (or reward) of item i
- w<sub>i</sub>: weight of item i
- $d_i$ : density of *i*. It is given by  $d_i = \frac{v_i}{w_i}$
- $c_i$ : the remaining capacity of the knapsack at j
- *r*: the relative rank of the current item
- k: the absolute rank
- $U^{i}(k, j)$ : the utility function of item *i* at *j*
- $EU^{i*}(j,r)$ : the expected utility of the item *i*
- $EU_s^i(j,r)$ : the expected utility when accepting *i*
- $EU_c^i(j)$ : the expected utility when delaying *i*
- P(k|r, j): the probability of having k given r at j
- S: the set of candidate items

# 3.2 Dynamic Formulation of the OKP with Delay

We are given *n* items arriving online, one at a time, and a knapsack of capacity *C*. Each item *i* is characterized by two positive values, a weight  $w_i$  and a reward  $v_i$ , which still unknown until the item appears. The problem asks to fill the knapsack, in an online fashion, in such a way to maximize the value of its contents while respecting the capacity limit.

As previously mentioned, the OKP has several similarities with the optimal stopping problem, in which an agent is receiving a number of offers over time in order to select the best one. Taking into account these resemblances, we develop our dynamic formulation using the dynamic equations of the optimal stopping problem as a base. The problem can be viewed as a decision process aiming to identify the fittest offers of the sequence of offers arriving successively. Each new stage, the DM ranks the available items (the one received at the current stage and the delayed ones). Each item is attributed a relative rank r, which indicates its desirability among the so far received items (but not among all potential items). The absolute rank of an item i, is its rank among the nitems. As no prior information is available, the absolute rank (k) of an item can only be determined when all the items are received. Based on these ranks, the DM decides to select or to delay each available item.

Our decision strategy is based on four components: the utility function, the expected utility of a given item, its expected utility when stopping (when selecting it), and its expected utility when continuing (when delaying it). Each stage, two steps are performed: computing the expected utilities of the available items, and solving a 0-1KP.

**Computing the expected Utilities.** The DM's utility is a measure of its desirability of the consequences to which can lead his decision. In our case,  $U^i(k, j)$ denotes the DM's utility of selecting item *i* whose absolute rank is equal to *k* at the *j*<sup>th</sup> stage. The utility is a non-increasing function of the absolute rank.

As we are looking for the best subset of items to be packed in the knapsack, we adopted a utility function which attributes decreasing values in terms of the absolute rank. Besides, a penalty of delay is incurred by delayed items. Therefore, our utility function is expressed in terms of the absolute rank and the stage's number:  $U^i = f(k, j)$ . We assume that the utility of a delayed item is discounted to the utility of the next rank each time the item is delayed. In this work, two different utility functions are considered in order to study their influence on the final decision: *the inverserank utility*  $U_1^i(k, j)$ , and *the regressive fraction utility*  $U_2^i(k, j)$ . Table 1 reports their mathematical formulas for delayed and non-delayed items.

Table 1: Utility functions formulas

Utility function	non-delayed	delayed
$U_1^i(k,j)$	$\frac{1}{k}$	$\tfrac{1}{k} \times {\textstyle \prod_{p=1}^{j-i}} (1 - \tfrac{1}{k+p})$
$U_2^i(k,j)$	$\frac{n-k+1}{n}$	$\frac{n-k+1}{n} \times \frac{n-(j-i)}{n}$

As the decision about a given item *i* is between two alternatives (to select the item or to delay it), it is reasonable to consider the expected utility of each alternative as base to make the decision. We denote by  $EU_s^i(j,r)$  the expected utility of selecting item *i* at *j* with a relative rank *r*. The expected utility when continuing, denoted by  $EU_c^i(j)$ , is the expected utility of delaying item *i* at *j* and continuing to the next stage.

