Efficient Algorithms and Intractable Problems

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1 Complexity Analysis

1.1 Partial Sums

$$S_k = \sum_{n=1}^k a_n = \frac{k}{2}(a_1 + a_k)$$
 (Arithmetic Series)
$$S_k = \sum_{n=1}^k a_1(r)^n = a_1\left(\frac{1-r^k}{1-r}\right)$$
 (Geometric Series)

1.2 Asymptotic Relations

$$f = O(g) \approx f(n) \le c \cdot g(n)$$

$$f = o(g) \approx f(n) < c \cdot g(n)$$

$$f = \Omega(g) \approx f(n) \ge c \cdot g(n)$$

$$f = \omega(g) \approx f(n) > c \cdot g(n)$$

$$f = \Theta(g) \approx f(n) = c \cdot g(n)$$

Remark. $O(i^n \mid i > 1) > O(n^j) > O(\log^k n)$

Theorem 1.1 (Master Theorem). If $T(n) = aT([n/b]) + O(n^d)$ for some constants a > 0, b > 1, and $d \ge 0$, then

$$T(n) = \begin{cases} \Theta(n^d) & a < b^d \\ \Theta(n^d \log n) & a = b^d \\ \Theta(n^{\log_b a}) & a > b^d \end{cases}$$

2 Polynomial Interpolation

Given a degree n polynomial $A(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n$, the relationship between its values and coefficients can be represented by

$$\begin{bmatrix} A(x_0) \\ A(x_1) \\ \vdots \\ A(x_{n-1}) \end{bmatrix} = \begin{bmatrix} 1 & x_0 & x_0^2 & \cdots & x_0^{n-1} \\ 1 & x_1 & x_1^2 & \cdots & x_1^{n-1} \\ \vdots & \vdots & & & \\ 1 & x_{n-1} & x_{n-1}^2 & \cdots & x_{n-1}^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{bmatrix}$$
 (evaluation)

where the matrix M is a Vandermonde matrix.

2.1 Fast Fourier Transform (FFT)

Definition 2.1 (Discrete Fourier Transform Matrix). For polynomials of degree $< n \ (n$ is even; polynomials can be 0-padded), the Discrete Fourier Transform can be represented by the matrix

$$M_n(\omega) = \begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 1 & \omega & \omega^2 & \cdots & \omega^{n-1} \\ & & \vdots & & & \\ 1 & \omega^j & \omega^{2j} & \cdots & \omega^{(n-1)j} \\ & & \vdots & & & \\ 1 & \omega^{n-1} & \omega^{2(n-1)} & \cdots & \omega^{(n-1)(n-1)} \end{bmatrix}$$

where $\omega = e^{2\pi i/n}$ is the *n*th root of unity, and $M_n(\omega)$ is an unitary matrix whose columns forms the *Fourier Basis*.

Remark.
$$M_n^{-1}(\omega) = \frac{1}{n}\overline{M_n(\omega)} = \frac{1}{n}M_n(\omega^{-1})$$

Algorithm 1: Fast Fourier transform

```
Input: A coefficient vector, \vec{a} = \langle a_0, \dots, a_{n-1} \rangle and the nth root of unity, \omega.
     Output: M_n(\omega)\vec{a}
 1 Function FFT(\vec{a}, \omega):
           if \omega = 1 then
 3
                return \vec{a}
           else
 4
                 // A(x) = A_{even}(x^2) + xA_{odd}(x^2)
                \langle A_e(0), \dots, A_e(n/2-1) \rangle \leftarrow \text{FFT}(\langle a_0, a_2, \dots, a_{n-2} \rangle, \omega^2)
 \mathbf{5}
                 \langle A_o(0), \dots, A_o(n/2-1) \rangle \leftarrow \text{FFT}(\langle a_1, a_3, \dots, a_{n-1} \rangle, \omega^2)
 6
                for j := 0 to n/2 - 1 do
                   A(j) \leftarrow A_e(j) + \omega^j A_o(j)
A(j+n/2) \leftarrow A_e(j) - \omega^j A_o(j)
 8
 9
          return \langle A(0), \ldots, A(n-1) \rangle
10
```

