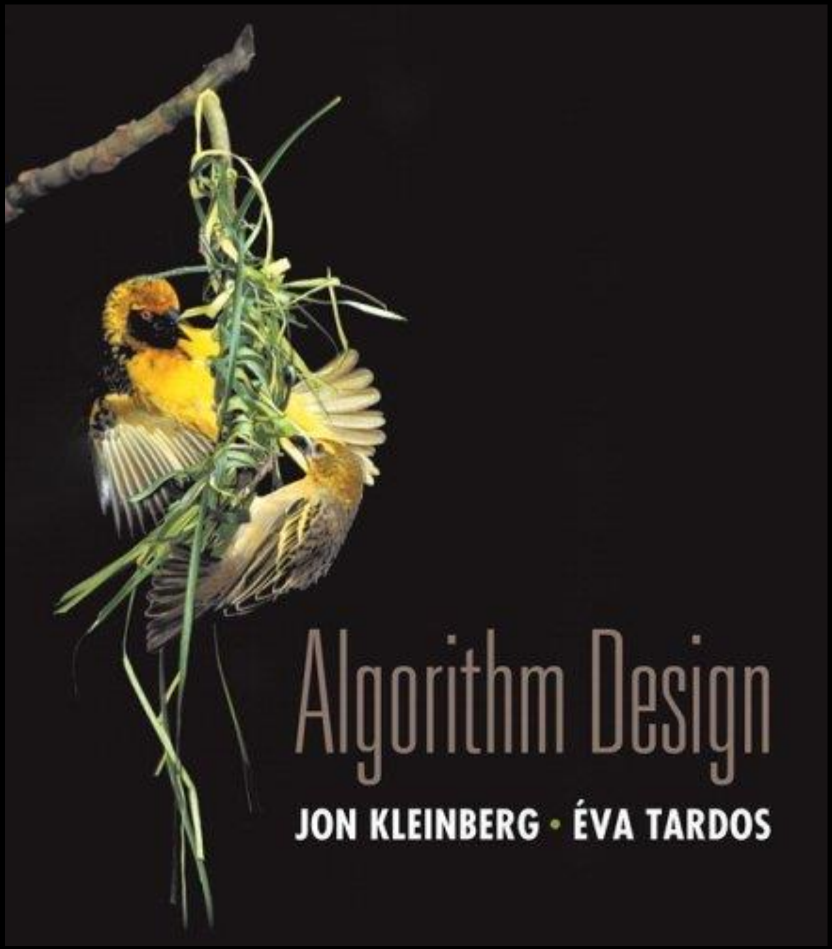


Chapter 11

Approximation Algorithms

Slides by Kevin Wayne.

Approximation Algorithms

Q. Suppose I need to solve an NP-hard problem. What should I do?
A. Theory says you're unlikely to find a poly-time algorithm.

Must sacrifice one of three desired features.
- Solve problem to optimality.
- Solve problem in poly-time.
- Solve arbitrary instances of the problem.

ρ-approximation algorithm.
- Guaranteed to run in poly-time.
- Guaranteed to solve arbitrary instance of the problem
- Guaranteed to find solution within ratio ρ of true optimum.

Challenge. Need to prove a solution's value is close to optimum, without even knowing what optimum value is!

11.1 Load Balancing

Load Balancing

Input. m identical machines; n jobs, job j has processing time t_j.

- Job j must run contiguously on one machine.
- A machine can process at most one job at a time.

Def. Let $J(i)$ be the subset of jobs assigned to machine i. The load of machine i is $L_i = \Sigma_{j \in J(i)} t_j$.

Def. The makespan is the maximum load on any machine $L = \max_i L_i$.

Load balancing. Assign each job to a machine to minimize makespan.

Load Balancing: List Scheduling

List-scheduling algorithm.

- Consider n jobs in some fixed order.
- Assign job j to machine whose load is smallest so far.

```
List-Scheduling(m, n, t_1,t_2,...,t_n) {
   for i = 1 to m {
      L_i ← 0          ← load on machine i
      J(i) ← ϕ         ← jobs assigned to machine i
   }

   for j = 1 to n {
      i = argmin_k L_k         ← machine i has smallest load
      J(i) ← J(i) ∪ {j}        ← assign job j to machine i
      L_i ← L_i + t_j          ← update load of machine i
   }
}
```

Implementation. O(n log n) using a priority queue.

Load Balancing: List Scheduling Analysis

Theorem. [Graham, 1966] Greedy algorithm is a 2-approximation.

- First worst-case analysis of an approximation algorithm.
- Need to compare resulting solution with optimal makespan L*.

Lemma 1. The optimal makespan $L^* \geq \max_j t_j$.

Pf. Some machine must process the most time-consuming job. ▪

Lemma 2. The optimal makespan $L^* \geq \frac{1}{m} \sum_k t_k$.

Pf.

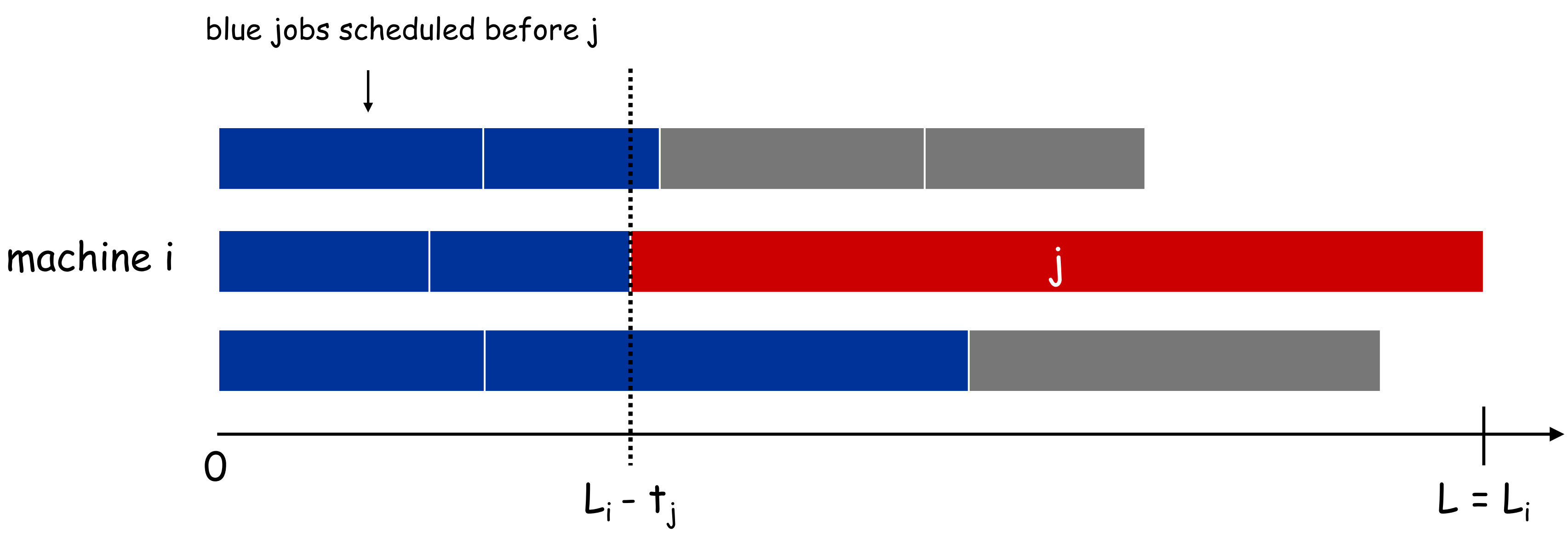
- The total processing time is $\Sigma_j t_j$.
- One of m machines must do at least a 1/m fraction of total work. ▪

Load Balancing: List Scheduling Analysis

Theorem. Greedy algorithm is a 2-approximation.

