





**Dynamic Programming**  $\rightarrow$  DAG, edge is dependency  
**High Level Approach:** Define subproblems s.t. the solution to a big problem can be easily derived from the solutions to its subproblems. Solve all subproblems from small to large using results from previous subproblems to solve the current subproblem. Both recursion with memoization (top-down) and iteration (bottom-up) approaches exist.

(1) subproblem	time complexity: $O(C \# \text{subproblem} \times \text{time for one subproblem})$
(2) recursion relation	space complexity: $L(j) = 1 + \max_{i < j, i < L(i)} L(i)$
(3) dependency/calculation order	

LP & duality	
<b>Constraint Transformations:</b>	
Changing Objective	Inequality to Equality
$\max c^T x = \min -c^T x$	$ax \leq b \rightarrow ax + s = b, s \geq 0$
$\min c^T x = \max -c^T x$	Unrestricted Variable
Equality to Inequality	$x \in \mathbb{R} \rightarrow x = x_+ - x_-, x_+, x_- \geq 0$
$ax = b \rightarrow ax \leq b, ax \geq b$	

$$|x_1 + x_2| \leq b_2 \rightarrow x_1, x_2 \in \mathbb{R}$$

$$\{x_1^+, x_2^-\} + \{x_1^-, x_2^+\} \leq b_2$$

$$\{x_1^+, x_2^-\} + \{x_2^+, x_3^-\} \geq b_2$$

Primal: canonical

Dual:  $y$  is magic number

$$\max c^T x \quad n \text{ variable}$$

$$\min y^T b \quad m \text{ min}$$

$$Ax \leq b \quad m \text{ min}$$

$$x \geq 0 \quad n \text{ constraint}$$

$$\begin{array}{ccc} \text{Primal feasible} & \text{Dual feasible} & \text{Objective value} \end{array}$$

Strong: (primal LP has a bounded optimal)

weak: This duality gap is zero

vertex: intersection of  $\geq n$  constraint  $\leq b$  (d)

convex polyhedron, bounded, non-empty feasible region  $\Rightarrow$  optimum at vertex

breadth-first:  $(\frac{m}{n})^n$  (gaussian elimination)

simplex: start at a vertex. find neighbor with highest value. move to it.

$O(n^2 m)$  per step

2 optimal  $\Rightarrow$  whole edge optimal

LP 特性

- Feasible: 1 or more optimum assignments. Bounded or unbounded feasible region
- Infeasible: No assignments even satisfy the constraints. No feasible region
- Unbounded: No single best assignment. Unbounded feasible region

unbounded optimal  $\Rightarrow$  unbounded feasible region

#

max  $x + y$

$ax + by \leq 1$

$x, y \geq 0$

- Is infeasible. LP is never infeasible as the (0,0) satisfies for any choice of  $a$  and  $b$
- Is unbounded.  $ax = 0$  or  $bx = 0$ . If  $a = 0$ , then we can increase  $x$  arbitrarily. (same thing for  $y$  if  $b = 0$ )
- Has a unique optimal solution.

arb,  $a \neq 0, b \neq 0$ . The have to be positive, otherwise the LP is unbounded. If  $a \neq 0$ , the optimal is  $(1/a, 0)$ . If  $b \neq 0$ , the optimal is  $(0, 1/b)$ .

zero-sum game pay-off is for row player

	B1	B2
A1	$a$	$c$
A2	$b$	$d$

A's strategy is  $[x_1, x_2]$  B's strategy is  $[y_1, y_2]$

$\max_k \max_{x_1, x_2} \min_{y_1, y_2} [x_1 x_2 + dy_2]$

A picks  $[y_1, y_2]$  to minimize the value  $\min\{ay_1 + bx_1, cy_1 + dy_2\}$

Min-Max Theorem:  $\max_{x_1, x_2} \min_{y_1, y_2} G_{ij} x_i y_j = \min_{y_1, y_2} \max_{x_1, x_2} G_{ij} x_i y_j$

at first row,  $P, P_1, P_2$  row, row 2

col 1, row 1, row get  $a + bP$ .

col 1, row 2, row get  $c + dP$ .

col 2, row 1, row get  $b + dP$ .

col 2, row 2, row get  $a + cP$ .

how strategy  $\Rightarrow \max \min\{ap_1 + bp_2, cp_1 + dp_2\}$

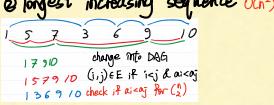
expected value  $aP_1 + bP_2 + cP_1 + dP_2$

The optimal value of zero-sum game is unique, but this value may be achieved with optimal strategy is sometimes deterministic

multiple strategy

Longest Increasing Subsequence	$L(i) = \text{length of longest increasing subsequence ending at } i$	$L(j) = 1 + \max_{i < j, i < L(i)} L(i)$
Edit Distance	$E(i, j) = \text{edit distance between strings } x[1..i] \text{ and } y[1..j]$	$E(i, j) = \min \begin{cases} 1 + E(i-1, j), \\ 1 + E(i, j-1), \\ \text{diff}(i, j) = 0 \text{ if } x[i] = y[j] \text{ else } 1 \end{cases}$
Knapsack w/ rep	$K(w) = \text{maximum possible value with knapsack of capacity } w$	$K(w) = \max_{i \leq w} \{K(w-w_i) + v_i\}$
Knapsack w/o rep	$K(w) = \text{maximum possible value with knapsack of capacity } w \text{ and items } \{1, \dots, j\}$	$K(w, j) = \max \begin{cases} K(w-w_j, j-1) + v_j, \\ K(w, j-1) \end{cases}$
Matrix Multiplication	$C(i, j) = \text{minimum cost of multiplying } A_1, \dots, A_j$	$C(i, j) = \min_{1 \leq k < j} \{C(i, k) + C(k+1, j) + m_{i-1} \cdot m_k \cdot m_j\}$

