$\begin{array}{c} {\rm Homework} \ 2 \\ {\rm Algorithm \ Design \ 2018-19 \ - \ Sapienza} \end{array}$

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1 Michele's birthday

2 Valerio and Set Cover

Notation: A is the set of required skills; S is the set of all the people available, each one is represented as a set of skills $Sj \subseteq A$; n = |A|. We can express the Set Cover with Redundancies problem using the following ILP formulation:

$$\begin{aligned} \min \sum_{S_j \in S} cS_j \cdot x_j \\ \sum_{S_j \mid A_i \in S_j} x_j &\geq 3, & \forall A_i \in A \\ x_j &\in \{0,1\}, & \forall S_j \in S \end{aligned}$$

In order to build a randomized approximation consider the associated LP problem where $x_j^* \in [0, 1]$. The LP solution is a vector x^* of real values. For each set $S_j \in S$, pick S_j with probability x^*j , the entry corresponding to S_j in x^* . Let C be the collection of sets picked. The expected cost of C is

$$E[c(C)] = \sum_{S_j \in S} Pr[S_j \text{ is picked}] \cdot c(S_j) = \sum_{S_j \in S} x_j^* \cdot c(S_j) = OPT_f.$$

Next, let us compute the probability that a skill $a \in U$ is covered at least 3 times by C. Suppose that a occurs in $k \geq 3$ (otherwise the problem has no solution) sets of S. Let the probabilities associated with these sets be $p_1, ..., p_k$. Since a is fractionally covered in the optimal solution, $\sum_{i=1}^k p_i \geq 3$. Using elementary calculus, it is easy to show that under this condition, the probability that a is covered by C is minimized when each of the p_i is $\frac{3}{k}$. Thus,

$$Pr[a \text{ is covered}] \ge 1 - \sum_{i=0}^{2} \binom{k}{i} (1 - \frac{3}{k})^{k-i} = 1 - (1 - \frac{3}{k})^k + 3 \cdot (1 - \frac{3}{k})^{k-1} + \frac{17}{2} \cdot (1 - \frac{3}{k})^{k-2}$$

and we can bound this:

$$Pr[a \text{ is covered}] \ge e^{-\frac{5}{6}}$$

To get a complete set cover with the redundancies, independently pick $\frac{6}{5}d\log n$ such subcollections, and compute their union, say C', where d is a constant such that: $(e^{-\frac{5}{6}})^{\frac{6}{5}d\log n} \leq \frac{1}{4n}$. Clearly we have that:

$$Pr[a \text{ is not covered}] \le \frac{1}{4n}$$

Summing up all a:

$$Pr[C' \text{ is not a valid solution}] \leq n \cdot \frac{1}{4n} = \frac{1}{4}$$

Clearly

$$E[c(C')] \le \frac{6}{5} \cdot OPT_f \cdot d \log n$$

For Markov we have that:

$$Pr[c(C')] \ge OPT_f \cdot 4 \cdot \frac{6}{5} \log n \le \frac{1}{4}$$

This implies that:

$$\Pr[C' \text{ is valid and has cost } \leq OPT_f \cdot 4 \cdot \frac{6}{5}] \geq \frac{1}{2}$$

3 The "k min-cut" problem

Let F^* be an optimal solution for the problem and let F_i^* be the isolating cut in the optimal solution for s_i . Since F_i is a minimum cut for s_i ,

$$\sum_{e \in F_i} c_e \le \sum_{e \in F_i^*} c_e$$

The cost of our solution is at most

$$\sum_{i=1}^k \sum_{e \in F_i} c_e \le \sum_{i=1}^k \sum_{e \in F_i^*} c_e$$

Since each edge in an optimal solution F* can be present in at most 2 different F_i^* , we have that our solution is bounded by:

$$\sum_{i=1}^{k} \sum_{e \in F_i} c_e \le \sum_{i=1}^{k} \sum_{e \in F_i^*} c_e \le 2 \cdot \sum_{e \in F_i^*} c_e \le 2 \cdot OPT$$

and this shows the 2-approximation.