Pf. Consider load L_i of bottleneck machine i.

- Let j be last job scheduled on machine i.
- When job j assigned to machine i, i had smallest load. Its load before assignment is $L_i - t_j \Rightarrow L_i - t_j \leq L_k$ for all $1 \leq k \leq m$.



Load Balancing: List Scheduling Analysis

Theorem. Greedy algorithm is a 2-approximation.

Pf. Consider load L_i of bottleneck machine i.

- Let j be last job scheduled on machine i.
- When job j assigned to machine i, i had smallest load. Its load before assignment is $L_i - t_j \Rightarrow L_i - t_j \le L_k$ for all $1 \le k \le m$.
- Sum inequalities over all k and divide by m:

$$\begin{aligned} L[i] - t_j &\le \frac{1}{m} \sum_k L[k] \\ &= \frac{1}{m} \sum_k t_k \\ &\le L^* . \end{aligned}$$

Lemma 2

- Now $L = L[i] = \underbrace{(L[i] - t_j)}_{\le L^*} + \underbrace{t_j}_{\le L^*} \le 2L^*$ ▪

above inequality

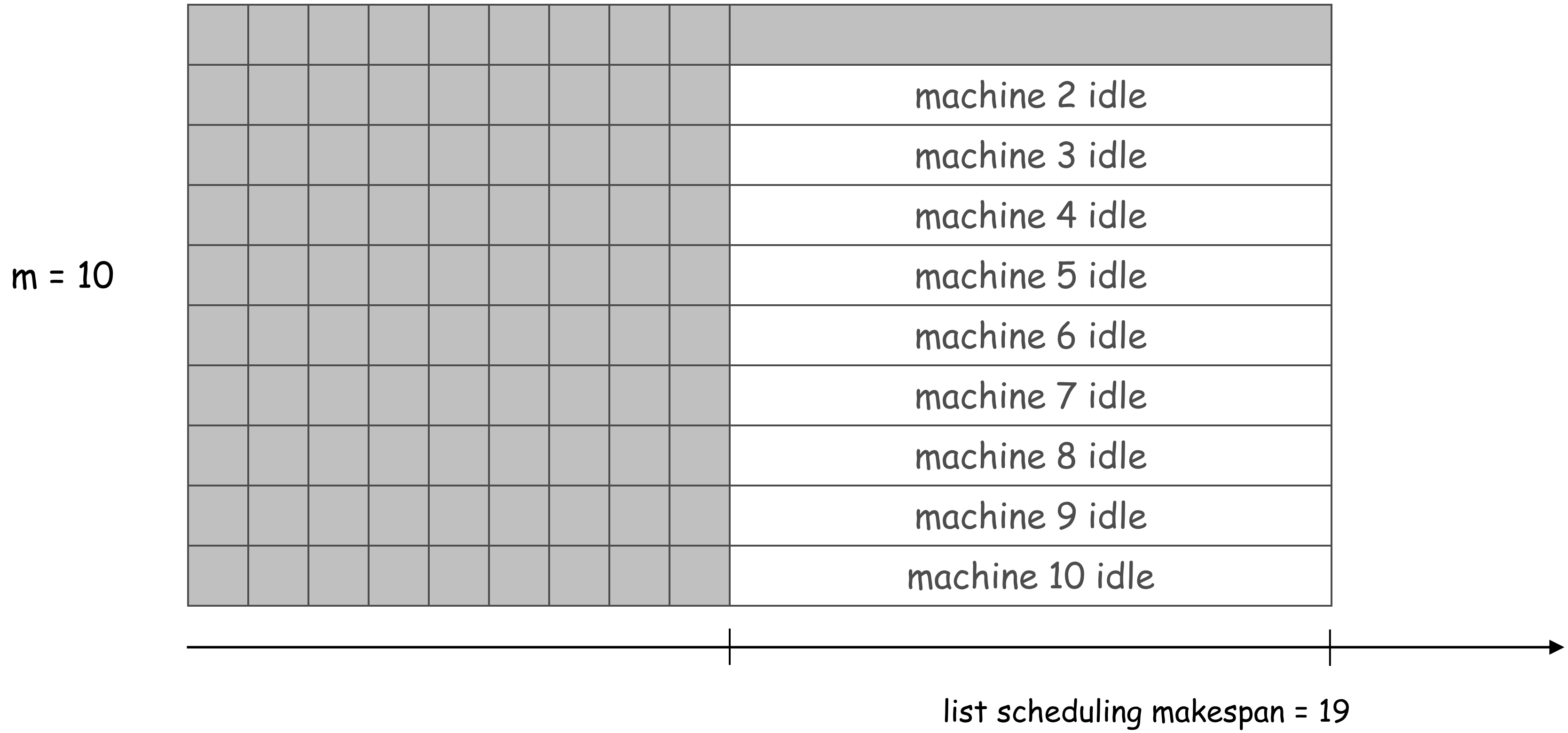
Lemma 1

Load Balancing: List Scheduling Analysis

Q. Is our analysis tight?

A. Essentially yes.

Ex: m machines, m(m-1) jobs length 1 jobs, one job of length m

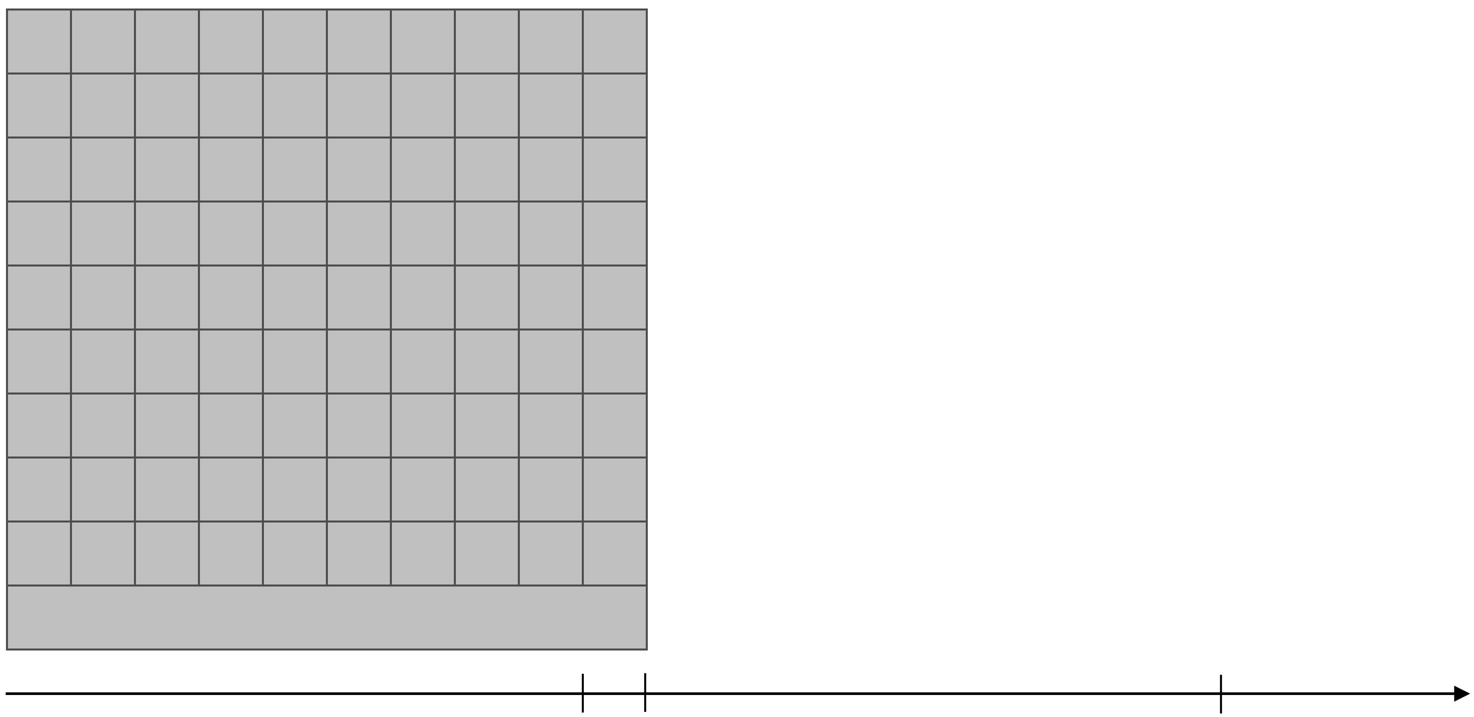


Load Balancing: List Scheduling Analysis

Q. Is our analysis tight?
A. Essentially yes.

Ex: m machines, m(m-1) jobs length 1 jobs, one job of length m

m = 10



optimal makespan = 10

Load Balancing: LPT Rule

Longest processing time (LPT). Sort n jobs in descending order of processing time, and then run list scheduling algorithm.

```
LPT-List-Scheduling(m, n, t1,t2,...,tn) {
