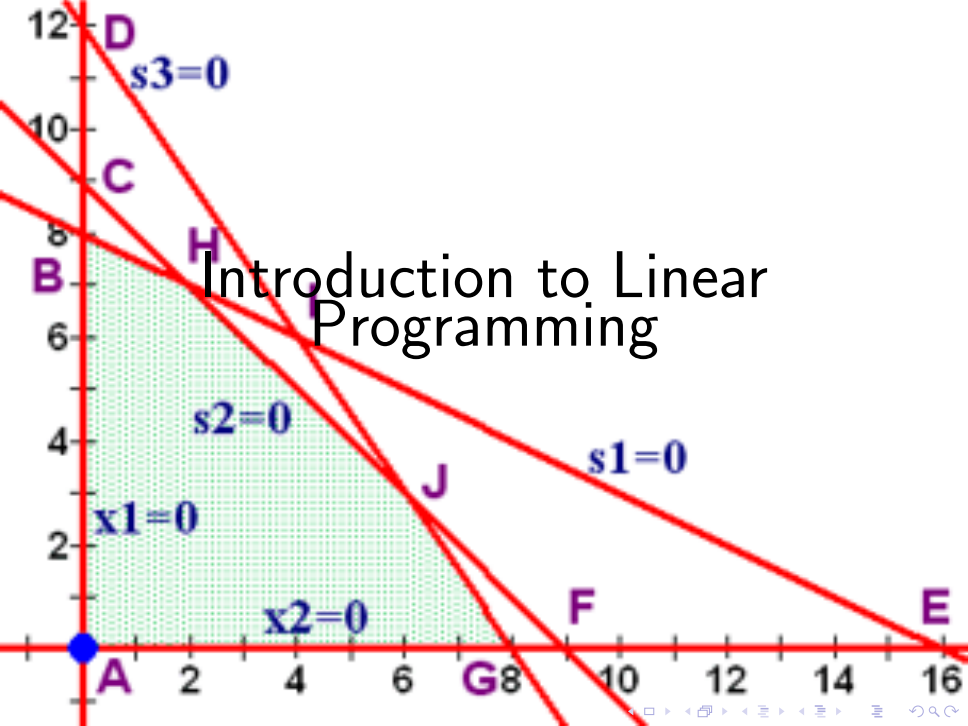


Introduction to Linear Programming



Linear Programming.

In a linear programming problem we are given a set of **variables**, an **objective function** a set of **linear constraints** and want to assign real values to the variables as to:

- ▶ satisfy the set of linear equations,
- ▶ maximize or minimize the objective function.

LP is of special interest because many combinatorial optimization problems can be reduced to LP: Max-Flow; Assignment problems; Matchings; Shortest paths; MinST; ...

Example.

A company produces 2 products P1, and P2, and wishes to maximize the profits.

Each day, the company *can produce* x_1 units of P1 and x_2 units of P2.

The company *makes a profit* of 1 for each unit of P1; and a profit of 6 for each unit of P2.

Due to supply limitations and labor constrains we have the following additional constrains: $x_1 \leq 200$, $x_2 \leq 300$ and $x_1 + x_2 \leq 400$.

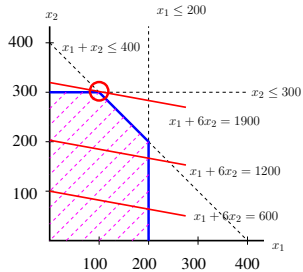
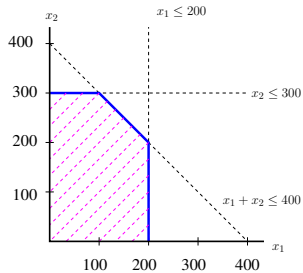
What are the best levels of production?

We format this problem as a **linear program**:

$$\begin{aligned} \text{Objective function: } & \max(x_1 + 6x_2) \\ \text{subject to the constraints: } & x_1 \leq 200 \\ & x_2 \leq 300 \\ & x_1 + x_2 \leq 400 \\ & x_1, x_2 \geq 0. \end{aligned}$$

Recall a linear equation in x_1 and x_2 defines a line in \mathbb{R}^2 . A linear inequality define a half-space.

