APPLICATIONS OF LINEAR PROGRAMMING TO APPROXIMATION ALGORITHMS

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Abstract. Combinatorial optimization plays a vital role in areas such as operations research and computer science. When designing algorithms to solve combinatorial optimization problems, it is important to consider both their accuracy and e ciency at nding optima. However, many of the natural combinatorial optimization problems that arise are known to be NP-hard, so hope for polynomial-time algorithms is slim. By easing the requirement of nding true optimal solutions, approximation algorithms provide a framework for balancing optimally and runtime. In this paper, we explore how approximation algorithms can be created for various NP-hard problems by adapting techniques from linear programming.

1. Introduction

A combinatorial optimization problem can be described as

minimize (or,	maximize)) C(X ₁ ; X ₂ :::; X _n)	
subject to		$x_{1}; x_{2}:::; x_{n}$	2

where R^n is called the feasible region, and c: ! R is an objective function to be optimized. We say that $a\pi y^2$ is a feasible solution to the problem.

To motivate a framework for describing problems in combinatorial optimization, we will de ne a set of optimizations problems known as Minimum Weight Vertex Cover. We rst de ne a concept in graph theory.

Definition 1.1. Let G = (V; E) be a graph with W = [n] and let C = V. C is a vertex cover if for anyfi; j g 2 E, eitheri 2 C or j 2 C.

Example 1.2. Minimum Weight Vertex Cover (Min-WVC) : Given a graphG = (V; E) with non-negative weight function !R⁺, nd a vertex cover of minimum total weight.

Note thatMin-WVC is not just a single combinatorial optimization problem, but really aimfnite setof combinatorial optimization problems: there is a di erent combinatorial optimization problem for each di erent choice of gra@hand cost function. We would like to de ne a framework that captures this idea.

We say that a class of combinatorial optimization problems is a set of optimization problems that share a common structure and can

weaker de nition which is used in practice to analyze the performance of approximation algorithms.

Definition 1.4. Let k = 1. A algorithmA is a k-factor approximation for $% \lambda = 0.016$ if for any instance,

$$A(I) \quad k \cdot opt(I) \tag{1.1}$$

if is a class of minimization problems, and

$$opt(I) k \cdot A(I)$$
 (1.2)

if is a class of maximization problems.

Consider the minimization form rst of kh factor approximation. If we divide by pt(I) on both sides of (1.1), then we obtain

This happens to look very similar to the de nition of the performance ratio. Because we are only looking for an upper bound (as opposed to the least upper bound) of the ratio (0) = op(1), calculating pp(1)

allows one to de ne a cost functionc and a set of linear inequality constraints that will de ne . For the majority of the paper, we will use combinatorial optimization problems that arise in graph theory, which can be converted into integer linear programs quite naturally. Once the problem is converted into one of these programs, we can take advantage of the rich theory and methods from integer and linear programming to create an approximation algorithm. Two of these methods we will explore arerelaxation and the primal-dual scheme .

Relaxation involves increasing the size of the feasible region to some , where nding the optimum in can be found in polynomial time. The optimal solution in can then be converted, usually through some sort of rounding technique, into a feasible solution in , which will be an approximate solution to the original optimization problem. To ensure the approximation algorithm runs in polynomial time, it is important to make sure that rounding can also be done in polynomial time. To analyze an approximation algorithms performance, the key will be estimating the loss in optimality that is generated when converting the optimum in to a feasible solution in .

To show how ak-factor approximation can be obtained, we will use the following analysis. Suppose an instance of is the problem $c(x) = \min_{x^2} c(x)$. Now we relax the problem to and let I^0 denote the instance of the problem that gives(y) = min_{y^2} c(y). Lastly, we round y to some x^A 2. We summarize the setup with the gure below:

Then since and we are minimizing over both sets, it follows that c(y) = c(x). Hence

$$\frac{c(x^{A})}{c(x)} = \frac{c(x^{A})}{c(y)}$$

To use the notation from the beginning of the introduction, we have that $A(I) = c(x^{A})$, opt(I) = c(x), and $opt(I^{0}) = c(y)$ and so

$$\frac{A(I)}{opt(I)} = \frac{A(I)}{opt(I)}$$
(1.3)

Since we are able to $obtainopt(I^{0})$ in polynomial time, if we nd a k such that

for any I, then by (1.3), we have that A(I) = k opt(I) and so A is a k-factor approximation for the class of problems. We can repeat the above analysis for the maximization problem as well and obtain a similar conclusion.

