

# Approximation Basics

## Milestones, Concepts, and Examples

Xiaofeng Gao

Department of Computer Science and Engineering  
Shanghai Jiao Tong University, P.R.China

Course Note for Algorithm

# Outline

- 1 Approximation Basics
  - History
  - NP Optimization
  - Definition of Approximation
- 2 Greedy Algorithm
  - Set Cover Problem
  - Knapsack Problem
  - Maximum Independent Set
- 3 Sequential Algorithm
  - Maximum Cut Problem
  - Job Scheduling

# History of Approximation

- 1966     **Graham:** First analyzed algorithms by approximation ratio
- 1971     **Cook:** Gave the concepts of NP-Completeness
- 1972     **Karp:** Introduced plenty NP-Hard combinatorial optimization problems
- 1970's   Approximation became a popular research area
- 1979     **Garey & Johnson:** Computers and Intractability: A guide to the Theory of NP-Completeness

# Books

CS 351  
Stanford  
Univ

(1991-1992) Rajeev Motwani  
**Lecture Notes on Approximation Algorithms  
Volume I**



(1997) Hochbaum (Editor)  
**Approximation Algorithms for NP-Hard Problems**



(1999) Ausiello, Crescenzi, Gambosi, etc.  
**Complexity and Approximation: Combinatorial  
Optimization Problems and Their Approximabil-  
ity Properties**

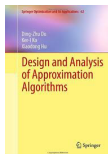
## Books (2)



(2001) Vijay V. Vazirani  
**Approximation Algorithms**



(2010) D.P. Williamson & D.B. Shmoys  
**The Design of Approximation Algorithms**



(2012) D.Z Du, K-I. Ko & X.D. Hu  
**Design and Analysis of Approximation Algorithms**

# NP Optimization Problem

A NP Optimization Problem  $P$  is a fourtuple  $(I, sol, m, goal)$  s.t.

- $I$  is the set of the instances of  $P$  and is recognizable in polynomial time.
- Given an instance  $x$  of  $I$ ,  $sol(x)$  is the set of short feasible solutions of  $x$  and  $\forall x$  and  $\forall y$  such that  $|y| \leq p(|x|)$ , it is decidable in polynomial time whether  $y \in sol(x)$ .
- Given an instance  $x$  and a feasible solution  $y$  of  $x$ ,  $m(x, y)$  is a polynomial time computable measure function providing a positive integer which is the value of  $y$ .
- $goal \in \{max, min\}$  denotes maximization or minimization.

# An Example of NP Optimization Problem

## Example: Minimum Vertex Cover

Given a graph  $G = (V, E)$ , the **Minimum Vertex Cover** problem (MVC) is to find a vertex cover of minimum size, that is, a minimum node subset  $U \subseteq V$  such that, for each edge  $(v_i, v_j) \in E$ , either  $v_i \in U$  or  $v_j \in U$ .

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## Justification $\rightarrow$ MVC is an NP Optimization Problem

- $I = \{G = (V, E) \mid G \text{ is a graph}\}$ ; *poly-time decidable*
- $\text{sol}(G) = \{U \subseteq V \mid \forall (v_i, v_j) \in E [v_i \in U \vee v_j \in U]\}$ ;  
*short feasible solution set and poly-time decidable*
- $m(G, U) = |U|$ ; *poly-time computable function*
- *goal* = min.



# NPO Class

**Definition:** (NPO Class)

The class **NPO** is the set of all NP optimization problems.

**Definition:** (Goal of NPO Problem)

The goal of an NPO problem with respect to an instance  $x$  is to find an *optimum solution*, that is, a feasible solution  $y$  such that  $m(x, y) = \text{goal}\{m(x, y') : y' \in \text{sol}(x)\}$ .

# What is Approximation Algorithm?

## Definition: (Approximation Algorithm)

Given an NP optimization problem  $P = (I, sol, m, goal)$ , an algorithm  $A$  is an approximation algorithm for  $P$  if, for any given instance  $x \in I$ , it returns an approximate solution, that is a feasible solution  $A(x) \in sol(x)$  with guaranteed quality.

