

This is an addendum to  
“Strict  $L_\infty$  isotonic regression” (2012), *J. Optimization Theory and Applications* 152,  
pp. 121–135, Quentin F. Stout.

Algorithm C below is a simplified algorithm for determining strict  $L_\infty$  isotonic regression of an arbitrary dag. It uses a simple array and a single sort instead of the dynamic priority queue used in Algorithm B. The time constants should be quite small.

If the dag has a transitive closure of  $m'$  pairs then the time is  $\Theta(m' \log m')$ , the same as Algorithm B (this does not count the time to determine the transitive closure, which is part of the input). In terms of the original dag with  $n$  vertices this is at most  $\Theta(n^2 \log n)$ . A more detailed time analysis gives  $\Theta(m' + m^* \log m^*)$ , where  $m^*$  is the number of violating pairs of vertices, i.e., vertices  $u, v$  such that  $u \prec v$  and  $f(u) > f(v)$ . The only component taking  $\Theta(m^* \log m^*)$  time is the sort, with all other lines combined taking only  $\Theta(m')$ . Thus, for a fixed dag, the more isotonic the data is, the faster the algorithm.

input: weighted data  $(f,w)$ , lists of successors and predecessors for each vertex

output: strict  $L_\infty$  isotonic regression function  $S$

violators: array of  $(\text{mean\_err}, u, v)$  for violating pairs  $u < v, f(u) > f(v)$

$\text{lowbd}(v), \text{upbd}(v)$ : lower and upper bounds on  $S(v)$

numviolate=0

for every vertex  $v$

$\text{lowbd}(v) = -\infty; \text{upbd}(v) = +\infty; S(v) = \text{undefined}$

    for every successor  $s$  of  $v$

        if  $f(v) > f(s)$  then violators(numviolate) =  $(\text{mean\_err}(v,s), v, s)$ ; numviolate++

sort violators by mean\_err

for  $i=0$  to numviolate-1

$(\text{mean\_err}, \text{pred}, \text{suc}) = \text{violators}(i)$

    if  $(S(\text{pred}) \text{ defined}) \vee (S(\text{suc}) \text{ defined})$  then cycle

$w\text{mean} = \text{mean}(\text{pred}, \text{suc})$

    if  $w\text{mean} \geq \text{upbd}(\text{pred})$  then  $\{f(\text{pred}) \text{ is } \geq \text{upbd}(\text{pred}), \text{ no later mean is } < \text{upbd}(\text{pred})\}$

$S(\text{pred}) = \text{upbd}(\text{pred})$

    if  $w\text{mean} \leq \text{lowbd}(\text{suc})$  then  $\{f(\text{suc}) \text{ is } \leq \text{lowbd}(\text{suc}), \text{ no later mean is } > \text{lowbd}(\text{suc})\}$

$S(\text{suc}) = \text{lowbd}(\text{suc})$

    if  $(S(\text{pred}) \text{ undefined}) \wedge (S(\text{suc}) \text{ undefined})$  then  $\{\text{low}(\text{suc}) \leq w\text{mean} \leq \text{high}(\text{pred})\}$

$S(\text{pred}) = S(\text{suc}) = w\text{mean}$

    if  $S(\text{pred})$  defined then

        for every successor  $s$  of  $\text{pred}$

$\text{lowbd}(s) = \max\{\text{lowbd}(s), S(\text{pred})\}$

    if  $S(\text{suc})$  defined then

        for every predecessor  $p$  of  $\text{suc}$

$\text{upbd}(p) = \min\{\text{upbd}(p), S(\text{suc})\}$

end for  $i$

for every vertex  $v$

    if  $S(v)$  undefined then

        if  $f(v) \geq \text{upbd}(v)$  then  $S(v) = \text{upbd}(v)$

        else if  $f(v) \leq \text{lowbd}(v)$  then  $S(v) = \text{lowbd}(v)$

        else  $S(v) = f(v)$

**Algorithm C:** Computing  $S = \text{Strict}(f,w)$  using transitive closure