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Let e_i be the edge we choose in the ith iteration during the greedy algorithm. Now look at the algorithm at the ith iteration, when $i \leq n-1$. At the beginning of the ith iteration, we have already visited i node, thus there are n-i edges to choose. We choose e_i because it has the minimal weight among this n-i-1 edges. Since the weight of the edges are assigned uniformly and independently from the interval [0, 1],

$$Pr(\mathbf{e}_i = x) = Pr(\text{other n-i-1 edges has weight greater than x})$$

$$= (1-x)^{n-i-1}$$
Thus, for $i \le n-1$,
$$E[w(e_i)] = \int_0^1 x(1-x)^{n-i-1}$$

$$= \frac{1}{(n-i-1)^2+3(n-i-1)+2}$$

$$= \frac{1}{n-i} - \frac{1}{n-i+1}$$
At the last iteration, we have to choose the edge back to the first node.

The weight of the the edge is random, thus $E[w(e_n)] = \frac{1}{2}$

Therefore , the expected weight of the whole Hamiltonian path is $E[path] = E[\sum_{i=1}^{n} w(e_i)]$

$$E[path] = E[\sum_{i=1}^{n} w(e_i)]$$

$$= \sum_{i=1}^{n} E[w(e_i)]$$

$$= \sum_{i=1}^{n-1} \frac{1}{n-i} - \frac{1}{n-i+1} + \frac{1}{2}$$

$$= \frac{3}{2} - \frac{1}{n}$$