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## Note:

- Guaranteed quality is the difference between approximation and heuristics.
- Approximation for PO, NPO and NP-hard Optimization.
- Decision, Optimization, and Constructive Problems.

# $r$ -Approximation

## Definition: (Approximation Ratio)

Let  $P$  be an NPO problem. Given an instance  $x$  and a feasible solution  $y$  of  $x$ , we define the performance ratio of  $y$  with respect to  $x$  as

$$R(x, y) = \max \left\{ \frac{m(x, y)}{opt(x)}, \frac{opt(x)}{m(x, y)} \right\}.$$

## Definition: ( $r$ -Approximation)

Given an optimization problem  $P$  and an approximation algorithm  $A$  for  $P$ ,  $A$  is said to be an  $r$ -approximation for  $P$  if, given any input instance  $x$  of  $P$ , the performance ratio of the approximate solution  $A(x)$  is bounded by  $r$ , say,  $R(x, A(x)) \leq r$ .

# APX Class

## Definition: (F-APX)

Given a class of functions  $F$ , an NPO problem  $P$  belongs to the class **F-APX** if an  $r$ -approximation polynomial time algorithm  $A$  for  $P$  exists, for some function  $r \in F$ .

## Example:

- $F$  is constant functions  $\rightarrow P \in \text{APX}$ .
- $F$  is  $O(\log n)$  functions  $\rightarrow P \in \log\text{-APX}$ .
- $F$  is  $O(n^k)$  functions (polynomials)  $\rightarrow p \in \text{poly-APX}$ .
- $F$  is  $O(2^{n^k})$  functions  $\rightarrow P \in \text{exp-APX}$ .

# Special Case

**Definition:** (Polynomial Time Approximation Scheme  $\rightarrow$  PTAS)

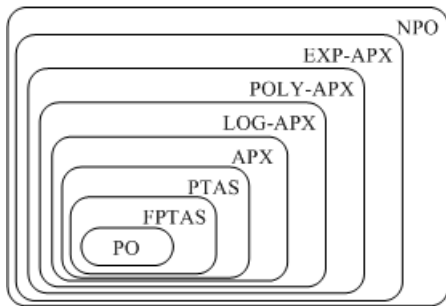
An NPO problem  $P$  belongs to the class **PTAS** if an algorithm  $A$  exists such that, for any rational value  $\epsilon > 0$ , when applied  $A$  to input  $(x, \epsilon)$ , it returns an  $(1 + \epsilon)$ -approximate solution of  $x$  in time polynomial in  $|x|$ .

**Definition:** (Fully PTAS  $\rightarrow$  FPTAS)

An NPO problem  $P$  belongs to the class **FPTAS** if an algorithm  $A$  exists such that, for any rational value  $\epsilon > 0$ , when applied  $A$  to input  $(x, \epsilon)$ , it returns a  $(1 + \epsilon)$ -approximate solution of  $x$  in time polynomial both in  $|x|$  and in  $\frac{1}{\epsilon}$ .

# Approximation Class Inclusion

If  $P \neq NP$ , then  $FPTAS \subseteq PTAS \subseteq APX \subseteq \text{Log-APX} \subseteq \text{Poly-APX} \subseteq \text{Exp-APX} \subseteq NPO$



- Constant-Factor Approximation (APX)
  - Reduce App. Ratio
  - Reduce Time Complexity
- PTAS  $((1 + \epsilon)\text{-Appx})$ 
  - Test Existence
  - Reduce Time Complexity

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# Procedure

## Given:

- An instance of the problem specifies a set of items

## Goal:

- Determine a subset of the items that satisfies the problem constraints
- Maximize or minimize the measure function

## Steps:

- Sort the items according to some criterion
- Incrementally build the solution starting from the empty set
- Consider items one at a time, and maintain a set of “selected” items
- Terminate when break the problem constraints

# Set Cover Problem

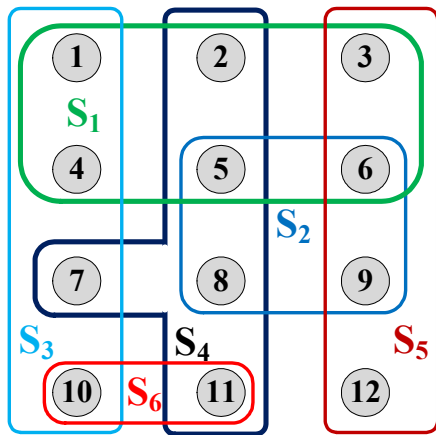
## Problem

**Instance:** Given a universe  $U = \{e_1, \dots, e_n\}$  of  $n$  elements, a collection of subsets  $\mathbf{S} = \{S_1, \dots, S_m\}$  of  $U$ , and a cost function  $c : \mathbf{S} \rightarrow \mathbb{Q}^+$ .

