

## COMP4600 in 2014 – Assignment three

**Due:** 12:00 (at noon), Friday, Oct. 27

**Late Penalty:** 25% per day

*Put your work as an attachment of an email to [wliang@cs.anu.edu.au](mailto:wliang@cs.anu.edu.au) with the subject title COMP4600 Assignment 3.* The total marks for this assignment are 50 points, which is worth 18% of the final mark.

### Question 1 (10 points)

Solve the following linear program using SIMPLEX:

$$\begin{array}{ll}\text{minimize} & x_1 + x_2 + x_3 \\ \text{subject to} & 2x_1 + 7.5x_2 + 3x_3 \geq 10000 \\ & 20x_1 + 5x_2 + 10x_3 \geq 30000 \\ & x_1, x_2, x_3 \geq 0.\end{array}$$

### Question 2 (7 points)

Write the dual to the following linear program.

$$\begin{array}{ll}\text{maximize} & x + y \\ & 2x + y \leq 3 \\ & x + 3y \leq 5 \\ & x, y \geq 0.\end{array}$$

Find the optimal solutions to both primal and dual LPs.

### Question 3 (7 points)

Consider the following generalization of the maximum flow problem.

You are given a directed network  $G = (V, E)$  with edge capacities  $c_e$  for each edge  $e \in E$ . Instead of a single  $(s, t)$  pair, you are given multiple pairs  $(s_i, t_i)$ , where node  $s_i$  is the source and node  $t_i$  is the destination (sink) of source  $s_i$ , and each source  $s_i$  has a demand  $d_i > 0$  to be routed to its destination  $t_i$ ,  $1 \leq i \leq k$ . The goal is to find  $k$  flows  $f^{(1)}, \dots, f^{(k)}$  with the following properties.

- $f^{(i)}$  is a valid flow from  $s_i$  to  $t_i$ .
- For each edge  $e$ , the total flow  $\sum_{i=1}^k f_e^{(i)} \leq c_e$ .
- The size of each flow  $f^{(i)}$  is at most the demand  $d_i$ .
- The size of the total flow (the sum of the flows) is as large as possible.

How would you solve this problem?

**Question 4** (7 points)

The weighted set-covering problem is defined as follows. Given a set  $S = \{a_1, a_2, \dots, a_n\}$  containing  $n$  elements and there is a family  $\mathcal{F}$  of subsets of  $S$ , i.e.,  $\mathcal{F} = \{S_i \mid 1 \leq i \leq m\}$  where  $S_i \subset S$  and  $\cup_{i=1}^m S_i = S$ , associated with each subset  $S_i \in \mathcal{F}$ , there is weight  $w_i > 0$ , the weight of a cover  $\mathcal{C}$  is  $\sum_{S_i \in \mathcal{C}} w_i$  where  $\mathcal{C} \subseteq \mathcal{F}$ , the problem is to find a minimum-weight cover. Note that the set-covering problem is a special case of this general setting when  $w_i = 1$  for all  $S_i \in \mathcal{F}$ .

- How to generalize the greedy set-covering heuristic in a natural manner to provide an approximate solution for any instance of the weighted set-covering problem.
- Show the approximation ratio of the algorithm is  $H(d)$ , where  $d$  is the maximum size of any set  $S_i$ .

**Question 5** (7 points)

Given a set of  $n$  points  $V = \{v_1, v_2, \dots, v_n\}$  in a 2 dimensional plane, the weight between two points  $v_i$  and  $v_j$  is the Euclidean distance between them for all  $i$  and  $j$  with  $1 \leq i, j \leq n$ . Let OPT be the weight sum of the edges in a minimum spanning tree (MST)  $T$  of the complete graph  $K[V]$  induced by the points in  $V$ . Let  $U$  be a proper subset of  $V$  ( $U \subset V$ ) and  $C(U)$  the weight sum of the edges in a MST of the complete subgraph  $K[U]$  induced by the nodes in  $U$ . Show the cost  $C(U)$  of the MST of  $K[U]$  is at most twice the cost of the MST of  $K[V]$ , i.e.,

$$C(U) \leq 2 \cdot \text{OPT}.$$

**Question 6** (7 points)

Given a set of  $m$  machines  $M_1, M_2, \dots, M_m$  and a set of  $n$  jobs, each job  $j$  has a processing time  $t_j$ ,  $1 \leq j \leq n$ . We seek to assign each job to one of the  $m$  machines so that the work loads placed on all machines are as “balanced” as possible.

Let  $A(i)$  denote the set of jobs assigned to machine  $M_i$ . Under this assignment, machine  $M_i$  needs to work for a total time of  $T_i = \sum_{j \in A(i)} t_j$ , which is the load at machine  $M_i$ . We seek to minimize a quantity known as *the makespan*, i.e., the maximum load among all machines  $T = \max_i \{T_i \mid 1 \leq i \leq m\}$  is minimized.

The following sort-based heuristic can provide an approximate solution to the problem.

**Sort\_Balance**( $t_j$ )

```
1   for  $i = 1$  to  $m$  do
2        $T_i \leftarrow 0$ ;
3        $A(i) \leftarrow \emptyset$ ;
4   endfor;
5   Sort jobs in decreasing order of processing time  $t_j$ , assuming  $t_1 \geq t_2 \geq \dots \geq t_n$ ;
6   for  $j = 1$  to  $n$  do
7       Let  $M_i$  be a machine that achieves the minimum  $\min_k T_k$ ;
8       Assign job  $j$  to machine  $M_i$ ;
9        $A(i) \leftarrow A(i) \cup \{j\}$ ;
10       $T_i \leftarrow T_i + t_j$ ;
11  endfor
```

Show the approximation ratio of algorithm **Sort\_Balance** is  $3/2$ . *Hint: If there are more than  $m$  jobs, then  $T^* \geq 2t_{m+1}$ , where  $T^*$  is the optimal makespan.*

**Question 7** Choose **one** of the following two questions to work (5 points).

**Q8 (a)** Given an undirected bipartite graph  $G(V, E)$ , show that the cardinality of a maximal matching of  $G$  is no less than half the cardinality of the maximum matching of  $G$ . A maximal matching of  $G$  is such a matching that any further addition of edges to it will violate the edge matching constraint.

**Q8 (b)** Given an undirected, connected graph  $G = (V, E)$ , partition the nodes in  $V$  into two disjoint sets  $S_1$  and  $S_2$  such that the number of edges between the nodes in  $S_1$  and  $S_2$  is maximized. In the following, there is a simple greedy algorithm of finding such a partition for this problem.

**Local\_Search\_MAX-CUT**( $G(V, E)$ )

```

1    $(S_1, S_2) \leftarrow$  any partition of the set  $V$ ;
2   /* Let  $d_{in}(v)$  and  $d_{out}(v)$  be the degrees
      of node  $v$  in its own partition and another partition;
3   while  $\exists u \in V$  s.t.  $d_{in}(u) > d_{out}(u)$  do
4       if  $u \in S_1$  then move node  $u$  to  $S_2$ ;
6       else
7           move node  $u$  to  $S_1$ 
          endif;
      endwhile
8   Return  $(S_1, S_2)$ .

```

Show that the solution obtained  $(S_1, S_2)$  by algorithm `Local_Search_MAX-CUT` is at least  $1/2$  of the optimal.