The decision at any stage of the selection process depends on the values of these two components, and the DM will react in accordance with the decision that maximizes his expected utility. That is, if  $EU_s^i(j,r) \ge EU_c^i(j)$ , item *i* will be considered as a candidate at *j*, otherwise it is delayed to next stages. Therefore, the expected utility of *i* can be stated as:

$$EU^{i}(j,r) = \max[EU^{i}_{s}(j,r), EU^{i}_{c}(j)]$$
(1)

where the expected utility of selecting i is given by:

$$EU_s^i(j,r) = \sum_{k=r}^{n-j+r} U^i(k,j) f(k|r,j),$$

where 
$$f(k|r, j) = \frac{\binom{k-1}{r-1}\binom{n-k}{j-r}}{\binom{n}{j}}$$
 (2)

The expected utility of selecting an item is computed as the sum of the probability of each of the possible absolute ranks ( $k \in \{r, ..., n - j + r\}$ ) weighted by its corresponding utility. However, the expected utility when continuing with delaying item *i* at *j*, is computed as the average sum of the expected utilities of item *i* until stage *j* + 1, and this to measure the effect of delaying *i* for the next stage. It can be written as:

$$EU_c^i(j) = \frac{1}{j+1} \sum_{r=1}^{j+1} EU^i(j+1,r) \quad \text{if } j < n \quad (3)$$

Equation (3) indicates furthermore that at the last stage (j = n), no item can be delayed anymore and all the available items are nominated for the selection.

Thereby, the DM can identify which items to delay and the ones to be inserted in the knapsack (by means of equation (1). However, if the the knapsack cannot carry all items considered for the selection, then only the best ones will be filled in the knapsack. We denote by *S* the subset of items verifying the inequality  $EU_s^i(j,r) \ge EU_c^i(j)$  at *j*, hence it is the subset of candidates for selection. To insure selecting the best of all items in *S*, we solve a 0-1KP having as inputs the set of items *S* and as capacity constraint the remaining capacity at *j*.

*Solving a 0-1 Knapsack Subproblem.* The knapsack subproblem at stage j ( $KP_j$ ) can be stated as:

Maximize 
$$Z(x) = \sum_{i \in S} v_i x_i$$
  
Subject to  $\sum_{i \in S} w_i x_i \le c_j$  (4)

The solution of  $KP_j$  is the subset of items to be loaded in the knapsack at stage j. Hence, at any stage j ( $j \in [1,n]$ ), the knapsack will contain items inserted during the previous j - 1 stages in addition to the items selected at j.

# 4 THE PROPOSED SOLUTION APPROACH

We propose an online algorithm based on dynamic programming decision rules to solve the OKP with delay. In a first part of this section, we present the proposed approach and we draw up the pseudocode. The second subsection details the solution steps of a small size problem for demonstration purpose.

### 4.1 The Algorithm

 $\langle \alpha \rangle$ 

We note that our algorithm iterates a number lower or equal to the total number of items n. Each stage, two fundamental steps are performed:

- 1. First Selection: identifies the set of candidates based on the values of their expected utilities.
- 2. Second Selection: candidates items undergo a second selection via a 0-1 knapsack subproblem to select the best among them. This second selection is only required when the remaining capacity cannot accommodate all candidates.

The algorithm is given as inputs the total number of items and the knapsack capacity. Items are revealed then one per stage. When a new item is received, the algorithm proceeds to the ranking of available items by density. Available items at the current stage are those delayed from previous stages and the one received at the current stage. The expected utilities of the available items are computed thereafter based on the attributed ranks and the candidate items are identified. If the sum of the weights of candidate items exceeds the remaining capacity, the algorithm makes appeal to the  $KP_i$  to select items to be loaded at j. Items appearing in the solution of  $KP_i$  are filled in the knapsack and the remaining ones (in the set S) are discarded definitively. Then, the capacity of the knapsack is updated and the algorithm reiterates until the capacity is exhausted or when all the expected items are received. The pseudo-code of the proposed approach follows.

```
Begin
While(j <= n)
{ Rank the observed items from 1 to j;
 While(i <= j)
  { Compute the expected utilities of item i;
    If(EUs{i} >= EUc{i})
    {SUi;
             // S is the set of candidates}
    i:= i+1; }
  W:= Sum of weights of items in S;
 if(c_j <= W)
  { Load all items in S; }
  else
  { Solve (KP_j(S, c_j));
    Load the selected items;
   Update(c_j); }
  If(c_j = 0) // The knapsack is full
  { Quit the procedure; }
  else { j:=j+1;}
End.
```

