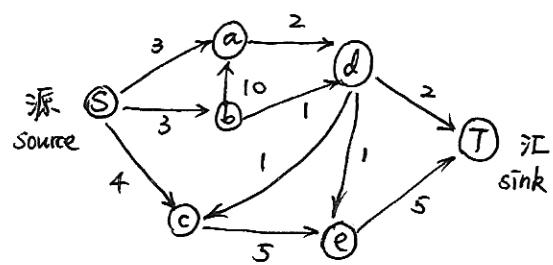


• Max Flow



We want to $\max \sum_{v:(S,v) \in E} f_{sv}$.

即整个网络中总流量的最大化。

显然这是个 LP 问题。我们知道存在 $O(\text{Polynomial})$ 的算法求解该问题。

$G = (V, E)$ 边被看作水管，边权 $C_{uv} > 0$ 为 capacity (水管容量)

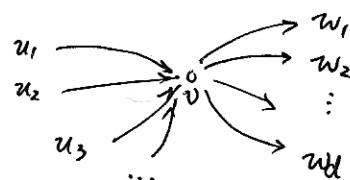
Goal: Find f_{uv} . $\forall (u, v) \in E$, s.t.

1) $\forall (u, v) \in E$. $0 \leq f_{uv} \leq C_{uv}$ (水管不能爆，也不能倒流)

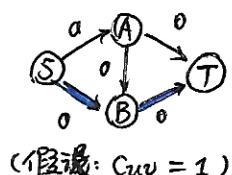
2) $\forall v \in V \setminus \{s, t\}$.

$\sum_{u: (u, v) \in E} f_{uv} = \sum_{w: (v, w) \in E} f_{vw}$ (非源、汇的节点，进入的流量等于流出的流量)

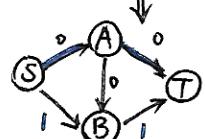
即中间节点不储存水，流量平衡



▷ Simplex Algorithms (单纯形类的算法) ("单纯形算法"是一类算法!)



(假设: $C_{uv} = 1$)



$$f^{(1)} = \{f_{uv}^{(1)}\}_{(u,v) \in E}, \quad f_{uv}^{(1)} = 0$$

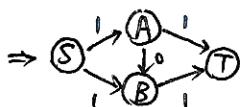
初始化

Pick a path from S to T . $S \rightarrow B \rightarrow T$. Maintaining restrictions.

However, $\sum f \uparrow$. Merge it.

$f^{(2)}$ 如左图。

Pick $S \rightarrow A \rightarrow T$

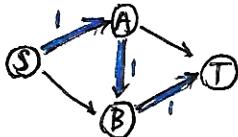


$$f^{(3)} = 2.$$

无法更优。
[END]

Consider graph $G^{t+1} = G^t$ with $w(u, v) = c_{uv} - f_{uv}^{(t)}$.
 if $w(u, v) = 0$ i.e. $c_{uv} = f_{uv}^{(t)}$. Remove the edge from G^{t+1} .
 Then we consider G^{t+1} . Find a path from S to T on G^{t+1} .
 把 $S \rightarrow T$ 上的水管灌满.

问题:



What if we pick $S \rightarrow A \rightarrow B \rightarrow T$?

原始的单纯形算法无法产生所有的可行解. 不能保证最优.

似乎无法达到最优解2. 原本的“只增加流量”限制了接近最优解.
 每条边上的

We allow the path to go in inverse direction of an edge.

Pick "S \rightarrow B \rightarrow A \rightarrow T". (允许减少每条边中的流量)

仍满足“流量平衡”.

该操作即:

可增可减流量

$$\begin{cases} f_{uv}^{(t+1)} \geq f_{uv}^{(t)} & \text{if } f_{uv}^{(t)} < c_{uv} \\ f_{uv}^{(t+1)} \leq f_{uv}^{(t)} & \text{if } f_{uv}^{(t)} = c_{uv} \end{cases}$$

\rightarrow 只加一条
反向的管道.

为更好表述, 引入残量网络.

可减流量

Def. The residual network

$$f = \{f_{uv}\} \quad (\text{current flow}) \quad G^f = (V^f, E^f)$$

$V^f = V$. an edge $(u, v) \in E^f$ with capacity c_{uv}^f .

$$c_{uv}^f = \begin{cases} c_{uv} - f_{uv} & \text{if } (u, v) \in E, f_{uv} < c_{uv} \\ f_{vu} & \text{if } (v, u) \in E, f_{vu} > 0 \end{cases}$$

有 $v \rightarrow u$ 的流量时,
 增加一条反向管道.

(减少流量使用该管道)

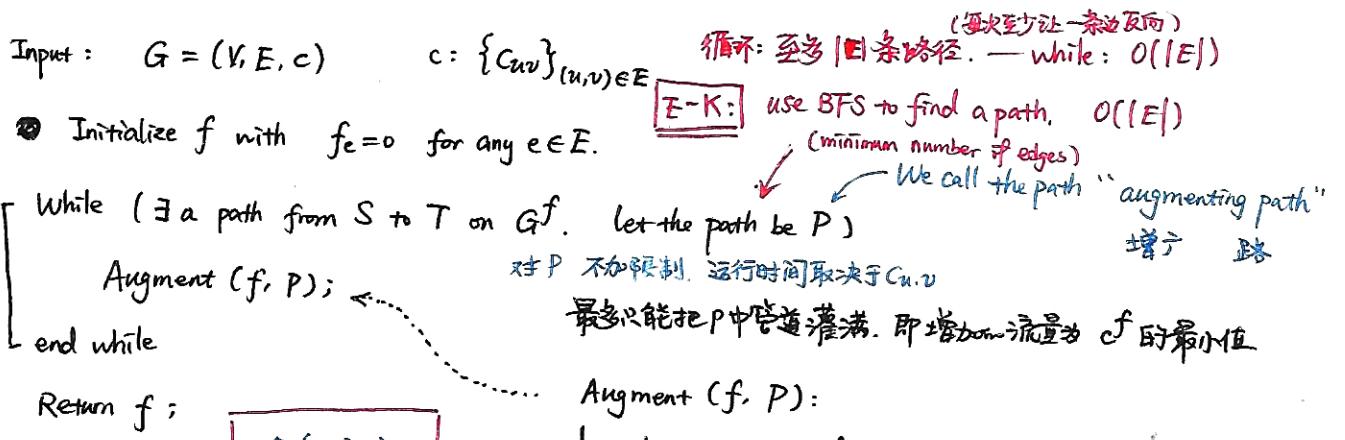
Algorithm. Modified Simplex Algorithm (Ford-Fulkson Algorithm)

IDEA: 1) Start from $f^{(0)} = \{f_{uv}^{(0)}\}_{u, v \in E}$. $f_{uv}^{(0)} = 0$.

2) In the t -th iteration, pick path from S to T on $G^{f^{(t)}}$. \rightarrow ~~最长~~

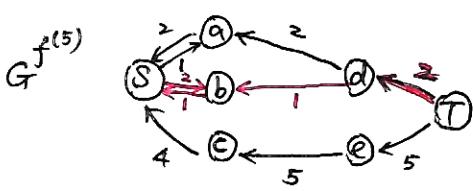
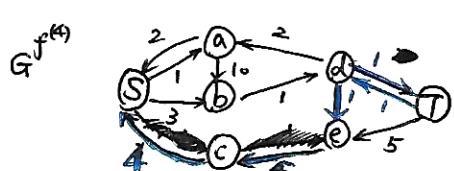
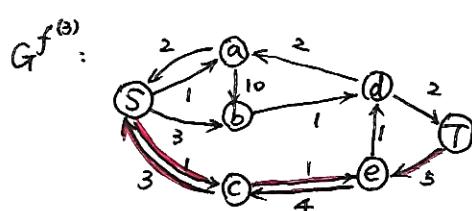
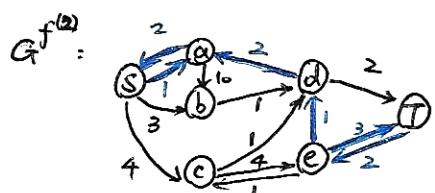
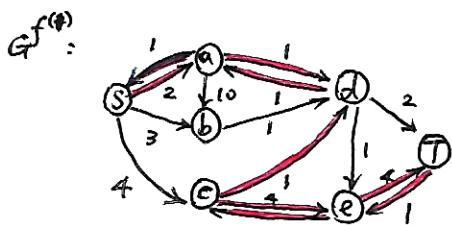
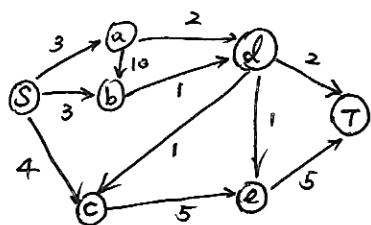
Update: $f^{(t+1)} = \dots$.

(Merge the path into $f^{(t)}$.)



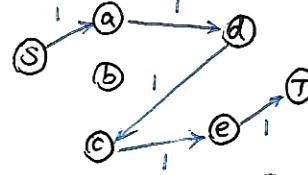
例: Edmonds-Karp Algo.

e.g. Max Flow on



$f^{(0)}$: 全 0 (不连通)

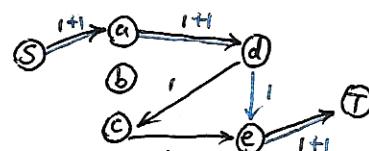
$f^{(1)}$:



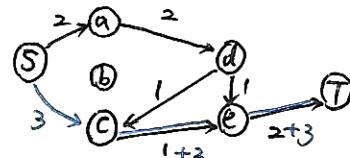
$O(|n|)$

$f^{(2)}$: Pick $S \rightarrow a \rightarrow d \rightarrow e \rightarrow T$.

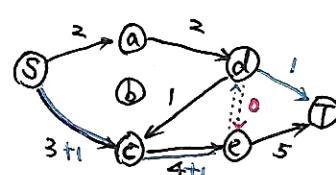
能增加的最大流量: 1 ($a \rightarrow d$ 满)



$f^{(3)}$: Pick $S \rightarrow c \rightarrow e \rightarrow T$. 能增加的最大流: 3 ($e \rightarrow T$ 满)

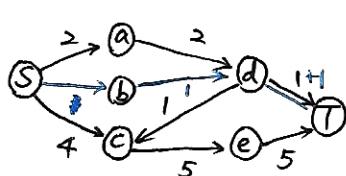


$f^{(4)}$: Pick $S \rightarrow c \rightarrow e \rightarrow d \rightarrow T$. 能增加的最大流: 1



$e \rightarrow d$: 使 $d \rightarrow e$ 流量减 1

$f^{(5)}$: Pick $S \rightarrow b \rightarrow d \rightarrow T$. 能增加的最大流: 1



$(b \rightarrow d, d \rightarrow T$ 满)

此时 $S \rightarrow T$ 无路可走.