   Sort jobs so that t1 ≥ t2 ≥  ... ≥ tn

   for i = 1 to m {
      Li ← 0              ← load on machine i
      J(i) ← φ            ← jobs assigned to machine i
   }

   for j = 1 to n {
      i = argmink Lk      ← machine i has smallest load
      J(i) ← J(i) ∪ {j}   ← assign job j to machine i
      Li ← Li + tj        ← update load of machine i
   }
}
```

Load Balancing: LPT Rule

Observation. If at most m jobs, then list-scheduling is optimal.
Pf. Each job put on its own machine. ▪

Lemma 3. If there are more than m jobs, $L^* \geq 2\, t_{m+1}$.
Pf.
- Consider first m+1 jobs $t_1, \ldots, t_{m+1}$.
- Since the t_i's are in descending order, each takes at least t_{m+1} time.
- There are m+1 jobs and m machines, so by pigeonhole principle, at least one machine gets two jobs. ▪

Theorem. LPT rule is a 3/2 approximation algorithm.
Pf. Same basic approach as for list scheduling.
Let j be the last job scheduled on the bottleneck machine i.

$$L \;=\; L[i] \;=\; \underbrace{(L[i]-t_j)}_{\le L^*} \;+\; \underbrace{t_j}_{\le \frac{1}{2} L^*} \;\;\le\;\; \frac{3}{2} L^* \quad ▪$$

as before ⟶ $\le L^*$ $\le ½\, L^*$ ⟵ Lemma 3

Load Balancing: LPT Rule

Q. Is our 3/2 analysis tight?
A. No.

Theorem. [Graham, 1969] LPT rule is a 4/3-approximation.
Pf. More sophisticated analysis of same algorithm.

Q. Is Graham's 4/3 analysis tight?
A. Essentially yes.

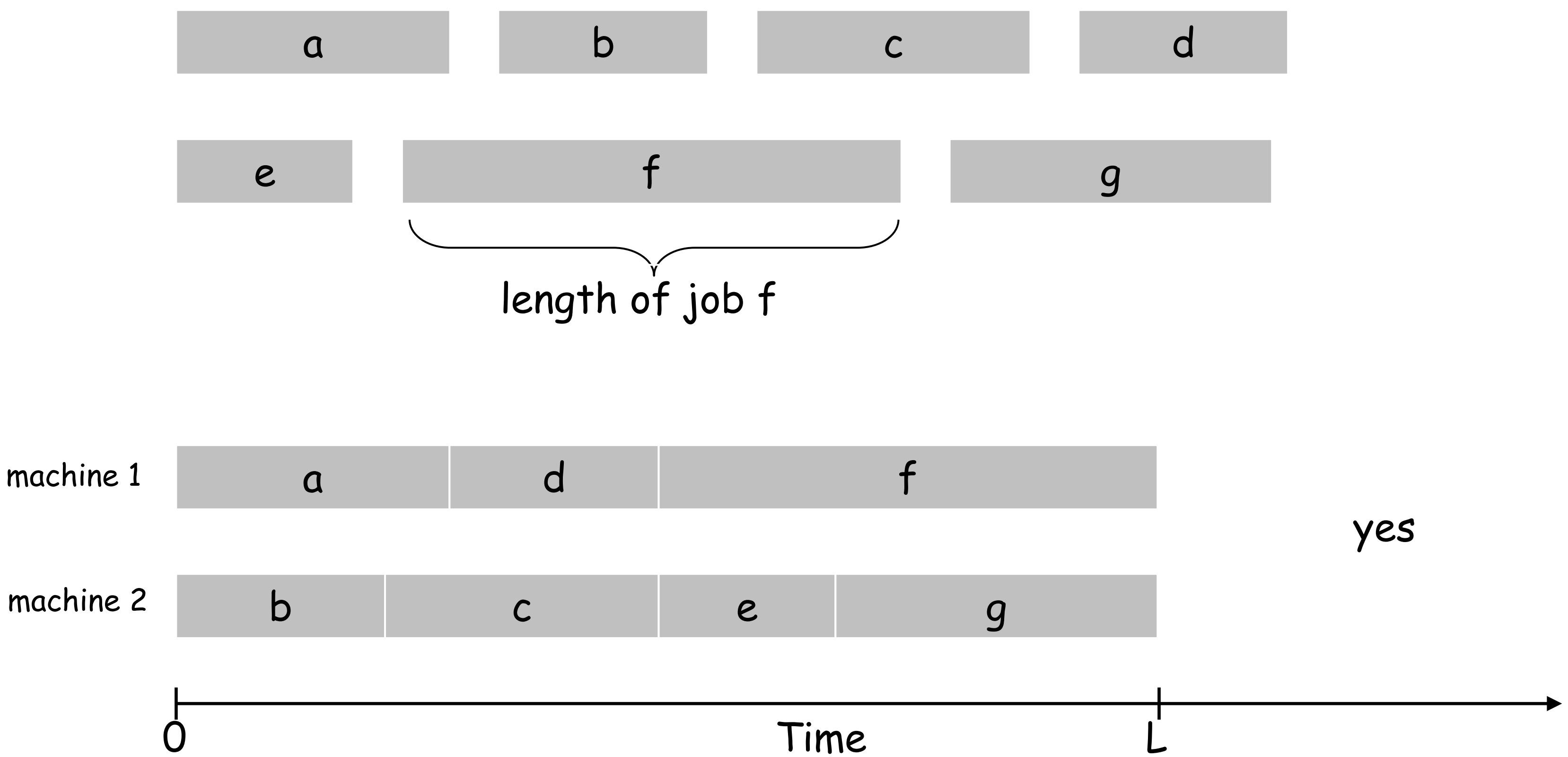
Ex: m machines, $n = 2m+1$ jobs, 2 jobs of length $m, m+1, \ldots, 2m-1$ and one more job of length m.