The set of **feasibles region** of this LP are the (x_1, x_2) which in the convex polygon defined by the linear constraints.



In a linear program *the optimum is achieved at a vertex of the feasible region.*

A LP is **infeasible** if

- ▶ The constraints are so tight that there are impossible to satisfy all of them. For ex. $x \geq 2$ and $x \leq 1$,
- ▶ The constraints are so loose that the feasible region is unbounded. For ex. $\max(x_1 + x_2)$ with $x_1, x_2 \geq 0$

Higher dimensions.

The company produces products P1, P2 and P3, where each day it produces x_1 units of P1, x_2 units of P2 and x_3 units of P3. and makes a profit of 1 for each unit of P1, a profit of 6 for each unit of P2 and a profit of 13 for each unit of P3. Due to supply limitations and labor constraints we have the following additional constraints: $x_1 \leq 200$, $x_2 \leq 300$, $x_1 + x_2 + x_3 \leq 400$ and $x_2 + 3x_3 \leq 600$.

$$\max(x_1 + 6x_2 + 13x_3)$$

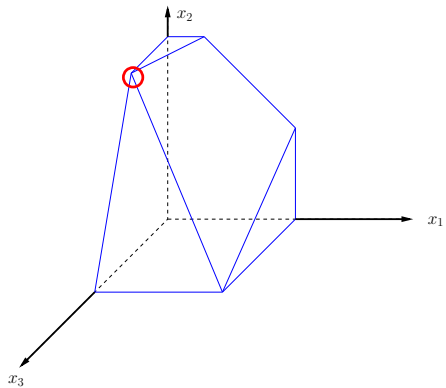
$$x_1 \leq 200$$

$$x_2 \leq 300$$

$$x_1 + x_2 + x_3 \leq 400$$

$$x_2 + 3x_3 \leq 600$$

$$x_1, x_2, x_3 \geq 0.$$



Standard form of a Linear Program.

INPUT: Given real numbers $\{c_i\}_{i=1}^n, \{a_{ji}\}_{1 \leq j \leq m \& 1 \leq i \leq n} \{b_i\}_{i=1}^n$

OUTPUT: real values for variables $\{x_i\}_{i=1}^n$

A **linear programming problem** is the problem or maximizing (minimizing) a linear function **the objective function**

$P = \sum_{i=1}^n c_i x_i$ subject to finite set of **linear constraints**

$$\max \sum_{i=1}^n c_i x_i,$$

subject to:

$$\sum_{i=1}^n a_{ji} x_i = b_j \text{ for } 1 \leq j \leq m$$

$$x_i \geq 0 \text{ for } 1 \leq i \leq n$$

A LP is in **standard form** if the following are true:

- 1.- Non-negative constraints for all variables.
- 2.- All remaining constraints are expressed as $=$ constraints.
- 3.- All $b_i \geq 0$.

Equivalent formulations of LP.

A LP has many degrees of freedom:

1. It can be a maximization or a minimization problem.
2. Its constraints could be equalities or inequalities.
3. The variables are often restricted to be non-negative, but they also could be unrestricted.

Most of the "*real life*" constraints are given as inequalities.

The main reason to convert a LP into standard form is because the **simplex algorithm** starts with a LP in standard form.

But it could be useful the flexibility to be able to change the formulation of the original LP.

Transformations among LP forms

1.- To convert inequality $\sum_{i=1}^n a_i x_i \leq b_i$ into equality: introduce a slack variable s_i to get $\sum_{i=1}^n a_i x_i + s_i = b_i$ with $s \geq 0$.

The slack variable s_i measures the amount of “non-used resource.”

Ex: $x_1 + x_2 + x_3 \leq 40 \Rightarrow x_1 + x_2 + x_3 + s_1 = 40$

So that $s_1 = 40 - (x_1 + x_2 + x_3)$

2.- To convert inequality $\sum_{i=1}^n a_i x_i \geq -b$ into equality: introduce a surplus variable and get $\sum_{i=1}^n a_i x_i - s_i = b_i$ with $s \geq 0$.