[END]

Def. for (S, T) : cut of G is a partition (L, R) of V

$$\text{s.t. } \begin{cases} \textcircled{1} \quad L \cap R = \emptyset, \quad L \cup R = V \\ \textcircled{2} \quad s \in L, \quad T \in R \end{cases}$$

$$\begin{array}{l} \text{capacity of a cut } (L, R) := \sum_{\substack{(u, v) \in E \\ u \in L, v \in R}} c_{uv} \\ \text{!!} \\ \text{cap}(L, R) \end{array}$$

In fact, cut is the dual problem of flow. (See +2 Page)

$$f(L, R) = \sum_{\substack{(u, v) \in E \\ u \in L, v \in R}} f_{uv}$$

$$f(R, L) = \sum_{\substack{(u, v) \in E \\ u \in R, v \in L}} f_{uv}$$

We have ~~$\boxed{\text{ }}$~~

$$\begin{aligned} v(f) &= \sum_{v: (s, v) \in E} f_{sv} = \sum_{v: (v, t) \in E} f_{vt} \\ &= f(L, R) - f(R, L) \end{aligned}$$

$$\therefore v(f) \leq f(L, R)$$

$$\begin{aligned} &= \sum_{\substack{(u, v) \in E \\ u \in L, v \in R}} f_{uv} \\ &\leq \sum_{\substack{(u, v) \in E \\ u \in L, v \in R}} c_{uv} \\ &= \text{Capacity}(L, R). \end{aligned}$$

□

We can give a visible expression of L^* and R^* .

$$\begin{cases} L^* := \text{vertices reachable from } S \text{ in } G^{f^{\text{Alg}}}. \\ R^* := V \setminus L^*. \end{cases}$$

[Proof] $\forall u \in L^*, v \in R^*$. we have $f_{uv} = c_{uv}$.



Otherwise: $v(f) \leq \sum_{\substack{u \in L^* \\ v \in R^*}} f_{uv} < \sum_{\substack{u \in L^* \\ v \in R^*}} c_{uv} = \text{Capacity}(L^*, R^*)$. Contradiction.

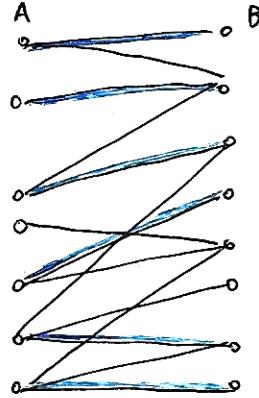
$\forall v \in L^*, u \in R^*$. we have $f_{uv} = 0$.

If $f_{uv} > 0$. \Rightarrow on $G^{f^{\text{Alg}}}$. exists $v \rightarrow u$ ($L^* \rightarrow R^*$).

Strong duality:

$$\begin{array}{c} \textcircled{1} \text{ flow} \leq \text{Max flow} = \text{Min cut} \leq \text{cut} \\ (\nu(f)) \quad (\text{Capacity(cut)}) \end{array}$$

► Bipartite Graph



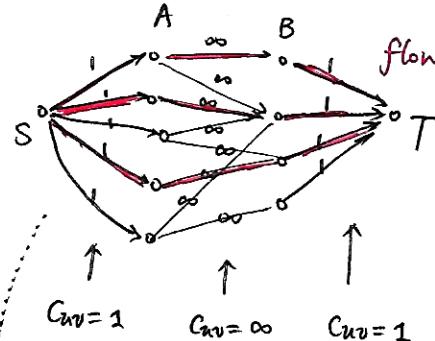
matching . → discrete mathematics

Max matching?

Define C_{uv} .

~ We convert the problem into a

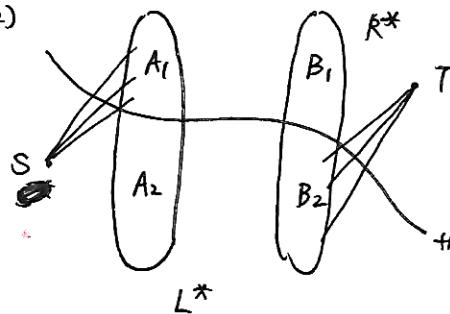
minimum cut/max flow



max matching

max flow from $s \rightarrow T$.

- 1) the minimum cut on the graph is a minimum vertex cover. (任意边至少有一个端点在其中)



no edge between A_2, B_1

(Otherwise, $\text{capacity}(\text{cut}) = \infty$, is not a minimum cut)

$\Rightarrow A_2 \cup B_1$ is an independent set.

(任意两上问无边)

$A_1 \cup B_2 = V$ \ ($A_2 \cup B_1$) is another independent size.

Capacity $(L^*, R^*) = |A_1| + |B_2|$ ~ $A_1 \cup B_2$ is a minimum independent set.

$$\max \text{ flow } (S \rightarrow T) = \underline{\max \text{ matching}}$$

$$\max \text{ flow } (S \rightarrow T) = \underline{\max \text{ matching}}$$

$$\max \text{ flow } (S \rightarrow T) = \underline{\max \text{ matching}}$$

► Championship

MLB

	Win	Lose	(+1) Remain	Remaining games				
				A	B	C	D	E
≤ 1 A	75	59	28					
≤ 4 B	72	62	28		3	8	7	3
≤ 7 C	69	66	27	3			2	7 4
≤ 16 D	66	75	27	8	2		0	0
E	49	86	27	7	7	0	0	0
例題 E 全書			3	4	0	0	0	0

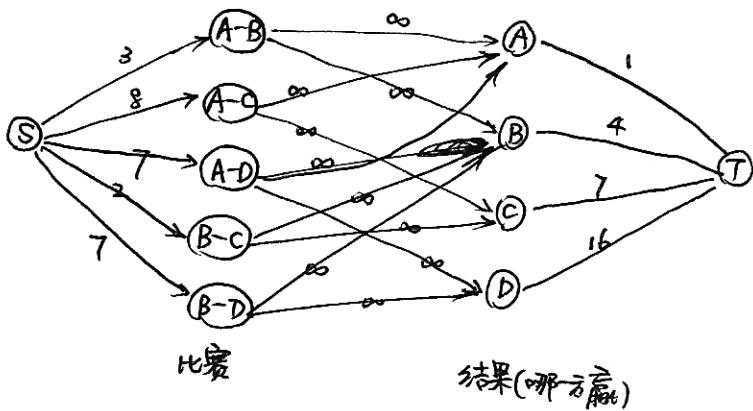
Does E have the possibility to win the championship?

→ 分配 A. B. C. D 的比赛结果

$$\text{LB } A_{\min} \leq 1, \quad B_{\min} \leq 4, \quad C_{\min} \leq 7, \\ D_{\min} \leq 16?$$

+27 → 76 假设 A.B.C.D 与其它非 A~E 队伍会输 (略去与其它队伍的比赛)

将该问题建模为网络流问题。



if exists a max flow

$$\text{s.t. } v(f) = 27.$$

then E might win the champion.

(若存在最大流，则能分配出一个符合要求的结果 \Rightarrow E 可能夺冠。)

Duality of Min-cut and Max-flow *

Max Flow (std. form)

$$\max \sum_{u: (s,u) \in E} f_{su}$$

$$\text{s.t. } \forall u \in V \setminus \{s,t\}, \sum_{\substack{u: \\ (v,u) \in E}} f_{vu} - \sum_{\substack{w: \\ (u,w) \in E}} f_{uw} \leq 0$$

$$\forall u \in V \setminus \{s,t\}, -\sum_{\substack{u: \\ (u,v) \in E}} f_{vu} + \sum_{\substack{w: \\ (u,w) \in E}} f_{uw} \leq 0$$

$$\forall (u,v) \in E, f_{uv} \leq c_{uv}$$

$$\forall (u,v) \in E, f_{uv} \geq 0$$

▷ Analysis of Edmonds-Karp Algorithm.

$$f_0 \rightarrow f_1 \rightarrow f_2 \rightarrow \dots \rightarrow f_T = f^*.$$

E-K: the path is the shortest one in BFS.
augmentation

$\forall u \in V$. $\delta_i(u) :=$ distance from s to u is G^{f_i} .

↑
(the residual graph)
the depth of the BFS tree.

① $\delta_i(u)$ is non-decreasing in i , i.e. $\delta_{i+1}(u) \geq \delta_i(u)$.

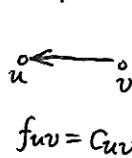
[Proof] Trivial. During the process, we might remove the edge on the path from s to u .
 $G^{f_i} \rightarrow G^{f_{i+1}}$

But we might add some other edges (the inverse of some original edges).

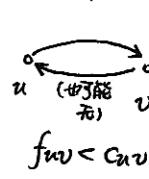
an edge exists $\begin{cases} (u, v) & c_{uv} > f_{uv} \leftarrow \text{如果前一次 } f_{uv} = c_{uv}, \text{ 此时会加这条边.} \\ (v, u) & f_{uv} > 0. \leftarrow \text{newly-added edges} \end{cases}$

CASE 01.

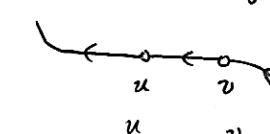
G^{f_i}



$G^{f_{i+1}}$

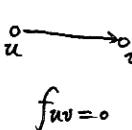


thus, we find shortest augment path on G^{f_i}

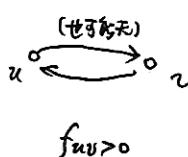


CASE 02.

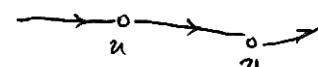
G^{f_i}



$G^{f_{i+1}}$



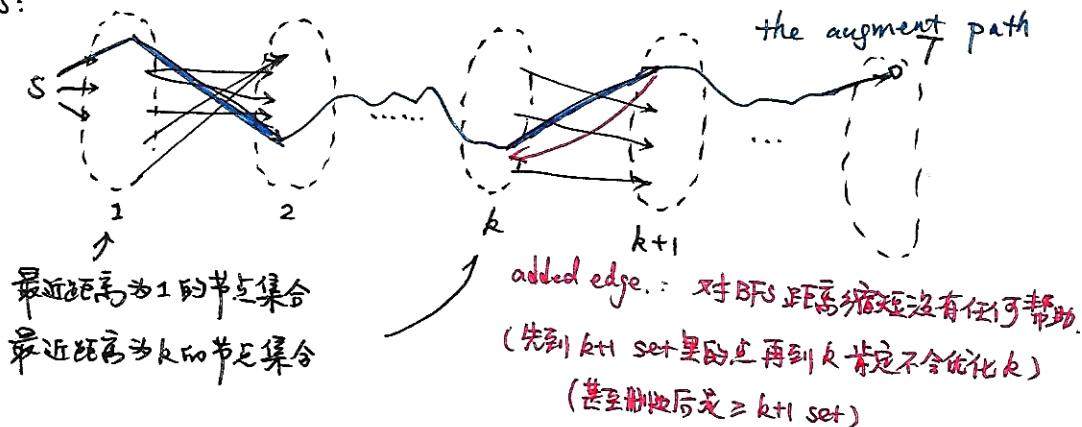
the shortest augment path on G^{f_i}



$u \rightarrow v$ added edge

新引入的边始终与上一次残量图上增广路径的方向是相反的。

In BFS:

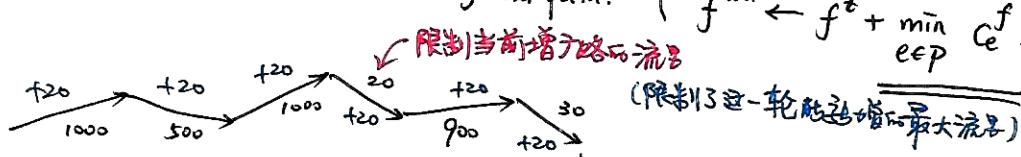


因此 $\delta_{i+1}(u) \geq \delta_i(u)$.