Then $L/L^* = (4m-1)/(3m)$.

Load Balancing on 2 Machines

Claim. Load balancing is hard even if only 2 machines.

Pf. SUBSETSUM $\leq_P$ LOAD-BALANCE.

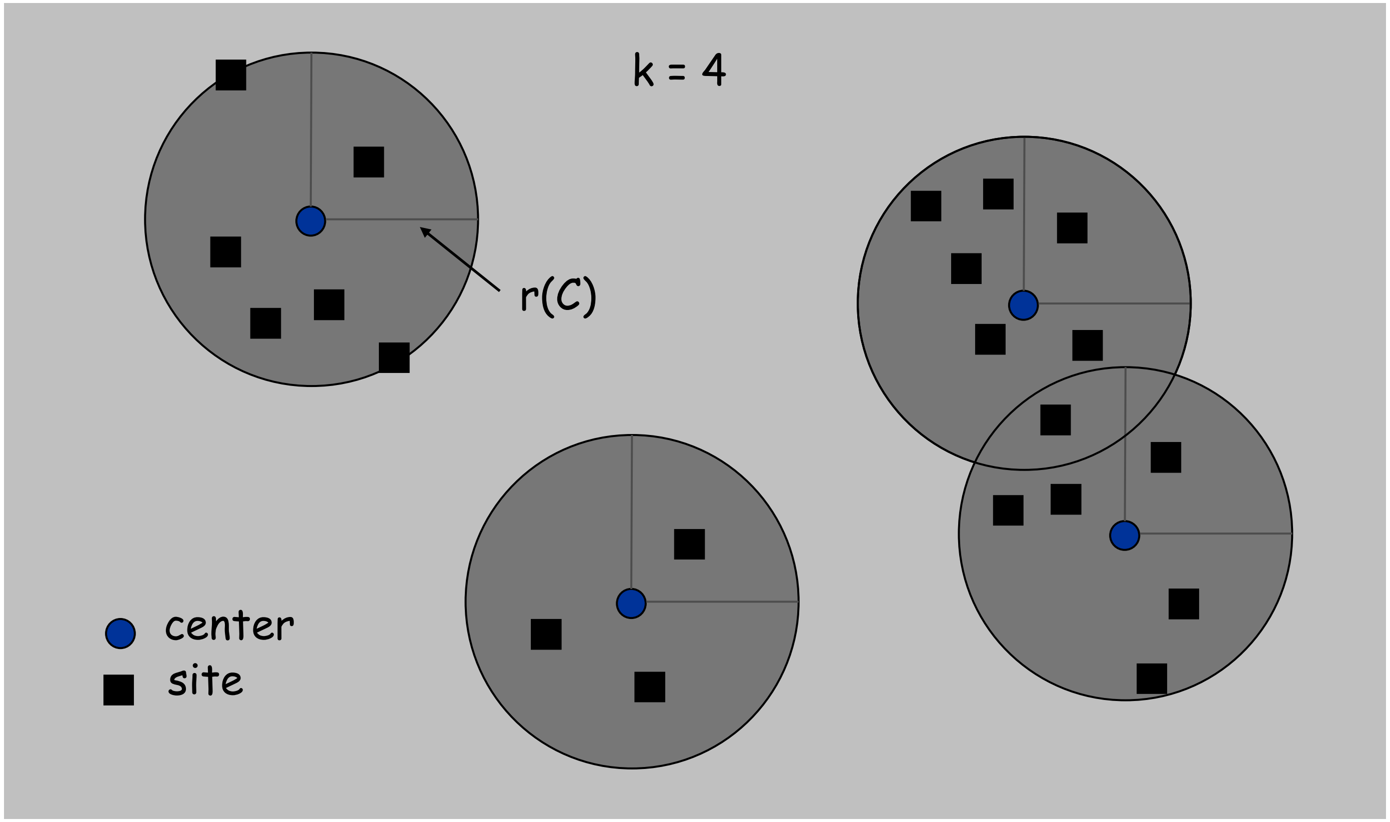


11.2 Center Selection

Center Selection Problem

Input. Set of n sites $s_1, \ldots, s_n$.

Center selection problem. Select k centers C so that maximum distance from a site to nearest center is minimized.



Center Selection Problem

Input. Set of n sites $s_1, \ldots, s_n$.

Center selection problem. Select k centers C so that maximum distance from a site to nearest center is minimized.

Notation.
- $\text{dist}(x, y)$ = distance between x and y.
- $\text{dist}(s_i, C) = \min_{c \in C} \text{dist}(s_i, c)$ = distance from s_i to closest center.
- $r(C) = \max_i \text{dist}(s_i, C)$ = smallest covering radius.