#### 4.2 An Illustrative Example

In order to help the reader better understand our approach, we detail the solution steps through a small sized problem. we consider a knapsack of capacity C = 40, and a set of items with the following values and weights:  $v_i = \{100, 150, 120, 200, 250\}$  and  $w_i = \{9, 10, 7, 13, 25\}, \text{ where } i \in \{1, 2, 3, 4, 5\}.$ 

These values are provided to the algorithm as soon as the item in question becomes available (i.e, at stage

j, the features of item j becomes known). We note that in this example we compute the expected utilities using the utility function  $U_1^i$  (see Table 1). The algorithm begins by computing the expected utilities of the 5 items, each at its arrival stage, for all possible ranks. The expected utilities values can be seen in Table 2. This table shows the  $EU_s^i(j,r)$  and  $EU_c^i(j)$ , for all  $i \in \{1, 5\}$ , where j = i and  $r \leq j$ . Cells of the table present the computed values according to the following notation:  $(EU_s^i(j,r);EU_c^i(j))$ .

Table 2: Expected utilities for n = 5.

5	4	3	2	
		5	2	1
<b>.00</b> ;0)	( <b>0.90</b> ;0.46)	( <b>0.78</b> ;0.57)	( <b>0.64</b> ;0.63)	(0.46; <b>0.64</b> )
<b>.50</b> ;0)	(0.43; <b>0.46</b> )	(0.36; <b>0.57</b> )	(0.27; <b>0.63</b> )	_
<b>.33</b> ;0)	(0.28; <b>0.46</b> )	(0.23; <b>0.57</b> )	_	-
.25;0)	(0.21; <b>0.46</b> )	_	_	_
<b>.20</b> ;0)		-	-	-
	.50;0) .33;0) .25;0) .20;0)	.50;0)(0.43;0.46).33;0)(0.28;0.46).25;0)(0.21;0.46)	.50;0)         (0.43;0.46)         (0.36;0.57)           .33;0)         (0.28;0.46)         (0.23;0.57)           .25;0)         (0.21;0.46)	.50;0)         (0.43;0.46)         (0.36;0.57)         (0.27;0.63)           .33;0)         (0.28;0.46)         (0.23;0.57)

Based on these values, we decide on the loading or the delay of each item at its arrival stage. In what follows, we analyze stage by stage the solution.

Stage 1: Item  $O_1$  appears. We can read from Table 2: item  $O_1$  appears in the process at the first stage, its  $EU_c^1$  is greater than its  $EU_s^1$ . The decision will be then to continue to the next stage without packing it (so it is delayed to next stages).

Stage 2:  $O_2$  becomes available in addition to  $O_1$ . Their expected utilities are:

 $EU_s^1(2, r=2)=0.21$  and  $EU_c^1=0.63$ .  $EU_s^2(2, r=1)=0.27$  and  $EU_c^2=0.63$ .

We can see that the  $EU_s$  of  $O_2$  is greater than its  $EU_c$ so it is a candidate for the selection, while  $O_1$  is not. As the knapsack is empty and  $O_2$  at this step is the only candidate, we can load  $O_2$  without going through the solution of  $KP_2$ . Therefore, the knapsack contains at the end of the second stage  $O_2$  and the remaining capacity in the knapsack is  $c_2 = 40 - 10 = 30$ .

Stage 3: Available items are  $O_1$  and  $O_3$ . By computing their expected utilities, we found that  $O_3$  is the unique candidate. Hence,  $O_3$  is loaded in the knapsack and the remaining capacity is  $c_3 = 27$ .

**Stage 4:** Available items at stage 4 are  $O_1$  and  $O_4$ . Here also  $O_4$  is a candidate, but  $O_1$  is not. As the remaining capacity in the knapsack is greater than the weight of item  $O_4$ , we can load it.

Stage 5: In the last stage, all items are already received. We do not need to compute the expected utilities since all available items are candidates for the final selection. As the remaining capacity is not enough to carry both items, we solve the KP5 to select the fittest one. Therefore, the solution will be to select  $O_1$ . Subsequently, the solution of this online problem is the subset of items:  $\{O_1, O_2, O_3, O_4\}$ .