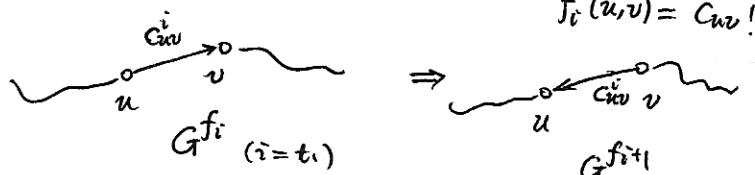
□

② critical edge: exists the shortest augmentation path.

$$(f^{t+1} \leftarrow f^t + \min_{e \in E} c_e^f).$$



当一条边成为 critical edge 时

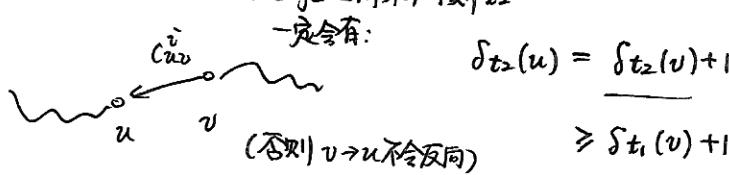


在时刻: 第*i*次成为 critical edge

$$\delta_{t_i}(v) = \delta_{t_i}(u) + 1.$$

(在增广路上)

(u, v) 下一次成为 critical edge 之前某个时刻 $t_2^{[*]}$



(u, v) 第*2*次 critical 时刻 (t_2). 有:
 $\delta_{t_3}(v) = \delta_{t_3}(u) + 1 \geq \delta_{t_2}(u) + 1 \geq \delta_{t_1}(u) + 3$.
 critical 两次后,

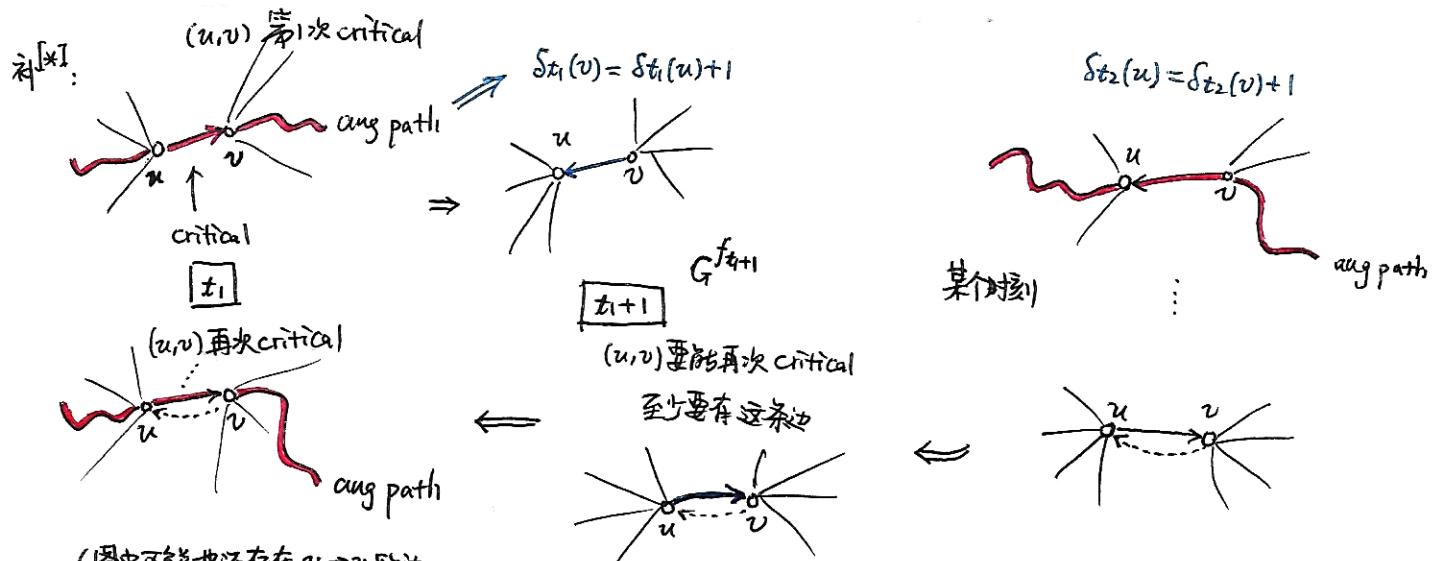
δ 需要加3.

显然 $\delta_t(w) \leq n$ ($\forall w \in V$) \Rightarrow #($\{u, v\}$ becomes a critical edge) $\leq n$. (其实大概率 $\frac{1}{3}$ 左右)

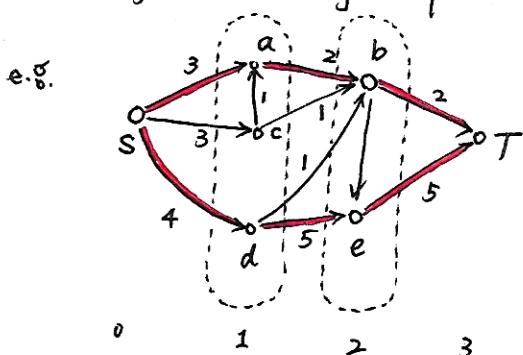
③ 共 m 条边. 每条边最多 critical n 次. 每次找增广路要 $O(m)$
 (在增广路中)

BFS

$$\Rightarrow O(m^2n)$$



优化: 每次可以多找几条 augment path 同时处理



每次把所有 BFS 中 $S \rightarrow T$ 最短路径
 作为增广路. 同时处理

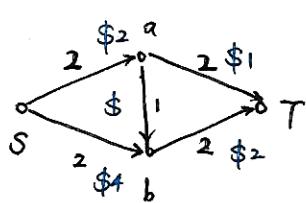
Dinic's Algorithm

* 但 BFS 直接找到的路径可能会重合
 有其它具体操作

$$O(mn^2)$$

▷ Almost-Linear Max-flow Algorithm (2022)*

▷ Min-cost Max-flow



$\forall (u, v) \in E$. capacity: C_{uv} . expense: w_{uv}
(per unit of water)

find a max flow with min cost $\sum_{(u, v) \in E} f_{uv} \cdot w_{uv}$.

(在所有最大流中找最小的成本)

~ 最小成本: 最短路问题.

G^f : add (u, v) with weight $w(u, v)$ ~ 原本正向边

add (v, u) with weight $-w(u, v)$ if $f_{uv} > 0$ (新增反向边)

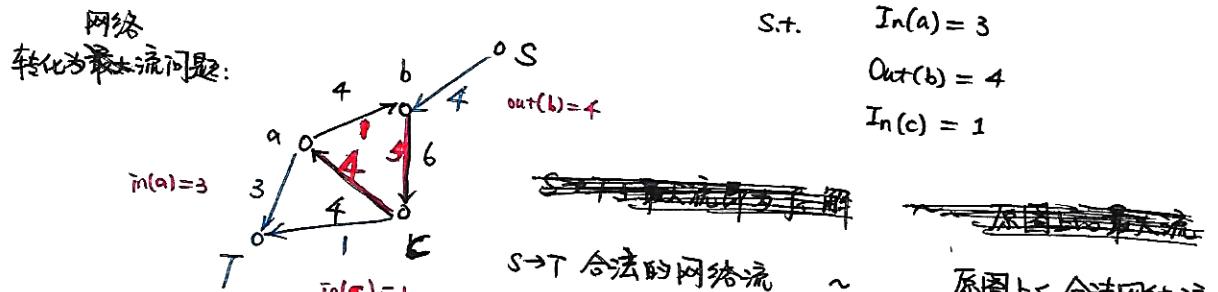
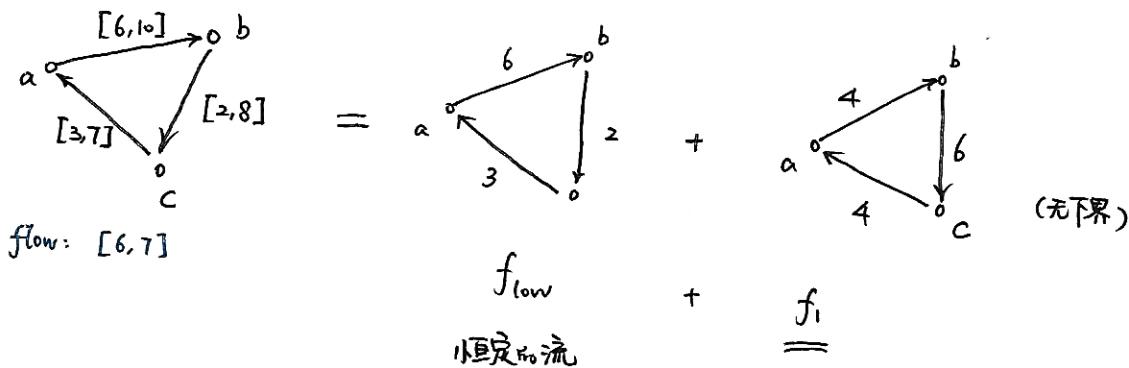
In E-K. we find the augmentation path using Bellman-Ford. w.r.t. $w(\cdot)$.
(或 Dinic) (因为可能有负边存在)

(加权的最短增广路) — 每次找代价最小的增广路

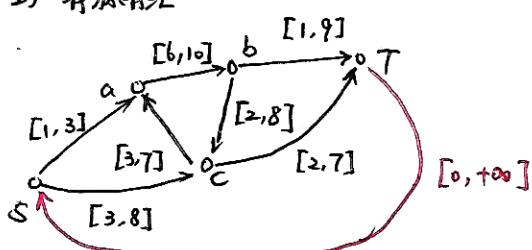
[Proof of Correctness] 略. 比较复杂

▷ Max-flow with Bounds (带上下限的网络流)

1) 无源无汇



2) 有源有汇



⇒ 转化为无源无汇问题

Given $A \in \mathbb{R}^{m \times n}$

$$\text{Find } B \in \mathbb{R}^{m \times n}, B_{ij} \in [L, R] \iff \min \left(\max_i \left| \sum_{j=1}^n A_{ij} - B_{ij} \right|, \max_j \left| \sum_{i=1}^m A_{ij} - B_{ij} \right| \right)$$

转化为网络流.