- ① longest path (DAG, no weight)  
 $O(CV+E)$
- subproblem  $L(i)$
  - recursion relation  $L(j) = \max_{i < j} L(i) + 1$
  - dependency/calculation order topological search
  - invariant  $L = 0$  if no incoming edge



- ② longest increasing sequence  $O(n^2)$
- subproblem  $L(i)$
  - recursion relation  $L(i) = \max_{j < i} L(j) + 1$
  - dependency/calculation order topological search



- ③ edit distance  $O(mn)$ , parallel  $\Rightarrow O(n+m)$
- min cost: keep/insert/delete/substrate
  - subproblem edit distance between prefix
  - recursion relation

- $E[S, N, Y] = \min \begin{cases} E[S, N-1] + 1 & \text{Insert} \\ E[S-1, N] + 1 & \text{Delete} \\ E[S-1, N-1] + DFF(x_1, y_1) & \text{Keep/Replace} \end{cases}$
- dependency/calculation order
  - dependencies  $E[i, j] \text{ depends on } E[i-1, j], E[i-1, j-1], E[i-1, j-2]$
  - order to compute: For  $i=1 \dots n$  For  $j=1 \dots m$  or vice versa

- ④ knapsack exponential in log $n$

Example: $O(n^m)$	
Items	Weight
1	\$30
2	\$14
3	\$16
4	\$9

Without replace: Items 1, 3  $\rightarrow \$36$

With replace: Items 1, 4, 4  $\rightarrow \$38$

### ① with replacement

- subproblem  $K(C)$ : max value with weight limit  $C$
- recursion relation  $K(C) = \max_{i=1 \dots m} \{v_i + K(C-w_i)\}$
- dependency/calculation order  $C = \cup_{i=1}^m W_i$  space  $O(2^m)$
- input  $K(C, 0) = 0$  for all  $C$

### ② without replacement

- subproblem  $K(C)$ : max value with weight limit  $C$  & subset  $\{1 \dots i\}$
- recursion relation  $K(C) = \max_{w_j \leq C} \{v_j + K(C-w_j)\}$
- dependency/calculation order  $C = \cup_{i=1}^m W_i$  space  $O(2^n)$
- input  $K(C, 0) = 0$  for all  $C$

- subproblem  $K(C)$ : max value with weight limit  $C$  & subset  $\{1 \dots i\}$
- recursion relation  $K(C) = \max_{w_j \leq C} \{v_j + K(C-w_j)\}$
- dependency/calculation order  $C = \cup_{i=1}^m W_i$  space  $O(2^n)$
- input  $K(C, 0) = 0$  for all  $C$

- subproblem  $K(C)$ : max value with weight limit  $C$  & subset  $\{1 \dots i\}$
- recursion relation  $K(C) = \max_{w_j \leq C} \{v_j + K(C-w_j)\}$
- dependency/calculation order  $C = \cup_{i=1}^m W_i$  space  $O(2^n)$
- input  $K(C, 0) = 0$  for all  $C$

- ⑤ shortest path (DAG, weighted, single source)  $O(VE)$

$\text{dist}(v) = \min_w \{\text{dist}(w) + w_{vw}\}$  is not a subproblem

- ⑥ subproblem  $\text{dist}(v, k) = \text{length of shortest path from } v \text{ to } k$  as worst case of Bellman-Ford.

use  $\infty \in k$  edges (# edge)

recursion relation  $\text{dist}(v, k) = \min_{w \in k} \{\text{dist}(v, k-1) + \text{dist}(w, k)\}$

dependency/calculation order for  $k=1 \dots n-1$ . For all  $v$

input  $\text{dist}(v, 0) = \infty$

output  $\text{dist}(v, n-1)$

For all  $v \in V$ :  $\text{dist}(v, 0) = \infty$

$\text{dist}(v, 1) = \text{dist}(v, 0) + \ell(v, 1)$

If  $\text{dist}(v, k) > \text{dist}(v, k-1) + \ell(v, k)$

$\text{dist}(v, k) = \text{dist}(v, k-1) + \ell(v, k)$

TrueV Output  $\text{dist}(v, n-1)$

Floyd-Warshall

⑦ all pairs shortest path (not single source)  $O(n^3)$

⑧ matrix mult  $O(n^3)$

$m \times k \cdot k \times n \Rightarrow \text{time } mnkn$

binary tree... can't change order

⑨ subproblem  $C(i, j, k)$ : vertex  $i$  to vertex  $j$  use intermediate vertex  $f_1, f_2, \dots, f_m$

⑩ recursion relation  $\text{dist}(i, j, k) = \min \{ \text{dist}(i, f_1, k-1) + \text{dist}(f_1, f_2, k-1) + \dots + \text{dist}(f_m, j, k-1) \}$  use vertex  $k$

⑪ dependency/calculation order For  $k=1 \dots n$ , For  $i=1 \dots n$ , For  $j=1 \dots n$

⑫ input  $\text{dist}(i, j, 0) = \ell(i, j)$ ,  $\text{dist}(i, i, 0) = 0$

⑬ output  $\text{dist}(i, j, n)$

⑭ matrix mult  $O(n^3)$

$m \times k \cdot k \times n \Rightarrow \text{time } mnkn$

binary tree... can't change order

⑮ subproblem  $C(i, j)$ : optimal numbers for  $A_1 \times A_2 \times \dots \times A_j$

⑯ recursion relation  $C(i, j) = \min_{k \in \{1, \dots, n\}} \{C(i, k) + C(k+1, j) + m_{i-1} \cdot m_k \cdot m_j : i \leq k < j\}$

return  $C(1, n)$

### ⑨ independent set $O(V)$

set of vertex with no edge connect them

max size?