The surplus variable s_i measures the extra amount of used resource.

Ex: $-x_1 + x_2 - x_3 \geq 4 \Rightarrow -x_1 + x_2 - x_3 - s_1 = 4$

Transformations among LP forms (cont.)

3.- *To deal with an unrestricted variable x (i.e. x can be positive or negative):* introduce $x^+, x^- \geq 0$, and replace all occurrences of x by $x^+ - x^-$.

Ex: x unconstrained $\Rightarrow x = x^+ - x^-$ with $x^+ \geq 0$ and $x^- \geq 0$.

4- *To turn max. problem into min. problem:* multiply the coefficients of the objective function by -1.

Ex: $\max(10x_1 + 60x_2 + 140x_3) \Rightarrow \min(-10x_1 - 60x_2 - 140x_3)$.

Applying these transformations, we can reduce any LP into standard form, in which variables are all non-negative, the constraints are equalities, and the objective function is to be minimized.

Example:

$$\max(10x_1 + 60x_2 + 140x_3)$$

$$x_1 \leq 20$$

$$x_2 \leq 30$$

$$x_1 + x_2 + x_3 \leq 40$$

$$x_2 + 3x_3 \leq 60$$

$$x_1, x_2, x_3 \geq 0.$$

$$\min(-10x_1 - 60x_2 - 140x_3)$$

$$x_1 + s_1 = 20$$

$$x_2 + s_2 = 30$$

$$x_1 + x_2 + x_3 + s_3 = 40$$

$$x_2 + 3x_3 + s_5 = 60$$

$$x_1, x_2, x_3, s_1, s_2, s_3, s_4, s_5 \geq 0.$$

Algebraic representation of LP

Let $\vec{c} = (c_1, \dots, c_n)$ $\vec{x} = (x_1, \dots, x_n)$, $\vec{b} = (b_1, \dots, b_n)$ and A the $n \times n$ matrix of the coefficients involved in the constraints.

A L.P. can be represented using matrix and vectors:

$$\begin{array}{ll} \max \sum_{i=1}^n c_i x_i & \Rightarrow \max \sum_{i=1}^n \vec{c}^T \vec{x} \\ \text{subject to} & \text{subject to} \\ \sum_{i=1}^n c_i x_j \geq b_j, \ 1 \leq j \leq m & A\vec{x} \geq \vec{b} \\ x_i \geq 0, \ 1 \leq i \leq n & \vec{x} \geq \vec{0} \end{array}$$

Given a LP

$$\begin{aligned} \min \quad & \vec{c}^T \vec{x} \\ \text{subject to} \quad & A\vec{x} \geq \vec{b} \\ & \vec{x} \geq 0 \end{aligned}$$

Any \vec{x} that satisfies the constraints is a *feasible solution*.

A LP is *feasible* if there exists a feasible solution. Otherwise is said to be *infeasible*.

A feasible solution \vec{x}^* is an *optimal solution* if

$$\vec{c}^T \vec{x}^* = \min\{\vec{c}^T \vec{x} \mid A\vec{x} \geq \vec{b}, \vec{x} \geq \vec{0}\}$$

The Geometry of LP

Consider P :

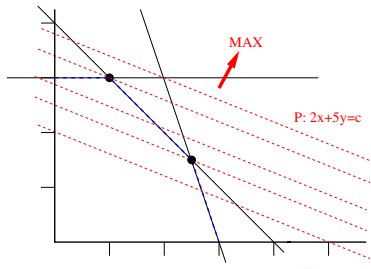
$$\max 2x+5y$$

$$3x + y \leq 9$$

$$y \leq 3$$

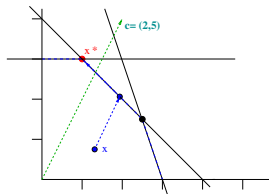
$$x + y \leq 4$$

$$x, y \geq 0$$



Theorem: If there exists an optimal solution to P , \vec{x}^* , then there exists one that is a vertex of the polytope.