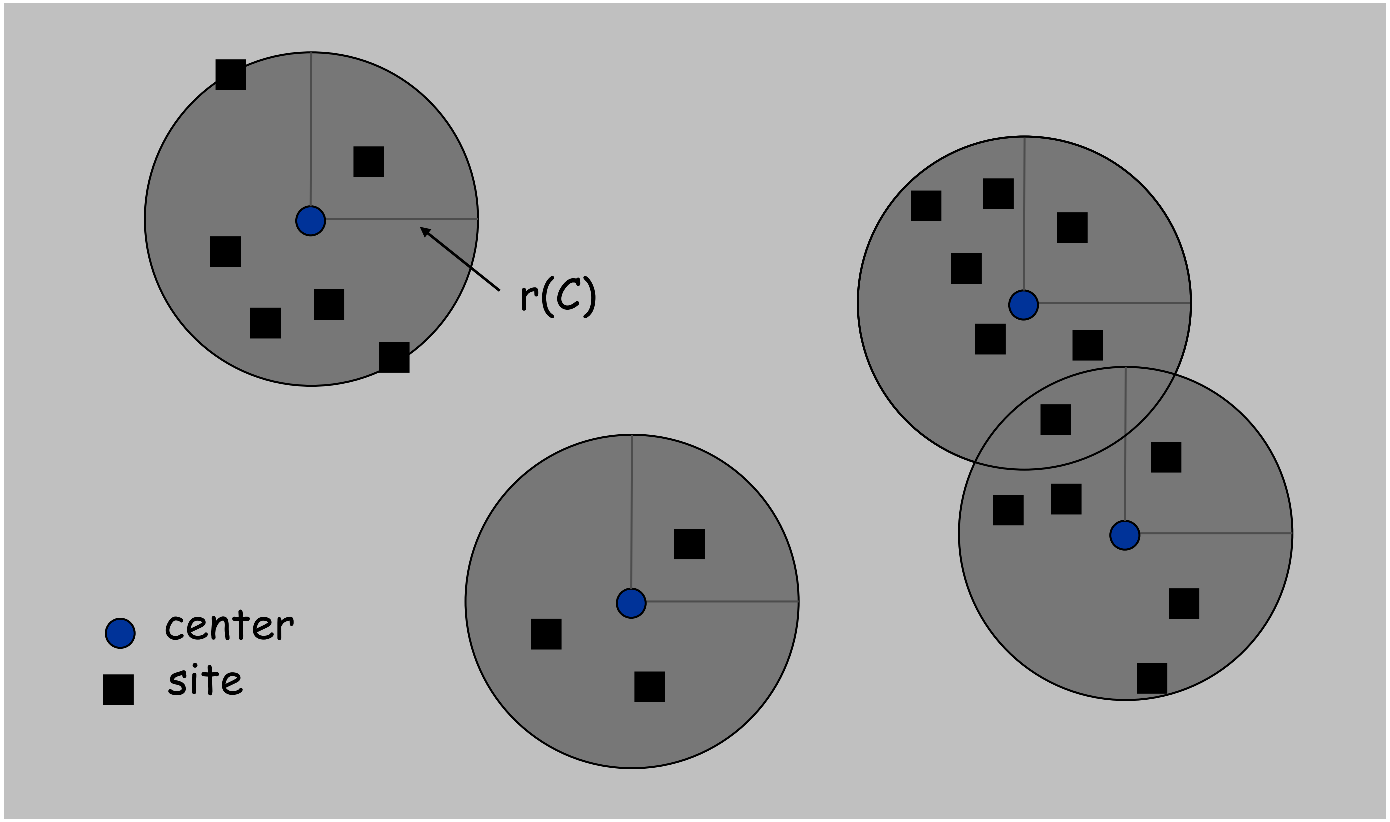
Goal. Find set of centers C that minimizes $r(C)$, subject to $|C| = k$.

Distance function properties.
- $\text{dist}(x, x) = 0$ (identity)
- $\text{dist}(x, y) = \text{dist}(y, x)$ (symmetry)
- $\text{dist}(x, y) \leq \text{dist}(x, z) + \text{dist}(z, y)$ (triangle inequality)

Center Selection Example

Ex: each site is a point in the plane, a center can be any point in the plane, dist(x, y) = Euclidean distance.

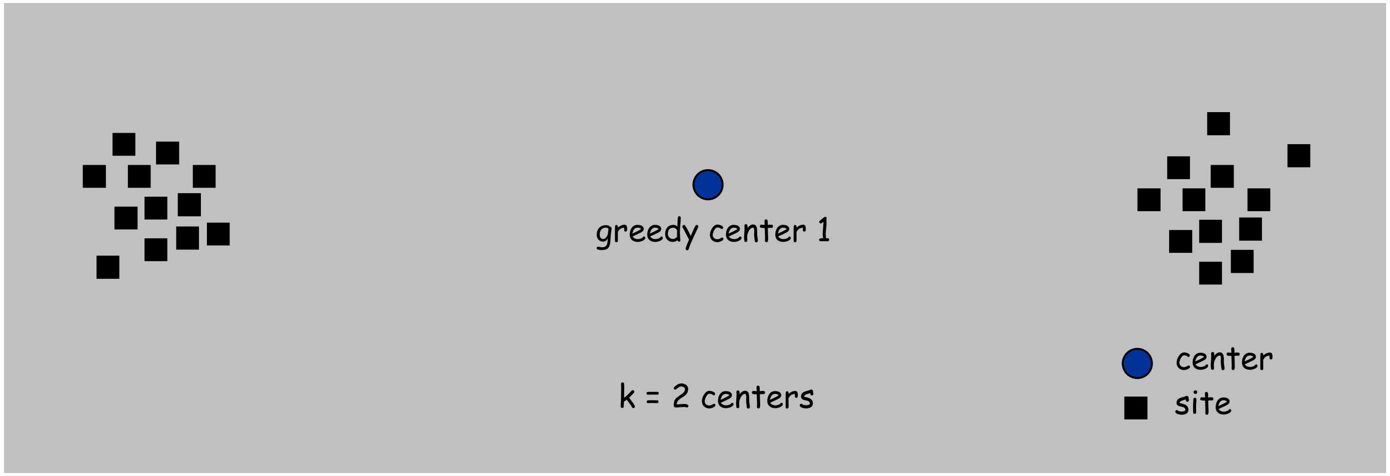
Remark: search can be infinite!



Greedy Algorithm: A False Start

Greedy algorithm. Put the first center at the best possible location for a single center, and then keep adding centers so as to reduce the covering radius each time by as much as possible.

Remark: arbitrarily bad!



Center Selection: Greedy Algorithm

Greedy algorithm. Repeatedly choose the next center to be the site **farthest** from any existing center.

```
Greedy-Center-Selection(k, n, s1,s2,…,sn) {

   C = s1                    (arbitrary choice)
   repeat k times {
      Select a site si with maximum dist(si, C)
      Add si to C
   }
   return C
}
```

site farthest from any center

Observation. Upon termination all centers in C are pairwise at least $r(C)$ apart.

Pf. By construction of algorithm.