① subproblem  $I(v)$ : problem at node  $v$

② recursion relation  $\text{O}(V)$  is included

$I(v) = 1 + \sum_{u \in \text{neighbor of } v} I(u)$

③  $V$  is not included

$I(v) = \sum_{u \in \text{neighbor of } v} I(u)$

④ for all  $v \in V$ :  $I(v) = \max \{1 + \sum_{u \in \text{neighbor of } v} I(u), \sum_{u \in \text{child of } v} I(u)\}$

⑤ dependency/calculation order leaf to root (topo search)



Included!

Not included!

for  $i=1 \dots n$ :  $C(i, i) = 0$   
 for  $s=1 \dots n-1$ :  $\ell[i \dots n-1] = 0$   $i=1 \dots n-2$   
 for  $i=1 \dots n-s$ :  $\ell[i \dots n] = j=3 \dots n$   
 $j=i+s$   
 $C(i, j) = \min \{C(i, k) + C(k+1, j) + m_{i-1} \cdot m_k \cdot m_j : i \leq k < j\}$   
 return  $C(1, n)$

**P**: if this problem can be solved in polynomial time  $O(d^k)$   
**NP**: if a solution of this problem can be verified in polynomial time  
**NP-Hard**: if all problems in NP reduce to this problem  
**NP-Complete**: if this problem is in NP and NP-Hard

$P \subseteq NP$ : verify P: calculate sol in poly time. check they're the same  
 not P & not NP:  
 the halting problem: given input program, judge whether it has infinite loop  
 the counting problem: given a graph, tell the number of the 3-coloring  
 game winning strategy: can white win chess no matter how black move?

**NP-Hard**  
 Halting Problem  
 Integer LP  
 NP-Complete  
 3-SAT  
 NP  
 Factoring  
 break RSA  
 LP FFT Dijkstra  
 MST BFS

**NP-Hard**  
 P = NP  
 = NP-Complete

**P = NP**

**unweighted graph**: Rudrata cycle  $\Rightarrow NP$   
**weighted graph**: min-TSP (min-cost)  $\Rightarrow$  not NP  
**budget-TSP (cost  $\leq B$ )**  $\Rightarrow NP$

**NP-complete list**

**3SAT**: Given a set of clauses, each containing between 1 and 3 literals, for example  $(\bar{x} \vee y \vee z)(x \vee \bar{y} \vee z)(\bar{x} \vee \bar{y})$ , find a satisfying truth assignment.  
**Independent Set**: Given a graph and a number  $g$ , find a set of  $g$  pairwise non-adjacent vertices.

**Vertex Cover**: Given a graph, find a subset of vertices such that every edge is incident to at least one vertex in the subset.

**Integer Linear Programming**: Given a system of linear inequalities, find a feasible integer solution  $\in B$ .

**Set Cover**: Given a set of elements  $E$  and several subsets of it  $S_1, \dots, S_m$ , select  $b$  of these subsets s.t. their union is  $E$ .

**Rudrata/hamiltonian cycle**

**3-coloring**

**approximation algo**

def. For optimal min problem  $P$ .  $\alpha$ -approx: approx algo( $I$ )  $\leq \alpha \cdot OPT(I)$   
 $\geq OPT(I)/\alpha$

**① vertex cover**  
 max. maximal matching: keep adding edges to  $M$  (2-approx)  
 until add one more cause vertex overlap  
 output  $S$ : all vertex of the edges

**proof:**  $|S| \leq 2|M|$   
 Let  $S$  be a set that contains both endpoints of each edge in a maximal matching  $M$ . Then  $S$  must be a vertex cover—if it isn't, that is, if it doesn't touch some edge  $e \in E$ , then  $M$  could not possibly be maximal since we could still add  $e$  to it. But our cover  $S$  has  $2|M|$  vertices....we know that any vertex cover must have size at least  $|M|$ .  
 $|S| = 2|M|$ ,  $|M| \geq |M| \Rightarrow |S| \leq 2|M|$

**② LP for vertex cover**  
 For each vertex  $i$ .  $\min \sum x_i$   
 $(x_i \text{ can be fraction}) \quad 0 \leq x_i \leq 1$   
 $x_i + x_j \geq 1 \quad \forall (i, j) \in E$

**rounding algo**: output  $S = \{i \mid x_i \geq \frac{1}{2}\}$

**proof:**

**③ metric TSP**. approx-2  
 all edge exist  
 $d(c_i, j) + d(j, k) \geq d(c_i, k)$

**APPROX ALGO:**

**STEP 1:** Find a MST  $T$   
 $COST(T) \leq COST(\text{OPTIMAL TSP})$

**STEP 2:** Find a Depth First Traversal of  $T$   
 $A \rightarrow B \rightarrow C \rightarrow D \rightarrow C \rightarrow E \rightarrow C \rightarrow B \rightarrow A$

**COST (DFS TRAVERSAL) = 2 \* COST (Tree)**

**STEP 3:** Skip ALL repeated vertices  
 $A \rightarrow B \rightarrow C \rightarrow D \rightarrow C \rightarrow E \rightarrow C \rightarrow B \rightarrow A$

**COST (OUTPUT TOUR)  $\leq COST (\text{DFS TRAVERSAL})$**

**reduction:  $A \leq B$**   
 A reduce to B in poly time.  $A \rightarrow B$   
 $(B \text{ is harder than } A) \quad B \text{ is at least as hard as } A$   
 Use alg for B to solve A in poly time ( $B \in P \Rightarrow A \in P$ )