**Solution:** A subcollection  $\mathbf{S}' \subseteq \mathbf{S}$  that covers all elements of  $U$ .

**Measure:** Total cost of the chosen subcollection,  $\sum_{S_i \in \mathbf{S}'} c(S_i)$ .

# An Example



$$U = \{1, 2, \dots, 12\}$$

$$\mathbf{S} = \{S_1, S_2, \dots, S_6\}$$

$$S_1 = \{1, 2, 3, 4, 5, 6\}$$

$$S_2 = \{5, 6, 8, 9\}$$

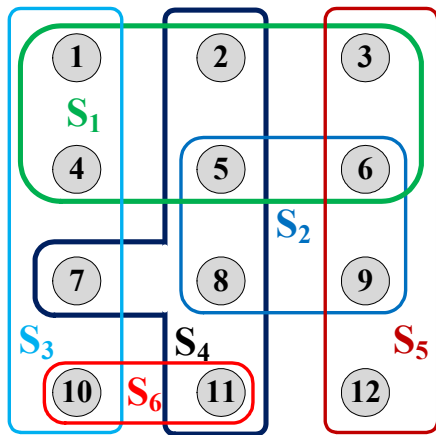
$$S_3 = \{1, 4, 7, 10\}$$

$$S_4 = \{2, 4, 7, 8, 11\}$$

$$S_5 = \{3, 6, 9, 12\}$$

$$S_6 = \{10, 11\}$$

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Optimal Solution:

$$\mathbf{S}' = \{S_3, S_4, S_5\}$$

# Greedy Algorithm

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## Algorithm 1 Greedy Set Cover

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**Input:**  $U$  with  $n$  item;  $\mathbf{S}$  with  $m$  subsets; cost function  $c(S_i)$ .

**Output:** Subset  $\mathbf{S}' \subseteq \mathbf{S}$  such that  $\bigcup_{e_i \in S_k \in \mathbf{S}'} e_i = U$ .

- 1:  $C \leftarrow \emptyset$
  - 2: **while**  $C \neq U$  **do**
  - 3:     Find the most cost-effective set  $S$ .
  - 4:      $\forall e \in S \setminus C$ , set  $price(e) = \frac{c(S)}{|S - C|}$ . Set  $C \leftarrow C \cup S$ .
  - 5: **end while**
  - 6: Output selected  $S$ .
- 

The **cost-effectiveness** of a set  $S$  is the average cost at which it covers new elements; The **price** of an element  $e$  is the average cost when  $e$  is covered.

# Time Complexity

**Theorem:** Greedy Set Cover has time complexity  $O(mn)$ .

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**Proof:**

(1). There are at most  $O(\min\{m, n\})$  iterations to select the subcollection. Within each iteration to find the minimum cost-effectiveness, it requires  $O(m)$  times;

(2). There are totally  $n$  elements, and each  $e_i$ , the price modification will perform at most  $O(m)$  times, each with linear operations. Totally the price updating procedure requires  $O(mn)$  time.

Thus the total running time is

$$O(\min\{m, n\}) \cdot O(m) + O(mn) = O(mn).$$

□

# Approximation Ratio

**Theorem:** Greedy Set Cover is an  $H_n$  factor approximation algorithm for the minimum set cover problem, where

$$H_n = 1 + \frac{1}{2} + \cdots + \frac{1}{n}. \leftarrow \text{Harmonic Number} \quad (\text{Log-APX})$$



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**Proof:** Let  $m_g(U)$  be the cost of Greedy Set Cover,  $m^*(U)$  be the cost of the optimal solution.