Remark. If A is evaluated at points $\pm \omega_0, \ldots, \pm \omega_{n/2-1}$, then $A_e(x^2)$ and $A_o(x^2)$ will only need to evaluate half the amount of points due to squaring.

$$T(n) = 2T(n/2) + O(n) = O(n \log n)$$

2.2 Applications of FFT

```
Algorithm 2: Fast Polynomial Multiplication
```

```
Input: Coefficient vectors, a and b, and the nth root of unity, \omega.

Output: The coefficient vector of A(x)B(x)

1 \hat{a} \leftarrow M_n(\omega)\hat{a} (FFT)

2 \hat{b} \leftarrow M_n(\omega)\hat{b}

3 for i = 0 to n - 1 do

4 \left[\hat{c}_i \leftarrow \hat{a}_i \hat{b}_i\right]

5 return \frac{1}{n} M_n(\omega^{-1}) \hat{c} (inverse matrix)
```

Definition 2.2 (Cross-Correlation). $corr(\vec{x}, \vec{y})[k] = \sum x_i y_{i-k}$, which measures similarity.

Algorithm 3: Cross-Correlation

Input: Two signal vectors, \vec{x} and \vec{y} .

Output: $corr(\vec{x}, \vec{y})$

- 1 $X(t) \leftarrow x_{m-1} + x_{m-2}t + \dots + x_0t^{m-1}$ 2 $Y(t) \leftarrow y_0 + y_1t + \dots + y_{n-1}t^{n-1}$ 3 $Q(t) \leftarrow X(t)Y(t)$ (Fast Polynomial Multiplication)
- 4 return \vec{q}

3 Graphs

Definition 3.1 (Graph). A graph is a pair G = (V, E), typically represented by an adjacency matrix or an adjacency list.

Table 1: Graph representations.

	Space	Connectivity	getNeighbors(u)	DFS Runtime
Adjacency Matrix	$\Theta(V ^2)$	O(1)	$\Theta(V)$	$\Theta(V ^2)$
Adjacency List	$\Theta(V + E)$	$\Theta(degree(u))$	$\Theta(degree(u))$	$\Theta(V + E)$

3.1 Depth-First Search

```
Algorithm 4: Depth-first search
   Input: V, E of directed graph G.
 1 Function DFS(V, E):
      n \leftarrow |V|
       clk \leftarrow 1
 3
       visited \leftarrow boolean[n]
 4
       preorder, postorder = int[n]
 \mathbf{5}
       for v \in V do
 6
          if !visited/v| then
 7
              \mathtt{EXPLORE}(v)
 9 Function EXPLORE(v):
       visited[v] \leftarrow True
10
       preorder[v] \leftarrow clk++
11
       for (v, w) \in E do
12
          if !visited/w| then
13
              \mathtt{EXPLORE}(w)
14
     postorder[v] \leftarrow clk++
   /* Preorder-postorder intervals are either nested or disjoint.
                                                                                         */
   /* postorder[u] \leq postorder[v] iff(u,v) is a back edge.
                                                                                         */
   /* G contains a cycle iff it contains a back edge.
                                                                                         */
```

3.1.1 Applications of DFS

Algorithm 5: Topological sort.

Input: A directed cyclic graph G.

Output: An ordered list of V such that u_i comes before v_i for all $(u_i, v_i) \in E$ (i.e., ordered by decreasing dependency).

- 1 $post \leftarrow DFS$ -visited vertexes ordered by postorder visits
- 2 return reverse(post)

Definition 3.2 (Strongly Connected Component). A SCC is a maximal partition of a directed graph in which every vertex is reachable from every other vertex.

u is in sink SCC of graph $G \Leftrightarrow u$ is in source SCC of reverse graph $G \Leftrightarrow u$ is in source SCC if highest postorder number.