**Algorithm for P**

**eg:**  
 Rudrata cycle  $\leq$  half cycle: find a cycle with  $\frac{|V|}{2}$  vertices in unweighted G

**reduction algo:** given graph  $G(V, E)$ . For Rudrata cycle  
 add  $|V|$  vertices with no edge.  
 run half cycle

**proof for  $A \leq B$ :**  
 ① construct reduction algo F  
 ②  $\exists$  sol to A  $\Rightarrow \exists$  sol to B = F(A)  
 ③  $\Leftarrow$

**eg: independent set  $\leq$  integer programming**

**④ F:  $G = (V, E) \rightarrow \max \sum x_i$**   
 $\begin{cases} 0 \leq x_i \leq 1 \\ \forall (i, j) \in E \quad x_i + x_j \leq 1 \\ \text{vertex } i \in \text{ind set} \Rightarrow x_i = 1 \end{cases}$

**show NP-complete**

① prove  $A \in NP$   
 ② take one known NP-complete B.  
 show  $B \leq_p A$   
 eg. show ind set is NP-complete

③ ind set  $\in NP$   
 ④ 3SAT  $\leq_p$  ind set

⑤ reduction algo:  $(x \wedge y \wedge z) \rightarrow (x \oplus y \oplus z)$

For all variable  $a$ . add edge between  $a$  &  $\bar{a}$

⑥  $\exists$  sol to 3SAT  $\Rightarrow \exists$  sol to ind set  
 given a sol to 3 SAT. For all  $(x \wedge y \wedge z) = 1$   
 at least one of  $x, y, z = 1$   
 add exactly one of  $x, y, z$  to ind set

⑦  $\exists$  sol to ind set  $\Rightarrow \exists$  sol to 3SAT.  
 for all variable  $a$ .  $a = 1$  if  $a \in$  ind set  
 $0 \text{ if } \bar{a} \in$  ind set  
 arbitrary otherwise

**eg: show Rudrata cycle is NP-complete**

① ENP  
 ② 3SAT  $\leq_p$  Rudrata cycle

③ reduction algo:  
 $\bar{x} = 1 \text{ left to right}$   
 $x = 0 \text{ right to left}$   
 $c = (x \vee y \vee z)$

**eg: all of NP (factoring)  $\leq_p$  Circuit SAT**

n bit number N  
 $p_1, p_2, \dots, p_N = N$   
 n input. assign to get output = 1  
 all NP has verify algo. can run on circuit.

**eg: tri clique NP-complete**

**1. TriClique**: Given a graph  $G = (V, E)$ , a subset  $S \subset V$  of vertices is called a **clique**, if every pair of vertices in  $S$  are connected by an edge, i.e., for every  $u, v \in S$  we have  $(u, v) \in E$ . Here is the **TriClique** problem.

**Input:** A graph  $G = (V, E)$

**Solution:** A partition of the vertices into three disjoint sets  $S_1 \cup S_2 \cup S_3 = V$  such that, each of the sets  $S_1, S_2, S_3$  is a **clique**.

**Proof.** It is clear that the **TriClique** problem is in NP. Now we will use a polynomial time reduction to show that the problem is indeed NP-complete. **3-coloring**  
 Given an instance  $G = (V, E)$  of 3-Coloring, define an instance  $G' = (V', E')$  of **TriClique** as follows:  
 Set  $V' = V$ . For each pair  $(u, v)$  define,  
 $(u, v) \in E' \Leftrightarrow (u, v) \notin E$

(In other words, edge  $(u, v)$  exists in  $E'$  if and only if it does not exist in  $E$ .)

**Set ordering**

**Input:** A family of subsets  $S_1, \dots, S_n$  of  $\{1, \dots, m\}$ .

**Solution:** An ordering of the sets so that consecutive sets in the ordering have intersection exactly one. Formally, an ordering of the sets is given by a permutation  $\pi: [n] \rightarrow [m]$ , so that for each  $i \in \{1, \dots, n-1\}$ ,  $|S_{\pi(i)} \cap S_{\pi(i+1)}| = 1$ .

**Proof.** It is clear that the **Set-Ordering** problem is in NP. Now we will use a polynomial time reduction to show that the problem is indeed NP-complete. **Rudrata cycle**  
 Given an instance  $G = (V, E)$  of Rudrata Path, define an instance of **Set Ordering** as follows: Let the universe be the set of edges  $E$  and we will have each  $S_i$  be a subset of this univers. For each vertex  $i \in V$ , define

$S_i = \{\text{edges incident at vertex } i\}$

**3-apprx . triangle removal**

In the triangle removal problem, the input is a graph  $G = (V, E)$ . The goal is to remove the smallest number of edges from  $E$ , so as to delete all triangles in the graph.

Formally, here is the definition of triangle-freeness.

**Definition:** A graph is **triangle-free** if there are NO three vertices  $i, j, k \in V$  such that  $(i, j), (j, k)$  and  $(k, i)$  are all edges.

Here is the formal definition of triangle removal problem:

**Input:** An unweighted undirected graph  $G = (V, E)$

**Solution:** Find the smallest set of edges  $E'$  such that deleting  $E'$  makes the graph become **triangle-free**

We will now develop an approximation algorithm for the problem. First, write a linear programming relaxation for the triangle-removal problem.

**Solution:**  $x_e$  for each edge  $e \in E$ . The intended meaning is that  $x_e$  is the amount of edge  $e$  that is deleted.

Minimize  $\sum_{e \in E} x_e$

$0 \leq x_e \leq 1 \text{ for all } e \in E. x_a + x_b + x_c \geq 1 \text{ for all triangles } a, b, c$

**Solution:** If  $x_e \geq 1/3$ , round it to 1. Otherwise round it to 0.

$E'$  is the set of edges  $e$  with  $x_e = 1$ .

