Efficient Splitting of Measures and Necklaces

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Abstract

We provide approximation algorithms for two problems, known as NECKLACE SPLITTING and ϵ-CONSENSUS SPLITTING. In the problem ϵ-CONSENSUS SPLITTING, there are n non-atomic probability measures on the interval [0, 1] and k agents. The goal is to divide the interval, via at most n(k − 1) cuts, into pieces and distribute them to the k agents in an approximately equitable way, so that the discrepancy between the shares of any two agents, according to each measure, is at most 2ϵ/k. It is known that this is possible even for ϵ = 0. NECKLACE SPLITTING is a discrete version of ϵ-CONSENSUS SPLITTING. For k = 2 and some absolute positive constant ϵ, both of these problems are PPAD-hard.

We consider two types of approximation. The first provides every agent a positive amount of measure of each type under the constraint of making at most n(k − 1) cuts. The second obtains an approximately equitable split with as few cuts as possible. Apart from the offline model, we consider the online model as well, where the interval (or necklace) is presented as a stream, and decisions about cutting and distributing must be made on the spot.

For the first type of approximation, we describe an efficient algorithm that gives every agent at least 1/nk of each measure and works even online. For the second type of approximation, we provide an efficient online algorithm that makes poly(n, k, ϵ) cuts and an offline algorithm making O(nk log k/ε) cuts. We also establish lower bounds for the number of cuts required in the online model for both problems even for k = 2 agents, showing that the number of cuts in our online algorithm is optimal up to a logarithmic factor.

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1 Introduction

1.1 The problems

The $\epsilon$-Consensus Splitting problem deals with a fair partition of an interval among $k$ agents, according to $n$ measures. Necklace Splitting is a discrete version of the problem where the objective is to cut a necklace with beads of $n$ colors into intervals and distribute them to $k$ agents in an equitable way. Both problems can be solved using at most $n(k-1)$ cuts, as shown in [1]. The proofs apply topological arguments and are non-constructive. See also [20] and [24] for two and three-dimensional versions of the results. Known hardness results discussed in subsection 1.2, have been proved for the original versions of these two problems. These suggest pursuing the challenge of finding efficient approximation algorithms, as well as that of proving non-conditional hardness in restricted models. Before adding more on the background, we give the formal definitions of the two problems.

Definition 1.1. ($\epsilon$-Consensus Splitting) An instance $I_{n,k}$ of $\epsilon$-Consensus Splitting with $n$ measures and $k$ agents consists of $n$ non-atomic probability measures on the interval $[0,1]$, which we denote by $\mu_i$, for $i \in [n] = \{1,2,\ldots,n\}$. The goal is to split the interval, via at most $n(k-1)$ cuts, into subintervals and distribute them to the $k$ agents so that for every two agents $a,b \in [k]$ and every measure $i \in [n]$, we have $|\mu_i(U_a) - \mu_i(U_b)| \leq \frac{2\epsilon}{k}$, where $U_a, U_b$ are the unions of all intervals $a,b$ receive, respectively.

For any allocation of the interval $[0,1]$ to the $k$ agents, define the absolute discrepancy as $\max_{a,b \in [k], i \in [n]} |\mu_i(U_a) - \mu_i(U_b)|$. This is the maximum difference, over all measures, between the shares of two distinct agents. A valid solution for the $\epsilon$-Consensus Splitting problem is thus a set of at most $n(k-1)$ cuts on $[0,1]$ and a partition of the resulting intervals among the $k$ agents so that the absolute discrepancy is at most $2\epsilon/k$. The notion of absolute discrepancy for the necklace problem is defined analogously.

The $\epsilon$-Consensus Splitting problem has a solution for every instance, even if $\epsilon = 0$, as proved in [1]. The proof is non-constructive, that is, it does not yield an efficient algorithm for producing the cuts and the partition for a given input. The $\epsilon$-Consensus Splitting problem was first mentioned more than 70 years ago in [22]. In [24] it is called the Consensus-1/$k$-division problem.

For $k = 2$, the problem is closely related to the Hobby-Rice Theorem [19]. In [15], as well as in [16] and [14], Filos-Ratsikas, Goldberg and their collaborators consider the case $k = 2$. They call this version of the problem the $\epsilon$-Consensus Halving problem, a terminology that
we adapt here. Some of the results we present are proved only for $\epsilon$-Consensus Halving, but can be generalized for $\epsilon$-Consensus Splitting, as discussed in Section 6.

**Definition 1.2. (Necklace Splitting)** An instance of Necklace Splitting for $n$ colors and $k$ agents consists of a set of beads ordered along a line, where each bead is colored by exactly one color $i \in [n] = \{1, 2, \ldots, n\}$. The goal is to split the necklace, via at most $n(k - 1)$ cuts made between consecutive beads into intervals and distribute them to the $k$ agents so that for each color $i$, every agent gets either $\lceil \frac{m_i}{k} \rceil$ or $\lfloor \frac{m_i}{k} \rfloor$ beads of color $i$, where $m_i$ is the number of beads of color $i$.

Note that this definition is slightly broader than the one given in [1], where it is assumed that $m_i$ is divisible by $k$ for all $i \in [n]$. However, as shown in [4], these two forms of the Necklace Splitting problem are equivalent. As in the case with $\epsilon$-Consensus Splitting, we call the special case $k = 2$ of two agents the Necklace Halving problem.

The existence of a solution for the Necklace Splitting problem was proved, using topological arguments, first for $k = 2$ agents in [18] (see also [5] for a short proof), and then for the general case of $k$ agents in [1]. A more recent combinatorial proof of this existence result appears in [21]. As in the case with $\epsilon$-Consensus Splitting, these proofs are non-constructive. The Necklace Halving problem is first discussed in [10]. The problem of finding an efficient algorithmic proof of Necklace Splitting is mentioned in [2].

Recently, there have been several results regarding the hardness of the $\epsilon$-Consensus Halving and the Necklace Halving problems. These are discussed in the next subsection.

### 1.2 Hardness and Approximation

PPA and PPAD are two complexity classes introduced in the seminal paper of Papadimitriou, [23]. Both of these are contained in the class TFNP, which is the complexity class of total search problems, consisting of all problems in NP where a solution exists for every instance. A problem is PPA-complete if and only if it is polynomially equivalent to the canonical problem LEAF, described in [23]. Similarly, a problem is PPAD-complete if and only if it is polynomially equivalent to the problem END-OF-THE-LINE. A problem is PPA-hard or PPAD-hard if the respective canonical problem is polynomially reducible to it. A number of important problems, such as several versions of Nash Equilibrium [13] and Market Equilibrium [12], have been proved to be PPAD-complete. It is known that PPAD $\subseteq$ PPA. Hence, PPA-hardness implies PPAD-hardness.
Filos-Ratsikas and Goldberg showed that the $\epsilon$-Consensus Halving problem, first for $\epsilon$ inversely exponential [16] then for $\epsilon$ inversely polynomial in the number of measures [15], as well as Necklace Halving, are PPA-hard problems. Furthermore, in a subsequent paper with Frederiksen and Zhang [14], they showed that there exists a constant $\epsilon > 0$ for which $\epsilon$-Consensus Halving is PPAD-hard. Our main objective here is to find efficient approximation algorithms for these problems.

1.3 Our contribution

We consider approximation algorithms for two versions of the problem, which we call type 1 approximation and type 2 approximation, respectively. The first one is in the context of the $\epsilon$-Consensus Splitting problem with the aim of providing strictly positive measure of each type to each of the $k$ agents using at most $n(k-1)$ cuts. In the second one, for both $\epsilon$-Consensus Halving and Necklace Halving, we allow the algorithm to make more than $n$ cuts, and expect a proper solution. A proper solution is a finite set of cuts and a distribution of the resulting intervals to the $k$ agents so that the absolute discrepancy is at most $2\epsilon/k$ (or at most 1 in the case of Necklace Splitting). The objective is to minimize the number of cuts the algorithm makes. Type 2 approximation has been considered earlier in [9] and [11].

In addition to approximation, we also consider hardness in a restricted model, namely the online model, discussed in detail in Section 2. In the online model, the hardness is measured by the minimum number of cuts needed to produce a proper solution. Lower bounds on the number of cuts needed in this model provide a barrier for what online algorithms can achieve.

Some of our ideas for finding deterministic type 2 approximation algorithms are inspired by papers in Discrepancy Minimization, such as [3], [8], [6] and [7]. In [3], the terminology refers to the Balancer as the entity with the designated task of minimizing the absolute discrepancy between agents. We adopt the same terminology here. Thus, the Balancer has the role of an algorithm that makes cuts and assigns the resulting intervals to agents in order to achieve a proper solution for either $\epsilon$-Consensus Splitting or Necklace Splitting.

Our main algorithmic results are summarized in the theorems below. The upper and lower bounds obtained for the online model appear in the table at the end of this subsection.

**Theorem 3.1.** There exists an algorithm that, given $I$, an instance of $\epsilon$-Consensus Halving for $k$ agents, and $\rho$, an oracle for $I$ that for any $x \in [0,1]$, $\delta \in (0,1)$ and index $i \in [n]$, finds $y \in (x,1)$ so that $\mu_i([x,y]) = \delta$ (if such a $y$ exists), makes at most $n(k-1)$ cuts on the
interval $[0, 1]$, distributing the resulting intervals to the $k$ agents so that each one gets at least $\frac{1}{kn}$ of each measure. The algorithm makes $\text{poly}(n, k)$ oracle calls.

