References and basics
Approximation algorithms
Greedy
Local Search
Scaling
Combinatorial algorithms

Algorithms for approximation, parameterization, and data streams

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We will cover

- Optimization/decision/on-line problems
- Approximation and Parameterized complexity
 - Definition
 - Examples
- Some techniques for the design of approximation algorithms
- Linear Programming and approximation
- Some techniques for the design of FPT algorithms
- Some algorithms for data streams

Not necesarily in this order.

References: Parameterization

(S. = Springer)

- Downey and Fellows, Parameterized Complexity, S. 1999
- Flum and Grohe, Parameterized Complexity Theory, S. 2006.
- Niedermeier, Invitation to Fixed-Parameter Algorithms, Oxford University Press, 2006.
- Cygan, Fomin, Kowalik, Parameterized Algorithms. S. 2015

References: Data Streaming

- Aggarwal, Ed. Data Streams: Models and Algorithms. S. 2007
- Chakrabarti, CS49: Data Stream Algorithms Lecture Notes, Dartmouth College. 2014
- Demetrescu, Finocchi Data Streams: Models and Algorithms in Handbook of Applied Algorithms: Solving Scientific, Engineering and Practical Problems, John Wiley & Sons, Inc. 2008.

Problems

Examples:

- Given a graph and two vertices, is there a path joining them?
 decison problem
- Given a graph and two vertices, obtain a path joining them with minimum length.
 optimization problem
- Given a set of vertices and two of them, obtain a path joining them with minimum length, as time passes, in the graph discovered by accessing the sequence of edges e₁, e₂,....
 The algorithm needs to answer the question at any time step without knowing the future edges in the graph.
 data stream problem

Decision Problems: Complexity classes

- P polynomial time there is a polynomial time algorithm providing the correct answer. for any input.
- EXP exponential time optimization there is an exponential time algorithm providing the correct answer. for any input.
- NP non-deterministic polynomial time Syntactic definition!

You already known about these classes!

Optimization Problems

An optimization problem is a structure P = (I, sol, m, goal), where

- I is the input set to P;
- \bullet sol(x) is the set of feasible solutions for an input x.
- The objective function m is an integer (rational) measure defined over pairs (x, y), for $x \in I$ and $y \in sol(x)$.
- goal is the optimization criterium MAX or MIN.

That is the function problem whose goal, with respect to an instance x, is to find an optimum solution, that is, a feasible solution y such that

$$y = goal\{(m(x, y') \mid y' \in sol(x)\}.$$



Optimization Problems: Complexity classes

- PO polynomial time optimization there is a polynomial time algorithm computing an optimal solution for any input.
- EXPO exponential time optimization
 there is an exponential time algorithm computing an optimal solution for any input.
- NPO NP optimization
 Syntactic definition (next slide)

The NPO class

An optimization problem P = (I, sol, m, goal) belongs to NPO iff

- I is recognizable in polynomial time.
- The feasible solutions are short: a polynomial p exists such that, for $y \in \operatorname{sol}(x)$, $|y| \leq p(|x|)$. Moreover, it is decidable in polynomial time whether $y \in \operatorname{sol}(x)$, for x, y with $|y| \leq p(|x|)$,
- \bullet The objective function m is computable in polynomial time.

The NPO class: Hardness

- The bounded version of an optimization problem is the decision problem
 - minimization $\mathcal{P} = (\mathsf{I}, \mathsf{sol}, \mathsf{m}, \mathsf{min})$ is Given $x \in \mathsf{I}$ and an integer kIs there a solution $y \in \mathsf{sol}(x)$ such that $m(x, y) \leqslant k$?
 - maximization $\mathcal{P} = (I, \text{sol}, m, \text{max})$ is Given $x \in I$ and an integer kIs there a solution $y \in \text{sol}(x)$ such that $m(x, y) \geqslant k$?
- A NPO problem is NP-hard if its bounded version is NP-complete.