2. Linear Programming

2.1. Preliminaries. A nice class of optimization problems are ones where the cost functionc is linear, and is the intersection of linear half-spaces. These type of optimization problems can be formulated into what are known asLinear Programs (LP). If only integer values in are allowed, then it is called an Integer Linear Program (ILP). We will see that Min-WVC as well as several other combinatorial to the problems can be posed J/F230E4.x4(p)1(s-,0E4.x4whi Td [(su4.x4wd)-e)-473

We will now transform Min-WVC into an ILP. Let G = (V; E) and V = [n]. If C V is the vertex cover with minimum weight, de ne

Since C is a vertex cover, for any edge(i; j g 2 E, we must have 2 C or j 2 C and sox_i + x_j 1. Since (i) is the cost of including vertex i in the vertex cover, the ILP for Min-WVC can be stated as follows.

Proof. To do this, we will construct a sequence of instances, where $A(I_n)=opt(I_n)$ becomes arbitrarily close to 2.

Let C_n denote the cyclic graph of vertices forn 2 N. One can think of this as ann-gon. Then take instance to be C_{2k+1} together with the weight function c(i) = 1 for every i 2 V. Since the weight of each vertex is the same and the graph is cyclic, it follows that an optimal vertex cover is $C = f 1; 3; 5; \ldots; 2k+1g$, all odd vertices. Hencept(I_k) = k+1. But, if we convert the instance I_k into the integer linear program (2.2) and solve the relaxation (2.3), we obtain that $I_i = \frac{1}{2}$ for every i 2 V. Hence Algorithm 1 rounds all I_i to 1, and soA(I_k) = 2 k+1. Therefore,

$$\frac{A(I_k)}{opt(I_k)} = \frac{2k+1}{k+1}$$

If we let $k \mid 1$, it follows that r(A) = 2. So, since r(A) = 2 as previously said, it follows that r(A) = 2.

Are there approximation algorithms forMin-WVC that have a better performance ratio than 2? In other words, a (2)-factor approximation for some 2 (0; 1). In fact, if the Unique Games Conjecture is true, which relates to the approximability of various problems in Computer Science, then there are no polynomial-time algorithms with performance ratio better than 2! So, not only is it hard to nd exact algorithms to solveMin-WVC in polynomial time, it is hard to nd good approximation algorithms for Min-WVC in polynomial time!

2.2.2. Iterated Rounding.

One issue that may present when implementing threshold rounding for some integer linear program is that rounding down a combination of may lead to a violation of one or more constraints. To address this issue, rounding can be performed in iterations to ensure that constraints are never violated. We will introduce the Minimum Generalized Spanning Network Problem to illustrate this method. First, we introduce some de nitions and lemma from graph theory which will be helpful for the problem de nition and construction of the integer linear program.

De nition 2.4. Given a graph G = (V; E) and k 2 Z. G is k-edgeconnected if $G^0 = (V; EnF)$ is connected for any F E with jFj < k.

De nition 2.5. Let G = (V; E). A cut of G, denoted by (S; V n S) for some; $G \in S$ V, is a partition of V. The cut-set of a cut (S; V n S), denoted by _G(S), are the set of edges in G with one vertex in each S and V n S.

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Example 2.6. Generalized Spanning Network (Min-GSN) : Given a graphG = (V; E) with non-negative cost functionc: E ! Z^+ on edges and 2 Z, nd a k-edge-connected subgraph of minimum weight.

Lemma 2.7. G is k-edge-connected if and only if $_{G}(S)j$ k for any cut (S; V n S).

Proof. Assume that there exists a cut $(V \cap S)$ such that $j_G(S)j = I < k$. Then deleting thesel edges from F makes the subgraph G^0 disconnected, which means that G^0 can not be k-edge-connected.

Suppose that G is not k-edge-connected. Then there exists some F E with jFj < k such that $G^0 = (V; E n F)$ is disconnected. Let $(H_1; :::; H_m)$ be the connected components $\mathcal{O} \mathbb{B}^0$. Let F_1 F denote the set of edges with one vertex $i\mathbb{H}_1$ and one inH_i for $i \in 1$. Then $F_1 = _G(S)$ F where S is the set of vertices in component H_1 . We found a cut (S; V n S) with $j_G(S)j < k$.