1. 二分枚举答案 x . (猜一个答案). 问: 是否存在 B s.t. $\max_i \left| \sum_{j=1}^n A_{ij} - B_{ij} \right| \leq x$

存在 $\rightarrow x \in [x^{(lo)}+1, \text{upper}]$

不存在 $\rightarrow x^{(hi)} \in [\text{lower}, x^{(lo)}-1]$.

$$\max_j \left| \sum_{i=1}^m A_{ij} - B_{ij} \right| \leq x.$$

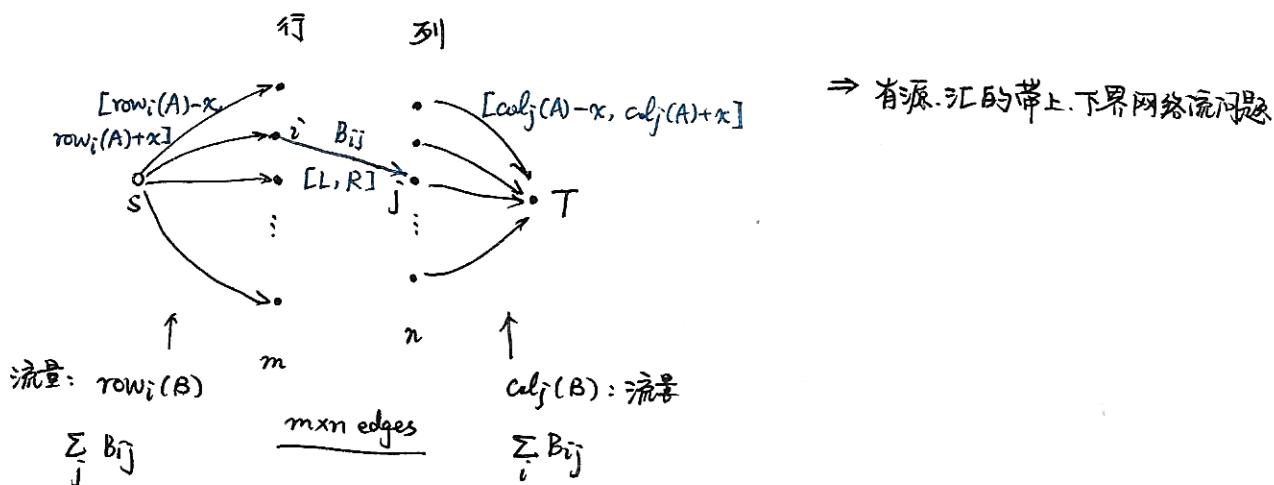
2. 判断 x 可不可行.

Def. $\text{row}_i(M) = \sum_{j=1}^n M_{ij}$ (第*i*行和). $\text{col}_j(M) = \sum_{i=1}^m M_{ij}$ (第*j*列和)

$$\text{则 } x \text{ 可行} \Leftrightarrow \text{row}_i(A) - x \leq \text{row}_i(B) \leq \text{row}_i(A) + x \quad \forall i$$

$$\text{col}_j(A) - x \leq \text{col}_j(B) \leq \text{col}_j(A) + x \quad \forall j$$

3. 转化为网络流:



• Zero-Sum Game 零和博弈

rock, paper, scissors

r	p	s
r	0	-1
p	1	0
s	-1	0

row player 得分按行. —— maximize

column player 按列 —— minimize

column player: $(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$ 各种策略都一样

$$\text{e.g. } r: 0 \times \frac{1}{3} + 1 \times \frac{1}{3} - 1 \times \frac{1}{3} = 0$$

column player: $(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}) \rightarrow$ 一直选 r 最优

row player: (x_1, x_2, x_3) column 知晓对方策略. → 计算各种出拳胜率

$$\text{AIM} \Rightarrow \text{choose } (x_1, x_2, x_3) \text{ s.t. } \max \min \begin{cases} M_{11} x_1 + M_{21} x_2 + M_{31} x_3 \\ M_{12} x_1 + M_{22} x_2 + M_{32} x_3 \\ M_{13} x_1 + M_{23} x_2 + M_{33} x_3 \end{cases}$$

最佳: $(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$

~~先选后选. 后选先选~~

~~各种策略~~

c希望r得分尽可能少. 选择对方得分最少策略.

是否先选无妨. (1分) ⇒ r加1分
c减1分

	A	B
①	3	-1
②	-2	1

① Row 先选策略. column 后选. 且知道 row 的策略.

① ②
 (x_1, x_2)

$$\max \min \left\{ \underline{3x_1 - 2x_2, -x_1 + x_2} \right\}$$

我知道 column 会这
么做. 所以我尽可
能优化 x_1, x_2 选择使我得分更高.

$$\Leftrightarrow \max \bar{J} \quad \text{s.t.} \quad 3x_1 - 2x_2 \geq \bar{J}, \quad -x_1 + x_2 \geq \bar{J}, \quad x_1, x_2 \geq 0, \quad x_1 + x_2 = 1 \quad (\text{LP}_1)$$

② column 先选. row 后选且知道 column 的策略

$$\begin{array}{cc|c} A & B \\ (y_1, y_2) & & \min \max \left\{ \underline{3y_1 - y_2, -2y_1 + y_2} \right\} \\ \hline & & \\ \text{column 想让我得分} & \text{我会让自己得分尽可能大} & \\ \text{尽可能小.} & & \\ \hline \end{array} \Rightarrow w$$

$$\Leftrightarrow \min w \quad \text{s.t.} \quad 3y_1 - y_2 \leq w, \quad -2y_1 + y_2 \leq w, \quad y_1, y_2 \geq 0, \quad y_1 + y_2 = 1 \quad (\text{LP}_2)$$

$\Rightarrow \text{LP}_2$ is the dual of LP_1 . Strong duality: $\boxed{\text{OPT}(\text{LP}_1) = \text{OPT}(\text{LP}_2)}$

Theorem. Minimax Thm. (von Neumann)

$$\min_y \max_x A_{ij} x_i y_j = \max_x \min_y A_{ij} x_i y_j \quad (\text{对称和博弃})$$

Computations : NP and P

NP: 暂时还没有找到多项式时间算法

e.g. CNF-SAT Problem (Satisfiability)

$$\text{CNF: } \phi = (x \vee y \vee z) \wedge (\bar{x} \vee \bar{y}) \wedge (y \vee \bar{z}) \wedge (\bar{z} \vee \bar{x})$$

n variables, m clauses \rightarrow Algorithm: $O(1.33^n)$

(NP)

非多项式时间

Restricted Version: 2-SAT

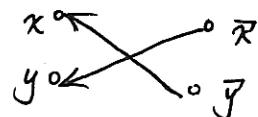
$$\phi = \bigwedge_{i=1}^m c_i \quad |c_i|=2$$

$\rightarrow O(\text{Polynomial})$

$$c_i = x \vee y \quad \leftarrow x \text{ 和 } y \text{ 至少有一个 True}$$

$$\Leftrightarrow \bar{x} \rightarrow y \Leftrightarrow \bar{y} \rightarrow x \quad \text{建图:}$$

~~Variable~~

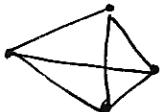


如果 variable i s.t. i 和 \bar{i} 在同一个强连通块中. \rightarrow UNSAT. 否则 SAT.

e.g. TSP (Travelling Salesman Problem)

$$G = (V, E)$$

$d: \binom{V}{2} \rightarrow \mathbb{R}$. cost of edge \rightarrow 找一个 cost 之和最小的环



$$\text{In DP: } O(n \cdot 2^n)$$

\rightarrow (NP)
(Non-Polynomial)

v.s. MST (Minimum Spanning Tree)

找一个 weight 之和最小的树

$$\text{Kruskal / Prim} - O(\text{Polynomial}) \quad (O(|V| + |E|))$$

\rightarrow P

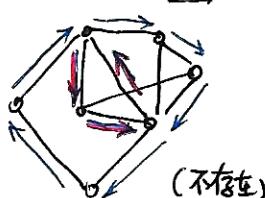
e.g. Hamiltonian Circuit & Eulerian Circuit

H

$$G = (V, E)$$

whether exists a circuit visiting each vertex for only once

NP



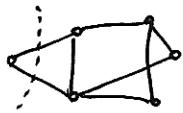
E

whether exists a circuit visiting each edge for only once

$O(\text{Polynomial})$

$$O(|E|)$$

e.g. min-cut : # (edges across the cut) to be minimum.



不给定源和汇? → 枚举 (s, t) , 算 \min -cut.

$O(\text{Polynomial})$

Find $C_1, C_2 \subseteq V$ s.t. $C_1 \cap C_2 = \emptyset$, $C_1 \cup C_2 = V$
 $\min |E(C_1, C_2)|$

balanced min-cut : find $C_1, C_2 \subseteq V$ s.t. $C_1 \cap C_2 = \emptyset$, $C_1 \cup C_2 = V$
 $|C_1| > n/3$, $|C_2| > n/3$
 $\min |E(C_1, C_2)|$

$O(NP)$

e.g. Linear Programming $\min c^T x$ s.t. $Ax \leq b$, $x \geq 0$.

$O(\text{Polynomial})$

Interior Point Method / Ellipsoid Method

Integer Programming $\min c^T x$ s.t. $Ax \leq b$, $x \in \{0, 1\}$

$O(NP)$

* → ZOE. (Zero-One Equation)

for a given matrix A . ($\forall i, j$ $a_{ij} \in \{0, 1\}$) whether $\exists x$ s.t. $Ax = 1$, $x_i \in \{0, 1\}$

e.g. max independent set / min vertex cover / max clique
 ↑
 任意两点无边
 的最大点集 ↑
 任意边至少有一个端
 点在集合中 ↑
 任意两点均有边
 的最大点集

on graph: $O(NP)$

e.g. Shortest Path from s to t .
 Longest Path from s to t
 Simple (每个点至多被访问一次)

$O(\text{Polynomial})$

$O(NP)$

on tree/bipartite graph: $O(P)$

e.g. Knapsack. 背包问题

NP
 W 的输入用二进制, $b1\bar{b} \rightarrow O(2^b \cdot \text{Poly})$
 不知道 W 时, Non-Poly...

$O(W \cdot \text{Polynomial}(n))$

子集和问题 n 个数 $w_1 \sim w_n$. $w_i = 0$ 某个特别版本

Pick $I \subseteq [n]$, s.t. $\sum_{k \in I} w_k = W$

e.g. Matching



网络流 $O(\text{Poly})$

对问题的要求稍作修改, 本例或特例. → NP/P.

3D-Matching



变难 变简单

一个家庭: boy, girl, pet
 最多几个家?