It is worth noting that this algorithm can be implemented online and does not require any assumption on the behavior of the measure functions $\mu_i$. In [17], Filos-Ratsikas et al. provide an efficient algorithm for the case $k = 2$ that gives both agents at least $\frac{1}{4}$ of each measure, under the assumption that each one of the measures is uniform in some subinterval of $[0, 1]$ and is 0 on the rest of $[0, 1]$. The next result deals with online algorithms. The precise online model is discussed in the next section.

**Theorem 4.1.** There exists an efficient, deterministic, online algorithm that, given $I$, an instance of $\epsilon$-Consensus Halving, provides a proper solution, making $O(\frac{n \log n}{\epsilon^2})$ cuts on the interval $[0, 1]$.

**Theorem 4.2.** There exists an efficient, deterministic, offline algorithm that, given $I$, an instance of $\epsilon$-Consensus Halving, and $\rho$ an oracle for $I$ as in Theorem 3.1, with the extra abilities to answer queries about the sum of all the measures $\mu_i$ and to answer queries of the form $\mu_i([a, b])$ for any interval $[a, b] \subseteq [0, 1]$ and measure $i \in [n]$, provides a proper solution, making at most $n(2 + \lceil \log_2 \frac{1}{\epsilon} \rceil)$ cuts on the interval $[0, 1]$.

**Remark:** The offline algorithm in Theorem 4.2 provides a far lower number of cuts than the algorithm of Theorem 4.1. It is interesting to note that for $\epsilon$ constant, this algorithm makes $O(n)$ cuts and obtains $\leq \epsilon$ absolute discrepancy while doing so with $\leq n$ cuts is a PPAD-hard problem [14].

These two algorithms for type 2 approximation for $\epsilon$-Consensus Halving are adaptable to the Necklace Halving problem. Throughout the paper, for Necklace Halving, we use the notation $m = \max_{i \in [n]} m_i$ where $m_i$ is the number of beads of color $i$. The results below bound the number of cuts these adapted algorithms make to reach a proper solution.

**Theorem 4.3.** There exists an efficient, deterministic, online algorithm that, given $I$, an instance of Necklace Halving, provides a proper solution, making at most $O(\frac{m^{2/3} n \log n}{\epsilon^{1/3}})$ cuts.

**Theorem 4.4.** There exists an efficient, deterministic, offline algorithm that, given $I$, an instance of Necklace Halving, provides a proper solution, making at most $O(n \log m)$ cuts.

In [9] and [11] the authors describe offline algorithms for an $\epsilon$ approximation version of Necklace Halving and for $\epsilon$-Consensus Halving, making $O((\frac{1}{\epsilon})^{\Theta(n)})$ cuts. Our results here
improve these algorithms significantly.

The algorithmic results in the online model, and the nearly matching lower bounds we establish appear in the table below. Note that the algorithms, for both the $\epsilon$-Consensus Halving and Necklace Halving problems are optimal up to constant factors for any fixed constant $n \geq 3$. In the lower bounds for Necklace Halving, we always assume that $m_i = m$ for all $i \in [n]$.

<table>
<thead>
<tr>
<th>Problem</th>
<th>$n = 2$ measures</th>
<th>$n \geq 3$, $n = O(1)$ measures</th>
<th>$n$ measures (general case)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Online $\epsilon$-Consensus Halving, upper bound</td>
<td>$O(\frac{1}{\epsilon^2})$</td>
<td>$O(\frac{1}{\epsilon^2})$</td>
<td>$O(\frac{n \log n}{\epsilon^2})$</td>
</tr>
<tr>
<td>Online $\epsilon$-Consensus Halving, lower bound</td>
<td>$\Omega(\frac{1}{\epsilon})$</td>
<td>$\Omega(\frac{1}{\epsilon^2})$</td>
<td>$\Omega(\frac{n}{\epsilon^2})$</td>
</tr>
<tr>
<td>Online Necklace Halving, upper bound</td>
<td>$O(m^{2/3})$</td>
<td>$O(m^{2/3})$</td>
<td>$O(m^{2/3} \cdot n(\log n)^{1/3})$</td>
</tr>
<tr>
<td>Online Necklace Halving, lower bound</td>
<td>$\Omega(\sqrt{m})$</td>
<td>$\Omega(m^{2/3})$</td>
<td>$\Omega(n \cdot m^{2/3})$</td>
</tr>
</tbody>
</table>

The structure of the rest of the paper is as follows: in Section 2 we describe the computational models for the offline and online versions. In Sections 3 and 4 we present the algorithms for type 1 approximation and type 2 approximation, respectively. Subsection 4.1 contains the online algorithms, while subsection 4.2 contains the offline algorithms. Section 5 contains the lower bounds for the online model. In subsection 5.1 we deal with Online $\epsilon$-Consensus Halving, and in subsection 5.2 with Online Necklace Halving. The final Section 6 contains remarks about possible extensions and open problems. To simplify the presentation we omit all floor and ceiling signs throughout the paper whenever these are not crucial. All logarithms are in base 2, unless otherwise specified.

## 2 Computational models and online versions

We first present the offline computational models, and then introduce the online versions for both problems and their corresponding computation models. In total, we have four models, one corresponding to each of the combinations $\epsilon$-Consensus Splitting/Necklace Splitting and online/offline. Each of these four models pertains to both types of approximation.
The input for Necklace Splitting, for an instance with \( k \) agents and \( n \) colors, consists of a series of indices, each one taking a value in \([n]\), which represents the color of the respective bead. The runtime is, as usual, the number of basic operations the algorithm makes to provide a solution.

For \( \epsilon \)-Consensus Halving, we have an oracle \( \rho \) that answers two types of queries. The first type takes as input a measure index \( i \), a positive quantity \( \delta \), and a starting point \( x \in [0, 1] \) and returns the smallest point \( y \geq x \) so that \( \mu_i([x,y]) = \delta \) if such a point exists or 1 otherwise. The oracle can also take as input a starting point \( x \in [0, 1] \) and positive quantity \( \delta \) and return the smallest \( y \geq x \) so that \( \sum_{i=1}^{n} \mu_i([x,y]) = \delta \). The second type of query takes as input two points \( 0 \leq a < b \leq 1 \) and an index \( i \in [n] \) and returns the value \( \mu_i([a,b]) \). In terms of runtime, we consider both the number of oracle queries made and the computation done besides the queries. We seek algorithms that are efficient in terms of both queries and computation.

It is worth mentioning that this computational model is not exactly the one used in [15], but the two models are polynomially equivalent. Next we discuss the online models, starting with Necklace Splitting. The parameters \( k, n \) and \( m_i \) for \( i \in [n] \) are given in advance. The beads are revealed one by one in the following way: for integral \( t, 0 \leq t \leq \sum_{i=1}^{n} m_i - 1 \), at time \( t \) the Balancer receives the color of bead number \( t + 1 \) and is given the opportunity to make a cut between beads \( t \) and \( t + 1 \), where this decision is irreversible. If a cut is made, and \( J \) is the newly created interval, the Balancer also has to choose immediately the agent that gets \( J \), before advancing to time \( t + 1 \).

The notion of time \( t \) appears in the model for Online \( \epsilon \)-Consensus Splitting too. Here \( t \) moves from 0 to 1. Since a continuous motion is an unpractical computational model, the set of possible values of \( t \) where cuts are allowed is a discrete set of values. This set consists of a sequence of points \( 0 = x_1 < x_2 < ... < x_m = 1 \), where \( m = \text{poly}(n, \frac{1}{\epsilon}) \). At time \( t = x_i \), the Balancer receives access to the oracle \( \rho \) on \([0, x_{i+1}]\) which can provide the values of \( \mu_j(x_s, x_r) \) for all \( s < r \leq i + 1 \) and each of the measures \( \mu_j \), and has to make the irreversible decision of whether or not to cut at \( x_i \). If he chooses to cut, and \( J \) is the newly created interval, the Balancer also needs to decide on the spot which agent gets \( J \). After this decision is made, \( t \) advances to \( x_{i+1} \). Note that this means that cuts can only be made at points \( x_i, i \in [m] \).

In order to avoid pathological constructions where there is too much measure in a small subinterval of \([0, 1]\) it is needed to set an upper bound for each quantity \( \mu_j([x_i, x_{i+1}]) \). We
set this upper bound to be $\frac{\epsilon^2}{100 \log n}$ for $k = 2$ and $\frac{\epsilon^2}{100k \log(nk)}$ for general $k$. Therefore, in the online model the values of the measures are provided on all members of a partition of $[0, 1]$ into polynomially many subintervals, where every measure of each subinterval is not too large.

3 Positive measures

In this section, we present the proof of the result for type 1 approximation:

Proof of Theorem 3.1:

The algorithm traverses the interval once and makes $kn$ marks on it, creating $kn$ marked intervals. Then, it chooses at most $n(k - 1)$ of these marks for the cuts. More precisely, in the first stage, the algorithm uses oracle calls to determine the points in $[0, 1]$ where the marks need to be made, and in the second stage determines at which marks to make cuts.