We rst convert Min-GSN into an integer linear program. Let $G^0 = (V; F)$ denote the optimal subgraph, where E. Note that G^0 can be determined solely by knowing F. Hence, to nd the optimal subgraph we need only determine F. Denote

j. Wernnec2f 57etermiec2f3.948ecte[(found)-326(a)-327(cut)-8.1d [(n)]TJ/F 11.9552 Tf 169

De nition 2.8. Let $f : 2^{V}$! Z. We say that f is weakly supmodular if f (V) = 0 and for any A; B V

f(A) + f(B) = f(A n B) + f(B n A)

or

$$f(A) + f(B)$$
 $f(A [B) + f(B \setminus A)$

Algorithm 2 Iterated Rounding Approximation for Min-GSN

Now we repeat this process again but with iteration = t 3 to obtain $\begin{array}{ccc} X & X \\ A(I) & c(e) + 3 & c(e)x_e^{t-3} \\ & & X \\ & & X \\ & & & X \\ & & & (e) + 3 \\ & & & c(e)x_e^{t-3} \end{array}$ e2Ft 3 e2 Ft 3

By, repeating until going all the way down to i = 0,

$$c(e) + 3 c(e)x_e^0$$

$$= 3 c(e)x_e^0 3 opt(1)$$

$$e^{2F_0} se^0 c(e)x_e^0 c(e)$$

Hence Algorithm 2 is a 3-factor approximation.

2.2.3. Random Rounding.

Round fractional values randomly to an integer. We can obtain pretty good expected performances, and the algorithms can be derandomized in practice using conditional expectation.

De nition 2.11. Given a graph G = (V; E), F E is an edge cut if $G^0 = (V; E n F)$ has two connected components.

Example 2.12. Minimum Feasible Cut (Min-FC) Given a graph G = (V; E) with edge weight $c : E ! R^+$, a vertex s 2 V, and a setM of pairs of vertices inG, nd a subset of V with the minimum-weight edge cut that containss but does not contain any pair in M.

We will rst transform Min-FC into an integer linear program. Let S denote the optimal subset of vertices an be the minimum-weight edge cut. Let

$$y_i := \begin{array}{cc} 1 & \text{if i 2 S} \\ 0 & \text{if i 2 S} \end{array}$$
$$x_e := \begin{array}{c} 1 & \text{if e 2 F} \\ 0 & \text{if e 2 F} \end{array}$$

To ensure that S does not contain any pair of vertices in M, for any fi;jg2M,we

 $x_e = 0$ if and only if $(y_i; y_j) = (0; 0)$ or $(y_i; y_j) = (1; 1)$. We can simplify this condition to x_e j y_i y_j j. This inequality can then be decomposed into two constraints x_e y_i y_j and x_e y_j y_i , to avoid using absolute values in the linear inequality. In summary, we can represent Min-FC in the following integer linear program:

We can relax (2.11) to the following linear program:

We can create an approximation algorithm for Min-FC as follows:

Algo	orithm 3	Random	Rounding A	Approxim	ation for Min-FC	
1.	Convert i	nstancel	of Min-FC	into the	integer linear progr	ram
	(2.11)					
2.	Relax the	e constra	ints of (2.1	1) to the	instance ⁰ to form t	the

- linear program (2.12)
- 3. GenerateU Unif(1=2; 1) and if (I

 $x_e^A := jy_i^A \quad y_j^A j$, it follows that both $x_e^A \quad y_j^A \quad y_i^A$ and $x_e^A \quad y_i \quad y_j$. Now, we show the performance bound. By linearity of expectation, "#

$$E \sum_{e^{2}E}^{\#} c(e) x_{e}^{A} = X_{e^{2}E} c(e) x_{e}^{A} = x_{e^{2}E} c(e) x_{e^{2}E}^{A} = x_$$

paper. Recall Example (2.1):

minimize
$$3x_1 + x_2$$

subject to $2x_1 + 2x_2 = 4$
 x_1

To maximize the lower bound, we then generate the linear program

maximize
$$4y_1 4y_2 + y_3$$

subject to $2y_1 y_2 + 2y_3 3$
 $2y_1 y_2 y_3 1$
 $y_1; y_2; y_3 0$ (2.14)

Linear program (2.14) is known as thedual of linear program (2.13). If we recall the standard form primal

minimize
$$c^T x$$

subject to Ax b (2.15)
 x 0

then the dual linear program is

maximize
$$b^T y$$

subject to $A^T y$ c (2.16)
y 0

Theorem 2.14 (Weak Duality Theorem). If x and y are feasible solutions to linear programs (2.15) and (2.16), respectively, then we have that $c^T x = b^T y$.

