
Algorithm 1 Online Algorithm for Non-Linear Covering Problems.

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1: Initially, set  $A^* \leftarrow \emptyset$  (where  $A^*$  is the solution set and  $\forall e \in A^* : x_e = 1$ )
2: All primal and dual variables are initially set to 0
3: During every step, for each feasible solution  $S$ ,  $z_S = \prod_{e \in S} x_e \prod_{e \notin S} (1 - x_e)$  is maintained.
4: Let  $\tau$  be the continuous timer during the execution of the algorithm.
5: for each time  $t$ , for the new primal constraint  $\sum_e a_e^t x_e \geq 1$  and dual variable  $\alpha_{A^*}^t$  do
6:   while  $\sum_{e \notin A^*} b_e^t(A^*) x_e < 1$  do                                     # Increase primal, dual variables
7:     Increase  $\tau$  with a rate of 1.
8:     Increase  $\alpha_{A^*}^t$  at rate  $1 / (\lambda \ln(1 + 2d^2/\eta))$ 
9:     for  $e \notin A^*$  such that  $b_e^t(A^*) > 0$  do
10:      if  $\beta_e < \frac{1}{\lambda} \nabla_e F(\mathbf{x})$  then  $\beta_e \leftarrow \frac{1}{\lambda} \nabla_e F(\mathbf{x})$ 
11:      Increase  $x_e$  at a rate according to the following

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$$\frac{\partial x_e}{\partial \tau} \leftarrow \frac{b_e^t(A^*) x_e}{\lambda \beta_e} + \frac{\eta}{\lambda \beta_e d} + \frac{(1 - \eta) \cdot \mathbb{1}_{\{\text{pred}(x_e)=1\}}}{\nabla_e F(\mathbf{x}) \cdot |\{e' : \text{pred}(x_{e'}) = 1, b_{e'}^t(A^*) > 0\}|}$$

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12:   end for
13:   if  $x_e = 1$  then  $A^* \leftarrow A^* \cup \{e\}$ 
14:   for  $e : e \notin A^*$  do                                                         # Decrease dual variables
15:     while  $\sum_{t'=1}^t \sum_{A: e \notin A} b_e^{t'}(A) \alpha_A^{t'} > \beta_e$  do
16:       for  $(t_e^*, A)$  such that  $b_e^{t_e^*}(A) = \max\{b_e^{t'}(A) \mid \forall A : e \notin A \text{ and } \forall t' \leq t \text{ s.t. } \alpha_A^{t'} > 0\}$  do
17:         Decrease  $\alpha_A^{t_e^*}$  continuously with a rate of  $\frac{b_e^{t_e^*}(A)}{b_e^{t_e^*}(A)} \cdot \frac{1}{\lambda \cdot \ln(1 + 2d^2/\eta)}$ 
18:       end for
19:     end while
20:   end for
21: end while
22: end for

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