

1. (a) Let  $f$  be a flow with  $\text{size}(f) = 1$ . The flow  $f$  is composed of a number of simple paths  $P_1, P_2, \dots, P_k$  ( $k \geq 1$ ) from  $s$  to  $t$  carrying flows of size  $a_1, a_2, \dots, a_k$  respectively, where  $\sum_{i=1}^k a_i = 1$ . (These paths are not necessarily disjoint.) For each edge  $e$ ,  $\sum_{P_i \ni e} a_i = f_e$  so  $\sum_e \ell_e f_e = \sum_{i=1}^k \ell(P_i) a_i$  where  $\ell(P_i)$  is the length of path  $P_i$ . Since  $\sum_{i=1}^k \ell(P_i) a_i$  is an average of  $st$ -path lengths, minimizing  $\sum_e \ell_e f_e$  is equivalent to finding the shortest path  $P_i$  from  $s$  to  $t$  and assigning  $a_i = 1$  (or equivalently  $f_e = 1$  for all  $e \in P_i$ ).
- (b) The variables are  $f_e$ .

$$\begin{aligned} & \min \sum_e \ell_e f_e \\ & \sum_w f_{vw} - \sum_u f_{uv} = 0 \quad \text{for each vertex } v \neq s, t \\ & \sum_w f_{sw} - \sum_u f_{us} = +1 \\ & \sum_w f_{tw} - \sum_u f_{ut} = -1 \\ & f_e \geq 0 \quad \text{for each edge } e \end{aligned}$$

- (c) The dual has one variable for every constraint. Since each constraint corresponds to a vertex  $v$ , call these variables  $x_v$  for  $v$  a vertex in the graph  $G$ . After multiplying each constraint by its corresponding variable and summing up the constraints, we have for every edge  $(u, v)$  in  $G$ , the coefficient of  $f_{uv}$  is  $x_u - x_v$ , since  $x_u$  multiplies all outgoing edges of  $u$  and  $-x_v$  multiplies all incoming edges to  $v$ . To be a lower bound on  $\sum_e \ell_e f_e$ , we want each such coefficient to be at most  $\ell_{uv}$ . To be the best lower bound on  $\sum_e \ell_e f_e$ , we want to maximize the right-hand side of the summed constraints, i.e.,  $x_s - x_t$ .
2. Find a maximum matching  $A$  in the bipartite graph  $G = (V, E)$ . For all vertices  $v \in V$  that are not adjacent to an edge in  $A$ , pick one edge adjacent to  $v$  in  $E$  (if it exists) and add it to  $A$ . The set  $A$  is a minimum sized edge cover. Why?

Let  $M^*$  be a maximum matching in  $G$ . Let  $n$  be the number of vertices in  $G$ . First, observe that  $|A| = |M^*| + n - 2|M^*| = n - |M^*|$ .

We want to show that the minimum edge cover,  $A^*$ , has size at least  $n - |M^*|$ . Let  $S_1, S_2, \dots, S_k$  be the components of  $G$  formed by the edges of  $A^*$  where the  $i$ th component has vertices  $V(S_i)$  and edges  $E(S_i)$ . A component  $S_i$  has no cycle or path of length greater than two (otherwise we could remove an edge from  $A^*$  and it would still be an edge cover). Hence, each component is a star in which the number of vertices is one more than the number of edges. Create a matching  $M$  by choosing any one edge from each component.

$$|M| = k = \sum_{i=1}^k (|V(S_i)| - |E(S_i)|) = \sum_{i=1}^k |V(S_i)| - \sum_{i=1}^k |E(S_i)| = n - |A^*|$$

since every vertex appears in one component. Thus,  $|M^*| \geq |M| = n - |A^*|$  and so  $|A^*| \geq n - |M^*|$ .

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Alternative solution (following the hint):

Let  $V_1$  and  $V_2$  be the partitions of the graph  $G$ . Construct a flow network  $F = (V \cup \{s, t\}, E_1 \cup E' \cup E_2)$  where

$$E' = \{(u, v) \text{ with capacity } 1 \mid (u, v) \in E, u \in V_1, v \in V_2\}$$

$$E_1 = \{(s, u) \text{ with capacity } d(u) - 1 \mid u \in V_1\}$$

$$E_2 = \{(v, t) \text{ with capacity } d(v) - 1 \mid v \in V_2\}$$

Find an integer-valued maximum flow in this flow network and let  $A$  be the edges of  $E'$  with flow 0.

$$3. \quad \begin{array}{c|cc} & 5 & 10 \\ \hline 5 & +5 & -5 \\ 10 & -10 & +10 \end{array} \quad \text{This shows how much } B \text{ (the column player) pays.}$$

$$\begin{aligned} \max z \\ z &\leq 5x_1 - 10x_2 \\ z &\leq -5x_1 + 10x_2 \\ x_1 + x_2 &= 1 \\ x_1, x_2 &\geq 0 \end{aligned}$$

The optimal strategy is for  $A$  to hide the  $c$ -cent coin with probability  $d/(c+d)$  and the  $d$ -cent coin with probability  $c/(c+d)$ .