Let $x$ be the point on the interval up to which we have traversed so far. Whenever we make a mark, the interval between the previous mark and the one we just made is called a marked interval, and it receives a label corresponding to one of the measures, according to a rule specified next. For each $i \in [n]$, call measure $i$ active if no more than $k - 1$ of the marked intervals got label $i$. If a measure is not active at a certain point, ignore it for the rest of the traversal. When none of the measures are still active, stop the first stage of the algorithm.

At the beginning, $x = 0$, and all the $n$ measures are active.

Suppose we are at a certain point $x < 1$, either the starting point or some marked point, and there is at least one active measure. Let $y_1, y_2, \ldots, y_p$ be the marked points until then. Since each measure gets at most $k$ marked intervals labelled with its index, we have that $p \leq kn - 1$. Because label $i$ has always been active, it follows that $\mu_i([0, y_1]) \leq \frac{1}{kn}$ and for each $j \in [p - 1]$, $\mu_i([y_j, y_{j+1}]) \leq \frac{k}{k+1}$. This leads to $\mu_i[0, y_p] \leq \frac{kn-1}{kn}$, which means that $\mu_i[y_p, 1] \geq \frac{1}{kn}$, contradicting the fact that we have run out of measure.

Next, we present the second stage of the algorithm, which chooses which ones of the $kn$ marks become cuts. To give each of the $k$ agents $1/kn$ of each measure, it is enough to give,
for each \( i \in [n] \), one of the \( k \) marked intervals of label \( i \) to each agent. In other words, it suffices to split the labeled intervals evenly among the \( k \) agents. This is equivalent to the Necklace Splitting Problem for \( n \) colors and \( k \) agents, where there are exactly \( k \) beads of each color. Hence, for the second stage of the algorithm, it is enough to prove the following:

**Lemma 3.2.** There exists an efficient algorithm that solves any instance of Necklace Splitting for \( n \) colors and \( k \) agents where there are exactly \( k \) beads of each color, making at most \( n(k-1) \) cuts.

**Proof of Lemma 3.2:**

Traverse the necklace once bead by bead and cut between any pair of consecutive beads unless the second one is the first appearance of a bead of color \( i \) for some \( i \in [n] \). After each cut made, if \( S \) is the set of colors present in the newly created interval \( J \), we allocate \( J \) to an agent that has not received up to that point any beads of any color in \( S \). To show that after each cut such an agent exists, first note that by the description above, no agent receives two beads of the same color. If \( J \) contains only one bead and its color is \( i \), there must exist an agent who has not received any bead of color \( i \) up to that point, as there are as many agents as beads of color \( i \). If \( J \) has \( p \geq 2 \) beads, of colors \( c_1, ..., c_p \in [n] \) appearing in this order, we can still give it to an agent that has not received any bead of color \( c_1 \), since each of the other beads in \( J \) has a color that has not appeared before.

It thus follows that with this allocation rule each agent gets exactly 1 bead of each color. To prove the upper bound on the number of cuts, note that for each \( i \in [n] \), we never cut right before the first bead of color \( i \) that appears on the necklace. Hence, there are exactly \( n - 1 \) beads (besides the very first one) with no cut right before them. Since there are at most \( kn - 1 \) points between consecutive beads the algorithm makes exactly \( kn - 1 - (n - 1) = n(k-1) \) cuts.

Observe that the algorithm is polynomial in \( n,k \). The first stage makes \( kn \) marks, each of which is done by finding the smallest \( y \geq x \) so that \( \mu_i([x,y]) = \frac{1}{kn} \). To find this \( y \), we call the oracle \( \rho(x,i,\frac{1}{kn}) \), on all of the active measures \( i \), and take the smallest \( y \) found. Hence, by the time the first stage of the algorithm is over, we have made \( O(n^2 \cdot k) \) oracle calls and \( O(n^2 \cdot k) \) non-oracle operations. The proof of Lemma 3.2 shows that the second stage is also efficient, completing the proof.

**Remarks:**

- The algorithm described in the proof of Lemma 3.2 traverses the necklace only once and distributes newly created intervals right after making cuts. Hence, this algorithm works in the online version for Necklace Splitting as well (for \( k \) beads of each color).
• Since the algorithm that decides where to make cuts works in the online model, the algorithm for type 1 approximation can be adapted to the online model as well.

• Note that \( \frac{1}{kn} \) tends to 0 as \( n \) tends to infinity, that is, even if there are only two agents the algorithm does not ensure a constant amount bounded away from 0 of each of the \( n \) measures to each of them. In the next section we describe efficient algorithms that allow more cuts and achieve better discrepancy.

4 Upper bounds

4.1 Online algorithms

4.1.1 The \( \epsilon \)-Consensus Halving Problem

Proof of Theorem 4.1:

We describe an online algorithm that runs in polynomial time (in \( \frac{1}{\epsilon} \), \( n \) and the input describing the measures) and achieves discrepancy at most \( \epsilon \). The algorithm makes \( O\left(\frac{n}{\epsilon^2} \log n\right) \) cuts. Note that by the result of Filos-Ratsikas and Goldberg, with only \( n \) cuts, the problem of obtaining discrepancy \( \leq \epsilon \), for \( \epsilon \) inversely-polynomial in \( n \), is PPA-complete. By allowing more cuts we can get a poly-time algorithm that achieves this discrepancy, and it even works online. It is worth mentioning that this algorithm is a derandomization of a simple randomized algorithm which cuts the interval into pieces of small \( i \)-measure for all \( i \) and then assigns them randomly and uniformly to the two agents.

Put \( g = g(n, \epsilon) = \frac{\epsilon^2}{8 \log n} \). Traverse the interval, and whenever after the last cut made at a point \( x \) we reach a point \( y \) so that \([x, y]\) is valued at least \( \frac{1}{2}g \) by some measure and at most \( g \) by all other measures, we make a cut. Note that if we had access to the oracle \( \rho \) on \([0, 1]\) described in the beginning, we could have simply set \( y = \min_{i \in [n]} \rho(x, i, g) \). However, in the online model, the Balancer has no access to the oracle on all of \([0, 1]\), and can only make cuts at the prescribed points \( x_i \). Hence, in this model it might happen that the Balancer, having made the last cut at \( x_p \), has to decide at time \( x_j \) whether to cut or not, knowing that \( \mu_i([x_p, x_j]) \leq g \) for every \( i \) but that \( \mu_i([x_p, x_{j+1}]) > g \) for some \( i \). When this occurs, the Balancer simply cuts at \( x_j \). By the assumption that \( \mu_i([x_j, x_{j+1}]) \leq \frac{\epsilon^2}{100 \log n} \) for every measure \( i \), it follows that in this case \( \mu_i([x_p, x_j]) \geq \frac{\epsilon^2}{8 \log n} - \frac{\epsilon^2}{100 \log n} > \frac{1}{2}g \).

To decide about the allocation of the interval created we define, for each measure \( i \in [n] \), a potential function \( \phi_i(t) \), and a function \( \psi_i(t) \) that is an upper bound of \( \phi_i \) and is computable efficiently. The variable \( t \) here will denote, throughout the algorithm, the index of the last cut made. Define \( \phi = \sum_{i=1}^{n} \phi_i \) and \( \psi = \sum_{i=1}^{n} \psi_i \). After each cut at step \( t \), the allocation of the interval created is chosen so as to minimize \( \psi(t) \).
The functions $\phi_i, \psi_i$ are defined by considering an appropriate probabilistic process. For each $i \in [n]$, let $X_i$ be the random variable whose value is the difference between the $i$-th measure of the share of agent 1 and that of agent 2 if after each cut the interval created is assigned to a uniform random agent. Let $\epsilon_k$ be 1 if the $k$'th interval is assigned to agent 1 and $-1$ otherwise. Therefore $X_i = \sum_{j=1}^{m} \epsilon_j a_j$, where $m - 1$ is the total number of cuts made and $a_j = \mu_i(I_j)$, where $I_j$ is the $j$'th created interval. The distribution defining $X_i$ is the one where each $\epsilon_j$ is 1 or $-1$ randomly, uniformly and independently. The function $\phi_i(t)$ is defined as follows

$$
\phi_i(t) = \mathbb{E} \left[ e^{\lambda X_i} + e^{-\lambda X_i} \middle| \epsilon_1, \ldots, \epsilon_t \right]
$$

This is a conditional expectation, where the conditioning is on the allocation of the first $t$ intervals represented by $\epsilon_1, \ldots, \epsilon_t$, and where $\lambda = \frac{4 \log n}{\epsilon}$. (The specific choice of $\lambda$ will become clear later). Since $X_i = \sum_{j=1}^{t} \epsilon_j a_j$, where $a_j$ is the valuation of the $j$'th interval by measure $i$, we have that $\phi_i(t) = \mathbb{E} \left[ e^{\lambda \sum_{j=1}^{t} \epsilon_j a_j} + e^{-\lambda \sum_{j=1}^{t} \epsilon_j a_j} \middle| \epsilon_1, \ldots, \epsilon_t \right]$.