Intuition of proof If \vec{x}^* is not a vertex, move in a non-decreasing direction until reach a boundary. Repeat, following the boundary.

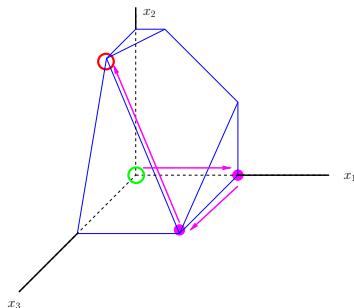
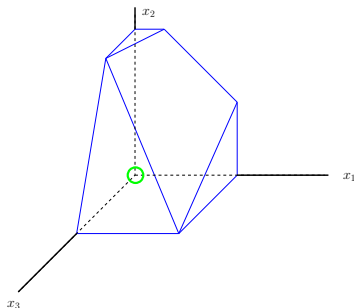


The Simplex algorithm

LP can be solved efficiently: George Dantzing (1947)



It uses **hill-climbing**: Start in a vertex of the feasible polytope and look for an adjacent vertex of better objective value. Until reaching a vertex that has no neighbor with better objective function.



Complexity of LP:

Input to LP: The number n of variables in the LP.

Simplex could be exponential on n : there exists specific input (the Klee-Minty cube) where the usual versions of the simplex algorithm may actually "cycle" in the path to the optimal. (see Ch.6 in Papadimitriou-Steiglitz, *Comb. Optimization: Algorithms and Complexity*)

In practice, the simplex algorithm is quite efficient and can find the global optimum (if certain precautions against cycling are taken).

It is known that simplex solves "typical" (random) problems in $O(n^3)$ steps.

Simplex is the main choice to solve LP, among engineers.

But some software packages use interior-points algorithms, which guarantee poly-time termination.

The Simplex algorithm: Searching the optimal can take long

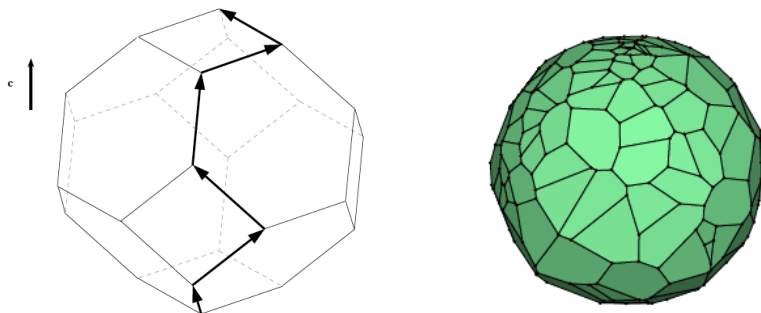


Figure: from The Nature of Computation by Moore and Mertens

LP Duality

Most important concept in LP.

Allows proofs of optimality and approximation.

LP P (PRIMAL)

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

- ▶ Want to obtain upper bounds to $OPT(P)$
- ▶ The best UB?

Take a linear combination of equations: $y^T Ax$
 $y^T Ax \leq y^T b$, because of the restrictions, for any x
we can select y so that $y^T A = c^T$, $c^T x = y^T Ax \leq y^T b$,
With the hope that the highest value could be close to
 $OPT(P)$.

The best lower bound for any x ?

$$\begin{array}{ll}\max & b^T y \\ \text{s.t.} & A^T y = c \\ & y \geq 0\end{array}$$

But as we are maximizing this is equivalent to

$$\begin{array}{ll}\max & b^T y \\ \text{s.t.} & A^T y \leq c \\ & y \geq 0\end{array} \quad \text{D (DUAL)}$$

Primal-Dual

P (PRIMAL)

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

D (DUAL)

$$\begin{array}{ll}\max & b^T y \\ \text{s.t.} & A^T y \leq c \\ & y \geq 0\end{array}$$

Primal-Dual

P (PRIMAL)

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

$$\begin{array}{ll}\max & 2x_1 + 3x_2 \\ & 4x_1 + 8x_2 \leq 12 \\ & 2x_1 + x_2 \leq 3 \\ & 3x_1 + 2x_2 \leq 4 \\ & x, y \geq 0\end{array}$$