Center Selection: Analysis of Greedy Algorithm

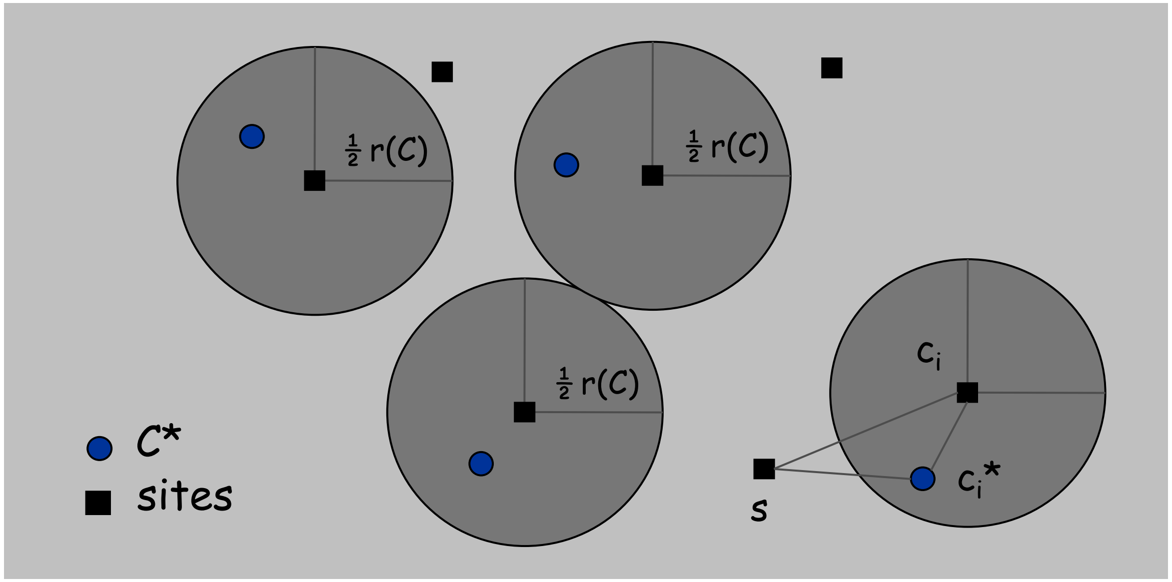
Theorem. Let C^* be an optimal set of centers. Then $r(C) \leq 2r(C^*)$.

Pf. (by contradiction) Assume $r(C^*) < \frac{1}{2} r(C)$.

- For each site c_i in C, consider ball of radius $\frac{1}{2} r(C)$ around it.
- Exactly one c_i^* in each ball; let c_i be the site paired with c_i^*.
- Consider any site s and its closest center c_i^* in C^*.
- $\text{dist}(s, C) \;\leq\; \text{dist}(s, c_i) \;\leq\; \text{dist}(s, c_i^*) + \text{dist}(c_i^*, c_i) \;\leq\; 2r(C^*)$.
- Thus $r(C) \;\leq\; 2r(C^*)$. ▪

Δ-inequality

$\leq r(C^*)$ since c_i^* is closest center



Center Selection

Theorem. Let C^* be an optimal set of centers. Then $r(C) \leq 2r(C^*)$.

Theorem. Greedy algorithm is a 2-approximation for center selection problem.

Remark. Greedy algorithm always places centers at sites, but is still within a factor of 2 of best solution that is allowed to place centers anywhere.

e.g., points in the plane

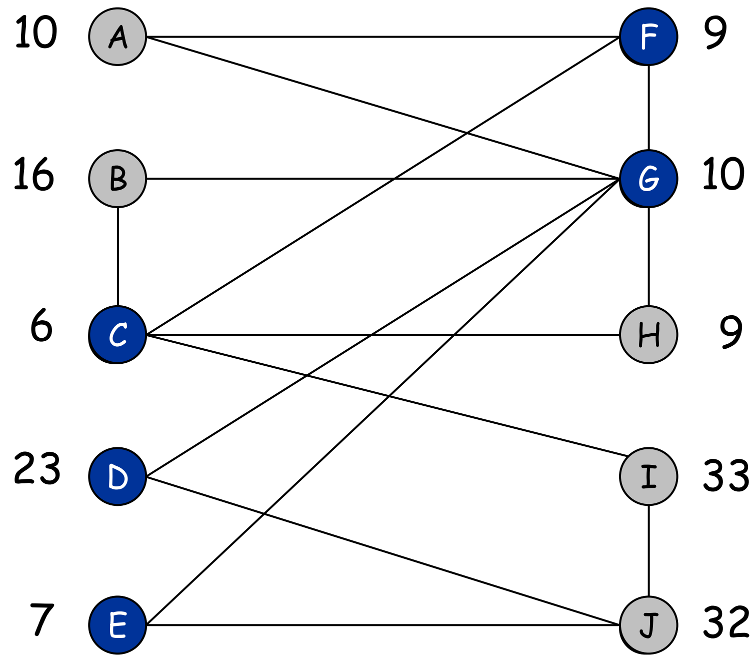
Question. Is there hope of a 3/2-approximation? 4/3?

Theorem. Unless P = NP, there no ρ-approximation for center-selection problem for any $\rho < 2$.

11.6 LP Rounding: Vertex Cover

Weighted Vertex Cover

Weighted vertex cover. Given an undirected graph G = (V, E) with vertex weights $w_i \geq 0$, find a minimum weight subset of nodes S such that every edge is incident to at least one vertex in S.



total weight = 55

Weighted Vertex Cover: ILP Formulation

Weighted vertex cover. Given an undirected graph $G = (V, E)$ with vertex weights $w_i \geq 0$, find a minimum weight subset of nodes S such that every edge is incident to at least one vertex in S.

Integer linear programming formulation.

- Model inclusion of each vertex i using a 0/1 variable x_i.

$$x_i = \begin{cases} 0 & \text{if vertex } i \text{ is not in vertex cover} \\ 1 & \text{if vertex } i \text{ is in vertex cover} \end{cases}$$

  Vertex covers in 1-1 correspondence with 0/1 assignments: $S = \{i \in V : x_i = 1\}$

- Objective function: minimize $\Sigma_i w_i x_i$.

- Must take either i or j: $x_i + x_j \geq 1$.

Weighted Vertex Cover: ILP Formulation

Weighted vertex cover. Integer linear programming formulation.

$$
\begin{array}{llrcll}
(ILP) & \min & \displaystyle\sum_{i \in V} w_i \, x_i & & & \\
& \text{s.t.} & x_i + x_j & \geq & 1 & (i, j) \in E \\
& & x_i & \in & \{0,\ 1\} & i \in V
\end{array}
$$

Observation. If x^* is optimal solution to (ILP), then $S = \{i \in V : x^*_i = 1\}$ is a min weight vertex cover.