The accumulated reward is 570 and the remaining capacity is about 1. Compared to the solution provided by a branch-and-bound algorithm, we can say that we reach the optimal solution.

# 5 COMPUTATIONAL EXPERIMENTS

We illustrate the proposed approach by an experimental study. Our algorithm is implemented in java language on a Intel Centrino Duo processor and 2GB of RAM under Microsoft Vista. It is run for several instance sizes ranging in size from 10 to 1000. To the best of our knowledge, there is no available benchmark for the OKP. Therefore, we generate items features for each size of the problem randomly and uniformly in [1,1000], and we set the knapsack capacity in each instance to 50% of the sum of all items weight. In what follows, we analyze the results of our algorithm based on several performance measures.

### 5.1 Experimental Results

This section is concerned with the interpretation of the obtained results. We compare our results to those provided by a branch-and-bound algorithm (Pisinger, 1995) having as input the static counterpart of the online problem we already solved with our algorithm. Moreover, we solve each instance with each of the two utility functions defined previously ( $U_1$  and  $U_2$ ). Table 3 reports the results of our algorithm in terms of different performance measures, which are respectively: the total number of loaded items (NLI), the average reward (AR), the first loading stage (FLS), the percentage of loads before the last stage (LBLS), and the CPU time. From Table 3 we can see that NLI, AR, and CPU increase proportionally to the problem size. Besides, NLI and AR values provided by each of the utility functions are equal. This means that we reached in all cases the same final solution with both utility functions. In what follows, we define rest of performance measures and analyze their results.

### 5.1.1 The First Loading Stage (FLS)

This measurement indicates at which stage of the process the algorithm began to load items. That is, the stage in which the DM met its first desirable offer. Figure 1 draws the FLSs with regards to their position in the selection process. The figure compares FLS values obtained by each of the utility functions to the static case (where FLS is the last stage).



Figure 1: A comparison of FLS values using  $U_1$  and  $U_2$ .

We can see from Table 3 and Figure 1 that FLS values using the utility function  $U_1$  are always greater than those of  $U_2$  (except with instance of size 10). Therefore, wa can say that the utility function  $U_2$  is more convenient for DMs who desire to make decisions in a close time horizon, while  $U_1$  is more suitable for DMs who desire to delay their decisions until a considerable number of items appears.

### 5.1.2 The Percentage of Loads Before the Last Stage (LBLS)

This performance measures assesses the ability of the algorithm to select desirable items in an online manner. Indeed, when the final stage is reached the problem becomes static (all items are already revealed). Thanks to the dynamic approach, we can begin to load items as soon as they appear, and we do not need to wait until all items are received. LBLS is stated as follows:

$$LBLS = \frac{NLIBF}{NLI} \times 100$$
(5)

where NLIBF and NLI denote respectively: the number of loaded items before the final stage and the total number of loaded items. The greater is LBLS, the more performing the algorithm.



Figure 2: Comparison of LBLS values using  $U_1$  and  $U_2$ .

Figure 2 reports the LBLS behavior for each of the used utility functions with regards to the static case. LBLS values using  $U_1$  indicate that the final stage still

of a considerable importance regarding the number of items selected at it: it monopolizes the biggest proportion of loads. However, the LBLS is higher using  $U_2$ : about 25% of items are loaded before the last stage. We notice that both curves have similar shapes but the one of  $U_1$  is lowest: this is due to the penalty of delay. Indeed,  $U_1$  penalizes delayed items more severely than do  $U_2$ .

To conclude, we can say that our algorithm has proved to be efficient in solving the OKP. Compared with the results provided in the static case, we reached almost the same overall profits. Besides to respecting the capacity constraint, we were able to fill at maximum the knapsack while making decision in opportune time. As to the utility functions, we noted that the utility function  $U_2$  proved to be more convenient in terms of FLS and LBLS: it gives more interest in newcomers if compared with  $U_1$ , which prefers to delay as much as possible and makes decision in latest stages. However, the utility function does not contribute in the overall reward: we reached all the time the same values using either functions of utility.

The weak point in our algorithm is its high complexity. As it can be seen in Table 3, the CPU time is very high and increases exponentially as the size of the problem increases. We think that this should be given more attention in future works.