Number the elements of  $U$  in the order in which they were covered by the algorithm.

Let  $e_1, \dots, e_n$  be this numbering (resolving ties arbitrarily).

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**Observation:** For each  $k \in \{1, \dots, n\}$ ,  $\text{price}(e_k) \leq \frac{m^*(U)}{n - k + 1}$ .

# Proof (Continued)

Since in any iteration, the optimal solution can cover the remaining elements  $\overline{C}$  with cost  $m^*(U)$ .

Therefore, among the remaining sets, there must be one having cost-effectiveness of at most  $m^*(U)/|\overline{C}|$ .

In the iteration in which  $e_k$  was covered,  $|\overline{C}| \geq n - k + 1$ . Thus

$$\text{price}(e_k) \leq \frac{m^*(U)}{|\overline{C}|} \leq \frac{m^*(U)}{n - k + 1}.$$

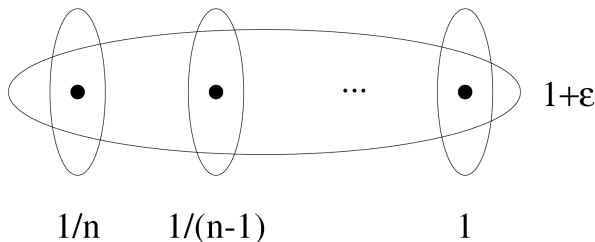
# Proof (Continued)

The total cost of the sets picked by this algorithm is equal to  $\sum_{k=1}^n \text{price}(e_k)$ . Then

$$\begin{aligned} m_g(U) &= \sum_{k=1}^n \text{price}(e_k) \\ &\leq \left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) \cdot m^*(U) \\ &= H_n \cdot m^*(U) \end{aligned}$$

□

# Tight Example



The optimal cover has a cost of  $1 + \epsilon$ . While the greedy algorithm will output a cover of cost  $\frac{1}{n} + \frac{1}{n-1} + \dots + 1 = H_n$ .

# Maximum Knapsack Problem

## Problem

**Instance:** Given finite set  $X$  of items and a positive integer  $b$ , for each  $x_i \in X$ , it has value  $p_i \in \mathbb{Z}^+$  and size  $a_i \in \mathbb{Z}^+$ .

**Solution:** A set of items  $Y \subseteq X$  such that  $\sum_{x_i \in Y} a_i \leq b$ .

**Measure:** Total value of the chosen items,  $\sum_{x_i \in Y} p_i$ .

# Greedy Algorithm

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## Algorithm 2 Greedy Knapsack

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**Input:**  $X$  with  $n$  item and  $b$ ; for each  $x_i \in X$ , value  $p_i$ , and  $a_i$ .

**Output:** Subset  $Y \subseteq X$  such that  $\sum_{x_i \in Y} a_i \leq b$ .

- 1: Sort  $X$  in non-increasing order with respect to the ratio  $\frac{p_i}{a_i}$   
    ▷ Let  $x_1, \dots, x_n$  be the sorted sequence
  - 2:  $Y = \emptyset$ ;
  - 3: **for**  $i = 1$  to  $n$  **do**
  - 4:     **if**  $b \geq a_i$  **then**
  - 5:          $Y = Y \cup \{x_i\}$ ;
  - 6:          $b = b - a_i$ ;
  - 7:     **end if**
  - 8: **end for**
  - 9: Return  $Y$
-

# Time Complexity

**Theorem:** Greedy Knapsack has time complexity  $O(n \log n)$ .



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**Proof:** Consider items in non-increasing order with respect to the profit/occupancy ratio.

(1). To sort the items, it requires  $O(n \log n)$  times;

(2). and then the complexity of the algorithm is linear in their number.

Thus the total running time is  $O(n \log n)$ . □

# Approximation Ratio

**Theorem:** The solution of Greedy Knapsack can be arbitrarily far from the optimal value.

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**Theorem:** The solution of Greedy Knapsack can be arbitrarily far from the optimal value.