3.2 Single-Source Shortest Path

```
Algorithm 6: Single-Source Shortest Path

Input: A directed graph G and a start vertex S.

Output: Two arrays prev[|V|] (shortest-path predecessor) and dist[|V|] (shortest-path distance).

1 Function BFS(G, S):

| /* Must have uniform edge weights. O(|V| + |E|) runtime. */

2 Function Dijkstra (G, S):

| /* Must have positive edge weights. O(|V| \log |V| + |E|) runtime if implemented using Fibonacci heap. */

3 Function Bellman-Ford (G, S):

| /* Can have aribitrary edge weights. */
```

3.3 Minimum Spanning Tree

```
Algorithm 7: Minimum spanning tree.

Input: A graph G and a starting vertex v.

Output: The minimum spanning tree T of G.

/* Use the cut property.

*/

Function Prim(G, v):

/* Sequentially adds the closest neighbbor of the running set.

O(|E| + \log |V|) runtime if implemented using Fibonacci heap.

*/

Function Kruskal(G, v):

/* Sequentially adds the shortest edge that does not create a cycle. O(|E| \log |V|) runtime if implemented using Union-Find data structure.

*/
```

4 Greedy Algorithm

Definition 4.1 (Greedy Algorithm). A greedy algorithm is one that builds the solution iteratively using a sequence of local choices.

Algorithm 8: Example greedy algorithms.

1 Function SCHEDULING:

/* Find the maximum set of jobs that can be completed within time by iteratively select the next job to have the smallest end time without conflicting existing schedule. $O(n\log n)$ runtime if sorting the collection of jobs first.

2 Function HUFFMAN:

/* Find a prefix tree for prefix-free Huffman coding by iteratively combine the two least frequent elements of the alphabet and retrieve the order of the prefix tree accordingly. $O(n\log n)$ runtime if implemented with min-heap.

Input: A set of partitions $S = \{S_1, \ldots, S_m\}$ that covers the universe $\{1, \ldots, n\}$. **Output:** The indices of the smallest sub-collection of S that covers the universe.

3 Function SET-COVER:

```
/* Greedy search yields sub-optimal but competitive solution to
           the set-cover problem. If the optimal solution uses k sets,
           then the greedy solution uses at most k \ln n sets.
       A \leftarrow \{1, \ldots, n\}
4
       B \leftarrow \emptyset
5
       while |A| > 0 do
6
           let i \in [m] \setminus B be s.t. |A \cap S_i| is maximum
 7
           A \leftarrow A \setminus S_i
 8
           B \leftarrow B \cup i
       return B
10
```

5 Union-Find

Definition 5.1 (Amortized Analysis). Suppose a data structure supports k operations. Then the amortized cost of each operation is t_i if for any sequence of operations with N_i of O_i operations, the total time is at most $\sum_{i=1}^k t_i N_i$.

```
Algorithm 9: Union-find (disjoint forest implementation).
   /* O((m+n)\log^* n) runtime.
 1 parent[1, \ldots, n]
 2 rank[1,...,n] // rank is defined as the height if no path compression
 3 Function MAKE-SET(x):
       parent[x] \leftarrow x
     rank[x] \leftarrow 0
 6 Function FIND(x):
       if x = parent[x] then
         return x
 8
       parent[x] \leftarrow \texttt{FIND}(parent[x]) \text{ // path compression}
 9
       return parent[x]
11 Function UNION(x, y):
       x \leftarrow \text{FIND}(x)
       y \leftarrow \text{FIND}(y)
13
       if x = y then
14
        return // no work needed
       if rank[x] > rank[y] then
16
        | swap x and y
17
       parent[x] \leftarrow y \text{ if } rank[x] = rank[y] \text{ then}
18
         rank[y] \leftarrow rank[y] + 1
19
```

Remark. Union-Find Invariants:

- a tree rooted at x has $\geq 2^{r[x]}$ items;
- $(\forall x)$, if x is not a root, r[p[x]] > r[x];
- the number of items of exactly rank k is $\leq \frac{n}{2^k}$.