$O(NP)$

上述问题均无法证明不存在 Polynomial 算法, 但可以比较问题的难度

严格定义需要给出图灵机的定义，这里并不完全展开。

Theory of Computational Complexity

To simplify the problem, we only consider decision problems. (判定性问题)

Def. Problem $f: \{0,1\}^* \rightarrow \{0,1\}$
Decision

def: SAT. $\emptyset \rightarrow \mathbb{I}[\text{y is satisfiable}]$

Def. An algorithm A computes f

iff. $\forall x \in \{0,1\}^*. A(x) = f(x)$. where A is a Turing Machine.

Def. $P :=$ collection of decision problems computable by a polynomial-time algorithm.

$P = \{f: \{0,1\}^* \rightarrow \{0,1\} \mid \exists A. A \text{ computes } f; \forall x. A(x) \text{ terminates in } |x|^{O(1)} \text{ time.}\}$

Polynomial-time Computable Problems

Def. NP := $\{f: \{0,1\}^* \rightarrow \{0,1\} \mid \exists \text{ non-deterministic Turing Machine } A \text{ s.t.}$
Non-deterministic Polynomial-time $A \text{ computes } f; \forall x. A(x) \text{ terminates in } |x|^{O(1)} \text{ time.}\}$

:= Polynomial-time Verifiable Problems * Poly-Verifiable - 能在指数时间内解。
等价定义

$f \in NP$ iff. $\exists \text{ algorithm } V: \{0,1\}^* \times \{0,1\}^* \rightarrow \{0,1\} \text{ s.t. } \exists \text{ polynomial } P$
1) $\forall x \in \{0,1\}^* \text{ if } f(x) = 1. \exists y: (y \leq P(|x|)) \wedge |y| = |x|^{O(1)} \text{ and } V(x,y) = 1;$
2) $\forall x \text{ if } f(x) = 0. \forall y. V(x,y) = 0$
3) $V(x,y) \text{ terminates in } |x|^{O(1)}$.

V : the verifier. 类似于翻答案看看对不对。定理证明器 (给我一个 y . 我看看 y 对不对。) 符不合 x)

e.g. $x \leftrightarrow \text{math statement. } y \leftrightarrow \text{a proof of } x.$

V : verifier of the proof.

$f(x) = 1$ iff. x is correct.

一个比对至少要 (长度) 时间。
非 Polynomial 则一定不满足?)

e.g. 条件1): 看看存不存在一个证明 y . 存在一个证明。(有限, 且实际上是 Polynomial 长度)
对正确的 x

条件2): 本身错的 x . 不存在证明 y .

$V(x,y) = \mathbb{I}[y \text{ is a proof of } x]$.

e.g. For SAT Problem. $x: \emptyset$ $y: \sigma: V \rightarrow \{\text{True, False}\}$
 variables
 assignment

$$f(x) = \mathbb{I}[x \text{ is SAT}]. \quad V(x, y) = \begin{cases} 1 & \text{if } \sigma \models \phi \\ 0 & \text{if } \sigma \not\models \phi \end{cases}$$

$\therefore \text{SAT} \in \text{NP}$.

e.g. TSP Problem

$$f(G, k) = \begin{cases} 1 & \exists \text{ a tour with cost} \leq k \\ 0 & \text{otherwise} \end{cases}$$

$y: \text{tour 的边的编码}$

$\therefore \text{TSP} \in \text{NP}$

$$V(x, y) = \mathbb{I}[\text{the cost of tour } y \text{ on } G \leq k].$$

Thm. $P \subseteq \text{NP}$. (A 本身就是个 verifier).

Problem: $\text{NP} \subseteq P ?$ \leftarrow 无法证明. 也无法证伪.

$\text{NP} = P ?$

~~.....~~ ~~.....~~ ~~a much statement in each part~~

Assumption. $\text{NP} \neq P$.



NP-Complete: 最“难”的 NP 问题

\uparrow
to be defined

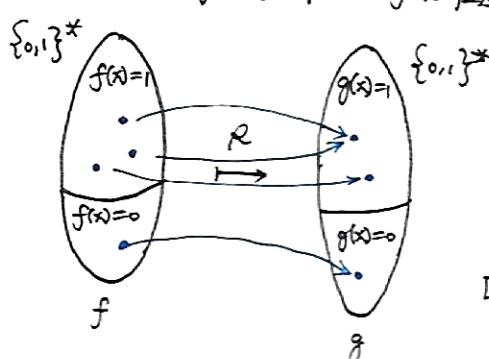
▷ Reduction 归约

Def. (Karp-) Reduction.

problem $f, g : \{0,1\}^* \rightarrow \{0,1\}$.

$f \leq_k g$ iff. \exists Polynomial-time Algorithm $R : \{0,1\}^* \rightarrow \{0,1\}^*$ many-to-one
 s.t. $\forall x \in \{0,1\}^*$. $f(x) = 1 \Leftrightarrow g(R(x)) = 1$. 公平不是
 单射

直观理解: g 比 f 难. f 的难度 $\leq g$ 的难度. (若有算法能解决 g , 那它一定能解决 f .)



Thm. If g can be solved in polynomial time by B .

$\Rightarrow f$ can be solved in polynomial time.

[Proof] The algorithm A to solve f :

$A(x) : \text{return } B(R(x))$

QED. \square

Def. NP-Complete.

$f: \{0,1\}^* \rightarrow \{0,1\}$ is NP-Complete iff.

1) f is NP.

2) $\forall g \in \text{NP}. \quad g \leq_k f$.

\leftarrow 存在性?

\circlearrowleft 一定在 $f \leq_k g$ 不成立时有 $g \leq_k f$.

$f, g \in \text{NP-complete} \Rightarrow f \leq_k g$ and $g \leq_k f$.

Thm. (Cook-Levin Theorem)

SAT is NP-Complete.

The existence of NP-Complete.

[Remark] So far we discussed on only decision problems. ← Karp-Reduction is defined on reduction.

* If f, g are not necessarily decision problem,

$f \leq_T g$ (Turing/Cook-) Reduction

:= "If one can solve g in Polynomial Time, then he or she can solve f in Polynomial Time."

Obvious $f \leq_K g \Rightarrow f \leq_T g$.

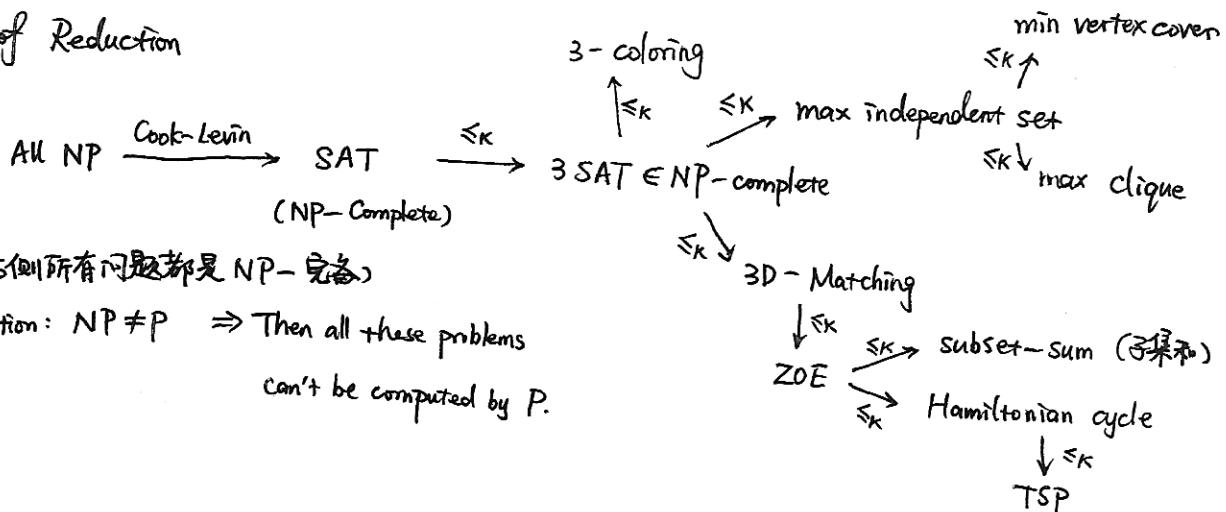
Def. A problem $g: \{0,1\}^* \rightarrow \{0,1\}^*$ is NP-hard if

$\exists f$. 1) f is NP-complete, 2) $f \leq_T g$.

NP-complete \Rightarrow NP-hard; NP-hard $\not\Rightarrow$ NP-complete

(e.g. 停机问题)

▷ Web of Reduction



Informal

[Proof of C-L Thm.] 需要严格定义图灵机。

只需构造 $R: x \mapsto \phi_x$ $f(x) = 1$ iff. ϕ_x is SAT.
(SAT)

$x \in NP \Rightarrow \exists \text{ Verifier } V(x, y).$ Polynomial-time verifiable
Turing Machine

图灵机当前状态 \sim snapshot (指令纸带, 草稿纸带的指针位置及对应值)

Turing Machine 每走一步记录一个 snapshot \leftarrow snapshot 的可能性只有常数多种

" $S_t \rightarrow S_{t+1}$ 是否合法" 可以用逻辑公式表达

Verifier 能走到终止 \Leftrightarrow " $S_t \rightarrow S_{t+1}$ 每一步都合法" \Leftrightarrow 那个很长的公式是 SAT.

□ $SAT \leq_k 3\text{-SAT}$. ($\phi = \bigwedge c_i$, $|c_i|=3$) $\Rightarrow 3\text{-SAT}$ is NP-complete

[Proof] $\phi = c_1 \wedge c_2 \wedge \dots \wedge c_m \mapsto \psi = c'_1 \wedge c'_2 \wedge \dots \wedge c'_n$

s.t. ϕ is SAT $\Leftrightarrow \psi$ is SAT. $|c'_i| \leq 3 \quad \forall i \in [n]$.

① $|c_k| \leq 3 \rightarrow$ 保留. $c'_k = c_k$.

② $|c_k| > 3$. $c_k = a_1 \vee a_2 \vee \dots \vee a_g$

introduce new variable y_1, \dots, y_{g-3} .

replace c_k by " $(a_1 \vee a_2 \vee y_1) \wedge (\bar{y}_1 \vee a_3 \vee y_2) \wedge (\bar{y}_2 \vee a_4 \vee y_3) \wedge \dots$

$(\bar{y}_{g-4} \vee a_{g-2} \vee y_{g-3}) \wedge (\bar{y}_{g-3} \vee a_{g-1} \vee y_g)$ " $\Rightarrow 3\text{-SAT}$.

Prove that ϕ is SAT $\Leftrightarrow \psi$ is SAT.