Some NPO problems

MIN-BIN PACKING

Given *n* objects, object *i* has volume v_i , $0 \le v_i \le 1$, compute the minimum number of unit bins needed to pack all the objects.

MAX-SAT

Given a CNF formula F, compute an assignment that satisfies the maximum number of clauses.

MAX-W-SAT

Given a $_{\mathrm{CNF}}$ formula F, in which each clause has an assigned weight. Define the value of an assignment as the sum of the weights of the satisfied clauses. The problem consists in computing an assignment with maximum value.

And the bounded literal per clause families MAX-K-SAT.

How to "solve" NP-hard optimization problems in practice

We know that an optimization problem, whose decision version is NP-hard, cannot be solved in polynomial time unless P = NP. What to do?

- Exact algorithms: for instances of small size or for restricted classes of instances.
- Randomization: algorithms that use random bits, either with high probability of succes or with high probability of poly time.
- Heuristic method: a feasible solution with empirical guarantee.
- Approximation algorithm: a feasible solution with a performance guarantee.
- Parameterization: solve efficiently some slices of the problem.



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Approximation algorithms

- Let \mathcal{P} be an optimization problem.
- For any instance x of \mathcal{P} let opt(x) be the cost of an optimal solution.
- Let \mathcal{A} be an algorithm such that for any instance x of \mathcal{P} computes a feasible solution with cost $\mathcal{A}(x)$.

 ${\mathcal A}$ is an r-approximation for ${\mathcal P}$ $(r \ge 1)$ if for any instance x of ${\mathcal P}$

$$\frac{1}{r} \le \frac{\mathsf{opt}(x)}{\mathcal{A}(x)} \le r$$

 \mathcal{P} is *r*-approximable in polynomial time if there is a polynomial time computable *r*-approximation for \mathcal{P} .

Be sure about r

 \mathcal{A} is an r-approximation for \mathcal{P} $(r \geq 1)$ if for any instance x of \mathcal{P}

$$\frac{1}{r} \le \frac{\mathsf{opt}(x)}{\mathcal{A}(x)} \le r$$

- Why r > 1?
- In which cases we can have r=1?
- How would you like *r* to be?
- Is there any trivial condition about r, for maximization problems? for minimization ones?

NPO: approximation classes

Classification of NPO problems as approximable within a constant *r* in polynomial time:

APX exists r.

PTAS Polynomial Time Approximation Schema for any r, but time may depend exponentially in 1/(r-1).

FPTAS Fully Polynomial Time Approximation Schema for any r in time polynomial in the input size and 1/(r-1).

Further classification can be obtained by considering non-constant r, for example $\log n$ or $\log \log n$

Negative results through hardness APX-hard etc.



Hard to approximate problems

Hardness levels:

```
APX-hard: unless P = NP no PTAS unless P = NP no constant approximation :
```

Non-approximable

unless P = NP, for any r at most a polynomial function of n, there is no polynomial time r-approximation algorithm

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Nex Fit: An approximation algorithm for BinPacking

Let us assume that the bins are labeled B_1, B_2, \ldots, B_n and that initially all are closed and during the execution of the algorithm only one bin will be open.

Next Fit places the n objects, one after the other, as follows:

- Opens B_1 and places the first object in B_1 .
- If the i-th object fits in the open box, we put it inside.
 Otherwise, we close the bin, open the next one and place the object in it.

For the case of $v_1 = 0.3$, $v_2 = 0.8$, and $v_3 = 0.7$, Next Fit solution needs three bins. But there is a solution with uses only two bins. Not optimal!

Nex Fit: An approximation algorithm for BinPacking

Theorem

Let $x = (v_1, ..., v_n)$ be an input to the MIN-BIN PACKING. Let NF(x) be the number of bins in the solution computed by Next Fit, we have $opt(x) \le NF(x) \le 2opt(x)$.

Proof.