6 Dynamic Programming

Definition 6.1 (Top-Down DP/Memoization). Recursion + look-up table

Definition 6.2 (Bottom-Up DP). Fill up the look-up table iteratively instead of recursively *Remark*. Bottom-up DP sometimes have better memory

6.1 Bellman-Ford

Definition 6.3 (Bellman-Ford). An algorithm for finding the SSSP on a directed graph with potentially negative weights. The algorithm defines a function f(t, k) := the length of the shortest path from s to t using $\leq k$ edges, and wishes to solve for f(t, n-1). The recurrence relation of the algorithm is

$$f(t,k) = \begin{cases} \infty & k = 0, t \neq s \\ 0 & k = 0, t = s \end{cases}$$

$$\min \begin{cases} f(t,k-1) & else \end{cases}$$

Remark. Negative cycle detection: \exists negative cycle $\Leftrightarrow \exists v, f(v, n) < f(v, n-1)$

Algorithm 10: Bellman-Ford

Input: G, s.

1 initialize $T[1,\ldots,n]$ to all ∞

2 $T[s] \leftarrow 0$

3 for k = 1 *to* n - 1 **do**

foreach
$$(u, v) \in E$$
 do
$$T[v] \leftarrow \min \begin{cases} T[v] \\ w(u, v) + T(u) \end{cases}$$

 $_{\mathbf{6}}$ return T

• Memory: O(n) with bottom-up

• Runtime: $O(n^2 + mn)$

6.2 Floyd-Warshall

Definition 6.4 (Floyd-Warshall). An algorithm for finding the all pairs shortest path (APSP) on a directed graph. Assume the graph is complete (pretend $w(e) = \infty$ for all

 $e \notin E$), the algorithm defines a function f(i, j, k) := the length of the shortest path from i to j when all intermediate vertices in the path must be in $\{1, \ldots, k\}$. The recurrence relation is

$$f(i,j,k) = \begin{cases} w(i,j) & k = 0, i \neq j \\ 0 & k = 0, i = j \\ \min \begin{cases} f(i,j,k-1) \\ f(i,k,k-1) + f(k,j,k-1) \end{cases} & else \end{cases}$$

Algorithm 11: Floyd-Warshall

```
Input: G
```

1 initialize $T[1 \dots n][1 \dots n]$ such that $T[i][j] \leftarrow w(i,j)$ for all i,j

2 for
$$k = 1$$
 to n do

 $_{\mathbf{6}}$ return T

• Memory: $O(n^2)$

• Runtime: $O(n^3)$

6.3 Longest Increasing Subsection

Definition 6.5 (LIS). Define f(last, i) := length of the LIS of <math>A[i ... n] such that all values used are > A[last]. The recurrence relation is

$$f(last, i) = \begin{cases} 0 & i = n+1 \\ f(last, i+1) & A[i] \le A[last] \\ \max \begin{cases} f(last, i+1) \\ f(i, i+1) + 1 \end{cases} \end{cases}$$

• Memory: O(n)

• Runtime: $O(n^2)$

6.4 Knapsack

Definition 6.6 (Knapsack). Given an array A[1...n] of items, each being a (weight, value) pair. Given a knapsack that can hold $\leq W$ weight, find the maximum value containable in the knapsack. The algorithm for solving this problem defines a function $f(i,C) := \max \text{ maximum value we can pack among } A[i...n]$ with capacity C. The recurrence relation is

$$f(i,C) = \begin{cases} 0 & i = n+1 \\ f(i+1,C) & w[i] > C \\ \max \begin{cases} f(i+1,C) & else \end{cases} \end{cases}$$

• Memory: O(W)

• Runtime: O(nW) *pseudopolynomial

6.5 Traveling Salesman Problem

Definition 6.7 (Traveling Salesman Problem). Given n locations with distances D[i][j]. The traveling salesman wishes to visit all locations, starting at 1, while minimizing total travel distance. The DP algorithm defines a function f(i, S) := minimum traveling distance to visit all locations in S when starting at 1. The recurrence relation is

$$f(i,S) = \begin{cases} 0 & S \neq \emptyset \\ \min_{x \in S} \left(D[i][x] + f\left(x, S \setminus \{x\}\right) \right) & else \end{cases}$$