**Proof:** (A Worst Case Example)

- Consider an instance  $X$  of Maximum Knapsack with  $n$  items.  $p_i = a_i = 1$  for  $i = 1, \dots, n-1$ .  $p_n = b-1$  and  $a_n = b = kn$  where  $k$  is an arbitrarily large number.
- Let  $m^*(X)$  be the size of optimal solution, and  $m_g(X)$  the size of Greedy Knapsack solution. Then,  $m^*(X) = b-1$ , while  $m_g(X) = n-1$ ,
- $$\frac{m^*(X)}{m_g(X)} > \frac{kn-1}{n-1} > k.$$



# Improvement

The poor behavior of Greedy Knapsack is due to the fact that the algorithm does not include the element with highest profit in the solution while the optimal solution contains only this element.

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## Theorem

*Given an instance  $X$  of the Maximum Knapsack problem, let  $m_H(X) = \max\{p_{\max}, m_g(X)\}$ . where  $p_{\max}$  is the maximum profit of an item in  $X$ . Then  $m_H(X)$  satisfies the following inequality:*

$$\frac{m^*(X)}{m_H(X)} < 2. \quad (\text{Constant-Factor Approximation})$$

# Proof (1)

Let  $j$  be the first index of an item in the order that cannot be included. The profit achieved so far (up to item  $j$ ) is:

$$\bar{p}_j = \sum_{i=1}^{j-1} p_i \leq m_g(X).$$

The total occupancy (size) is

$$\bar{a}_j = \sum_{i=1}^{j-1} a_i \leq b.$$

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**Observation:**  $m^*(X) < \bar{p}_j + p_j$ .

# Proof (2)

$x_i$  are ordered by  $\frac{p_i}{a_i}$ , so any exchange of any subset of the chosen items  $x_1, \dots, x_{j-1}$  with any subset of the unchosen items  $x_j, \dots, x_n$  that does not increase  $\bar{a}_j$  will not increase the overall profit.

Thus  $m^*(X)$  is bounded by  $\bar{p}_j$  plus the maximum profit from filling the remaining space.

Since  $\bar{a}_j + a_j > b$  (otherwise  $x_j$  will be selected), we obtain:

$$m^*(X) \leq \bar{p}_j + (b - \bar{a}_j) \cdot \frac{p_j}{a_j} < \bar{p}_j + p_j.$$



# Proof (3)

To complete the proof we consider two possible cases.

- If  $p_j \leq \bar{p}_j$ , then

$$m^*(X) < \bar{p}_j + p_j \leq 2\bar{p}_j \leq 2m_g(X) \leq 2m_H(X).$$

- If  $p_j > \bar{p}_j$ , then  $p_{max} > \bar{p}_j$ , and

$$m^*(X) < \bar{p}_j + p_{max} \leq 2p_{max} \leq 2m_H(X)$$

Thus Greedy Knapsack is 2-approximation. □

# Maximum Independent Set Problem

## Definition

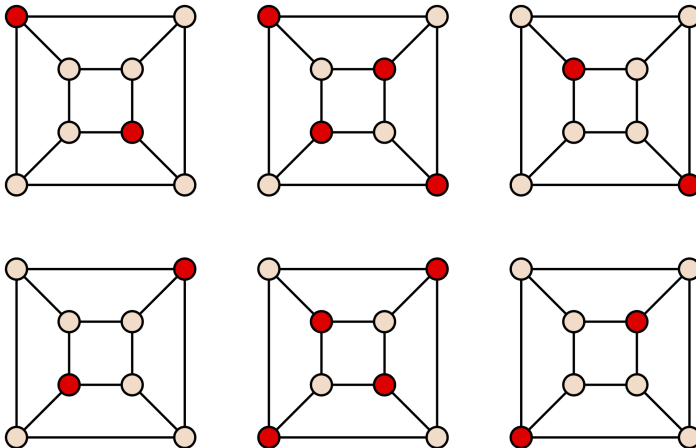
**Instance:** Given a graph  $G = (V, E)$

**Solution:** An independent set  $V' \subseteq V$  on  $G$ , such that for any  $(u, v) \in E$ , either  $u \notin V'$  or  $v \notin V'$ .

**Measure:** Cardinality of the independent set,  $|V'|$ .

# An Example

The **cube** has 6 maximal independent sets (red nodes).