The first inequality is always true:

- MIN-BIN PACKING is a minimization problem
- Next Fit provides a feasible solution

Let
$$V = \sum_{i=1}^{n} v_i$$
, we have $opt(x) \ge \lceil V \rceil$.

Nex Fit: An approximation algorithm for BinPacking

Proof.

Let us look to two consecutive bins in the Next Fit solution The total packet size in the two bins must be bigger than 1, otherwise we will never have opened the second bin. So,

$$NF(x) \leq 2\lceil V \rceil$$
.

But we have seen $\operatorname{opt}(x) \ge \lceil V \rceil$, so

$$NF(x) \le 2\lceil V \rceil \le 2opt(x)$$
.





Processing scenario

- We have m identical machines;
 n jobs, job j has processing time t_j
- Job j must run contiguously on one machine.
- A machine can process at most one job at a time.
- We want to assign jobs to machines optimizing the makespan.
- Let J(i) be the subset of jobs assigned to machine i.
- The load of machine *i* is $L_i = \sum_{j \in J(i)} t_j$
- The makespan is the maximum load on any machine,
 L = max_i L_i.

Load Balancing problem

LBAL

Given n jobs, job j has processing time t_j , assign jobs to m identical machines as to minimize the makespan.

- The problem is NP-hard and belongs to NPO. Load balancing is hard even if m=2 machines (reduction from Partition).
- The approximation algorithm we propose is a greedy algorithm called list-scheduling.

List scheduling: Implementation

```
function List Scheduling(m, n, T)
    for i = 1, dots, m do
        L[i] = 0
                                                        load on machine
        J[i] = \emptyset
                                                        jobs assigned to
    end for
    for j = 1, \ldots, n do
        i = \operatorname{argmin}_{k} L_{k}
                                           machine with smallest load
        J[i] = J[i] \cup \{j\}
        L[i] = L[i] + T[i]
    end for
end function
```

Cost: Using a priority queue to maintain L, the cost is $O(n \log m)$

List scheduling: Approximation rate

Theorem

LIST SCHEDULING is a polynomial 2-approximation algorithm for LBAL.

Proof.

- Let L^* be the optimum makespan and L the makespan of the solution computed by list scheduling.
- $L^* \ge \max_j t_j$ and $L^* \ge \frac{1}{m} \sum_j t_j$.
- Assume that $L = L_i$. Let j be the last job scheduled in machine i.
- When job j was assigned, all the other machines have higher load, so $L_i t_j \le L_k$, for $k \ne i$.

List scheduling: Approximation rate

Theorem

LIST SCHEDULING is a polynomial 2-approximation algorithm for LBAL.

Proof.

- When job j was assigned, all the other machines have higher load, so $L_i t_j \le L_k$, for $1 \le k \le m$. Summing up for all k and dividing by m we get
- $L_i t_j \leq \frac{1}{m} \sum_k L_k \leq \frac{1}{m} \sum_j t_j \leq L^*$
- We have, $L = L_i = (L_i t_j) + t_j \le L^* + L^* = 2L^*$





Approximation algorithm: tightness

- We can ask a similar tightness question, not for the optimization problem, but about the approximation algorithm at hand.
- In this case the question is about the tightness in the analysis of the approximation ratio. The value of *r* is correct or can it be reduced further?
- We can show the tightness in the analysis of r by finding an input x so that the rate between opt(x) and $\mathcal{A}(x)$ is he optimal solution is rules out any improvement on r.
- The previous step involves computing the optimal solution for a particularly adequate input, not solving the optimization problem.

List scheduling: Tightness?

- m machines, m(m-1) length 1 jobs and 1 job of length m.
- List scheduling assigns the first m length 1 jobs, to different machines, and
- after scheduling the unit length jobs, all machines have load $L_i = m 1$.
- The last job is assigned to one machine, giving a makespan L = m + m 1 = 2m 1.
- An optimal solution assigns the big job to one machine and m unit jobs to the other machines, so $L^* = m$.
- The approximation rate is tight ©



Longest processing first

Analizamos una variante,

Longest Processing First:

Sort jobs in decreasing order of processing time.

