



# LP duality in the design of approximation algorithms

## Review: Approximation algorithm by LP-rounding

1. Find a LP relaxation for the problem
2. Find the optimal (fractional) solution  $x$
3. “Round”  $x$  to output an integer solution  $x'$

## Review: Analysis (maximization problem)

1. LP Relaxation:  $\text{value}(x) > \text{OPT}$
2. Rounding is s.t.  $\text{value}(x') > \text{value}(x)/c$
3. Together:  $\text{value}(\text{output}) > \text{OPT}/c$

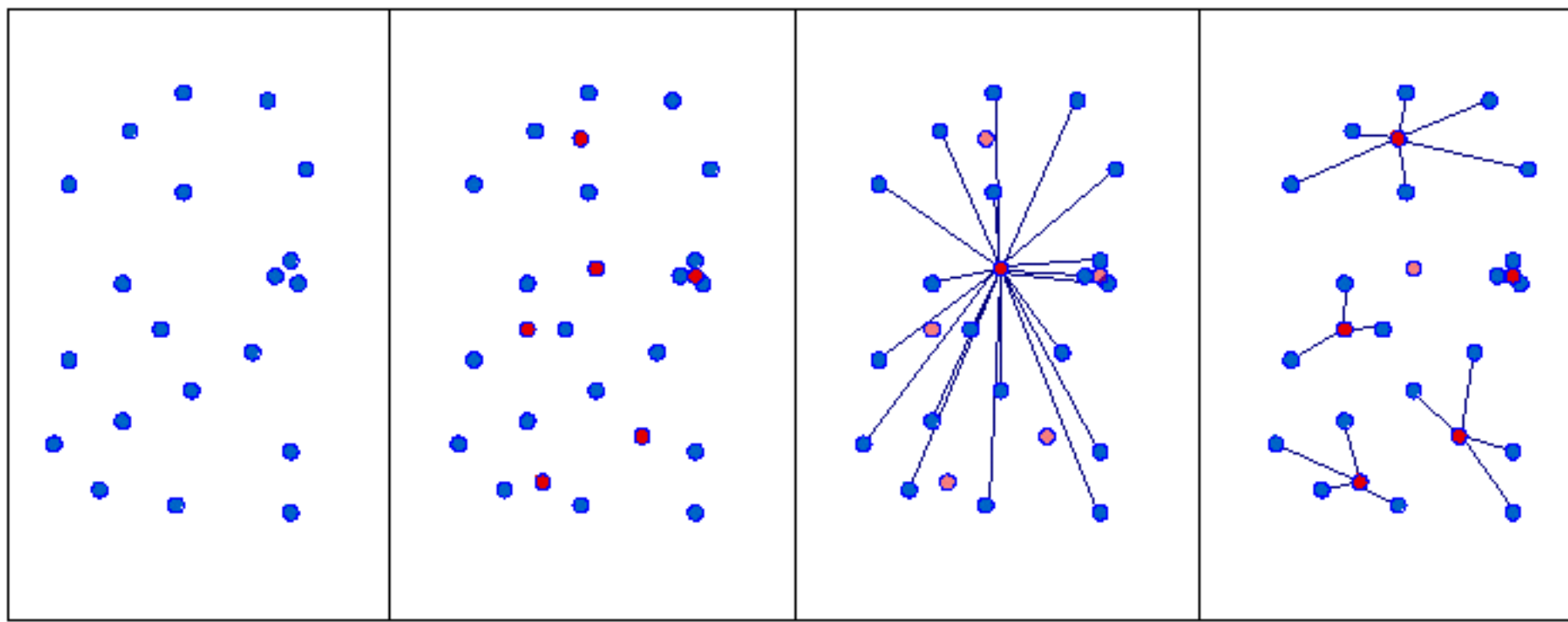


# Approximation algorithm primal-dual

1. Find a LP relaxation (P) for the problem
2. Let (D) be the dual LP
3. “Construct” integer solutions  $x$  for (P),  $y$  for (D)

## Analysis (maximization problem)

1. Solutions are constructed s.t.  $\text{value}(x) \geq \text{value}(y)/c$
2. Weak duality:  $\text{value}(y) \geq \text{OPT}$
3. Together:  $\text{value}(\text{output } x) \geq \text{OPT}/c$ .



# Primal-dual approach for

- Steiner forest
- Facility location