# Greedy Algorithm

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## Algorithm 3 Greedy Independent Set

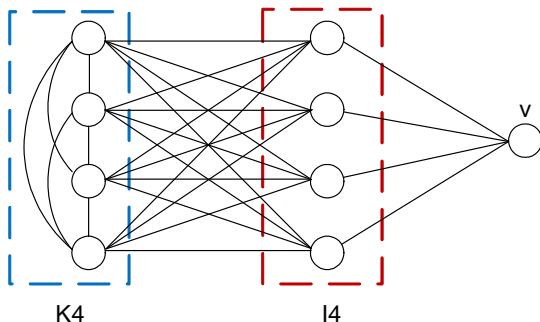
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**Input:** Graph  $G = (V, E)$ .

**Output:** Independent Node Subset  $V' \subseteq V$  in  $G$ .

- 1:  $V' = \emptyset$ ;
  - 2:  $U = V$ ;
  - 3: **while**  $U \neq \emptyset$  **do**
  - 4:      $x$  = vertex of minimum degree in the graph induced by  $U$ .
  - 5:      $V' = V' \cup \{x\}$ .
  - 6:     Eliminate  $x$  and all its neighbors from  $U$ .
  - 7: **end while**
  - 8: Return  $V'$ .
-

# Worst Case Example



Let  $K_4$  be a clique with four nodes and  $I_4$  an independent set of four nodes.  $v$  is the first to be chosen by algorithm, and the resulting solution contains this node and exactly one node of  $K_4$ . The optimal solution contains  $I_4$ . Thus  $\frac{m^*(X)}{m_g(X)} \geq \frac{n}{2}$ .

# Approximation Ratio

**Theorem:** Given a graph  $G$  with  $n$  vertices and  $m$  edges, let  $\delta = \frac{m}{n}$ . The approximation ratio of Greedy Independent Set is

$$\frac{m^*(X)}{m_g(X)} \leq \delta + 1. \quad (\text{Poly-APX})$$

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## Proof:

- Define  $V^*$  the optimal independent set for  $G$ .
- $x_i$  the vertex chosen at  $i^{\text{th}}$  iteration of Greedy Algorithm.
- $d_i$  the degree of  $x_i$ , then each time remove  $d_i + 1$  vertices.
- $k_i$  the number of vertices in  $V^*$  that are among  $d_i + 1$  vertices deleted in the  $i^{\text{th}}$  iteration.

## Proof (2)

Since algorithm stops when all vertices are eliminated,

$$\sum_{i=1}^{m_g(G)} (d_i + 1) = n.$$

$k_i$  represent distinct vertices set in  $V^*$ ,

$$\sum_{i=1}^{m_g(G)} k_i = |V^*| = m^*(G).$$

Each iteration the degree of the deleted vertices is at least  $d_i(d_i + 1)$  and an edge cannot have both its endpoints in  $V^*$ , the number of deleted edges is **at least**  $\frac{d_i(d_i+1)+k_i(k_i-1)}{2}$ , ?

$$\sum_{i=1}^{m_g(G)} \frac{d_i(d_i + 1) + k_i(k_i - 1)}{2} \leq m = \delta n.$$



# Proof (3)

Adding three inequalities together, we have

$$\begin{aligned} m_g(G) \sum_{i=1}^{m_g(G)} \left( d_i(d_i + 1) + k_i(k_i - 1) + (d_i + 1) + k_i \right) &\leq 2\delta n + n + m^*(G) \\ \implies \sum_{i=1}^{m_g(G)} ((d_i + 1)^2 + k_i^2) &\leq n(2\delta + 1) + m^*(G). \end{aligned}$$

By applying the **Cauchy-Schwarz Inequality**, the left part is minimized when  $d_i + 1 = \frac{n}{m_g(G)}$  and  $k_i = \frac{m^*(G)}{m_g(G)}$ , hence,

$$\frac{n^2 + m^*(G)^2}{m_g(G)} \leq \sum_{i=1}^{m_g(G)} ((d_i + 1)^2 + k_i^2) \leq n(2\delta + 1) + m^*(G),$$

C-S:  $\left( \sum_{i=1}^n x_i \right)^2 \leq n \sum_{i=1}^n x_i^2$ , equality holds when  $x_1 = \dots = x_n$ . (run twice here)