$\exists r$ s.t. ϕ is SAT. for c_k . assume $a_i = \text{True}$ in σ . (至少肯定有1个是 True)

σ' : $y_j = \text{True}$ ($j \leq i-2$), $y_j = \text{False}$ ($j \geq i-2$)

e.g. $a_4 = \text{True}$. $(a_1 \vee a_2 \vee y_1) \wedge (\bar{y}_1 \vee a_3 \vee y_2) \wedge (\bar{y}_2 \vee \text{True} \vee y_3) \wedge \dots \wedge (\bar{y}_{g-4} \vee a_{g-2} \vee y_{g-3}) \wedge (\bar{y}_{g-3} \vee \text{True} \vee y_g)$

$\exists r'$ s.t. ψ is SAT exist i s.t. $a_i = \text{True}$ in σ' . $\Rightarrow r$. \checkmark

(otherwise: $y_1 = \text{True} \Rightarrow y_2 = \text{True} \Rightarrow \dots \Rightarrow y_{g-3} = \text{True} \Rightarrow$ ~~不是~~ 1↑ clause: $\text{False} \vee \text{False} \vee \text{False} = F. X.$)

$SAT \rightarrow 3\text{-SAT}$ (某一些特殊的SAT问题) 难度并没有下降.

QED. \square

□ k -Independent Set Problem is NP-complete.

Given Graph G and number k . Does G contain an independent set with size $\geq k$?

① k -Independent Set Prob. is NP

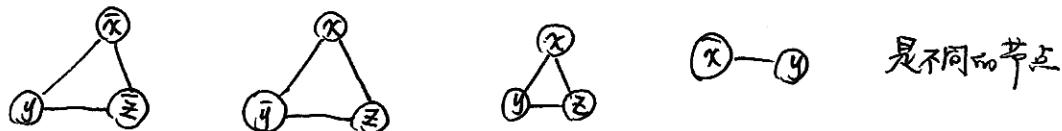
[Proof] y : an independent set with size $\geq k$ on G . $\sim K(x, y) = 1$.
能在 Polynomial time 里确定是否是独立集. $\& \text{size } \geq k$. (G, k)

② $3\text{-SAT} \leq_k k\text{-Independent Set Problem}$

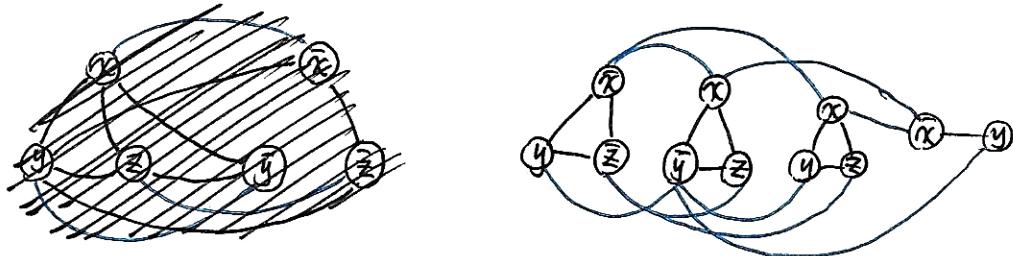
[Proof] 3-SAT : 实际上要求每个 clause 里选一个 literal 出来让它为 True.
同时每个变量不能又 True 又 False. \sim Independent Set.

$$\text{例3. } \phi = (\bar{x} \vee y \vee \bar{z}) \wedge (x \vee \bar{y} \vee z) \wedge (x \vee y \vee z) \wedge (\bar{x} \vee y)$$

↓



同时, x 与 \bar{x} 不可能同时为真 $\sim x$ 与 \bar{x} , y 与 \bar{y} , z 与 \bar{z} 有连线 (连线……两端不能同时取)



$\psi = c_1 \wedge c_2 \wedge \dots \wedge c_m$. 对每个 $c_k = \hat{a}_i \vee \hat{a}_j \vee \hat{a}_k$ ($\hat{a}_i, \hat{a}_j, \hat{a}_k \in \{a_1, \dots, a_n, \bar{a}_1, \dots, \bar{a}_n\}$)
创建3个节点, 在 $\hat{a}_i, \hat{a}_j, \hat{a}_k$ 三个节点之间连边.

在每个变量 a 与 \bar{a} 之间连边 \Rightarrow 得到 G_ψ

$\psi \in 3\text{-SAT} \Leftrightarrow G_\psi$ contains an independent set with size $\geq m$.

\Rightarrow : 能SAT的 assignment $\sigma \rightsquigarrow$ independent set 的选点 $\xrightarrow{\text{(size} = m)}$ (每个三角形里必定有至少一个是
~~是不会有两个点同时为True?~~ ~~→ 只能选一个点为 True. 就选它~~ (有叶的话就选一个)
 \Leftarrow : independent set 的选点 \rightsquigarrow assignment σ (被选的点为 True).
 $\xrightarrow{\text{(size} \geq m)}$ 其它变量随意
一定不会有 $a = \bar{a} = \text{True}$ (中间有连边, 不可能)

Qed. □

* k -Ind. Set \Rightarrow SAT? ① Cook-Levin Thm.

② 连边 \Rightarrow 逻辑运算公式, SAT.

上面
(反正这个证明不用双向证明)

□ k -Clique is NP-Complete.

(G, k)
 $\exists S \subseteq V. |S| \geq k \text{ s.t. } \forall u, v \in S. \{u, v\} \in E.$

① k -Clique is NP. [Proof] y : a clique with size $\geq k$ on G . $x: (G, k)$

$V(x, y) = 1$ only if $\downarrow \dots \downarrow$.

~~to show~~

② k -Independent Set $\leq_k k$ -Clique

$(G, k) \rightarrow (\bar{G}, k)$

$\bar{G} = (V, \bar{E}). \quad \bar{E} = V \times V \setminus \{(u, u) / \forall u \in V\} \setminus E.$

$\xleftarrow{} k$ -independent set on \bar{G}
 $\Leftrightarrow k$ -clique on G .

Qed. □

□ k -Vertex Cover is NP-Complete. | \exists vertex cover S . $|S| \leq k$

① NP. ② k -Independent Set $\leq_k k$ -Vertex Cover: ~~k -Vertex Cover~~

S is an independent set $\Leftrightarrow V \setminus S$ is a vertex cover.

$\exists k$ -Independent set on $G \Leftrightarrow \exists (|V|-k)$ vertex cover on G . Qed. □

□ 3SAT* Problem,

$3\text{-SAT} \rightarrow 3\text{-SAT}^*$: 某一类特殊的 3-SAT. 但难度并未下降(下证)

$\psi \in 3\text{-CNF}^*$

\forall variable $x \in \text{Variable}(\psi)$.

$$\begin{cases} \#(x) + \#(\bar{x}) \leq 3 \\ \#(x) \leq 2 \\ \#(\bar{x}) \leq 2 \end{cases}$$

限制每个变量出现的次数

NP Problem.

(y : assignment \oplus)

$3\text{-SAT} \leq_k 3\text{-SAT}^*$.

[Proof] if a variable x appear k times. $k > 3$

Introduce x_1, \dots, x_k . Replace the x 's first appearance with x_1 , second with x_2, \dots

e.g. $(\underset{x_1}{x} \vee \dots) \wedge (\underset{x_2}{\bar{x}} \vee \dots) \wedge \dots \wedge (\underset{x_3}{\bar{x}} \vee \dots) \wedge (\underset{x_4}{\bar{x}} \vee \dots)$

Then make conjunction with some clause restricting x_1, \dots, x_k with $x_1 = x_2 = \dots = x_k$.
(3CNF* clause)

$$\begin{aligned} "x_1 = x_2 = \dots = x_k" &\Leftrightarrow (x_1 \rightarrow x_2) \wedge (x_2 \rightarrow x_3) \wedge \dots \wedge (x_{k-1} \rightarrow x_k) \\ &\Leftrightarrow (\bar{x}_1 \vee x_2) \wedge (\bar{x}_2 \vee x_3) \wedge \dots \wedge (\bar{x}_{k-1} \vee x_k) \quad \leftarrow \text{补上这些 clause} \end{aligned}$$

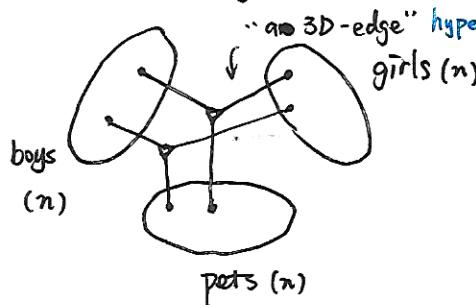
Then we convert a 3-CNF into a 3-CNF*. $\Rightarrow 3\text{-SAT} \leq_k 3\text{-SAT}^*$.

$$r \Leftrightarrow r^* \\ (3\text{-CNF} \Leftrightarrow 3\text{-CNF}^*)$$

Thus, 3-SAT* is also a NP-complete problem.

Qed. □

□ 3D-Matching is NP-Complete.



"a 3D-edge" hyper-edge (超边)
Whether we can choose n 3D-edges s.t.

for any $v_i \in \text{Boys} \cup \text{Girls} \cup \text{Pets}$. exists exactly one 3D-edge
in the matching s.t. v_i is adjacent to the edge.

(每个点都恰好有1个和另两类中两个以上 no matching)

We use  to represent 3D-edge. / hyper-edge.

① 3D-Matching is NP.

y : 某一种办法. $V(x, y)$: 看看 y 是不是 x 上的 3D-Matching.
(在 Polynomial 时间内可验证)

② $3-SAT^* \leq_k 3D\text{-Matching}$

$$\phi = c_1 \wedge c_2 \wedge \dots \wedge c_m$$

$$V = \{x_1, x_2, \dots, x_n\}$$

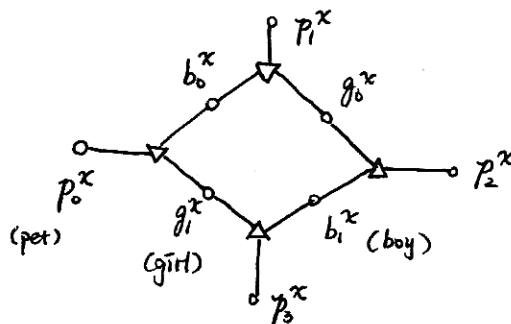
$$G_\phi$$

3D-Matching.

一般: 找方法模拟
 $3-SAT^*$ 逻辑.
然后用 3D-Matching 表示 clauses.

(1) Variable Gadgets

a variable $x \mapsto$



Possible Matching:

(p_0^x, b_0^x, g_0^x)	(p_1^x, b_0^x, g_0^x)
(p_2^x, b_1^x, g_0^x)	(p_3^x, b_1^x, g_1^x)

\Downarrow " $x = \text{True}$ " \Downarrow " $x = \text{False}$ "

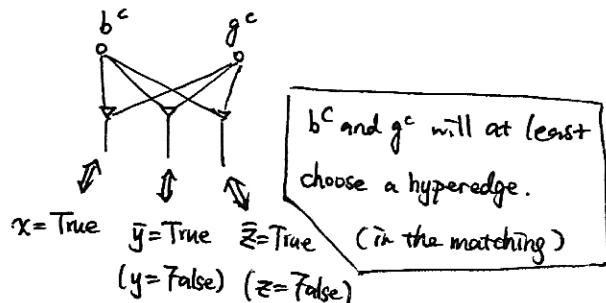
(p_0^x, p_3^x) : available (p_1^x, p_2^x) : available

(2) Clause Representation

a clause $c = x \vee \bar{y} \vee \bar{z}$.

