

1. LP Form

Maximize

$$\sum_{all-j}^n y_j$$

Under the constraints

$$y_j \leq \sum_{i|j \in S_j} x_i, \forall j$$

$$\sum_{all-i} x_i = k$$

$$x_i \in [0, 1], \forall i$$

$$y_j \geq 0, \forall j$$

y_j indicates whether element i is covered while x_i whether set i is picked. The first constraint states that every element is counted as most the number of those sets that contains it. The second constraint specifies k as the total number of sets picked.

2. Randomized Rounding

For each x_i , round it to $x_i^* = 1$ with probability of x_i , and to $x_i^* = 0$ otherwise. Then, calculate $y_j^* = \sum_{i|j \in S_j} x_i^*$.

3. The expected value of the rounded solution computed with randomized rounding is $(1 - \frac{1}{e})$ -approximation. The probability of element i being covered is

$$Pr = 1 - \prod_{i|j \in S_j} (1 - x_i) \geq 1 - \prod_{i|j \in S_j} e^{-x_i^*} \geq 1 - \frac{1}{e}$$

Because the expected value of the rounded is the same as that of the fractional, the expected value of the overall rounded solution is

$$E[ROUND] = \sum_{all-j} (1 - \frac{1}{e}) * y_j = (1 - \frac{1}{e}) \sum_{all-j} y_j$$

where $\sum_{all-j} y_j$ is the LP objective. In addition, the optimal solution is no better than the fractional solution $\sum y_j$,

$$OPT \leq \sum_{all-j} y_j.$$

Thus,

$$E[ROUND] \geq (1 - \frac{1}{e}) OPT,$$

the expected value is at least $(1 - \frac{1}{e})$ times the optimal.