Run list scheduling.

Longest processing first: Approximation rate

Theorem

LONGEST PROCESSING FIRST is a polynomial 3/2-approximation algorithm for LBAL.

Proof.

- If $n \le m$, $L = t_1 = L^* \le 3/2L^*$
- If n > m, since there are more jobs than machines, a machine must take two jobs in (t_1, \ldots, t_{m+1}) .
- Therefore, $L^* \ge 2t_{m+1} \ge 2t_j$, being j the last job assigned to the machine i that gives the makespan.
- So, $L_i = (L_i t_j) + t_j \le L^* + \frac{1}{2}L^* \le \frac{3}{2}L^*$.





Longest processing first: Tightness?

- The 3/2 bound on the approximation rate is not tight
- In fact Longest Processing First is a 4/3-approximation algorithm [Graham 1969]
- 4/3 is tight:
 - m machines
 - n = 2m + 1 jobs
 - 2 jobs of length $m, m+1, \ldots, 2m-1$ and one more job of length m.
 - $L^* = 3m$ and L = 4m 1, which gives a ratio tending to 4/3.
 - 4/3 is tight @

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Max Cut

MAX-CUT

Given a graph G = (V, A) we want to find a partition of V into V_1 , V_2 in such a way that

$$cut(V_1, V_2) = \|\{(u, v) \mid u \in V_1 \ v \in V_2\}\|$$

is maximum.

- The problem is NP-hard and belongs to NPO.
- Let us analyze a local search algorithm using the HillClimbing paradigm.

Local search

- A neighborhood structure is defined on the set of solutions.
- The algorithm performs an exploration of the neighborhood graph.
- Hill Climbing: It starts at one feasible solution and moves to a better one. It finishes at a local optimum, when no neighbor improves the value of m.
- Many heuristics are local search algorithms performing some kind of random exploration on the neighborhood. Te result of such an exploration is the best seen solution.

A local optimum is a solution such that all its neighbors have equal or worse cost.



```
Given a graph G = (V, E) define \mathcal{N}(G):

The neighbors of a solution (V_1, V_2) are all those partitions

that can be obtained by moving either one element from

V_1 to V_2 or one element from V_2 to V_1.
```

Using $\mathcal{N}(G)$ we consider the following algorithm:

```
HillClimbing Max-Cut (G:graph, n: integer)
V_1, V_2: set of [1 \dots n];
V_1 := \varnothing; V_2 := V(G);
while not local-optimum(V_1, V_2) do
(V_1, V_2) := a neighboring partition of (V_1, V_2)
with improved cost
```

HillClimbing MaxCut

Observe that the algorithm needs only polynomial time as

- we can compute cut(X, Y) in O(|E(G)|) steps. In fact you can recompute faster from the value of a neighbor.
- The number of neighbors of a solution is n.
- The cost of the initial solution is 0.
- The maximum partition cut is upper bounded by |E(G)|.
- At each step the cut is increased in one unit.

HillClimbing MaxCut

Lemma

Let G = (V, A) be a graph, if (V_1, V_2) is a local optimum of $\mathcal{N}(G)$ then $cut((V_1, V_2)) \leq 2opt(G)$.

Theorem

HILLCLIMBING MAX-CUT is a polynomial 2-approximation algorithm for MAX-CUT.

The class PLS

- Polynomial Local Search (PLS) is a complexity class that models the difficulty of finding a locally optimal solution to an optimization problem.
- A Local search problem (LSP) is an optimization problem together with a neighborhood defined on the set of solutions.
- ullet A LSP problem $\mathcal{P} = (\mathsf{I}, \mathsf{sol}, \mathsf{m}, \mathsf{goal}, \mathcal{N})$ belongs to PLS if
 - $(I, sol, m, goal) \in NPO$.
 - Given $x \in I$, a $y \in sol$ can be computed in polynomial time.
 - Given $y \in sol(x)$, there is a polynomial (in |x|) algorithm that decides whether y is a local optimum, for m and, if not, outputs a neighbor of y with better cost.
- PLS problems always have a solution!