[at least one of " x ", " \bar{y} ", " \bar{z} " is true.]

\Leftrightarrow



$x = \text{True} \rightarrow p_0^x$ and p_2^x is already matched in x -gadget.

We connect b^c , g^c to p_1^x or p_3^x .

$3-SAT^* \Rightarrow "x"$ appears ≤ 2 times, " \bar{x} " appears ≤ 2 times. \rightarrow FTFN. 两个空余的 p 可以用.

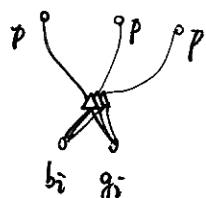
What if " x " appears only once? \sim might leave some pets unmatched.

(3) Unmatched Dealing

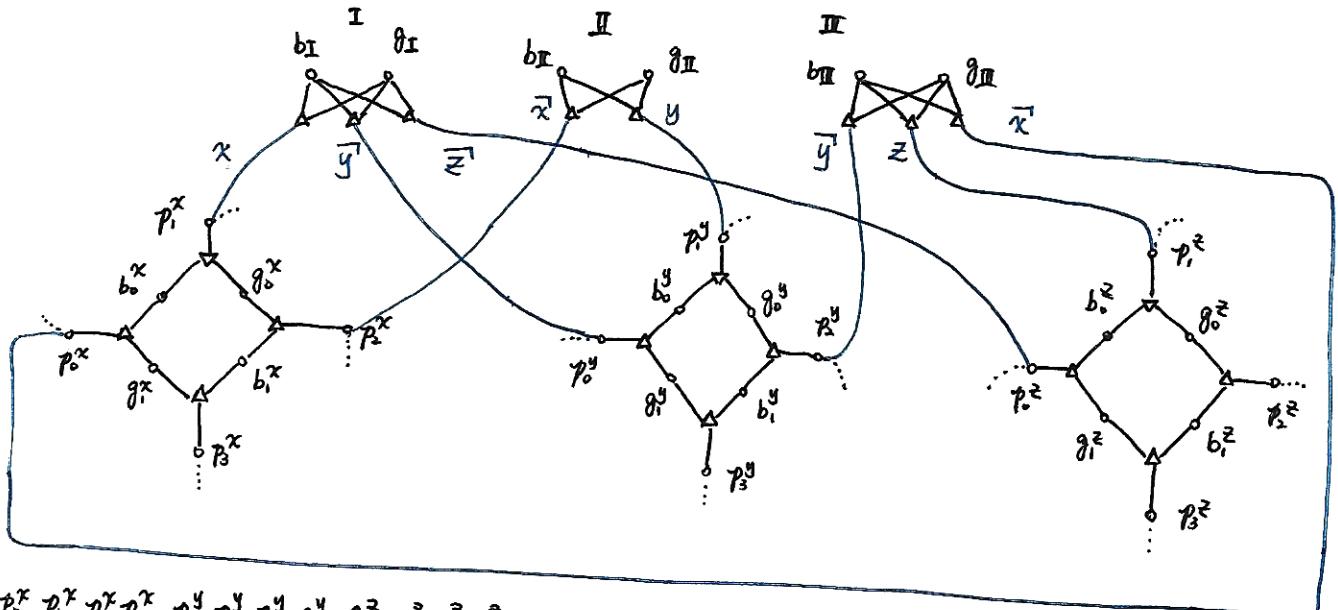
#(unmatched pets) is a known number. \rightarrow Introduce #(unmatched pets) boys and girls.

connect with ~~all~~ unmatched pets.

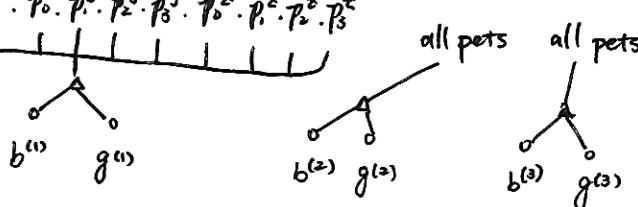
\uparrow
 $2n - m$ (n : clause. m : variables)



e.g. $\phi = \underline{(x \vee \bar{y} \vee \bar{z})} \wedge \underline{(\bar{x} \vee y)} \wedge \underline{(\bar{y} \vee z \vee \bar{x})}$ 3-CNF*

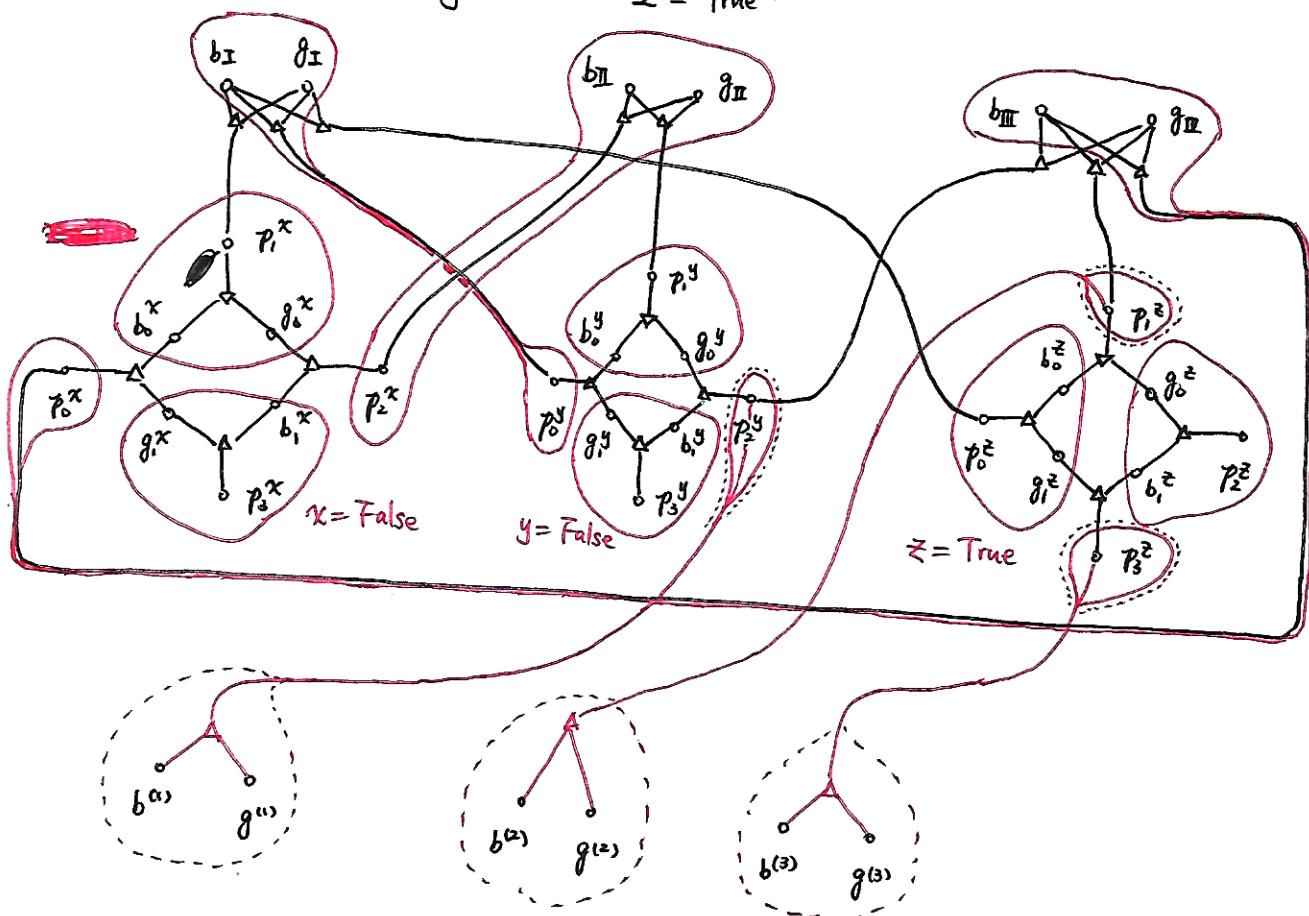


$p_0^x, p_1^x, p_2^x, p_3^x, p_0^y, p_1^y, p_2^y, p_3^y, p_0^z, p_1^z, p_2^z, p_3^z$



#(clause) = 3 == n
#(variables) = 3 == m
 $2n - m = 3$

Assignment: $x = \text{False}$, $y = \text{False}$, $z = \text{True}$.



assignment \Leftrightarrow 3D-matching exists on the problem we construct

Thus, 3D-Matching is NP-complete.

QED. \square

□ ZOE is NP-complete.

$A \in \{0,1\}^{m \times n}$. whether exists $x \in \{0,1\}^n$, s.t. $Ax = 1$

① ZOE is NP. [Proof]: y : given such x . "x": A . $V(x,y)$: $\begin{matrix} Ax = 1 \\ \uparrow \uparrow \\ A x \end{matrix}$

② ZOE is NP-complete.

3D-Matching $\leq_K ZOE$.

Hyperedge: Tuples
 (b_{i1}, g_{j1}, p_{k1})
 (b_{i2}, g_{j2}, p_{k2})
 \vdots
 (b_{im}, g_{jm}, p_{km})

$\forall l=1, 2, \dots, m$. $x_l = 1$ [the l -th tuple
is chosen in the
3D-matching]
 $x = (x_1, x_2, \dots, x_m)^T$

\forall boy i : $\sum_{l: \text{boy } i \text{ is in the } l\text{-th hyperedge}} x_l = 1$.

\forall girl j : $\sum_{l: \text{girl } j \text{ is in the } l\text{-th hyperedge}} x_l = 1$.

\forall pet k : $\sum_{l: \text{pet } k \text{ is in the } l\text{-th hyperedge}} x_l = 1$.

written in matrix form.

$$Ax = 1.$$

Qed. □

□ Subset Sum is NP-complete.

given a_1, \dots, a_n and W . Whether exists $I \subseteq [n]$. $\sum_{i \in I} a_i = W$.

① Subset Sum is NP.

[Proof] $y: (\mathbb{I}[a_i \text{ is chosen in } I])_i$ $x: a_1, \dots, a_n, W$

$V(x,y)$: check whether $\sum_{i \in I} a_i = x[1:n] \odot y = W$.

② $ZOE \leq_K \text{Subset Sum}$.

e.g. $ZOE: \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$

$x \in \{0,1\}^n$. \rightarrow ZOE 可以完全转化为
没有进位的 Subset sum 问题.