# Proof (4)

Thus,

$$m_g(G) \geq \frac{n^2 + m^*(G)^2}{n(2\delta + 1) + m^*(G)} = m^*(G) \frac{\frac{n^2}{m^*(G)} + m^*(G)}{n(2\delta + 1) + m^*(G)}$$

We have

$$\frac{m^*(G)}{m_g(G)} \leq \frac{2\delta + 1 + \frac{m^*(G)}{n}}{\frac{n}{m^*(G)} + \frac{m^*(G)}{n}}$$

When  $m^*(G) = n$ , the right-hand inequality is maximized,

$$\frac{m^*(G)}{m_g(G)} \leq \frac{2\delta + 1 + 1}{1 + 1} = \delta + 1.$$

Note:  $\max(m) = \frac{n(n-1)}{2}$  when  $G$  is a  $K_n$  clique, and  $\delta = \frac{n-1}{2}$ . □

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  - Maximum Independent Set
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  - Maximum Cut Problem
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# Procedure

## Given:

- An instance of the problem specifies a set of items  
 $I = \{x_1, \dots, x_n\}$

## Goal:

- Determine a suitable partition that satisfies the problem constraints
- Maximize or minimize the measure function

## Steps:

- Sort the items according to some criterion.
- Build the output partition  $P$  sequentially.
- Note that when algorithm considers item  $x_i$ , it is not allowed to modify the partition of items  $x_j$ , for  $j < i$  (only assign once).

# Maximum Cut Problem

## Problem

**Instance:** Given a graph  $G = (V, E)$ .

**Solution:** A partition of  $V$  into sets  $S$  and  $\bar{S}$ .

**Measure:** Maximize the number of edges running between  $S$  and  $\bar{S}$ .

# Sequential Algorithm

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## Algorithm 4 Sequential Maximum Cut

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**Input:**  $G = (V, E)$ ;

**Output:** Partition of  $V = S \cup \bar{S}$ .

- 1: Pick  $v_1, v_2$  from  $V$  arbitrarily. Set  $A \leftarrow \{v_1\}$ ;  $B \leftarrow \{v_2\}$
  - 2: **for**  $v \in V - \{v_1, v_2\}$  **do**
  - 3:     **if**  $d(v, A) \geq d(v, B)$  **then**
  - 4:          $B \leftarrow B \cup \{v\}$
  - 5:     **else**
  - 6:          $A \leftarrow A \cup \{v\}$
  - 7:     **end if**
  - 8: **end for**
  - 9: Return  $A, B$ .
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$d(v, A)$  is the number of edges between  $v$  and  $A$

# Approximation Ratio

**Theorem.** Greedy Sequential has approximation ratio 2.

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**Proof.** Consider each edge  $(v_i, v_j)$ . Whether it belongs to the cut is determined when  $v_i$  is fixed and at the moment when  $v_j$  is fixed. Thus we can partition the edge set by its “decision vertex”.

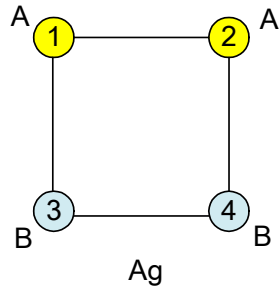
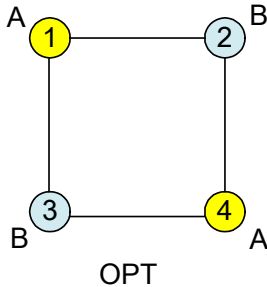
At each iteration, by the algorithm strategy at least half of edges in each partition will be assigned to the cut, and will never change again.

Thus  $|A_g| \geq \frac{|E|}{2}$ . It is easy to see that  $|OPT| \leq |E|$ . Hence

$$\frac{|OPT|}{|A_g|} \leq \frac{|E|}{|E|/2} = 2.$$



# Tight Example



# Minimum Scheduling on Identical Machines

## Problem

**Instance:** Given set of jobs  $T$ , number  $p$  of machines, length  $l_j$  for executing job  $t_j \in T$ .

**Solution:** A  $p$ -machine schedule for  $T$ , i.e., a function  $f : T \mapsto [1, \dots, p]$ .

**Measure:** Minimize the schedule's makespan, i.e.,

$$\min \left( \max_{i \in [1, \dots, p]} \sum_{t_j \in T: f(t_j)=i} l_j \right).$$

Note: This problem is NP-Hard even in the case of  $p = 2$ .