**Solution:** For any triangle  $(a, b, c)$  in  $G$ , since  $x_a + x_b + x_c \geq 1$ , at least one of the edges  $e \in \{a, b, c\}$  has  $x_e \geq 1/3$ , so we delete at least one of the edges in the triangle. So there cannot be any triangle in  $E'$ .

**3, because  $x_e$  is scaled up by a factor of at most 3 during rounding.**

**metric TSP**

1. If the cost of the minimum travelling salesman tour is  $C$ , then the cost of the minimum spanning tree is at most  $C$

2. If there is a spanning tree  $T$  (not necessarily the minimum spanning tree) of cost  $W$ , then the cost of the minimum travelling salesman tour is at most  $2W$

## Gradient Descent

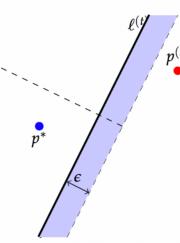
point pursuit game

**Setup.** A and B play a game, where there's some fixed point  $p^*$ . At each step of the game, **B chooses a point  $p$** , then **A finds a line separating  $p$  and  $p^*$  that is at least  $\epsilon$  away from  $p$ .** A loses when they can't find this line.

**Strategy.** B chooses a point  $p$  based on the following rule:

$$p_{t+1} = p_t + \epsilon v_t$$

move  $\epsilon$  distance towards the separating line



**Claim.** In each iteration, the squared distance of B's point  $p$  to  $p^*$  decreases by  $\epsilon^2$ .

**Theorem.** If B plays by the strategy, then A fails to find a separating line within  $\lceil \frac{\|p^{(0)} - p^*\|^2}{\epsilon^2} \rceil$  iterations.

high dim

**Definitions.**  $x, y \in \mathbb{R}^d$

- **Inner Product.**  $\langle x, y \rangle = \sum_{i=1}^d x_i \cdot y_i$ .
- **Euclidean Length.**  $\|x\|^2 = \sum_{i=1}^d x_i^2 = \langle x, x \rangle = \sqrt{x_1^2 + x_2^2 + \dots + x_d^2}$
- **Hyperplane.** Set of points  $x$  that satisfies  $\langle v, x \rangle - \theta = 0$ 
  - $v$  is a normal vector to the hyperplane
  - $\leq 0$
  - $> 0$

Solve LP with exp constraint

$$\text{max } 3x + 4y \rightarrow 3x + 4y \geq A. \text{ normalize } \frac{3}{5}x + \frac{4}{5}y \geq B. \text{ binary search } B$$

**Feasibility Problem.** Find a point that satisfies a set of constraints. For an LP, these constraints are linear, i.e. take on the form  $\langle a_i, x \rangle \geq b_i$

• Constraints can be normalized so  $\|a_i\| = 1$

**Applying Point Pursuit to LPs.** Same setup. A proposes a solution point  $x_{(0)}$ , then B looks for a violated constraint  $\langle a_i, x^{(t)} \rangle \leq b_i - \epsilon$

• Constraint can be returned as a hyperplane separating  $x$  and  $x^*$ :  $\ell(x) = \langle a_i, x \rangle - b_i$

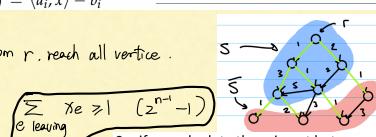
Arbitrariness (min-cost)

Find directed tree, away from r, reach all vertices.

$$x_e = \begin{cases} 1 & e \text{ is Arb} \\ 0 & \text{otherwise} \end{cases}$$

$$\sum_e w_e x_e \leq B$$

For all  $S \cup S' = V$ ,  $r \in S$ :



If there is no violated constraint then return  $x^{(t)}$ .

• Set  $x^{(t+1)} \leftarrow x^{(t)} + \eta \cdot a_i$

end for

return "No feasible solution within distance  $\epsilon\sqrt{T}$  of the starting point  $x^{(0)} = 0$ "

Algorithm 1: Solving LPs via Gradient Descent

```

x(0) ← 1
for t = 0 to T do
    • (Find violated constraint) Find a constraint  $\langle a_i, x \rangle \geq b_i$  violated
        by the  $x^{(t)}$  with an error at least  $\epsilon$ ,
         $\langle a_i, x^{(t)} \rangle \leq b_i - \epsilon$ 
    if there is no violated constraint then return  $x^{(t)}$ .
    • Set  $x^{(t+1)} \leftarrow x^{(t)} + \eta \cdot a_i$ 
end for
return "No feasible solution within distance  $\epsilon\sqrt{T}$  of the starting point  $x^{(0)} = 0$ "
```

Convex Optimization (LP with infinite constraint)

**Halfspace.** Set of points on one side of a hyperplane.

$$H = \{x \in \mathbb{R}^d \mid \langle w, x \rangle - \theta \geq 0\}$$

**Convex Set.** An intersection of a (possibly infinite) family of halfspaces.

• Equivalently, a set  $S$  is convex if for any two points  $x, y \in S$ , the line segment joining  $x, y$  is also contained in  $S$ .

Example of a halfspace defined by  $x_1 + x_2 - 1 \geq 0$ .



Convex. For any two points, all points on their connecting line segment are within the set.



Not convex. There are points on a joining line segment that are not in the set.