4 Cristina and DNA

5 Comet and Dasher

The problem can be formalized with the following payouts matrix:

	T_C, T_D	T_C, H_D	H_C, T_D	H_C,H_D
Comet	2	-2	-1	4
Dasher	-2	2	1	-4

Let's now define:

- $h_X = Pr(\text{Head})$ for player X
- $t_X = Pr(Tail)$ for player X

We can easily find that:

- $Pr(T_C, T_D) = t_C \cdot t_D$
- $Pr(T_C, H_D) = t_C \cdot h_D$
- $Pr(H_C, T_D) = h_C \cdot t_D$
- $Pr(H_C, H_D) = h_C \cdot h_D$

To guarantee that the game is fair, the expected value of Comet must be equal to the one of Dasher:

$$-2t_{c}t_{D}-t_{C}h_{D}+2h_{C}t_{D}+4h_{C}h_{D}=2t_{c}t_{D}t_{C}h_{D}+-2h_{C}t_{D}+-4h_{C}h_{D}$$

with $t_C + t_D = 1$ and $h_C + h_D = 1$ since they are probability functions. Resolving the system we obtain

$$9h_C h_D - 3h_C - 4h_D + 2 = 0$$

There are infinite solutions: simple solutions are

- $t_C = 1, h_C = 0, t_D = h_D = 0.5$
- $t_D = 1, h_D = 0, h_C = \frac{2}{3}, t_C = \frac{1}{3}$

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Let $P_n = Pr(Home|start = n)$ be the probability Giorgio goes back to home starting from position n and let q = 1 - p the probability to make a step towards home. Let N be the distance from home (Giorgio starts at 0).

$$P_n = \begin{cases} 0, & \text{if } n = -1\\ p \cdot P_{n-1} + q \cdot P_{n+1}, & \text{if } 0 \le n < N\\ 1, & \text{if } n = N \end{cases}$$

We can rewrite P_n in this way: $P_n = p \cdot P_n + q \cdot P_n = p \cdot P_{n-1} + q \cdot P_{n+1}$

 $\Rightarrow P_{n+1} - P_n = \frac{p}{q} \cdot (P_n - P_{n-1}).$ In particular $P_1 - P_0 = \frac{p}{q} \cdot P_0$; moreover $P_2 - P_1 = (\frac{p}{q})^2 \cdot P_0$. In general we have: $P_{n+1} - P_0 = \sum_{k=0}^{n} (P_{k+1} - P_k) = \sum_{k=0}^{n} ((\frac{p}{q})^{k+1} \cdot P_0) = \sum_{k=1}^{n+1} ((\frac{p}{q})^k \cdot P_0)$ $\Rightarrow P_{n+1} = P_0 + \sum_{k=1}^{n+1} ((\frac{p}{q})^k \cdot P_0) = P_0 \sum_{k=0}^{n+1} (\frac{p}{q})^k$

$$P_{n+1} = \begin{cases} P_0(n+2), & \text{if } p = q = 0.5\\ P_0(\frac{1 - (\frac{p}{q})^{n+2}}{1 - \frac{p}{q}}), & \text{if } p \neq q \end{cases}$$

For n = N - 1:

$$1 = P_N = \begin{cases} P_0(N+1), & \text{if } p = q = 0.5\\ P_0(\frac{1 - (\frac{p}{q})^{N+1}}{1 - \frac{p}{q}}), & \text{if } p \neq q \end{cases}$$

$$P_0 = \begin{cases} \frac{1}{N+1}, & \text{if } p = q = 0.5\\ \frac{1-\frac{p}{q}}{1-(\frac{p}{q})^{N+1}}, & \text{if } p \neq q \end{cases}$$

The probability to go to hospital starting from 0 is:

$$Pr(Hospital|start = 0) = 1 - \lim_{N \to +\infty} P_0 = \begin{cases} 1, & \text{if } p \ge q \\ \frac{p}{q}, & \text{if } p < q \end{cases}$$

For $p \geq q$, Giorgio always goes (probability = 1) to hospital, instead for $0 \le p \le \frac{1}{3}$, Giorgio goes to hospital with probability less than 0.5 (easily obtained by solving the inequality above!)

References