The class PLS

- The conditions guarantee that a navigation step can be performed in polynomial time.
- The size of the solution set do not guarantee that an exploration will end within polynomial time.
- However the computation uses only polynomial space.
- PLS was introduced in David S. Johnson, Christos H. Papadimitriou, and Mihalis Yannakakis. "How easy is local search?" In: Journal of computer and system sciences 37.1 (1988), pp. 79–100.
- With associated notions of PLS-reductions and PLS-complete problems.



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PTAS and FPTAS

An optimization problem belongs to

- Polynomial Time Approximation Scheme (PTAS) if it has an approximation scheme \mathcal{A} that takes time polynomial in |x| independently of the dependency on $\frac{1}{r-1}$. This insures, polynomial time for any constant r.
- Fully Polynomial Time Approximation Scheme (FPTAS) if it has an approximation scheme \mathcal{A} that takes time polynomial in both p(|x|) and $\frac{1}{r-1}$. This insures, polynomial time algorithms even for values of r that are not constant.
- Usually there is no distinction in the name of the complexity class



A problem in FPTAS: 0-1 Knapsack

0-1 KNAPSACK

Given an integer b and a set of n objects, object i has weight w_i and value v_i , compute a selection of objects with total size less than or equal to b and maximum profit.

The problem is NP-hard and belongs to NPO. There is a dynamic programming algorithm that solves $0\text{-}1\ \mathrm{KNAPSACK}$ in time

$$\sim n \sum_{i=1}^n v_i$$
.

The algorithm is polynomial for poly(n) values.



Consider the following $\frac{\text{SCALEDOWN}}{\text{SCALEDOWN}}$ algorithm which has r as input:

```
SCALEDOWN(w, v, b, r)
v_{\text{max}} := \max v_i;
t := \lfloor \log \left[ \frac{r-1}{r} \frac{v_{\text{max}}}{n} \right] \rfloor;
z := \text{instance obtained by changing profits to } v_i' = v_i/2^t;
y := \text{optimal solution for } z;
\text{return } y
```

Is Scaledown a polynomial time approximation schema? time? rate of approximation?

Time

The most difficult part is the computation of the optimal solution that takes time

$$n\sum_{i=1}^{n} v_i' = n \frac{\sum_{i=1}^{n} v_i}{2^t} = n^2 \frac{v_{\text{max}}}{2^t}$$

But,
$$t = \lfloor \log \frac{r-1}{r} \frac{v_{\text{max}}}{n} \rfloor$$

Thus, for $r \to 1$, $= n^2 \frac{v_{\text{max}}}{\frac{r-1}{r-1} \frac{v_{\text{max}}}{n}} = \frac{rn^3}{r-1} = O(\frac{n^3}{r-1})$.

polynomial in input size and 1/(r-1)

Quality of the solution

$$\operatorname{opt}(x) - A(x, r) \le n2^t$$
, and $nv_{\max} \ge \operatorname{opt}(x) \ge v_{\max}$. Thus

$$\frac{n2^t}{v_{\text{max}}} \ge \frac{\text{opt}(x) - A(x, r)}{\text{opt}(x)} = 1 - \frac{A(x, r)}{\text{opt}(x)}$$
$$\frac{A(x, r)}{\text{opt}(x)} \ge 1 - \frac{n2^t}{v_{\text{max}}} = \frac{v_{\text{max}} - n2^t}{v_{\text{max}}}$$