D (DUAL)

$$\begin{array}{ll}\max & b^T y \\ \text{s.t.} & A^T y \geq c \\ & y \geq 0\end{array}$$

$$\begin{array}{ll}\min & 12y_1 + 3y_2 + 4y_3 \\ & 4y_1 + 2y_2 + 3y_3 \geq 2 \\ & 8y_1 + y_2 + 2y_3 \geq 3 \\ & y_1, y_2, y_3 \geq 0,\end{array}$$

Duality Theorem

The following theorem is proved in any course in OR, and it is a consequence of the fact that *every feasible solution to the dual D is a lower bound on the optimum value of the primal P , and vice versa.*

Theorem (LP-duality theorem)

Let $x^ = (x_1^*, \dots, x_n^*)$ be a finite optimal solution for the primal P , and let $y^* = (y_1^*, \dots, y_m^*)$ be the finite optimal for the dual D , then*

$$\sum_{j=1}^n c_j x_j^* = \sum_{i=1}^m b_i y_i^*.$$

Consequences of the P-D Theorem

If P and D are the primal and the dual of a LP, then one of the four following cases occurs:

1. Both P and D are infeasible.
2. P is unbounded and D is infeasible.
3. D is unbounded and P is infeasible.
4. Both are feasible and there exist optimal solutions x^* to P and y^* to D such that $c^T x^* = b^T y^*$.

Linear programming formulation of max-flow.

$$\max f_{sa} + f_{sb} + f_{sc}$$

$$f_{sa} + f_{ba} = f_{ad}$$

$$f_{sc} + f_{dc} = f_{ce}$$

$$f_{sb} = f_{bd} + f_{ba}$$

$$f_{ad} + f_{bd} = f_{dc} + f_{de} + f_{dt}$$

$$f_{ce} + f_{de} = f_{et}$$

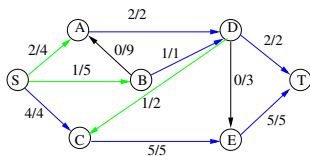
$$f_{sa} \leq 3; f_{sb} \leq 5; f_{dt} \leq 2; f_{sc} \leq 4$$

$$f_{ba} \leq 9; f_{ad} \leq 2; f_{bd} \geq 1; f_{et} \leq 5$$

$$f_{dc} \leq 1; f_{ce} \leq 5; f_{de} \geq 1$$

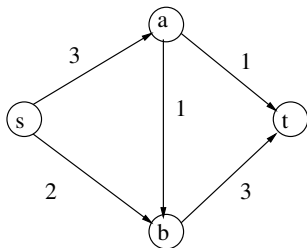
$$f_{sa}, f_{sb}, f_{sc}, f_{ba}, f_{ad}, f_{bd} \geq 0$$

$$f_{dc}, f_{ce}, f_{de}, f_{dt}, f_{et} \geq 0.$$



Example: The Max-Flow problem

The max-flow min-cut theorem is a special case of duality.



$$\max f_{sa} + f_{sb}$$

$$f_{sa} \leq 3$$

$$f_{sb} \leq 2$$

$$f_{ab} \leq 1$$

$$f_{at} \leq 1$$

$$f_{bt} \leq 3$$

$$f_{sa} - f_{ab} - f_{at} = 0$$

$$f_{sb} + f_{ab} - f_{bt} = 0$$

$$f_{sa}, f_{sb}, f_{ab}, f_{at}, f_{bt} \geq 0.$$

The **dual** of the previous LP:

$$\begin{aligned} \min \quad & 3y_{sa} + 2y_{sb} + y_{ab} + y_{at} + y_{bt} \\ & y_{sa} + u_a \geq 1 \\ & y_{sb} + u_b \geq 1 \\ & y_{ab} - u_a + u_b \geq 0 \\ & y_{at} - u_a \leq 1 \\ & y_{bt} - u_b \leq 3 \\ & y_{sa}, y_{sb}, y_{ab}, y_{at}, y_{bt}, u_a, u_b \geq 0. \end{aligned}$$

This D - LP defines the **min-cut** problem where for $x \in \{a, b\}$, $u_x = 1$ iff vertex $x \in S$, and $y_{xz} = 1$ iff $(x, z) \in \text{cut}(S, T)$.