$S$  is convex set in  $\mathbb{R}^d$ .  $p$  is pt not in  $S$   $\Rightarrow \exists$  half space  $H$  s.t.  $P \notin H$ .  $S \subseteq H$

**Convex Function.** A convex function  $f$  obeys:

$$f((x_1 + x_2)/2) \leq (f(x_1) + f(x_2))/2 \text{ (for any } x, y)$$

**Convex Function.** A convex function  $f$  obeys:

$$f(x^*) \geq f(x) + \frac{df}{dx}(x) \cdot (x^* - x),$$

In words: Pick any points on the line, and draw a tangent. The tangent should always stay below the function (or touch it).

$$f(x^*) \geq f(x) + \nabla f(x) \cdot (x^* - x)$$

$$f(x) = x^2 + y^2. \quad \nabla f = (2x, 2y). \quad P = (5, 7) \quad (\nabla f)_P = (10, 14)$$

$$x^2 + y^2 \geq 10 \quad \text{not convex}$$

**Input:**  $n$  circular disks on the two-dimensional plane specified by  $\{(x_i, y_i, R_i) | i = 1, \dots, n\}$  where  $(x_i, y_i)$  is the center and  $R_i$  is the radius of the  $i^{th}$  disk.

**Output:** A point  $p^* = (x^*, y^*)$  that is inside all the disks (approximately). Formally, the point  $p^*$  must be within distance  $\epsilon$  from the interior of every disk.

$$|\text{single circle disk. } (x, P, R)|$$

$$P = (x_0, y_0)$$

$$P = (x, P) - R \cdot w$$

$$\text{line: } w_1 x_1 + w_2 x_2 - \langle w, P \rangle = 0$$

$$\gamma^{t+1} = \gamma^t + \eta \cdot w$$

$$\text{separating hyperplane oracle: if } \lambda \begin{bmatrix} P_0 \\ (x, P) \end{bmatrix} < 0$$

$$n \text{ disk} \rightarrow \text{start at center of smallest circle (radius}=r)$$

$$D \leq r^2$$

$$O(n \cdot r^2 / \epsilon^2)$$



## Zero-sum game

1. If the column player is restricted to the three pure strategies  $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ , row player's expected payoff doesn't change.

True  False

True

2. If the row player is restricted to the three pure strategies  $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ , column player's payoff doesn't change.

True  False

False

3. Suppose we modify the game to include an additional row (so the resulting matrix is a  $4 \times 3$  payoff matrix). Then the value of the game can possibly both increase or decrease depending on the entries of the new row.

True  False

False. The row player has more moves in the new game, but the column player has the same set of moves. Therefore, the value of the row player cannot decrease.

## Quick select

1 3 4 5 6 8 9 12. find median

slowest. 1 3 4 12 9 8 6 5

## Graph SCC at least n edge (only a cycle)

3. An  $n$ -vertex directed acyclic graph can have as many as  $\binom{n}{2}$  directed edges, while an  $n$ -vertex undirected graph with no cycles can have as many as  $n-1$  edges.

## DP. edit distance

The dynamic programming based algorithm for edit distance between two strings  $x[1, \dots, m]$  and  $y[1, \dots, n]$  takes  $O(mn)$  time, because the algorithm uses

many subproblems computing each of which takes  $O(1)$  time.

## FFT

Let  $\omega = e^{2\pi i / 16}$  be the 16<sup>th</sup> root of unity. Suppose the Fourier transform of a vector  $(p_0, p_1, \dots, p_{15})$  is  $(1, \omega, \omega^2, \dots, \omega^{15})$ .

$$p(i) = \langle p(\omega) = \omega^i \cdot p(\omega^2) = \omega^{2i} \cdots \Rightarrow p(\omega) = \sum_{i=0}^{15} p_i \cdot \omega^i$$

What is the value of  $\sum_{i=0}^{15} p_i \cdot 2^i$ ?

## non-MST edge

Devise a  $O(|V|)$ -time algorithm for the following problem:

**Input:** Graph  $G = (V, E)$  with distinct edge weights  $w_{ij}$  for each edge  $(i, j) \in E$ .

**Solution:** Find some edge  $(i, j) \in E$  such that  $(i, j)$  is NOT part of any MST.

1. The idea is to find the heaviest edge in some cycle of the graph.

Run DFS on the graph until we encounter a back-edge  $u \rightarrow v$ , discovering a cycle. We will find the heaviest edge on this cycle and return it. To find the heaviest edge, check all edges along the path from  $v$  to  $u$  in the tree. This can be done efficiently by popping the call stack for Explore to retrace the path up the tree.

2. Each edge encountered during DFS in an undirected graph is either a tree edge or a back-edge. Since there are only  $|V| - 1$  tree edges, DFS will encounter a back-edge in  $O(|V|)$  time.

## Graph 矢量

Consider a directed graph  $G = (V, E)$  with positive weights  $c(i, j)$  on its edges.

Given a path  $P = v_0 \rightarrow v_1 \dots \rightarrow v_k$ , the discounted cost of the path is the sum of lengths of all but the longest edge. Formally,

$$\text{cost}(P) = \left( \sum_{i=0}^{k-1} c(v_i, v_{i+1}) \right) - \max_i c(v_i, v_{i+1})$$

(It is the sum of cost of all the edges - maximum cost edge)

Devise an algorithm to compute the smallest discounted cost path from a vertex  $s$  to vertex  $t$ . Give a succinct and precise description of your algorithm. Proof of correctness and run-time analysis are not necessary. The runtime of your algorithm should be  $O(|V| + |E| \log |V|)$ .

**Solution:** Minimizing the discounted cost of a path is the same as minimizing the cost of a path wherein one edge can be skipped at zero cost.

Since we are looking for paths with exactly one "skipped edge", we can create a layered graph  $G'$  as follows:

For each vertex  $v \in V$ , there would be two copies  $v_0, v_1$ . For each edge  $u \rightarrow v$ , add edges  $u_0 \rightarrow v_0, u_0 \rightarrow v_1$  and  $u_1 \rightarrow v_1$ .