The function $\psi_i(t)$ is defined in a way ensuring it upper bounds the function $\phi_i(t)$. It is convenient to split each $\phi_i(t)$ into

$$
\frac{1}{2} \mathbb{E} \left[ e^{\lambda \sum_{j=1}^{t} \epsilon_j a_j} \middle| \epsilon_1, \ldots, \epsilon_t \right] + \frac{1}{2} \mathbb{E} \left[ e^{-\lambda \sum_{j=1}^{t} \epsilon_j a_j} \middle| \epsilon_1, \ldots, \epsilon_t \right].
$$

For simplicity, denote the first term $\phi'_i$ and the second term $\phi''_i$. Therefore

$$
\phi'_i(t) = \frac{1}{2} \mathbb{E} \left[ e^{\lambda \sum_{j=1}^{t} \epsilon_j a_j} \middle| \epsilon_1, \ldots, \epsilon_t \right] = \frac{1}{2} e^{\lambda \sum_{j=1}^{t} \epsilon_j a_j} \cdot \prod_{j \geq t+1} \cosh(\lambda a_j)
$$

A similar expression exists for $\phi''_i$. Define $s_t = \sum_{j=1}^{t} a_j$ and $u_t = \sum_{j=1}^{t} \epsilon_j a_j$. By the discussion above

$$
\phi_i(t) = \frac{e^{\lambda s_t} + e^{-\lambda s_t}}{2} \prod_{j \geq t+1} \cosh(\lambda a_j).
$$

Using the well-known inequality that $\cosh(x) \leq e^{x^2/2}$, it follows that

$$
\phi_i(t) \leq \frac{e^{\lambda s_t} + e^{-\lambda s_t}}{2} e^{\lambda^2 \sum_{j=t+1}^{t} a_j^2/2}.
$$

By the way the cuts are produced $a_j \leq g$ for all $j$, and hence
\[ \sum_{j=t+1} a_j^2 \leq \max_{j \geq t+1} (|a_j|) \cdot (\sum_{j \geq t+1} a_j) \leq g \cdot (\sum_{j \geq t+1} a_j) = g(1-s_t). \]

Therefore
\[ \phi_i(t) \leq \frac{e^{\lambda u_t} + e^{-\lambda u_t}}{2} e^{\lambda^2 g(1-s_t)/2}. \]

Define \( \psi_i(t) \) to be the above upper bound for \( \phi_i(t) \), that is
\[ \psi_i(t) = \frac{e^{\lambda u_t} + e^{-\lambda u_t}}{2} e^{\lambda^2 g(1-s_t)/2}. \]

Note that \( \psi_i(t) \) can be easily computed efficiently at time \( t \), since \( s_t \) and \( u_t \) (as well as \( g \) and \( \lambda \)) are known at this point.

Recall that \( \phi(t) = \sum_i \phi_i(t) \) and \( \psi(t) = \sum_i \psi_i(t) \). At time \( t+1 \), the online algorithm chooses \( \epsilon_{t+1} \) in order to minimize \( \psi(t+1) \). We next show that this ensures that \( \psi(t) \) is (weakly) decreasing in the variable \( t \). To do so, it is enough to prove that \( \psi(t) \geq \psi((t+1)|\epsilon_{t+1}=1)+\psi((t+1)|\epsilon_{t+1}=-1) \), where \( \psi(t+1|\epsilon_{t+1}=\chi) \) denotes the value of \( \psi(t+1) \) if we choose \( \epsilon_{t+1} = \chi \in \{-1,1\} \). It suffices to show that for every measure \( i, \psi_i(t) \geq \frac{1}{2}[\psi_i(t+1|\epsilon_{t+1}=1)] + \frac{1}{2}[\psi_i(t+1|\epsilon_{t+1}=-1)]. \)

We proceed with the proof of this inequality. To do so, note that
\[ \psi_i(t+1|\epsilon_{t+1}=1) = \frac{e^{\lambda (u_t+a_{t+1})} + e^{-\lambda (u_t+a_{t+1})}}{2} e^{\lambda^2 g(1-s_t-a_{t+1})/2}, \]
and
\[ \psi_i(t+1|\epsilon_{t+1}=-1) = \frac{e^{\lambda (u_t-a_{t+1})} + e^{-\lambda (u_t-a_{t+1})}}{2} e^{\lambda^2 g(1-s_t-a_{t+1})/2}. \]

Therefore
\[ \frac{\psi_i(t+1|\epsilon_{t+1}=1) + \psi_i(t+1|\epsilon_{t+1}=-1)}{2} = \frac{e^{\lambda u_t} + e^{-\lambda u_t}}{2} \cdot \frac{e^{\lambda a_{t+1}} + e^{-\lambda a_{t+1}}}{2} e^{\lambda^2 g(1-s_t-a_{t+1})/2} \]
\[ \leq \frac{e^{\lambda u_t} + e^{-\lambda u_t}}{2} \cdot e^{\lambda^2 g(1-s_t)/2} e^{\lambda^2 g(1-s_t-a_{t+1})/2} = \frac{e^{\lambda u_t} + e^{-\lambda u_t}}{2} e^{\lambda^2 g(1-s_t)/2} = \psi_i(t), \]
as needed.

The process of selecting \( \epsilon_{t+1} \) so that \( \psi(t+1) \) is minimized is performed for every a new cut. Note that the total number of cuts is bounded by \( \frac{n}{g(n,\epsilon)} = 16 \frac{1}{\epsilon^2} n \log n \). Hence, this process takes polynomial time in the quantities mentioned, and it splits the interval among the two agents.

Next, we prove that the absolute discrepancy is smaller than \( \epsilon \). Let \( m \) be the number of cuts made. Note that at \( t = m \), \( \phi_i(m) = \psi_i(m) \) is not an expectation, but a realization of the random process determined by following the algorithm. At the end \( \psi_i(m) = \frac{e^{\lambda x_1} + e^{-\lambda x_1}}{2}, \)
where \( x_i \) is the difference between the amount of measure \( i \) of agent 1 and the amount of measure \( i \) of agent 2 at the end of the algorithm. If for some measure \( i \) the absolute value of the discrepancy is \( > \epsilon \), then \( \phi_i(m) > \frac{\epsilon \lambda}{2} \), which means that \( \psi(m) \geq \phi(m) \geq \frac{\epsilon \lambda}{2} \). Since \( \psi(t) \) is decreasing in \( t \), it is enough to prove that \( \psi(0) \leq \frac{\epsilon \lambda}{2} \). Note that \( \psi(0) \leq ne^{\frac{1}{2}\lambda^2 g} \), hence it suffices to prove that \( ne^{\frac{1}{2}\lambda^2 g} < \frac{\epsilon \lambda}{2} \), which is equivalent to \( \frac{1}{2} \lambda^2 g + \log e(2n) < \lambda \epsilon \). Recall that \( \lambda = \frac{4 \log n}{\epsilon} \). The inequality becomes \( \log n + \log e(2n) < 4 \log n \), which is clearly true. Therefore, the algorithm obtains discrepancy at most \( \epsilon \), it is poly-time, online, and makes \( O(\frac{n \log n}{\epsilon^2}) \) cuts. This completes the proof.

4.1.2 Necklace Halving

In this subsection we use the previous algorithm to prove Theorem 4.3 about online Necklace Halving. Note first that if, say, \( \log n > m/1000 \) the result is trivial, as less than \( nm \) cuts suffice to split the necklace into single beads, hence we may and will assume that \( m \geq 1000 \log n \).

**Proof of Theorem 4.3:** Given a necklace with \( m_i \) beads of color \( i \) for \( 1 \leq i \leq n \), where \( m = \max m_i \), construct an instance of \( \epsilon \)-Consensus Halving as follows. Replace each bead of color \( i \) by an interval of \( i \)-measure \( 1/m_i \) and \( j \)-measure 0 for all \( j \neq i \). These intervals are placed next to each other according to the order in the necklace, and their lengths are chosen so that altogether they cover \([0,1] \). During the online algorithm, the beads of the necklace are revealed one by one. Throughout the algorithm we call the beads that have not yet been revealed the remaining beads.

Without trying to optimize the absolute constants, define \( \epsilon = 10(\frac{\log n}{m})^{1/3} \) (\( \leq 1 \)). Our algorithm follows the one used in the proof of Theorem 4.1, but when the number of remaining beads of color \( i \) becomes smaller than \( 20m^{2/3}(\log n)^{1/3} \) the algorithm makes a cut before and after each arriving bead of color \( i \), allocating it to the agent with a smaller number of beads of this type, where ties are broken arbitrarily. During the algorithm we call a color critical if the number of remaining beads of this color is smaller than \( 20m^{2/3}(\log n)^{1/3} \), otherwise it is normal. Although the input is now considered as the interval \([0,1] \) with \( n \) continuous measures on it, we allow only cuts between intervals corresponding to consecutive beads, and do not allow any cuts in the interiors of intervals corresponding to beads. Note that if \( \frac{1}{m_i} \leq \frac{\epsilon^2}{100 \log n} \), that is, \( m_i \geq m^{2/3}(\log n)^{1/3} \), this is consistent with our definition of the online model for the \( \epsilon \)-Consensus Halving Problem. Otherwise, color \( i \) is critical from the beginning, and in this case we cut before and after every bead of color \( i \).