• Memory: $O(\sqrt{n} \cdot 2^n)$

• Runtime: $O(n^2 \cdot 2^n)$

6.6 Matrix Chain Multiplication

Definition 6.8 (Matrix Chain Multiplication). Given s_1, \ldots, s_{n+1} such that A_i is a $s_i \times s_{i+1}$ matrix, and we want to find the minimum number of flops to compute $A_1 \times \cdots \times A_n$. The DP algorithm defines a function $f(i,j) := \text{minimum number of flops to compute } A_i \times \cdots \times A_j$. The recurrence relation is

$$f(i,j) = \begin{cases} 0 & i = j \\ \min_{i \le k \le j} (f(i,k) + f(k+1,j) + s_i s_{j+i} s_{k+1}) & else \end{cases}$$

• Memory: $O(n^2)$

• Runtime: $O(n^3)$

7 Linear Programming

Definition 7.1 (Linear Programming). Linear programming (LP) describes a broad class of optimization tasks in which both the constraints and the optimization criterion are linear functions. The optimum of a linear program is achieved at a vertex of the convex feasible region.

Remark. A linear program does not have an optimum *iff* its feasible region is infeasible and/or unbounded.

Definition 7.2 (Simplex Method). A standard greedy algorithm for solving LP by hill-climbing on vertices of the feasible region.

Remark. Solves real-life LP in polynomial time.

7.1 LP Conversion

- 1. (Maximization \leftrightarrow minimization) multiply the coefficients of the objective function by -1
- 2. (Inequality \rightarrow equality) $ax \leq b \rightarrow ax + s = b \mid s \geq 0$
- 3. (Equality \rightarrow Inequality) $ax = b \rightarrow ax \le b \land ax \ge b$
- 4. (Signed \leftrightarrow unsigned) $x \leftrightarrow x^+ x^- \mid x^+, x^- \ge 0$

7.2 Duality

Theorem 7.1 (Duality theorem). If a linear program has a bounded optimum, then so does its dual, and the two optimum values coincide (strong duality; weak duality states that primal opt. \leq dual opt.).

Primal LP:

$$\begin{array}{ll}
\max c^{\mathsf{T}} x & \min y^{\mathsf{T}} b \\
Ax \le b & y^{\mathsf{T}} A \ge c^{\mathsf{T}} \\
b \ge 0 & y \ge 0
\end{array}$$

Remark. Dual/Primal unbounded \implies Primal/Dual unfeasible.

7.3 Network Flow

Definition 7.3 (Flow). Given a directed graph G = (V, E) with capacities $c_e > 0$ on all edges. The flow f from source s to sink t satisfies the constraints:

1. For all $e \in E$,

$$0 \le f_e \le c_e$$

2. For all $e \in E \setminus \{s, t\}$,

$$\sum_{(w,u)\in E} f_{wu} = \sum_{(u,z)\in E} f_{uz} \quad \text{(conservation of flow)}$$

Remark. By the conservation principle,

$$\operatorname{size}(f) = \sum_{(s,u)\in E} f_{su}$$

Algorithm 12: Ford-Fulkerson

```
// Simplex algorithm for solving max-flow problem. Pseudopolynomial time complexity; O(|E|F)

Input: G = (V, E), s, t

Output: f

// G_f := residual graph (also contains back-edges)

1 while \exists an augmenting path in G_f do

2 | Find an arbitrary augmenting path P from s to t

3 | Augment flow f along P

4 | Update G_f
```

Theorem 7.2 (Max-flow Min-cut Theorem). The size of the maximum flow in a network equals the capacity of the smallest (s,t)-cut (L,R) (total capacity of the edges crossing the cut)

Remark. L contains all reachable vertices from s in the final residual G^f and R contains all remaining vertices.