Integer linear Programming

INTEGER-PROGRAMMING. Given integers a_{ij} and b_i, find integers x_j that satisfy:

$$\begin{array}{llll} \min & c^\mathsf{T} x & & \\ \text{s.t.} & Ax & \geq & b \\ & x & \geq & 0 \\ & x & & \text{integral} \end{array}$$

$$\begin{array}{lllll} \min & \displaystyle\sum_{j=1}^{n} c_j x_j & & & \\ \text{s.t.} & \displaystyle\sum_{j=1}^{n} a_{ij} x_j & \geq & b_i & 1 \leq i \leq m \\ & x_j & \geq & 0 & 1 \leq j \leq n \\ & x_j & & \text{integral} & 1 \leq j \leq n \end{array}$$

Observation. Vertex cover formulation proves that integer programming is NP-hard search problem.

even if all coefficients are 0/1 and
at most two variables per inequality

Linear Programming

Linear programming. Max/min linear objective function subject to linear inequalities.

- Input: integers c_j, b_i, a_{ij} .
- Output: real numbers x_j.

$$\begin{array}{lrcl} \min & c^{\mathsf{T}} x & & \\ \text{s.t.} & Ax & \geq & b \\ & x & \geq & 0 \end{array}$$

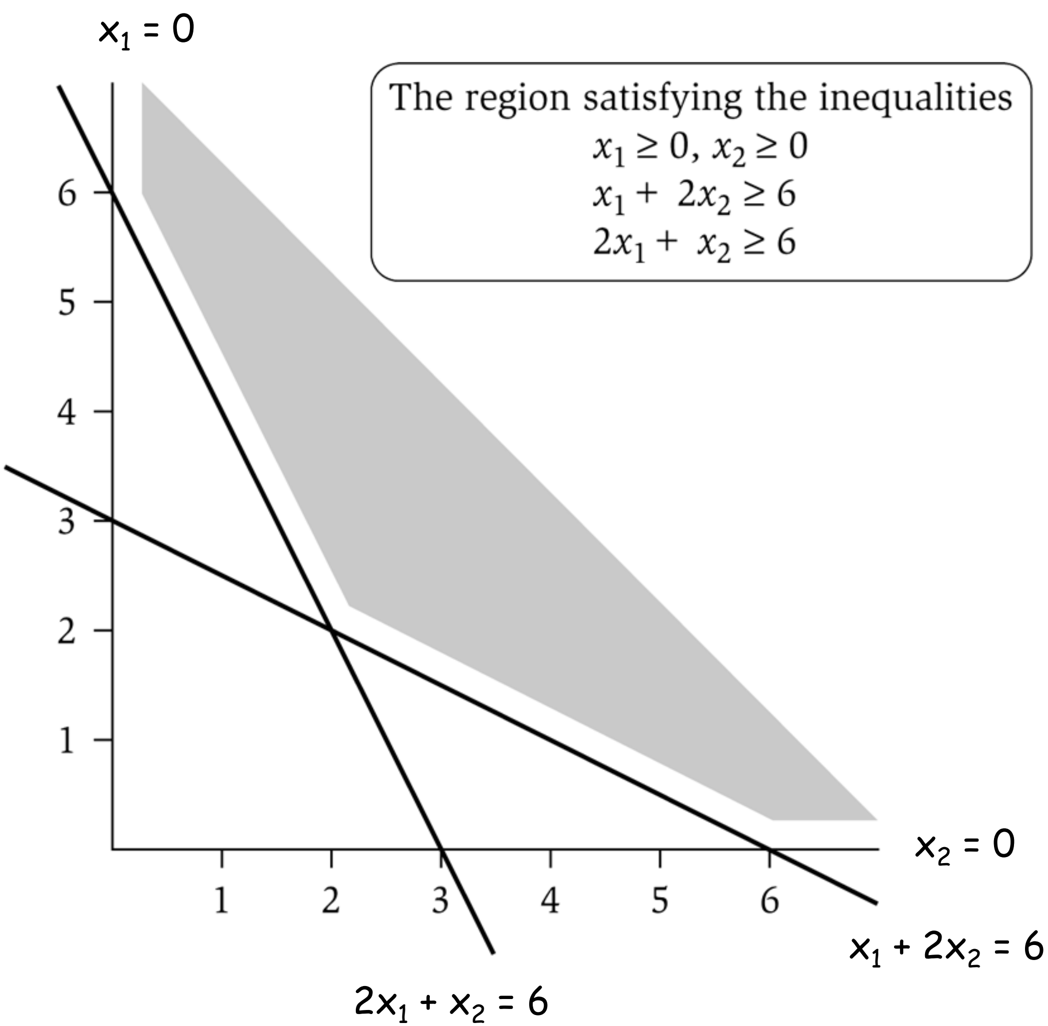
$$\begin{array}{llcll} \min & \sum_{j=1}^{n} c_j x_j & & & \\ \text{s.t.} & \sum_{j=1}^{n} a_{ij} x_j & \geq & b_i & 1 \leq i \leq m \\ & x_j & \geq & 0 & 1 \leq j \leq n \end{array}$$

Linear. No x^2, xy, $\arccos(x)$, $x(1-x)$, etc.

Simplex algorithm. [Dantzig 1947] Can solve LP in practice.
Ellipsoid algorithm. [Khachian 1979] Can solve LP in poly-time.

LP Feasible Region

LP geometry in 2D.



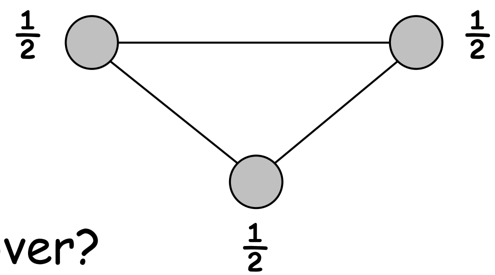
Weighted Vertex Cover: LP Relaxation

Weighted vertex cover. Linear programming formulation.

$$
\begin{array}{llrcll}
(LP) & \min & \sum_{i \in V} w_i \, x_i & & & \\
& \text{s.t.} & x_i + x_j & \geq & 1 & (i,j) \in E \\
& & x_i & \geq & 0 & i \in V
\end{array}
$$

Observation. Optimal value of (LP) is $\leq$ optimal value of (ILP).
Pf. LP has fewer constraints.

Note. LP is not equivalent to vertex cover.



Q. How can solving LP help us find a small vertex cover?
A. Solve LP and round fractional values.

Weighted Vertex Cover

Theorem. If x^* is optimal solution to (LP), then $S = \{i \in V : x^*_i \geq \frac{1}{2}\}$ is a vertex cover whose weight is at most twice the min possible weight.

Pf. [S is a vertex cover]

- Consider an edge $(i, j) \in E$.
- Since $x^*_i + x^*_j \geq 1$, either $x^*_i \geq \frac{1}{2}$ or $x^*_j \geq \frac{1}{2}$ $\Rightarrow$ (i, j) covered.