Proof. Sincex and y are feasible, we have that

$$c^{T}x (A^{T}y)^{T}x = y^{T}Ax y^{T}b = (y^{T}b)^{T} = b^{T}y$$
 (2.17)

Theorem 2.15 (Strong Duality Theorem). The primal problem has a nite optimum i its dual has a nite optimum. The optimal values are the same.

The proof of the above theorem is not hard, but is tedious. It involves the use of Gaussian Elimination to eliminate variables from the linear program. We omit this from the paper.

We can use Weak and Strong Duality to derive the complementary slackness conditions, which test whether two given feasible solutions x and y of the primal and dual linear program are optimal. These conditions will play a major role in the primal-dual scheme.

De nition 2.16. If x and y are feasible solutions to linear programs (2.15) and (2.16), we say that x and y satisfy the complementary slackness conditions if

(1) $x_j > 0 =$) $(A^T y)_j = c_j$

(2)
$$y_i > 0 =) (Ax)_i = b_i$$

The conditions (1) and (2) are also known as the primal and dual complementary slackness conditions, respectively. We say that a constraint is tight if equality holds.

Lemma 2.17. x and y are feasible solutions to linear programs (2.15) and (2.16) that satisfy the complementary slackness conditions if and only if x and y are optimal solutions.

Proof. For any component x_i of x

approximation algorithm will follow. We will demonstrate this idea later on by converting the problem Minimum Feedback Vertex Set into an instance of Min-HS. Since performance analysis will be done for the general problem, it will be easy to analyze the performance of the algorithm for any instance. As usual, denote α_e by

and so the integer linear program forMin-FVS can be written as follows:

minimize
$$\begin{array}{c} x \\ c(e)x_e \\ \not \approx^E \\ subject to \\ x_e \\ x_e \\ 2 f 0; 1g \end{array}$$
 (2.18)

The dual of the relaxation of the integer linear program (2.18) can thus be written as

X^p maximize

that for all e 2 E, the feasible solutiony satis es

Then the maximum that y_k can be while ensuring that y is still feasible is the distance to the "closest" constraint. In other words,

$$y_{k} = \min_{e2T_{k}} C_{e} \qquad \begin{array}{c} X \\ i \in k: e2T_{i} \end{array}$$

We then repeat this process untik is a feasible solution. Formally, the primal-dual scheme can be constructed as follows:

Alg	orithm 4 General Primal-Dual Scheme foMin-HS
1.	Let $y = 0$ and $A = ;$
2.	While there exists some 2 [p] such that $A \setminus T_k = \mathbf{p}$
3.	Increase _{yk} until there is some 2 T _k such that $\int_{i:e^{2}T_{i}} y_{i} = c(e)$
4.	A A[feg
5.	Output A

To demonstrate how the algorithm works, we give the example below.

Example 2.19. Let E = f 1; 2; 3; 4; 5g; $T_1 = f 1$; 2g, $T_2 = f 2$; 3g, $T_3 = f 1$; 4; 5g, and lastly de ne c(e) = e for any e 2 E. Then, it is easy to see that the optimal hitting set is A = f 1; 2g. By applying the general dual program formulation (2.22) to this instance of Min-HS, we obtain the following linear program:

maximize
$$y_1 + y_2 + y_3$$

subject to $y_1 + y_3$ 1
 $y_1 + y_2$ 2
 y_2 3
 y_3 4
 y_3 5
 $y_1; y_2; y_3$ 0
(2.20)

Now we begin the algorithm. Start with y = (0; 0; 0) and A = ;.

Iteration 1 : SinceA $T_k =$; for all k 2 f 1; 2; 3g currently, suppose we begin by choosingk = 1. Note that since y_1 is in the rst two constraints of (2.20) and all components of are zero, the maximum we can increas g_1 to without violating any constraints is $y_1 = 1$. When we do this, the rst constraint, which corresponds to = 1, becomes tight. Hence, we adde = 1 to A and soA = f 1g.

Iteration 2 : Since 12 T_1 and 12 T_3 , the only set not hit yet is T_2 . Hence, we are only left to choose = 2. Note that since y_2 is in the

second and third constraints of (2.20) and $y_1 = 1$, the maximum we can increase y_2 to without violating any constraints is $y_2 = 1$. When we do this, the second constraint, which corresponds to = 2, becomes tight. Hence, we hade = 2 to A and so A = f 1; 2g.