7.4 Zero-Sum Game

Theorem 7.3 (Min-Max Theorem). For zero-sum games, there exists an equilibrium such that

$$\max_{x} \min_{y} \sum_{i,j} G_{i,j} x_i y_j = \min_{y} \max_{x} \sum_{i,j} G_{i,j} x_i y_j$$

Remark. To convert game strategies to LP:

•
$$\max_{x} \min_{y} \sum_{i,j} G_{i,j} x_i y_j \implies$$

$$\max z$$

$$\forall y, \sum_{i,j} G_{i,j} x_i y_j \ge z$$

$$\sum_i x_i = 1$$

$$\forall i, x_i \ge 0$$

•
$$\min_{y} \max_{x} \sum_{i,j} G_{i,j} x_i y_j \implies$$

$$\min w$$

$$\forall x, \sum_{i,j} G_{i,j} x_i y_j \leq w$$

$$\sum_j y_j = 1$$

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

It is apparent that the two LPs are dual; therefore, the equilibrium can be found in polynomial time via LP.

8 Multiplicative Weight Updates

Definition 8.1 (Online Decision Making). A problem where one chooses to follow expert $i^{(t)}$ out of n experts on day $t \in \{1, ..., T\}$, who incurs a loss of $l_i^{(t)}$ on day t $(\forall i, t, l_i^{(t)})$ is bounded by [0, 1]; range can be normalized), with the goal of minimizing the total loss

$$L := \sum_{t=1}^{T} l_i^{(t)}$$

Realistically, the problem aims to minimize the regret

$$R := L - L^*$$
 $\left(L^* := \min_{i \in [n]} \sum_{t=1}^{T} l_i^{(t)}\right)$

Remark. It would be trivial to define the offline optimum L^* as $\sum_{t=1}^T \min_{i \in [n]} l_i^{(t)}$ in minimizing regret.

8.1 Hedge/MWU

Algorithm 13: Hedge/MWU

/* Defined expected loss on day t to be $L_t := \left\langle x^{(t)}, l^{(t)}
ight
angle$ and the total loss to be $L := \sum_{t=1}^T L_t$, where $x^{(t)}$ is the probability distribution of choosing any expert on day t.

Input: $\epsilon \in [0, \frac{1}{2}].$

$$\mathbf{1} \ \forall i \in [n], w_i^{(1)} \leftarrow 1$$

$$\mathbf{2} \ x_i^{(t)} \leftarrow \frac{w_i^{(t)}}{W^{(t)}} \ / / \left(W^{(t)} := \sum_{j=1}^n w_j^{(t)} \right)$$

$$\mathbf{3} \ w_i^{(t+1)} \leftarrow w_i^{(t)} (1 - \epsilon)^{l_i^{(t)}}$$

Lemma 8.1. $W^{(T+1)} \ge (1 - \epsilon)^{L^*}$

Proof.

$$W^{(T+1)} \ge w_{i^*}^{(T+1)}$$

$$= \prod_{t+1}^{T} (1 - \epsilon)^{l_{i^*}^{(t)}}$$

$$= (1 - \epsilon)^{L^*}$$

Lemma 8.2. $W^{(T+1)} \leq n \cdot \prod_{t=1}^{T} (1 - \epsilon \cdot L_t)$

Proof. TODO □

Theorem 8.3. $Hedge(\epsilon)$ $achieves <math>\mathbb{E}[R] \leq \epsilon \cdot T + \frac{\ln n}{\epsilon} \ (or \ \mathbb{E}[R] \leq 2\sqrt{T \ln n} \ if \ \epsilon = \sqrt{\frac{\ln n}{T}}).$ Proof.

$$(1 - \epsilon)^{L^*} \le n \cdot \prod_{t=1}^{T} (1 - \epsilon \cdot L_t)$$

$$\implies L^* \ln(1 - \epsilon) \le \ln n + \sum_{t=1}^{n} \ln(1 - \epsilon \cdot L_t)$$

$$\implies L^*(-\epsilon - \epsilon^2) \le \ln n - \epsilon \sum_{t=1}^{T} L_t$$

$$\implies \sum_{t=1}^{T} L_t - L^* \le \frac{\ln n}{\epsilon} + \epsilon \cdot L^*$$

$$\implies \mathbb{E}[R] \le \epsilon \cdot T + \frac{\ln n}{\epsilon}$$

Remark. $\forall z \in [0, \frac{1}{2}], -z - z^2 \le \ln(1-z) \le -z$