By the LP-duality Theorem, any optimal solution to max-flow = to any optimal solution to min-cut.

Integer Linear Programming (ILP)

Consider again the Min Vertex Cover problem: Given undirected $G = (V, E)$ with $|V| = n$ and $|E| = m$, want to find $S \subseteq V$ with minimal cardinality s.t.. it covers all edges $e \in E$.

This can be expressed as a linear program of the following kind:

Let $\vec{x} \in \{0, 1\}^n$ a vector s.t. $\forall i \in V$:

$$x_i = \begin{cases} 1 & \text{if } i \in S \\ 0 & \text{otherwise} \end{cases}$$

Moreover we also ask the constrain $\forall (i, j) \in E \quad x_i + x_j \geq 1 \quad (1)$

Define the **incident matrix** A of G as the $m \times n$ matrix, where

$$A_{ij} = \begin{cases} 1 & \text{if vertex } j \text{ is an endpoint of edge } i \in E \\ 0 & \text{otherwise} \end{cases}$$

Therefore we can write (1) as: $A\vec{x} \geq \vec{1}$

Integer Linear Programming

We can express the min VC problem as:

$$\begin{aligned} \min \quad & \vec{1}^T \vec{x} \\ \text{subject to} \quad & A\vec{x} \geq \vec{1} \\ & \vec{x} \in (\mathbb{Z}^+ \cup \{0\})^m, \end{aligned}$$

where we have a new constrain, **we require the solution to be integer.**

Asking for the best possible **integral** solution for a LP is known as the **Integer Linear Programming**:

Integer Linear Programming

The ILP problem is defined:

Given $A \in \mathbb{Z}^{n \times m}$ together with $\vec{b} \in \mathbb{Z}^n$ and $\vec{c} \in \mathbb{Z}^m$, find a \vec{x} that
max (min) $\vec{c}^T \vec{x}$ subject to:

$$\begin{aligned} &\min \vec{c}^T \vec{x} \\ &\text{subject to} \\ &A\vec{x} \geq \vec{1} \\ &\vec{x} \in \mathbb{Z}^m, \end{aligned}$$

Big difference between LP and ILP:

Ellipsoidal methods put LP in the class P
but ILP is in the class NP-hard.

Solvers for LP

Due to the importance of LP and ILP as models to solve optimization problem, there is a very active research going on to design new algorithms and heuristics to improve the running time for solving LP (algorithms) IPL (heuristics).

There are a myriad of solvers packages:

- ▶ **GLPK:** <https://www.gnu.org/software/glpk/>
- ▶ **LP-SOLVE:** <http://www3.cs.stonybrook.edu/>
- ▶ **CPLEX:**
<http://ampl.com/products/solvers/solvers-we-sell/cplex/>
- ▶ **GUROBI Optimizer:**
<http://www.gurobi.com/products/gurobi-optimizer>

LP to approximate solving ILP?

- ▶ Starting from an ILP we can relax the integrality restrictions to get a LP (the relaxad version)
- ▶ We can solve the LP in polynomial time either
 - ▶ solve the LP and find a way to round the values in the optimal solution to construct a valid solution for the ILP
 - ▶ solve the LP using primal-dual to maintain a feasible solution for the iLP and improve it the as much as possible
- ▶ in the hope that the algorithm provides a good approximation rate.

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \in \{0, 1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad (x_i \in (0, 1)) \quad \text{for all } i \in V\end{array}$$

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \in \{0, 1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad (x_i \in (0, 1)) \quad \text{for all } i \in V\end{array}$$

► Why can we drop $x_i \leq 1$?

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i,j) \in E \\ & x_i \in \{0,1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i,j) \in E \\ & x_i \geq 0 \quad (x_i \in (0,1)) \quad \text{for all } i \in V\end{array}$$

- ▶ Why can we drop $x_i \leq 1$?
- ▶ Let **opt** be the size of an optimal solution of the VC instance.