$a = \{8, 3, 2, 5\}$ $W = 15$

Qed. □

□ Hamiltonian Cycle

a cycle visiting all vertices for exactly once

① NP: $y: \text{a possible order of all vertices}$ $x = G$. $V(x, y):$ if y is a H. cycle on x .

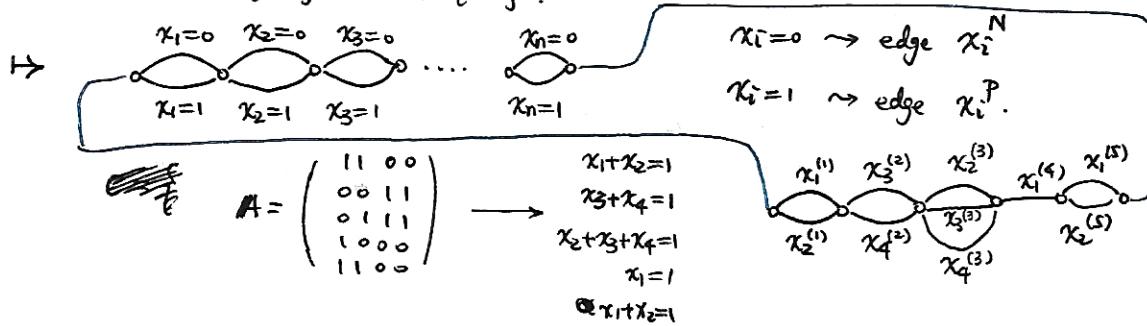
② $ZOE \leq_K \text{Hamiltonian Cycle}$

[Proof]. We prove $ZOE \leq_K \text{H.C. with forbidden pairs} \leq_K \text{H.C.}$

H.C. with forbidden pairs:

Given $G = (V, E)$. $C \subseteq E \times E$. whether exists a Hamiltonian cycle H s.t.
 \uparrow
 edge pairs
 for any $(e_1, e_2) \in C$. either $e_1 \in H$ or $e_2 \in H$.

(1) $Ax = 1$. $A \in \{0, 1\}^{m \times n}$, $x \in \{0, 1\}^n$.



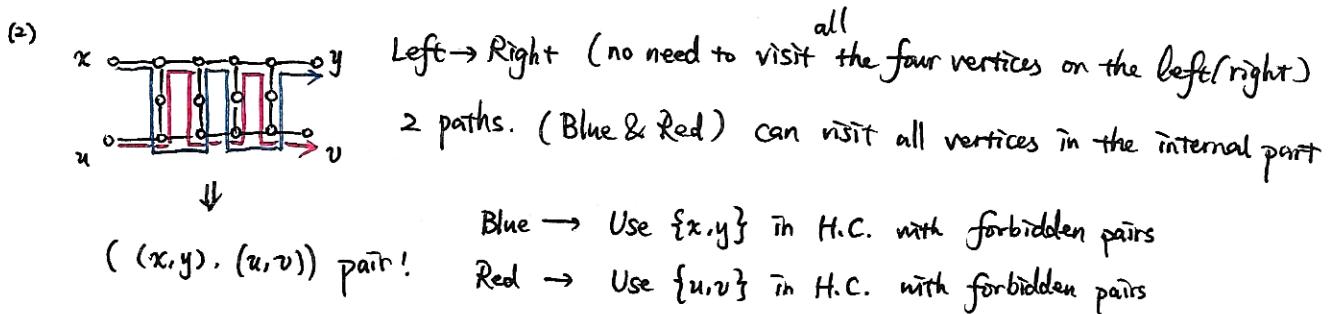
Problem: We want x_i^P and $x_i^{(1)}$ are chosen simultaneously. (因为代表含义都是 $x_i = 1$.)

e.g. Choose $x_i^N \rightarrow$ can't choose $x_i^{(1)}$.

所有 $x_i = 1$ 应该是同时被选入 H.C. 的边

$$\Rightarrow C := \left\{ (x_i^{(1)}, x_i^N), (x_i^{(1)}, x_i^N), (x_i^{(2)}, x_i^N), (x_i^{(2)}, x_i^N), \dots, (x_i^{(5)}, x_i^N), (x_i^{(5)}, x_i^N) \right\}$$

$\therefore ZOE \leq_K \text{Hamiltonian Cycle with forbidden pairs}$



Replace all pairs in C with the gadget \rightarrow New Graph \tilde{G}

Hamiltonian Cycle on G with forbidden pairs \Rightarrow Hamiltonian Cycle on \tilde{G}

$\therefore \text{Hamiltonian Cycle with forbidden pairs} \leq_K \text{Hamiltonian Cycle}$

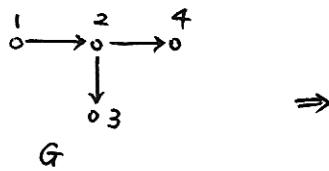
$ZOE \leq_K \text{Hamiltonian Cycle.}$

QED. \square

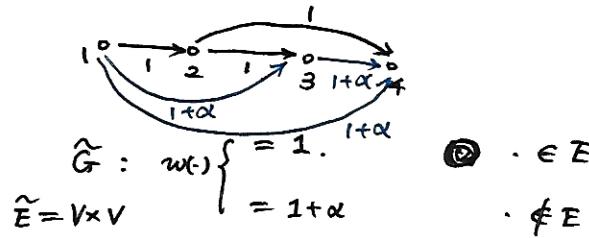
□ TSP

① NP. ~~omitted~~

② Hamiltonian Cycle \leq_k TSP.



\Rightarrow



Hamiltonian Cycle on G \Rightarrow

TSP on G-tilde. $TSP = n$

no Hamiltonian Cycles on G \Rightarrow

TSP on G-tilde. $TSP \geq n+\alpha$

QED. \square

* There are no c-suboptimal solutions of TSP if c is finite.

e.g. 2^n -suboptimal. 用 2^n -近似算法. $\alpha = 2^n$

→ 任意近似比求解 TSP 依然是 NP-complete 问题.

□ 3- Coloring

Graph $G = (V, E)$. Whether we can color vertices of G with only 3 kind of colors
s.t. adjacent vertices are of different color.

① 3-Coloring is NP.

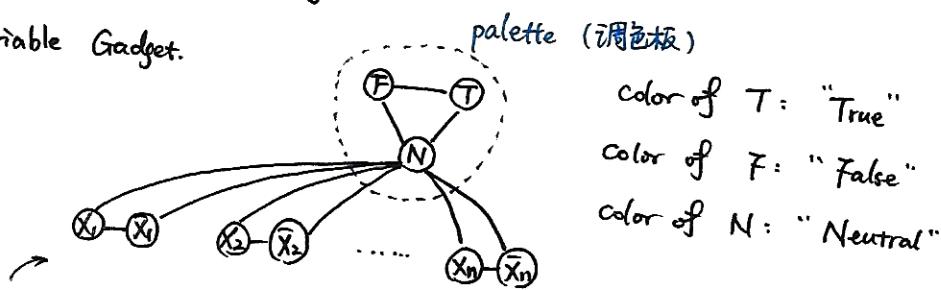
[Proof] y : Vertices \rightarrow colors. A coloring

$x = G$.

$V(x, y)$: whether y is a 3-coloring.
verifiable in polynomial time.

② 3-SAT \leq_k 3-Coloring.

Variable Gadget.



X_i and \bar{X}_i are either of color "True, False" or of color "False, True".

Clause Gadget.

Goal:



① one of a, b is of color "True"

\exists coloring s.t. v is of color "True"

② neither of a, b is of color "True"

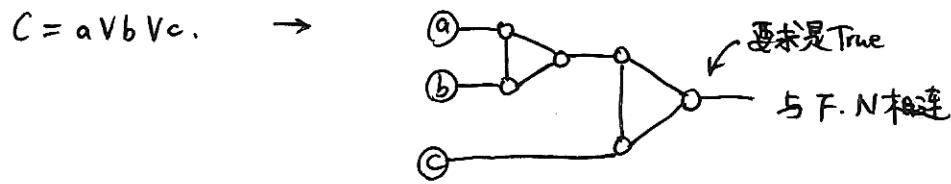
& coloring. v can not be of color "True".

$$C = a \vee b \vee c$$

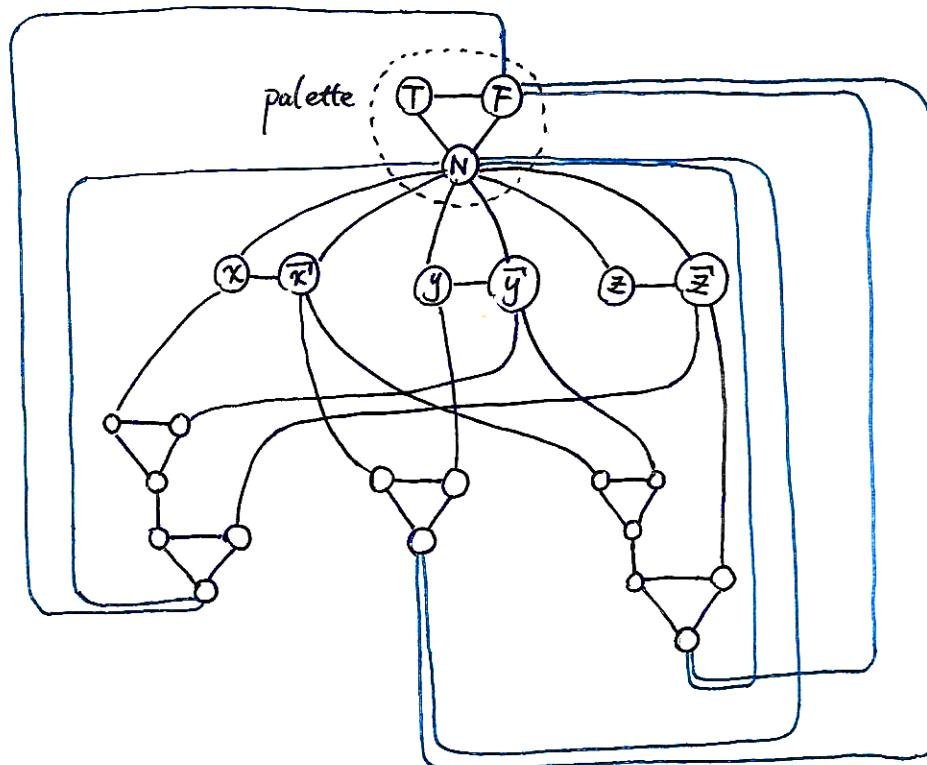
~~(a, b, c $\in \{a_1, \bar{a}_1, a_2, \bar{a}_2, \dots, a_n, \bar{a}_n\}\}$)~~

OR Gadget:





e.g. $(x \vee \bar{y} \vee \bar{z}) \wedge (\bar{x} \vee y) \wedge (\bar{x} \wedge \bar{y} \wedge z)$



QED.

□