Starting at \( t = 0 \), as in the proof of Theorem 4.1, define, for each color \( i \), the upper bound functions for the potential, \( \psi_i \), and put \( \psi = \sum \psi_i \), where the sum at every point is only over
the normal colors $i$. If the last cut is at point $x \in [0, 1]$, the next cut is made before the last bead whose corresponding position $y$ in the $\epsilon$-Consensus Halving instance has the property that $\mu_i([x, y]) \leq g(n, \epsilon)$ for all $i$. The newly created interval is then allocated on the spot according to the choice that minimizes $\psi$.

This is done until some color $i$ becomes critical. Note that until this stage, since $\psi(t)$ is (weakly) decreasing, the absolute discrepancy does not exceed $\epsilon$, implying that the discrepancy in terms of beads on the necklace, for each color $i \in [n]$, does not exceed $10m^{2/3}(\log n)^{1/3}$. When $i$ becomes critical, it stops contributing to the potential function (which as a result, becomes smaller). From this time on color $i$ is handled separately, the algorithm makes a cut before and after any occurrence of it and allocates it to the agent with a smaller number of beads of this color. As before, the newly created intervals of the beads of the other colors are allocated in order to minimize the potential $\psi$.

It is clear that the potential $\psi(t)$ here is a decreasing function of $t$, as in the previous proof. Therefore whenever a color becomes critical the discrepancy in it in terms of beads is at most $10m^{2/3}(\log n)^{1/3}$ and as the number of remaining beads of this color is larger, the process will end with a balanced partition of the beads of each color $i$ between the agents, allocating to each of them either $[m_i/2]$ or $[m_i/2]$ of these beads.

To bound the number of cuts the algorithm makes call a cut forced if it is made before or after a bead of color $i$ when $i$ is critical. The number of non-forced cuts is clearly at most $O(\frac{n}{\log n}) = O(n(\log n)^{1/3} \cdot m^{2/3})$. The number of forced cuts cannot exceed $2n \cdot 20m^{2/3} \cdot (\log n)^{1/3}$. Hence, the total number of cuts made is $O(n(\log n)^{1/3} \cdot m^{2/3})$.

Since the algorithm clearly works online this completes the proof of the theorem.

4.2 Offline algorithms

4.2.1 The $\epsilon$-Consensus Halving Problem

Proof of Theorem 4.2: Given $n$ non-atomic measures $\mu_i$ on the interval $[0, 1]$ we describe an efficient algorithm that cuts the interval in at most $n(2 + \lfloor \log_2 \frac{1}{\epsilon} \rfloor)$ places and splits the resulting intervals into two collections $C_0, C_1$ so that $\mu_i(C_j) \in \left[\frac{1}{2} - \frac{\epsilon}{2}, \frac{1}{2} + \frac{\epsilon}{2}\right]$ for all $i \in [n], 0 \leq j \leq 1$. Note, first, that if the collection $C_1$ has the right amount according to each of the measures $\mu_i$, so does the collection $C_0$, hence it is convenient to only keep track of the intervals assigned to $C_1$. For each interval $I \subset [0, 1]$ denote $\mu(I) = \mu_1(I) + \ldots + \mu_n(I)$. Thus $\mu([0, 1]) = n$. Using $2n - 1$ cuts split $[0, 1]$ into $2n$ intervals $I_1, I_2, \ldots, I_{2n}$ so that $\mu(I_r) = 1/2$ for all $r$. For each interval $I_r$ let $v_r$ denote the $n$-dimensional vector $(\mu_1(I_r), \mu_2(I_r), \ldots, \mu_n(I_r))$.

By a simple linear algebra argument, which is a standard fact about the properties of basic
solutions for Linear Programming problems, one can write the vector \((1/2, 1/2, \ldots, 1/2)\) as a linear combination of the vectors \(v_r\) with coefficients in \([0, 1]\), where at most \(n\) of them are not in \(\{0, 1\}\). For completeness, we include the proof, which also shows that one can find coefficients as above efficiently. Start with all coefficients being \(1/2\). Call a coefficient which is not in \(\{0, 1\}\) floating and one in \(\{0, 1\}\) fixed. Thus at the beginning all \(2n\) coefficients are floating. As long as there are more than \(n\) floating coefficients, find a nontrivial linear dependence among the corresponding vectors and subtract a scalar multiple of it which keeps all floating coefficients in the closed interval \([0, 1]\) shifting at least one of them to the boundary \(\{0, 1\}\), thus fixing it.

This process clearly ends with at most \(n\) floating coefficients. The intervals with fixed coefficients with value 1 are now assigned to the collection \(C_1\) and those with coefficient 0 to \(C_0\). The rest of the intervals remain. Split each of the remaining intervals into two intervals, each with \(\mu\)-value \(1/4\). We get a collection \(J_1, J_2, \ldots, J_m\) of \(m \leq 2n\) intervals, each of them has the coefficient it inherits from its original interval. Each such interval defines an \(n\)-vector as before, and the sum of these vectors with the corresponding coefficients (in \((0, 1)\)) is exactly what the collection \(C_1\) should still get to have its total vector of measures being \((1/2, \ldots, 1/2)\).

As before, we can shift the coefficients until at most \(n\) of them are floating, assign the intervals with \(\{0, 1\}\) coefficients to the collections \(C_0, C_1\) and keep at most \(n\) intervals with floating coefficients. Split each of those into two intervals of \(\mu\)-value \(1/8\) each and proceed as before, until we get at most \(n\) intervals with floating coefficients, where the \(\mu\)-value of each of them is at most \(\epsilon/2\). This happens after at most \([1 + \log_2(1/\epsilon)]\) rounds. In the first one, we have made \(2n - 1\) cuts and in each additional round at most \(n\) cuts. Thus the total number of cuts is at most \(n(2 + [\log_2(1/\epsilon)]) - 1\).

From now on we add no additional cuts, and show how to allocate the remaining intervals to \(C_0, C_1\). Let \(\mathcal{I}\) denote the collection of intervals with floating coefficients. Then \(|\mathcal{I}| \leq n\) and \(\mu(I) \leq \epsilon/2\) for each \(I \in \mathcal{I}\). This means that

\[
\sum_{i=1}^{n} \sum_{I \in \mathcal{I}} \mu_i(I) \leq n\epsilon/2.
\]

It follows that there is at least one measures \(\mu_i\) so that

\[
\sum_{I \in \mathcal{I}} \mu_i(I) \leq \epsilon/2.
\]

We can think of the remaining floating coefficients as the fraction of each corresponding interval that agent 1 owns. Observe that for any assignment of the intervals \(I \in \mathcal{I}\) to the two collections \(C_0, C_1\), the total \(\mu_i\) measure of \(C_1\) (and hence also of \(C_0\)) lies in \([1/2 - \epsilon/2, 1/2 + \epsilon/2]\),
as this measure with the floating coefficients is exactly $1/2$ and any allocation of the intervals with the floating coefficients changes this value by at most $\epsilon/2$. We can thus ignore this measure, for ease of notation assume it is measure number $n$, and replace each measure vector of the members in $\mathcal{I}$ by a vector of length $n-1$ corresponding to the other $n-1$ measures. If $|\mathcal{I}| > n - 1$ (that is, if $|\mathcal{I}| = n$), then it is now possible to shift the floating coefficients as before until at least one of them reaches the boundary, fix it assigning its interval to $C_1$ or $C_0$ as needed, and omit the corresponding interval from $\mathcal{I}$ ensuring its size is at most $n-1$. This means that for the modified $\mathcal{I}$ the sum

$$
\sum_{i=1}^{n-1} \sum_{I \in \mathcal{I}} \mu_i(I) \leq (n-1)\epsilon/2.
$$

Hence there is again a measure $i$, $1 \leq i \leq n-1$ so that

$$\sum_{I \in \mathcal{I}} \mu_i(I) \leq \epsilon/2.$$ 

Again, we may assume that $i = n-1$, observe that measure $n-1$ will stay in its desired range for any future allocation of the remaining intervals, and replace the measure vectors by ones of length $n-2$. This process ends with an allocation of all intervals to $C_1$ and $C_0$, ensuring that at the end $\mu_i(C_j) \in [1/2 - \epsilon/2, 1/2 + \epsilon/2]$ for all $1 \leq i \leq n$, $0 \leq j \leq 1$. These are the desired collections. It is clear that the procedure for generating them is efficient, requiring only basic linear algebra operations. This completes the proof of the theorem. 

\[\square\]

**Remark:** The above Theorem shows that $3n$ cuts suffice for $\epsilon = 1/2$ (which ensures both agents get at least $1/4$ of each measure). A simple different choice of parameters implies that $(2 + \delta)n$ cuts suffice in order to ensure that each of the two collections $C_i$ satisfies $\mu_i(C_j) \geq \frac{\delta}{4+2\delta}$ for all $1 \leq i \leq n$ and $j \in \{0,1\}$.

**Remark:** The argument can be extended to splitting into $k$ nearly fair collections of intervals. One way to do it is to generate the collections one by one. See section 6 for more details.

### 4.2.2 Necklace Splitting

In this subsection, we present the Necklace Splitting algorithm obtained by adapting the algorithm in the proof of Theorem 4.2.