But
$$t = \lfloor \log \frac{r-1}{r} \frac{v_{\text{max}}}{n} \rfloor$$
 and $n2^t = n \frac{r-1}{r} \frac{v_{\text{max}}}{n} = v_{\text{max}} \frac{r-1}{r}$.

$$\mathsf{opt}(\mathsf{x}) \leq \frac{v_{\mathsf{max}}}{v_{\mathsf{max}} - n2^t} \mathsf{A}(x,r) = \frac{v_{\mathsf{max}}}{v_{\mathsf{max}} - \frac{v_{\mathsf{max}}(r-1)}{r}} \mathsf{A}(x,r) \leq r\mathsf{A}(x,r).$$

Thus, $\frac{\text{SCALEDOWN}}{\text{SCALEDOWN}}$ is an r-approximation, we have a FPTAS for KNAPSACK.

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Min-TSP with triangle inequality

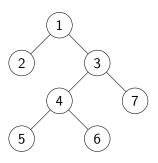
MIN-M-TSP

Given a set of n cities together with distances among any pair of cities, under the assumption that distances verify the triangle inequality, find a shortest tour.

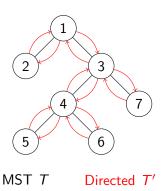
We model the instance by a weighted graph G = (V, E, d).

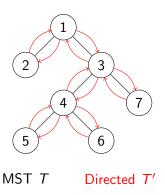
Algorithm TSP-ST

- Compute a minimum spanning tree T of G.
- Find the directed graph T' obtained from T by replacing each edge with two arcs in oposite directions.
- Find an Eulerian circuit R of T'.
- Let S be the walk in G directed by R.
- Transform S in a tour C, by removing (in order) all the vertices that have been already visited in S.

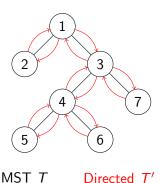


 $\mathsf{MST}\ T$





Walk S = 1213454643731



Walk
$$S = 1213454643731$$

Tour S = 12345671

Theorem

Algorithm TSP-ST is a polynomial 2-aproximation algorithm for MIN-M-TSP.

Proof.

Observe that:

- opt $(G) \le c(C) \le c(S) = c(R)$ due to triangle inequality.
- c(R) = 2c(T) as we use each edge twice.
- Furthermore, any circuit provides a spanning tree, just by removing one of their edges, total cost is below the circuit's distance: c(T) ≤ opt(G).





Christofides' algorithm TSP-CH

Handshaking lemma: every finite undirected graph has an even number of vertices with odd degree

- ullet Compute a minimum spanning tree T of G.
- Let O be the set of vertices with odd degree in T. By the handshaking lemma, O has an even number of vertices.
- Find a minimum-weight perfect matching M in the induced subgraph given by the vertices from O.
- Combine the edges of M and T to form a connected multigraph H in which each vertex has even degree.
- Find an Eulerian circuit R of H.
- Let S be the walk in G directed by R.
- Transform S in a tour C, by removing (in order) all the vertices that have been already visited in S.

Lemma

G = (V, E) is a graph. Let M be a minimum-weight perfect matching for O. Then $c(M) \leq opt(G)/2$.

Proof.

- Take any optimal tour of G, take the shortcuts to make a tour K for O. By the triangle inequality $c(K) \leq \text{opt}(G)$
- As O has even number of vertices K can be decomposed into two (alternating) perfect matchings S and S'.
 M is a minimum weight perfect matching and 2c(M) ≤ c(S) + c(S') = c(K) ≤ opt(G)





Theorem

Algorithm TSP-CH is a polynomial 3/2-aproximation algorithm for MIN-M-TSP.

Proof.

- By the previous lemma $c(M) \leq opt(G)/2$.
- We already know that $c(T) \leq opt(G)$
- Also, $opt(G) \le c(C) \le c(S) = c(R)$ due to triangle inequality.
- By construction, $c(R) \le c(T) + w(M) \le opt(G) + \frac{opt(G)}{2}$