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i,j) \in E \\ & x_i \in \{0,1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i,j) \in E \\ & x_i \geq 0 \quad (x_i \in (0,1)) \quad \text{for all } i \in V\end{array}$$

- ▶ Why can we drop $x_i \leq 1$?
- ▶ Let **opt** be the size of an optimal solution of the VC instance.
- ▶ Let **x^*** be an optimal solution of the LP and **$s^* = \sum_{i=1}^n x_i^*$** .

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \in \{0, 1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad (x_i \in (0, 1)) \quad \text{for all } i \in V\end{array}$$

- ▶ Why can we drop $x_i \leq 1$?
- ▶ Let opt be the size of an optimal solution of the VC instance.
- ▶ Let x^* be an optimal solution of the LP and $s^* = \sum_{i=1}^n x_i^*$.
- ▶ Is there any relationship between s^* and opt ?

Vertex cover: LP relaxation

IP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \in \{0, 1\} \quad \text{for all } i \in V\end{array}$$

LP

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad (x_i \in (0, 1)) \quad \text{for all } i \in V\end{array}$$

- ▶ Why can we drop $x_i \leq 1$?
- ▶ Let opt be the size of an optimal solution of the VC instance.
- ▶ Let x^* be an optimal solution of the LP and $s^* = \sum_{i=1}^n x_i^*$.
- ▶ Is there any relationship between s^* and opt ? $s^* \leq \text{opt}$

Vertex cover: Primal-Dual approximation

LP primal

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad \text{for all } i \in V\end{array}$$

LP dual

$$\begin{array}{ll}\max & \sum_{e \in E} z_e \\ \text{s.t.} & \sum_{e=\{i,j\} \in E} z_e \leq 1 \quad \text{for all } i \in V \\ & z_e \geq 0 \quad \text{for all } e \in E\end{array}$$

Vertex cover: Primal-Dual approximation

LP primal

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i, j) \in E \\ & x_i \geq 0 \quad \text{for all } i \in V\end{array}$$

LP dual

$$\begin{array}{ll}\max & \sum_{e \in E} z_e \\ \text{s.t.} & \sum_{e=\{i,j\} \in E} z_e \leq 1 \quad \text{for all } i \in V \\ & z_e \geq 0 \quad \text{for all } e \in E\end{array}$$

- ▶ Start with the integer infeasible primal solution $x = 0$, and the dual feasible solution $z = 0$.

Vertex cover: Primal-Dual approximation

LP primal

$$\begin{array}{ll}\min & \sum_{i=1}^n x_i \\ \text{s.t.} & x_i + x_j \geq 1 \quad \text{for all } (i,j) \in E \\ & x_i \geq 0 \quad \text{for all } i \in V\end{array}$$

LP dual

$$\begin{array}{ll}\max & \sum_{e \in E} z_e \\ \text{s.t.} & \sum_{e=\{i,j\} \in E} z_e \leq 1 \quad \text{for all } i \in V \\ & z_e \geq 0 \quad \text{for all } e \in E\end{array}$$

- ▶ Start with the integer infeasible primal solution $x = 0$, and the dual feasible solution $z = 0$.
- ▶ Repeat while some constraint in primal (i,j) is unsatisfied:

Vertex cover: Primal-Dual approximation

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- ▶ Start with the integer infeasible primal solution $x = 0$, and the dual feasible solution $z = 0$.
- ▶ Repeat while some constraint in primal (i,j) is unsatisfied:
 - ▶ Increase all (unfrozen) variables z_e incidents with i until its dual constraint becomes tight.
 - ▶ Set $x_j = 1$. Freeze all the increased variables z_e ($i \in e$). If some dual constraint becomes tight set $x_j = 1$.

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- ▶ Cost of the solution computed by alg?
At the end of the algorithm, if $z_e > 0$, z_e has been frozen. We do not know if for one (or both) endpoints the constraints got tight, but $x_i + x_j \leq 2$, for $e = (i, j)$. Therefore, we get a lower bound of 1 and an upper bound of 2. Which means that we have a 2-approximation algorithm.