**Proof of Theorem 4.4:**

Convert the given necklace into an instance of $\epsilon$-Consensus Halving as done in the proof of Theorem 4.3 and mark the places of the cuts made by the algorithm in the proof of Theorem
4.2 applied to the resulting input with $\epsilon = \frac{1}{2m}$. The intervals separated by the marks are partitioned by the algorithm into two collections forming a solution of the continuous problem. Note that the continuous solution would give discrepancy at most $\max_{i \in [n]} m_i \cdot \epsilon \leq 1/2$ in terms of beads if we were allowed to cut at the marked points. The only subtle point is that some of the marks may be in the interior of small intervals corresponding to beads, and we wish to cut only between beads.

Call a mark between two consecutive beads fixed and call the other marks floating. We first show how to shift each of the floating marks so that the absolute discrepancy does not increase beyond $1/2$ and all but at most one mark for each color are made between two consecutive beads. To do so, if there exists a floating mark between two intervals assigned to the same agent eliminate it and merge the two intervals. If there is no such mark and there are at least two floating marks in the interior of intervals corresponding to color $i$, we shift both of them by the same amount in the appropriate way until at least one of them becomes fixed. If during this simultaneous shift one of the two marks arrives in a spot occupied by a different mark, we stop the shift and discard one of the duplicate marks. Note that the quantities the two agents receive do not change.

This procedure reduces the number of floating marks until there is at most one floating mark for each color. If there is such a floating mark, round it to the closest boundary between beads noting that this can increase the absolute discrepancy by at most 1. Therefore, once all marks are fixed, the absolute discrepancy is $\leq 3/2$. Since all the cuts are between consecutive beads, this discrepancy has to be an integer, and thus it is at most 1, as desired. The number of cuts made is $\leq n(2 + \lceil \log_2 \frac{1}{\epsilon} \rceil) = n(3 + \lceil \log_2 m \rceil) = O(n \log m)$. □

5 Lower bounds

In this section we present the lower bounds for $\epsilon$-Consensus Halving and Necklace Halving in the online model.

5.1 The $\epsilon$-Consensus Halving Problem

5.1.1 Punishment and its application

In this subsection we prove a $\Omega(\frac{1}{\epsilon^2})$ lower bound on the number of cuts the Balancer needs to make in the online model in order to obtain a proper solution for $n = 2$. The proof relies on the idea of punishing the Balancer if he allows too much discrepancy on one measure at any point. The next claim is the crux of the argument. It shows that if we keep one measure
unused as a punishing threat, we cannot have, after any cut made, discrepancy exceeding $2\epsilon$ on any other measure. Indeed, otherwise, there exists a punishment that prevents the Balancer from achieving $\epsilon$ discrepancy in the end with any finite number of cuts. Recall that the discrepancy on measure $i$ during the algorithm is the difference between the $i$-th measure of the share of agent 1 and that of agent 2.

**Lemma 5.1.** Denote by $x$ the discrepancy on measure 1 after the last cut made, and assume that measure 2 of the shares allocated so far is 0. If $|x| \geq 2\epsilon$, then there exists an adversarial input so that no finite number of cuts can achieve an absolute discrepancy at most $\epsilon$ at the end.

**Proof of Lemma 5.1:**

Assume, without loss of generality, that $x$ is positive, thus $x \geq 2\epsilon$. Let $t \in (0, 1)$ be the point of the last cut made in $I = [0, 1]$. Distribute the rest of measures 1, 2 uniformly on $(t, 1)$. Suppose that a finite number of cuts, at points $t = t_0 < t_1 < t_2 < ... < t_k < 1 = t_{k+1}$ is made and the resulting intervals are allocated to the agents with maximum discrepancy below $\epsilon$. Denote $J_i = [t_i, t_{i+1}]$ and let $\epsilon_i$ be the sign attributed to each interval, defined to be + if it is given to agent 1 and − if given to agent 2. Since the discrepancy on measure 2 is below $\epsilon$ in absolute value, it follows that

$$|\frac{1}{k} \sum_{i=0}^{k} \epsilon_i l(J_i)| < \epsilon,$$

where $l(J_i) = t_{i+1} - t_i$ is the length of $J_i$. However, the condition on measure 1 yields the inequality $x + \frac{\mu}{t-1} \sum_{i=0}^{k} \epsilon_i l(J_i) < \epsilon$, where $\mu$ is the remaining quantity of measure 1 after the cut at $t$. Since $\mu < 1$, this leads to

$$\epsilon > x + \frac{\mu}{t-1} \sum_{i=0}^{k} \epsilon_i l(J_i) > x - \mu \epsilon > \epsilon,$$

contradiction. □

A simple application of this lemma implies a $\Omega(\frac{1}{\epsilon})$ lower bound for $n = 2$ measures.

**Theorem 5.2.** There exists an adversarial input that forces any deterministic algorithm for Online $\epsilon$-Consensus Halving with $n = 2$ measures to make $\Omega(\frac{1}{\epsilon})$ cuts in order to obtain a proper solution.

**Proof of Theorem 5.2:** Keep measure 2 reserved for a potential punishment if the discrepancy on measure 1 ever exceeds $2\epsilon$ in absolute value. At the beginning, and after each cut, as long as $|x| < 2\epsilon$, set $\mu_1$ to be uniform with density 1 on the portion that follows, until the next cut made. If the Balancer waits for length larger than $4\epsilon$ before cutting, then when the next cut is made and the resulting interval allocated, the new discrepancy on measure 1 is at least $2\epsilon$. By the previous lemma in this case the adversary can ensure that the Balancer will
Note that the upper bound provided by our online algorithm for $n = 2$ measures is larger by a factor of $\Theta(\frac{1}{\epsilon})$ than this lower bound. We next show that with one additional measure we can obtain a tight lower bound, up to a constant factor.

### 5.1.2 The case $n \geq 3$

We first prove that for $n = 3$ measures we have a tight lower bound up to a constant factor. For $n > 3$ measures this will imply a lower bound which is tight up to a $\Theta(\log n)$ factor.

**Theorem 5.3.** There exists an adversarial input that forces any deterministic algorithm for Online $\epsilon$-Consensus Halving for $n = 3$ measures to make $\Omega\left(\frac{1}{\epsilon^2}\right)$ cuts.

**Proof of Theorem 5.3:** The proof applies the punishing argument given in Lemma 5.1. Measure number 3 will be kept for possible punishment. We start with some notation and definitions. After each cut at point $t$, let $x_t, y_t$ denote the discrepancies (positive or negative) for measures 1 and 2 respectively. The state after each such cut is represented by the two dimensional vector $v_t = (x_t, y_t)$. After a new cut is made and a new interval $J$ is formed, we view the interval as a two dimensional vector $p = (p_1, p_2)$, where $p_i = \mu_i(J)$. By Lemma 5.1, we may and will assume that $v_t$ is in the square $[-2\epsilon, 2\epsilon] \times [-2\epsilon, 2\epsilon]$ after each cut. The adversary tries to reveal online an input that forces the Balancer to make many cuts to ensure that after each cut $v$ lies in this square. In order to analyze the progress we maintain during the algorithm a potential function $M(x, y) = M(v)$, which is defined in what follows.

After each cut and interval allocation made by the Balancer, the adversarial input will consist of measures distributed according to the proportions $\gamma = \frac{p_1}{p_1 + p_2}$ and $1 - \gamma = \frac{p_2}{p_1 + p_2}$. The choice of $\gamma$ will be made in order to ensure that both $M(v + p) - M(v)$ and $M(v - p) - M(v)$ are large for any future large interval. Note that if there is not enough measure of type 1 or 2 left, it may be needed to limit the length of the interval in which the measures will be distributed according to the above proportions. It is convenient to define, after any cut made at point $t$, the feasible prefix as the interval $[0, \ell]$, with $\ell$ being the maximum real so that the adversary can still distribute the measures in $(t, \ell]$ according to the required proportions without running out of measure.

The potential function is defined by

$$M(x, y) = x^2 + y^2 + 5\epsilon x - 5\epsilon y.$$
Let $p = (p_1, p_2)$ be the vector corresponding to the new cut made, following the cut made at time $t$, where $v_t = (x, y)$. Put $\alpha = p_1 + p_2$. Assuming that $(p_1, p_2)$ are proportional to $(10\epsilon - 4y, 10\epsilon + 4x)$, which is a vector with positive coordinates as $|x|, |y| < 2\epsilon$, we get that

$$M(v+p) - M(v) = p_1^2 + p_2^2 + 2xp_1 + 2yp_2 + 25\epsilon p_1 - 5\epsilon p_2 = p_1^2 + p_2^2 + \frac{1}{2}[p_1 \cdot (10\epsilon + 4x) - p_2 \cdot (10\epsilon - 4y)] =$$

$$= p_1^2 + p_2^2 \geq \frac{1}{2} \alpha^2$$

and similarly,

$$M(v-p) - M(v) = p_1^2 + p_2^2 + \frac{1}{2} [-p_1 \cdot (10\epsilon + 4x) + p_2 \cdot (10\epsilon - 4y)] = p_1^2 + p_2^2 \geq \frac{1}{2} \alpha^2$$

With this in mind, starting at the point $t$ of the last cut, until the next cut is made, put $\gamma = \frac{10\epsilon - 4y}{20\epsilon + 4(x_t - y_t)}$, and define the measures $\mu_1$, $\mu_2$ by $\mu_1([t, x]) = 4\gamma(x - t)$, $\mu_2([t, x]) = 4(1 - \gamma)(x - t)$ for every $x \geq t$ on the feasible prefix. If the next cut made by the Balancer is made at $t' > t$ (in the feasible prefix), for any allocation of the interval obtained we get $M(v_{t'}) - M(v_t) \geq \frac{1}{2} \alpha^2$, where $\alpha = 4(t' - t)$. Note that after each cut made the adversary modifies $\mu_1$, $\mu_2$ in the following part of the interval according to the rule above.