Weights of the edges are

$$c(u_0 \rightarrow v_0) = c(u_1 \rightarrow v_1) = c(u \rightarrow v)$$

and

$$c(u_0, v_1) = 0$$

Essentially  $G'$  consists of two separate copies of  $G$ , with zero-weight "skip" edges from one copy to other. We construct the graph  $G'$  and use Dijkstra's algorithm to find the shortest path from  $s_0$  to  $t_1$ .

## DP. all pair shortest path (worse runtime)

Given an input graph  $G = (V, E)$  with positive edge weights  $w_{ij}$  for each edge  $(i, j)$ . Consider the following sub-problem:

$$D[i, j, t] = \text{length of the shortest path from } i \text{ to } j \text{ with at most } 2^t \text{ hops}$$

(Here "hop" refers to the number of edges on the path).

$$D[i, j, t] = \min_{k \in V} \{D[i, k, t-1] + D[k, j, t-1]\}$$

For  $i, j \in V$

$$D[i, j, t] = \begin{cases} w_{ij} & \text{if } i \neq j \\ \infty & \text{otherwise} \end{cases}$$

For  $t = 1$  to  $\lceil \log n \rceil$

For  $i \in V$

For  $j \in V$

For  $k \in V$

$$D[i, j, t] = \min_{k \in V} \{D[i, k, t-1] + D[k, j, t-1]\}$$

return  $D[i, j, \lceil \log n \rceil]$  for all  $i, j$ .

What is the runtime of your algorithm?

**Solution:**  $\Theta(n^3 \log n)$  where  $n = |V|$

**Miniz** Devise an algorithm to compute a spanning tree of minimum total length such that if two cities are connected by a bikeable path in the graph, then they have a bikeable path in the tree.

Here is the formal description of the problem:

#### Formal description:

##### Input:

1. An undirected graph  $G = (V, E)$  where for each vertex  $v \in V$ , we are given its altitude  $h(v)$ .
2. Length  $c(u, v)$  for each edge  $(u, v) \in E$ .

Assume that all edge lengths  $\{c(u, v)\}$  and altitudes  $h(v)$  are positive.

**Definition (bikeable path):** For a pair of vertices  $u, v$ , a path  $P$  from  $u$  to  $v$  is said to be a bikeable path if the path  $P$  never passes through a vertex of height greater than maximum of  $h(u)$  and  $h(v)$ .

**Output:** A spanning tree  $T$  of minimum total length that satisfies the following:

If any pair of cities  $u, v$  are connected via some bikeable path in the graph  $G$ , then they are connected by a bikeable path in the tree  $T$ .

**Solution:** Suppose  $T$  is the optimal tree that we seek. Consider the vertex  $v$  with the highest altitude. Suppose we delete the vertex  $v$  from the tree  $T$ , we get a set of disconnected trees  $T_1, \dots, T_k$ . Let  $V_i$  denote the set of vertices in the tree  $T_i$ .

Observe the following:

- $T_i$  is the optimal tree for the set of vertices  $V_i$ .
- There are no bikeable paths from  $V_i$  to  $V_j$  for  $i \neq j$  in the graph  $G$  (since there are no paths in tree  $T$ ).
- Suppose  $w_i$  is the vertex of highest altitude in the tree  $T_i$ , then every pair of vertices in  $V_i$  are connected by paths of altitude  $< h(w_i)$ . So  $V_i$  is nothing but a connected component of the graph  $G$ , once we delete vertices of altitude  $> h(w_i)$ .

Therefore, we can now write down the subproblems.

1. For a given altitude  $h$ , let  $G_{\leq h}$  denote the subgraph consisting of vertices of altitude  $\leq h$ . The subproblems are as follows:
- For each vertex  $v$ , we will have a subproblem for each connected component of the graph  $G_{\leq h(v)}$ . Formally, for each vertex  $v$ , and a connected component  $C$  of  $G_{\leq h(v)}$  define:

$$T[C] = \text{cost of the optimal tree for the connected component } C \text{ of the graph } G_{\leq h(v)}$$

2. Consider a connected component  $C$  of  $G_{\leq h(v)}$ .

Let  $W_C$  be the set of vertices of highest altitude within  $C$  (there may be many vertices of the same highest altitude in  $C$ .) Let  $C_1, \dots, C_k$  denote the connected components of  $C \setminus W_C$ . Then,

$$T[C] = \sum_{i=1}^k T[C_i] + \text{cost of minimum spanning tree connecting } W_C \text{ with each other and } T[C_1], \dots, T[C_k]$$

In other words, we compute  $T[C]$  by the following version of Kruskal's algorithm:

- (a) Start with trees  $T[C_1], \dots, T[C_k]$ .
- (b) For each edge  $e$  within  $C$  in increasing order of length: add  $e$  to the tree unless it creates a cycle.

#### GD

##### FAIR ALLOCATION

There are  $N$  dollars to be allocated among  $n$  employees. Based on work experience, employee  $i$  is entitled at least  $\ell_i$  dollars.

An allocation is defined to be fair if no subset of  $n/10$  employees or fewer receives more than half the dollars.

Find a fair allocation if possible; otherwise, report that none exists.

Write a linear program for the above problem (with possibly exponentially many constraints).

**Solution:** We can define a linear program with the following constraints. Note that since we are solving a feasibility problem, no objective function is needed.

Let  $x_i$  be the amount of money that employee  $i$  is allocated.

$$\begin{aligned} x_i &\geq \ell_i \quad \forall i \\ \sum_{x_i \in S} x_i &\leq \frac{N}{2} \quad \forall \text{ subsets } S \text{ of most } n/10 \text{ employees} \end{aligned}$$

The first set of constraints guarantee that each employee gets at least  $\ell_i$  dollars, and the second constraint guarantees that the allocation is fair.

Describe a polynomial-time algorithm implementing the separation oracle for the linear program from part (a).