Since all the T_k are hit, we have found an approximate solution to the problem: A = f 1; 2g. In this case, A(I) = opt(I). However, if we chose a di erentk instead of k = 1 in the rst iteration, we would have ended up with a non-optimal solution as our approximate solution.

Theorem 2.20. Let $k = \max_{i \ge [p]} jT_i j$. Algorithm 4 is a k-factor approximation for Min-HS.

Proof.

$$A(I) = \begin{array}{c} X \\ c(e)x_{e}^{A} \\ = \\ e^{2E}X \\ e^{2A} \end{array}$$

But edge e was only added to the setA when the corresponding dual constraint in (2.22) was tight. In other words, $c(e) = \sum_{i:e^2 T_e} y_i$, where the y_i are the values of the dual solution after the algorithm ends. Hence,

$$A(I) = \begin{array}{c} X & X \\ {}_{e2A \ i:e2T_i} y_i \end{array}$$

We can then rearrange the summation in the above expression

$$A(I) = \begin{array}{c} X^{p} & X \\ & i=1 \quad e:e^{2T_{i} \setminus A} \\ & = \begin{array}{c} X^{p} \\ & jT_{i} \setminus Ajy_{i} \end{array}$$

Let $k = \max_{i \ge [p]} jT_i j$. Then since $jT_i \setminus Aj = j = T_i j = k$,

Recall that $P_{i=1}^{p} y_{i}$ is the objective function of the dual linear program (2.22), and so by the Weak Duality Theorem $P_{i=1}^{p} y_{i}$ opt where opt is the optimal value of the relaxation of (2.18). It follows that

e2 E

and so Algorithm 4 is ak-factor approximation with $k = \max_{i \ge [p]} jT_i j$

We will now show how we can transform an optimization problem from graph theory into an instance ofMin-HS, even if it may not look like one at rst. The problem we will use is Minimum Feedback Vertex Set. In order to give the problem de nition, we include some preliminaries from graph theory which will be helpful in the construction.

De nition 2.21. Let G = (V; E) be a directed graph. C V is called a feedback vertex set if the subgraph generated by removing all vertices in C (as well as edges that contain vertices i**G**) is acyclic.

De nition 2.22. A (directed) graph G = (V; E) is bipartite if V can be partitioned into two sets such no two vertices in the same partition are adjacent.

De nition 2.23. SupposeG is a bipartite graph, with (S; VnS) being the partition of vertices. G is a bipartite tournament if for any u 2 S and v 2 V n S, either (u; v) 2 E or (v; u) 2 E, but not both.

Example 2.24. Minimum Feedback Vertex Set (Min-FVS) : Given a bipartite tournament G = (V; E) with non-negative vertex weight c: V ! N, nd a feedback vertex set of minimum weight.

The following Lemma will be the key tool which will connect Min-FVS to Min-HS .

Lemma 2.25. A bipartite tournament G = (V; E) is acyclic if and only if it contains no cycle of length 4.

Proof. The forward direction is trivial. If the tournament is acyclic, then in particular, it can not contain any cycles of length 4.

Now suppose that there exists a cycle iG. Let C be a cycle having vertex path $(v_1; v_2; \ldots; v_m; v_1)$ with minimal length m. We will show that m = 4 by showing all other possibilities ofm give contradictions. Since G is bipartite, we need only considem that are even. If m = 2, then this does not give a valid cycle, as this means that $v_i(; v_2)$ and $(v_2; v_1)$ are both edges inG, which contradicts that G is a bipartite tournament. Suppose that m 6. Then since G is a bipartite tournament, there must exist some edge between and v_m , either $(v_3; v_m)$ or $(v_m; v_3)$, but not both. First suppose that the edge is $v_m; v_3$. Then $(v_3; v_4; \ldots; v_m; v_3)$ is a cycle of strictly smaller length, which contradicts that C is minimal. Suppose the edge is $v_3; v_m$. Then $(v_1; v_2; v_3; v_m; v_1)$ is a cycle of length 4, which contradicts that C is minimal. Hence, if G is acyclic, there must be no cycles of length 4.

Constructing the integer linear program forMin-FVS will be straightforward if we use Lemma (2.25). Note that in this case, the ground set is V and the hitting sets are all 4-cycles in the graptG. Denote C the set of all 4-cycles inG. Hence, by adapting the integer linear program (2.22) to Min-FVS

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