Let $v_f$ be the vector after the last cut made in the feasible prefix, and denote $M_f = M(v_f)$. Note that $|x_f|, |y_f| < 2\epsilon$, and thus $|y_f - x_f| < 4\epsilon$. Hence, $M_f \leq 28\epsilon^2$. Assume that the Balancer makes $r$ cuts in the feasible prefix (note that by Lemma 5.1 he can never allow more than $4\epsilon$ measure of any type to arrive without a cut). By Cauchy-Schwartz, since the total measure of the feasible prefix is at least $1 + 4\epsilon$, we have that the total increase in the function $M$ since its initial value 0 is at least $\frac{1}{2} r^2$, which yields $r \geq \frac{1}{56\epsilon^2}$, showing that $r = \Omega(\frac{1}{\epsilon^2})$, as desired.

If the number $n$ of measures is larger than 3 it is possible to divide the interval into $\lfloor n/3 \rfloor$ subintervals, using 3 of the measures as above in each of them and getting a lower bound of $\Omega(\frac{n}{\epsilon^2})$ for the total number of cuts. Recall that our online algorithm performs $O(\frac{n \log n}{\epsilon^2})$ cuts, matching this lower bound up to a logarithmic factor.

### 5.2 Necklace Halving

As in subsection 5.1, we first provide a preliminary lower bound for $n = 2$ colors, using one of the colors as a punishing threat.
5.2.1 A preliminary bound

We provide a $\Omega(\sqrt{m})$ lower bound for the number of cuts required in any online algorithm when the number of colors is $n = 2$ and there are $m$ beads of each color. The argument is similar to the one for the $\epsilon$-Consensus Halving Problem, but since each bead can have only one of the colors it is impossible to distribute the two colors evenly in an interval. We thus need the following simple lemma, which is a special case of a more general elegant result of Tijdeman [25]. Since this special case is much simpler, we include its proof, for completeness.

**Lemma 5.4.** For every real $\gamma \in [0,1]$ there is an infinite binary sequence $a_1, a_2, a_3, \ldots$ so that in every prefix of it $a_1, a_2, \ldots, a_j$ the number of elements $a_i$ which are 1 deviates from $\gamma j$ by less than 1.

**Proof.** By compactness it suffices to prove the existence of such a sequence of any finite length $r$. Consider the following system of linear inequalities in the variables $x_1, x_2, \ldots, x_r$: $0 \leq x_i \leq 1$ for all $1 \leq i \leq r$, and for every $j \leq r$, $\lfloor \gamma j \rfloor \leq \gamma j \leq \lceil \gamma j \rceil$. This system has a real solution $x_i = \gamma$ for every $i$ and the matrix of coefficients of the constraints is totally unimodular. Hence there is an integral solution $x_i = a_i \in \{0, 1\}$ providing the required sequence. \qed

We use the following notation. During the algorithm let $t$ denote the number of beads revealed so far. If a cut is made at this point, let $x_t$ be the difference between the number of beads of color 1 allocated to agent 1 and the number of beads of color 1 allocated to agent 2. Define $y_t$ similarly for beads of color 2. Let $\alpha_t, \beta_t$ denote the number of remaining beads of colors 1 and 2, respectively.

**Lemma 5.5.** Let $\Delta$ be a positive integer. Suppose that a cut is made at point $t$ and $|x_t| = \Delta$ and assume that no bead of color 2 appeared so far. Then there exists an adversarial input that forces the Balancer to make at least $\Delta/4 = \Omega(\Delta)$ cuts.

**Proof of Lemma 5.5:**

Without loss of generality assume that $x_t = \Delta > 0$. Note that by assumption $\beta_t = m$ and $\alpha_t < m$. Put $\gamma = \frac{m}{\alpha_t + m}$ and note that $\gamma > 1/2$. By Lemma 5.4 it is possible to choose an ordering of the remaining $\alpha_t + m$ beads of the necklace so that in every prefix of it of any length $j$, the number of beads of color 2 deviates from $\gamma j$ by less than 1. Since our online model allows the Balancer to see the next bead before the decision to make a cut preceding it we may have to change the first bead in this ordering, this still ensures that in any interval of length $\ell$ in the remainder of the necklace, the number of beads of color 2 deviates from $\gamma \ell$ by at most 2.
Suppose the Balancer cuts the remainder of the necklace and allocates the resulting intervals \( R_1, \ldots, R_u \) to agent 1 and \( T_1, \ldots, T_v \) to agent 2 to obtain a balanced allocation. For each one of these intervals \( I \) let \( \ell(I) \) denote its length. By assumption at time \( t \) agent 1 has exactly \( \Delta \) more beads than agent 2. Since at the end each agent has half of the beads (for simplicity we assume that \( m \) is even), \( \sum_{i=1}^{v} \ell(T_i) - \sum_{j=1}^{u} \ell(R_j) = \Delta. \)

By construction, the total number of beads of color 2 in all intervals \( T_i \) deviates from \( \gamma \sum_{i=1}^{v} \ell(T_i) \) by at most \( 2v \). Similarly, the total number of beads of color 2 in all intervals \( R_j \) deviates from \( \gamma \sum_{j=1}^{u} \ell(R_j) \) by at most \( 2u \). As these two numbers should be equal it follows that

\[
\gamma \Delta = \gamma (\sum_{i=1}^{v} \ell(T_i) - \sum_{j=1}^{u} \ell(R_j)) \leq 2u + 2v
\]

This implies that \( 2(u+v) \geq \gamma \Delta > \Delta/2 \) and as the number of cuts is at least \( u+v \) the desired result follows.

[Proof]

The last lemma easily implies the following.

**Theorem 5.6.** There exists an adversarial input that forces any deterministic algorithm for Online Necklace Halving with \( n = 2 \) colors to make \( \Omega(\sqrt{m}) \) cuts in order to obtain a proper solution.

**Proof of Theorem 5.6:**

Put \( \Delta = \sqrt{m} \) and proceed by revealing only beads of color 1. By Lemma 5.5, if after a cut at some \( t \), \( |x_t| > \sqrt{m} \) the desired result follows. Otherwise it is clear the number of beads between any two consecutive cuts is less than \( 2\sqrt{m} \), implying that the total number of cuts made by the Balancer is \( \Omega(\sqrt{m}) \).

5.2.2 A nearly tight bound

**Theorem 5.7.** An adversary can force any deterministic algorithm for Online Necklace Halving with \( n = 3 \) colors and \( m \) beads of each color to make \( \Omega(m^{2/3}) \) cuts.

**Proof of Theorem 5.7:** As in the previous subsection, let \( x_t \) denote the discrepancy between the number of beads of color 1 allocated to agent 1 and that allocated to agent 2 after cut \( t \), and let \( y_t \) denote the corresponding discrepancy for color 2, where color 3 will be kept as a punishment threat. We proceed by revealing only beads of the first two colors. By Lemma 5.5 with \( \Delta = m^{2/3} \) the Balancer needs to maintain \( |x_t|, |y_t| \leq m^{2/3} \), since otherwise the adversary can force \( \Omega(m^{2/3}) \) cuts, using beads of the third color. Hence we assume that during the process of revealing the initial \( m + 4m^{2/3} \) beads of the necklace \( x_t, y_t \) stay in the above range after each cut.
Define a potential function

\[ M(x, y) = x^2 + y^2 + 5m^{2/3}(x - y). \]

After a cut with \( v_t = (x_t, y_t) = (x, y) \) define \( \gamma = \frac{10m^{2/3} - 4y}{20m^{2/3} + 4(x-y)} \). Note that \( 0 < \gamma < 1 \), as \( |x|, |y| \leq m^{2/3} \). By Lemma 5.4 it is possible to order the remaining part of the first \( m + 4m^{2/3} \) beads of the necklace so that in each prefix of any length \( j \) of this remaining part the number of beads of color 1 deviates from \( \gamma j \) by less than 1 and the number of beads of color 2 deviates by less than 1 from \((1 - \gamma)j\). As the first bead of this remaining part has been observed already by the Balancer we may need to change one bead in this ordering, getting a deviation of less than 2 in each prefix. This means that if the next cut will be made after some \( j \) additional beads, the vector \( p = (p_1, p_2) \) of additional beads of colors 1 and 2, respectively, can be written as a sum of the vector \( p' = (\gamma j, (1 - \gamma)j) \) and an error vector \( \delta = (\delta_1, \delta_2) \) of \( \ell_\infty \)-norm smaller than 2. By a simple computation analogous to the one done in the proof of the lower bound for the \( \epsilon \)-Consensus Halving problem it follows that \( M(v_t + p') - M(p') \geq \frac{j^2}{2} \) and \( M(v_t - p') - M(p') \geq \frac{j^2}{2} \). A simple computation using the fact that \( |x|, |y| \leq m^{2/3} \) and that a similar bound holds after adding or subtracting the vector \( p' \) shows that adding or subtracting the vector \( \delta \) can decrease the value of \( M \) by less than \( 15m^{2/3} \). Therefore the value of \( M \) increases by at least \( j^2/2 - 15m^{2/3} \) with a cut of \( j \) beads.