# Sequential Algorithm

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## Algorithm 5 Largest Processing Time Sequential Algorithm

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**Input:** Set  $T$  with  $n$  jobs, each has length  $l_j$ ,  $p$  machines;

**Output:** Partition  $P$  of  $T$ .

- 1: Sort  $l$  in non-increasing order w.r.t. their processing time  
     ▷ Let  $t_1, \dots, t_n$  be the obtained sequence,  $l_1 \geq \dots \geq l_n$ .
- 2:  $P = \{\{t_1\}, \emptyset, \dots, \emptyset\}$
- 3: **for**  $i = 2$  to  $n$  **do**
- 4:     Find machine  $p_j$  with minimum finish time

$$A_j(i-1) = \min_{1 \leq j \leq p} \sum_{1 \leq k \leq i-1: f(t_k)=j} l_k$$

- 5:     Append  $t_i$  into  $p_j$ .
  - 6: **end for**
  - 7: Return  $P$ .
-

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**Theorem:** Greedy Sequential has approximation ratio  $\frac{4}{3} - \frac{1}{3p}$ .

**Proof:** Let  $j$  be the job of  $T$  that is last considered by Greedy Sequential and let  $l_{min}$  be its length (the shortest one).

Consider two cases:  $l_{min} > \frac{m^*(T)}{3}$  and  $l_{min} \leq \frac{m^*(T)}{3}$ .

## Proof (2)

If  $l_{min} > \frac{m^*(T)}{3}$ , then at most two jobs may have been assigned to any machine (otherwise it will violate the definition of  $m^*(T)$ ). There are  $p$  machines in the system, so

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Let  $m_L(T)$  be the length of the Greedy Sequential solution. Next, we prove that

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Easy to see, either greedy approach or optimal solution will divide those  $2p$  jobs into  $p$  pairs.



# Proof (3)

Assume  $m_L(T)$  is the length of  $i$ th machine (obviously  $i \leq p$ , and the  $i$ th machine is the makespan). Then

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If  $l_{2p-i+1} = 0$ , then it means  $l_i$  is the minimum length single job. Thus  $m_L(T) = m^*(T) = l_i$ .

If  $l_{2p-i+1} > 0$ , then it means the  $i$ th machine has two jobs with length  $> 0$ . Assume  $m_L(T) > m^*(T)$  at this scenario.

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Consider the new matching pair on the  $i$ th machine in optimal solution. However, the pairs containing  $\{l_1, \dots, l_{i-1}\}$  must match an  $l_j$  ( $2p - i + 2 \leq j \leq 2p$ ), otherwise the new matching is greater than  $m_L(T)$ . Impossible to get one!

# Proof (4)

If  $l_{\min} \leq \frac{m^*(T)}{3}$ , let  $W = \sum_{k=1}^{|T|} l_k$ , then we have  $m^*(T) \geq \frac{W}{p}$ .

**Use Contradiction.** Assume theorem doesn't hold and let  $T$  violate the claim having the minimum number of jobs.

Since  $T$  is a minimum counter-example,  $T'$  obtained from  $T$  by removing job  $t_j$  satisfies the claim ( $m_L(T) > m_L(T')$ ). ?

Thus Greedy Sequential assigns  $t_j$  to machine  $h$  that will have the largest processing time.

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Since  $t_j$  was assigned to the least loaded machine, then the finish time of any other machine is at least  $A_h(|T|) - l_j$ . Then  $W \geq p(A_h(|T|) - l_j) + l_j$  and we obtain that

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Since  $m^*(T) \geq \frac{W}{p}$  and  $l_{\min} \leq \frac{m^*(T)}{3}$ , we have

$$m_L(T) \leq m^*(T) + \frac{p-1}{3p} m^*(T) = \left(\frac{4}{3} - \frac{1}{3p}\right) m^*(T).$$

□