Pf. [S has desired cost]

- Let S^* be optimal vertex cover. Then

$$\sum_{i \in S^*} w_i \underset{\substack{\uparrow \\ \text{LP is a relaxation}}}{\geq} \sum_{i \in S} w_i\, x_i^* \underset{\substack{\uparrow \\ x^*_i \,\geq\, \frac{1}{2}}}{\geq} \frac{1}{2} \sum_{i \in S} w_i$$

Weighted Vertex Cover

Theorem. 2-approximation algorithm for weighted vertex cover.

Theorem. [Dinur-Safra 2001] If $P \neq NP$, then no ρ-approximation for $\rho < 1.3607$, even with unit weights.

$10\sqrt{5} - 21$

Open research problem. Close the gap.

11.8 Knapsack Problem

Polynomial Time Approximation Scheme

PTAS. $(1 + \varepsilon)$-approximation algorithm for any constant $\varepsilon > 0$.

- Load balancing. [Hochbaum-Shmoys 1987]
- Euclidean TSP. [Arora 1996]

Consequence. PTAS produces arbitrarily high quality solution, but trades off accuracy for time.

This section. PTAS for knapsack problem via rounding and scaling.

Knapsack Problem

Knapsack problem.

- Given n objects and a "knapsack."
- Item i has value $v_i > 0$ and weighs $w_i > 0$. ← we'll assume $w_i \le W$
- Knapsack can carry weight up to W.
- Goal: fill knapsack so as to maximize total value.

Ex: { 3, 4 } has value 40.

W = 11

Item	Value	Weight
1	1	1
2	6	2
3	18	5
4	22	6
5	28	7

Knapsack is NP-Complete

KNAPSACK: Given a finite set X, nonnegative weights w_i, nonnegative values v_i, a weight limit W, and a target value V, is there a subset $S \subseteq X$ such that:

$$\begin{array}{rcl} \sum_{i \in S} w_i & \le & W \\ \sum_{i \in S} v_i & \ge & V \end{array}$$

SUBSET-SUM: Given a finite set X, nonnegative values u_i, and an integer U, is there a subset $S \subseteq X$ whose elements sum to exactly U?

Claim. SUBSET-SUM $\le_P$ KNAPSACK.

Pf. Given instance $(u_1, \ldots, u_n, U)$ of SUBSET-SUM, create KNAPSACK instance:

$$\begin{array}{lcrcl} v_i = w_i = u_i & \quad & \sum_{i \in S} u_i & \le & U \\ V = W = U & & \sum_{i \in S} u_i & \ge & U \end{array}$$

Knapsack Problem: Dynamic Programming 1

Def. OPT(i, w) = max value subset of items 1,..., i with weight limit w.

- Case 1: OPT does not select item i.
  - OPT selects best of 1, …, i–1 using up to weight limit w
- Case 2: OPT selects item i.
  - new weight limit = w – w_i
  - OPT selects best of 1, …, i–1 using up to weight limit w – w_i

$$OPT(i,w) = \begin{cases} 0 & \text{if } i = 0 \\ OPT(i-1,w) & \text{if } w_i > w \\ \max\{\, OPT(i-1,w),\ \ v_i + OPT(i-1,w-w_i)\,\} & \text{otherwise} \end{cases}$$

Running time. O(n W).

- W = weight limit.
- Not polynomial in input size!

Knapsack Problem: Dynamic Programming II

Def. OPT(i, v) = min weight subset of items 1, …, i that yields value **exactly** v.

- Case 1: OPT does not select item i.
  - OPT selects best of 1, …, i-1 that achieves exactly value v
- Case 2: OPT selects item i.
  - consumes weight w_i, new value needed = $v - v_i$
  - OPT selects best of 1, …, i-1 that achieves exactly value v

$$OPT(i,v) = \begin{cases} 0 & \text{if } v \le 0 \\ \infty & \text{if } i = 0 \text{ and } \ v > 0 \\ \min\{OPT(i-1,v),\ w_i + OPT(i-1, v - v_i)\} & \text{otherwise} \end{cases}$$

Running time. $O(n V^*) \overset{V^* \le n\, v_{max}}{=} O(n^2 v_{max})$.

- V^* = optimal value = maximum v such that OPT(n, v) ≤ W.
- **Not polynomial** in input size!

Knapsack: FPTAS

Intuition for approximation algorithm.

- Round all values up to lie in smaller range.
- Run dynamic programming algorithm on rounded instance.
- Return optimal items in rounded instance.

Item	Value	Weight
1	94,221	1
2	656,342	2
3	1,810,013	5
4	22,217,800	6
5	28,343,199	7

W = 11

original instance

Item	Value	Weight
1	2	1
2	7	2
3	19	5
4	23	6
5	29	7

W = 11

rounded instance

Knapsack: FPTAS

Knapsack FPTAS. Round up all values: $\bar{v}_i = \left\lceil \frac{v_i}{\theta} \right\rceil \theta, \quad \hat{v}_i = \left\lceil \frac{v_i}{\theta} \right\rceil$

- v_{max} = largest value in original instance
- ε = precision parameter
- θ = scaling factor = $\varepsilon \, v_{max} / n$

Observation. Optimal solution to problem with $\bar{v}$ or $\hat{v}$ are equivalent.

Intuition. $\bar{v}$ close to v so optimal solution using $\bar{v}$ is nearly optimal; $\hat{v}$ small and integral so dynamic programming algorithm is fast.

Running time. $O(n^3 / \varepsilon)$.

- Dynamic program II running time is $O(n^2 \, \hat{v}_{\max})$, where

$$\hat{v}_{\max} = \left\lceil \frac{v_{\max}}{\theta} \right\rceil = \left\lceil \frac{2n}{\epsilon} \right\rceil$$

Knapsack: FPTAS

Knapsack FPTAS. Round up all values: $\bar{v}_i = \left\lceil \frac{v_i}{\theta} \right\rceil \theta, \quad \hat{v}_i = \left\lceil \frac{v_i}{\theta} \right\rceil$

Theorem. If S is solution found by our algorithm and S* is any other feasible solution then $(1+\epsilon) \sum_{i \in S} v_i \geq \sum_{i \in S^*} v_i$

Pf. Let S* be any feasible solution satisfying weight constraint.

$$
\begin{aligned}
\sum_{i \in S^*} v_i &\leq \sum_{i \in S^*} \bar{v}_i && \text{always round up} \\
&\leq \sum_{i \in S} \bar{v}_i && \text{solve rounded instance optimally} \\
&\leq \sum_{i \in S} (v_i + \theta) && \text{never round up by more than } \theta \\
&\leq \sum_{i \in S} v_i + n\theta && |S| \leq n \\
&= \sum_{i \in S} v_i + \tfrac{1}{2} \epsilon\, v_{\max} && \theta = \varepsilon\, v_{\max} / 2n \\
&\leq (1+\epsilon) \sum_{i \in S} v_i && v_{\max} \leq 2 \Sigma_{i \in S}\, v_i
\end{aligned}
$$