Suppose that we have \( r \) cuts among the first \( m + 4m^{2/3} \) beads of the necklace, and the lengths of the resulting intervals are \( j_1, j_2, \ldots, j_r \). Since throughout the process \( |x_t|, |y_t| \leq m^{2/3} \), it follows that \( M(x_t, y_t) \leq 12m^{2/3} \). On the other hand by the above discussion the value of \( M \) at the end is at least \( \sum_{i=1}^{r} \frac{j_i^2}{2} - 15m^{2/3}r \). Since \( \sum_{i=1}^{r} j_i \geq m \) (as we cannot have \( 4m^{2/3} \) consecutive beads with no cut among them), it follows, by Cauchy-Schwartz, that \( \sum j_i^2 \geq \frac{m^2}{r} \). This implies that

\[ \frac{1}{2} \frac{m^2}{r} - 15rm^{2/3} \leq 12m^{4/3} \]

showing that \( r = \Omega(m^{2/3}) \), as needed.

\[ \square \]

**Remark:** For \( n > 3 \) colors with \( m \) beads of each color one can consider a necklace consisting of \( \lfloor n/3 \rfloor \) segments with at least 3 colors in each of them. The above argument shows that it is possible to force \( \Omega(m^{2/3}) \) cuts in each segment, implying an \( \Omega(nm^{2/3}) \) lower bound. Thus, for \( n \) colors, the gap between our lower and upper bounds for the number of cuts required is only a factor of \( \Theta((\log n)^{1/3}) \).
6 Extensions and open problems

We conclude with some generalizations of the algorithms presented and the lower bounds obtained, and with comments on the questions that remain open. For the generalizations, we include the statements and a brief overview of each of the proofs.

6.1 Generalizations

Our online algorithm for $\epsilon$-Consensus Halving can be adapted for the general case of $k$ agents for $\epsilon$-Consensus Splitting so as to provide a proper solution making $O\left(\frac{kn\log(nk)}{\epsilon^2}\right)$ cuts. To obtain a proper solution for the general case of $k$ agents, it suffices to make the absolute discrepancy at most $\epsilon/k$. To do so we use the idea of defining a potential function $\phi$ and a function $\psi$ that is an upper bound for $\phi$ and is computable efficiently. Instead of having one pair of functions $\phi_i, \psi_i$ for each measure $i$, we now have $\binom{k}{2}$ such functions, one for each pair of agents. For each measure $i$ and agents $a \neq b$, define $\phi_{a,b}^i = \mathbb{E}\left[e^{\lambda X_{a,b,i}} + e^{-\lambda X_{a,b,i}}\right]$, where $X_{a,b,i}$ is the random variable of the difference between the share of agent $a$ on measure $i$ and that of agent $b$ on this measure. The relevant random distribution here assigns every newly created interval to one of the $k$ agents with equal probability which is $1/k$. The quantity $g = g(n,k,\epsilon)$ is defined here as $g = \frac{\epsilon^2}{100k \log(nk)}$ and the function $\psi_{a,b}^i(t)$ is defined by

$$\psi_{a,b}^i(t) = \frac{e^{\lambda x_{a,b}^i} + e^{-\lambda x_{a,b}^i}}{2} \cdot e^{2\lambda^2 g(1-s_t)/k},$$

where $s_t$ is, as before, the amount of measure $i$ allocated already, and $x_{a,b}^i$ is the discrepancy between $a$ and $b$ on measure $i$ after cut $t$.

The main difference required here is the replacement of the inequality $\cosh(\lambda a) \leq e^{\lambda^2 a^2/2}$ by the following inequality which holds whenever, say, $\lambda a \leq 1$:}

$$k \frac{2}{k} e^{\lambda^2 a^2/2} - 1 \leq 1 + \frac{2\lambda^2 a^2}{k} = 1 + \frac{2\lambda^2 a^2}{k} \leq e^{2\lambda^2 a^2/k}.$$

Each $\phi_{a,b}^i$ is bounded using the fact that each of the intervals created is of $i$-measure at most $g$ for every $i$. By the inequality applied with $a \leq g$ and $\lambda = \frac{\epsilon}{4g}$ (ensuring that indeed $\lambda a \leq \frac{\epsilon}{4} < 1/2$), it follows that if every interval generated is allocated to an agent in order to minimize $\psi = \sum_{a,b \in [k], \ a \neq b, \ i \in [n]} \psi_{a,b}^i$, then the function $\psi$ never increases during the algorithm. As

$$\psi(0) < nk^2 e^{2\lambda^2 g/k} = nk^2 e^{\epsilon^2/8gk} < \frac{e^{\epsilon \lambda/k}}{2},$$

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the computation shows that at the end the absolute discrepancy is \( \leq \epsilon / k \). We omit the detailed computation.

The offline algorithm is also adaptable for the general case of \( k \) agents for \( \epsilon \)-Consensus Splitting. We obtain an algorithm that makes at most \( n(k - 1)[2 + \log_2 \frac{3k}{\epsilon}] \) cuts and provides a proper solution. To this end, we use recursion and apply a modified version of the algorithm from Theorem 4.2 at each recursion step. Define \( \epsilon' = \frac{\epsilon}{3k} \), and divide the \( k \) players into two disjoint groups \( A, B \), with \( \lfloor k/2 \rfloor \) agents and \( \lceil k/2 \rceil \) agents respectively. Think of \( A, B \) as two agents and split \([0, 1]\) among them. By following the algorithm in the proof of Theorem 4.2, one can make \( \leq n(2 + \lceil \log_2 \frac{1}{\epsilon'} \rceil) \) cuts and split the interval so that \( A \) gets \( \lfloor k/2 \rfloor \pm \epsilon'/2 \) of each measure \( i \). We can do so by starting with all floating coefficients equal to \( \lfloor k/2 \rfloor \) instead of \( \frac{1}{2} \) and by following the proof of Theorem 4.2. Repeat the same procedure for the groups \( A \) and \( B \) recursively, splitting the share of \( A \) among its \( |A| \) members and doing the same for \( B \). It is not difficult to bound the error at the end, checking that it indeed provides a proper solution.

Regarding Necklace Splitting, we can adapt the algorithm for Online \( \epsilon \)-Consensus Splitting to provide a proper online solution with \( \tilde{O}(nk^{1/3} \cdot m^{2/3}) \) cuts. Note that this is trivial for \( k > m \). For \( k \leq m \), define \( \epsilon = (k/m)^{1/3} \) and proceed as in the proof of Theorem 4.3 defining a color to be critical when the number of remaining beads of this color is at most \( 10k^{1/3}m^{2/3} \). As here \( cm/k \leq m^{2/3}/k^{2/3} \), when a color becomes critical the discrepancy between any two agents in it is at most \( 2m^{2/3}/k^{2/3} \) and there are enough remaining beads of this color to enable the algorithm to produce a balanced partition between all \( k \) agents. For the offline model, we obtain a solution using \( O(nk \log m) \) cuts.

Finally we mention that if the number of measures is \( n = 2 \) then for every \( k \) there is an efficient offline algorithm finding a proper solution with an optimal number of \( 2k - 2 \) cuts. This holds for Necklace Splitting as well as for \( \epsilon \)-Consensus Splitting. Here is a sketch for the case of necklaces when the number of beads of each color is divisible by \( k \). Given a necklace with \( m_1 \) beads of color 1 and \( m_2 \) beads of color 2 consider it as a circular necklace. By the discrete intermediate value theorem there is a circular arc of \((m_1 + m_2)/k \) beads containing exactly \( m_1/k \) beads of color 1 (and hence also exactly \( m_2/k \) beads of color 2.) Cut in the ends of this circular arc, assign it to the first agent, and continue inductively.

### 6.2 Open questions

As stated in an earlier remark, the algorithm in the proof of Theorem 3.1 gives each agent \( \frac{1}{nk} \) of each measure. As \( n \) tends to infinity, this quantity tends to 0. It will be interesting to decide if the \( \frac{1}{nk} \) bound can be improved, and in particular, if for every \( k \) there is a constant \( c = c(k) > 0 \) so that there exists an efficient algorithm that makes \( \leq n(k - 1) \) cuts on \([0, 1]\)
and gives each agent at least a fraction $c$ of each measure.

Another open question arises in the context of the Online $\epsilon$-Consensus Halving problem for $n = 2$ measures, where the lower bound for the number of cuts is only $\Omega(\frac{1}{\epsilon^2})$, whereas the upper bound for the number of cuts produced by our algorithm is $O(\frac{1}{\epsilon^2})$. The analogous question is open for Online Necklace Halving with $n = 2$ measures, where the bounds we know for the optimal number of cuts are $\Omega(\sqrt{m})$ and $O(m^{2/3})$.

Lastly, for the general case of $n$ measures for the online version of $\epsilon$-Consensus Halving there is a logarithmic gap between the lower bound and the algorithm we provided. For Online Necklace Halving, the gap is $\Theta((\log n)^{1/3})$. It will be interesting to close these gaps.

References