# 6 CONCLUSIONS

In this paper, we proposed a dynamic approach for the OKP with delay that incorporates a stopping rule at each stage of the loading process to enable the DM to select his best items in an online manner. This approach was adopted to reduce the OKP to a series of static knapsack subproblems. Using the optimal stopping terminology, we stated our decision strategy based on a dynamic formulation. Experimental results showed that we were able to reach optimal solution using our online approach. Besides, the use of two different utility functions allowed us to come up to the desired solution while involving two different attitudes to risk.

Future works may include improvements of the present algorithm in order to reduce the CPU time. A possible generalization of the present work is to study the OKP with delay while considering the possibility of losing a number of items during the selection process. The other aspect that we would like to explore in the future is the OKP with multiple DM.

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# APPENDIX

n	n		NLI AR		FL		LBL	S (%)	CPU	
		$U_1$	$U_2$	$U_1$	$U_2$	$U_1$	$U_2$	$U_1$	$U_2$	-
	Min	5	5	3507	3507	4	4	0.0	0.0	0.0001
10	Avg	6	6	3848	3825	7	7	23.14	33.57	0.0004
	Max	7	7	4202	4202	10	10	33.33	66.66	0.0014
	Min	30	30	17884	17884	17	14	3.032	21.87	0.001
50	Avg	32	32	20019	20019	28	23	7.38	28.29	0.017
	Max	33	33	23202	23202	43	39	12.5	33.33	0.002
	Min	60	60	39332	39332	33	31	1.61	18.03	0.003
100	Avg	62	62	41283	41283	68	58	3.72	23.9	0.011
	Max	65	65	42311	42311	97	85	6.15	30	0.015
	Min	121	121	78016	78016	93	56	0.81	24.0	0.14
200	Avg	124	124	81557	81557	143	93	3.62	26.43	0.15
<b>—</b> (	Max	127	127	84735	84735	198	172	5.78	29.75	0.17
34			/ -		7					
	Min	183	184	118636	118636	122	88	0.0	19.78	0.51
300	Avg	190	190	123109	123110	228	169	1.9	24.11	0.74
IEN	Max	197	197	127096	127096	300	215	3.14	25.38	0.80
	NG	0.42	2.42	15 1000	154000	122	107		21.02	1.66
	Min	243	243	154889	154889	133	107	0.4	21.82	1.66
400	Avg	251	251	161030	161031	260	142	2.08	24.71	2.24
	Max	257	257	166775	166775	373	184	3.57	29.62	2.65
	Min	309	308	191223	191223	223	138	0.63	22.72	2.11
500	Avg	314	314	202696	202696	353	268	1.78	24.84	5.08
	Max	320	320	214782	214782	496	389	2.57	26.25	9.41
	Min	369	369	235853	235853	210	160	1.89	21.72	4.91
(00										
600	Avg	374	374	243081	243081	324	267	2.25	24.38	9.08
	Max	383	383	249203	249203	585	501	3.39	27.49	13.01
	Min	427	427	271964	271964	236	201	1.15	22.95	12.77
700	Avg	436	436	282368	282368	450	320	1.83	25.65	13.95
	Max	445	445	296739	296739	678	480	2.76	27.79	17.60
	Min	489	489	314685	314685	267	213	1.43	22.49	13.31
800	Avg	501	501	326031	326031	476	402	1.73	24.97	22.05
000	Max	516	516	320031	320031 332545	787	402 737	2.13	24.97	29.50
	IVIAN	510	510	552545	552575	101	151	2.13	25.50	27.50
	Min	552	552	358579	358579	312	244	0.9	22.82	34.22
900	Avg	563	563	366009	366009	685	605	1.27	24.59	36.93
	Max	576	576	369977	369977	894	871	1.73	25.34	40.79
	Min	615	615	400685	400685	340	266	0.48	24.06	47.62
1000							200 484			
1000	Avg	626	626	410631	410631	696		1.5	24.78	54.02
	Max	639	639	421587	421587	985	809	2.19	27.69	67.44

Table 3: Comparison of the results provided by the proposed approach in terms of several performance measures.