**Solution:** Given some solution  $x$ , we can verify the first set of constraints in  $O(n)$  time by just checking each individual constraint.

To determine if any of the fairness constraints are broken, simply check whether the  $n/10$  highest paid employees are allocated to more than  $\frac{N}{2}$  dollars. If they are, then we have found one such broken constraint. Otherwise, no fairness constraint is broken. This can be done in  $O(n \log n)$  by sorting the employees in allocations and taking the  $n/10$  highest paid. It can also be done in  $O(n)$  by find the  $n/10$ -th highest paid employee using quickselect then iterating the employees to find the  $n/10$  highest paid.

##### SETTING TOLLS

The city council has decided to impose tolls on some its most popular roads to discourage people from driving, aiming to reduce traffic and emissions. In particular, the goal is to discourage all driving from location  $s$  to location  $t$  in the city. The formal description of the problem is as follows.

**Input:** An undirected unweighted graph  $G = (V, E)$ , a pair of nodes  $s$  and  $t$ , and a positive real number  $B$ .

**Output:** A set of edge weights  $w : E \rightarrow \mathbb{R}^+$  such that:

1. For every  $s - t$  path  $P$  in the graph  $G$ , the total weight on the path is at least 1
2. The total weight of all edges in the graph is at most  $B$

(weights  $w_e$  are the “tolls” on the edges)

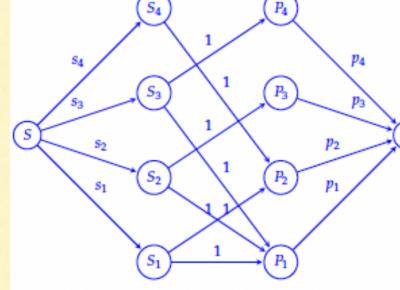
Describe a polynomial-time algorithm implementing the separation oracle for the linear program.

**Solution:** The first set of constraints can be verified in  $O(E \log V)$  time. Given a set of edge weights,  $w$ , run Dijkstra's algorithm from  $s$  to  $t$ . If the total weight of this path

**(4 points) A compatibility graph between 4 students and 4 pets is shown below. Here are the constraints on the meetings:**

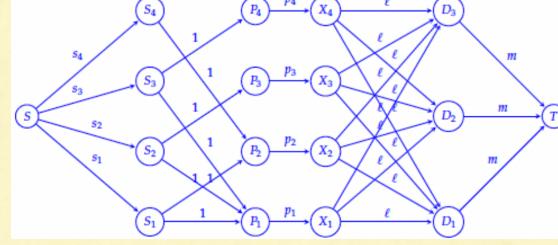
- The  $i^{th}$  student  $S_i$  has indicated a preference of meeting exactly  $s_i$  pets.
- The  $j^{th}$  pet  $P_j$  can meet at most  $p_j$  students.
- All meetings must be between compatible pairs.

##### Solution:

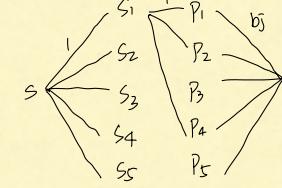


This works very similarly to matching, although it constrains each of the students to be matched with at most  $s_i$  pets, and similarly with the pets. There exists a matching that satisfies the constraints iff all the edges leaving  $s$  are saturated by the max flow (so each student meets with exactly the number of pets desired).

- The meetings need to be scheduled over 3 days.
- The animal shelter cannot host more than  $m$  meetings in total on the same day.
- No pets wants to meet more than  $\ell$  students on the same day, but the students don't mind meeting any number of pets on the same day.
- The  $i^{th}$  student  $S_i$  has indicated a preference of meeting exactly  $s_i$  pets.
- The  $j^{th}$  pet  $P_j$  can meet at most  $p_j$  students.
- All meetings must be between compatible pairs.



- Each student  $S_i$  has a list of preferred professors  $L_i \subseteq \{P_1, \dots, P_m\}$ . They want to meet with one professor from this list.
- Each professor  $P_j$  has an integer bound  $b_j \in \{1, 2, 3, \dots\}$ . They want at most  $b_j$  students in their advising session.



- (i) Describe the nodes of the graph  $G$ .

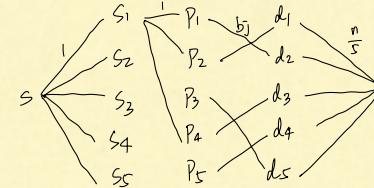
**Solution:** There should be one node per student  $S_i$ , one node per professor  $P_j$ , one source node  $s$ , and one sink node  $t$ .

- (ii) Describe the edges of the graph  $G$  (draw a picture if needed).

**Solution:** Each for each student  $S_i$  and the professors  $P_j \in L_i$ , add an edge  $(S_i, P_j)$  with capacity 1. Add an edge from the source  $s$  to each student  $S_i$  with capacity 1. Add an edge from each professor  $P_j$  to the sink  $t$  with capacity  $b_j$ .

##### 5 department

This means that the number of students advised by professors in each department  $d_i$  should be exactly equal to  $n/5$  (assume that  $n$  is divisible by 5).



Write a linear program for the above problem (with possibly exponentially many constraints).

**Solution:** We can define a linear program with the following constraints. Note that since we are solving a feasibility problem, no objective function is needed.

$$\begin{aligned} \sum_{e \in p} w_e &\geq 1 \quad \forall p \text{ that is an } s - t \text{ path} \\ \sum_{e \in E} w_e &\leq B \end{aligned}$$

The first set of constraints guarantee that the total weight of all paths are at least 1. The second constraint guarantees that the total weight of all edges is at most  $B$ .

is less than 1, then we found a violated constraint. Otherwise, none of the constraints in the first set are violated.

The second constraint can be verified in  $O(E)$  time by just summing the edge weights.