

Problem Set 4

(due date: *December 8, 2010*)

Exercise 4.1

4 points

In the *maximum directed cut problem* (sometimes called MAX DICUT) we are given as input a directed graph $G = (V, A)$. Each directed arc $(i, j) \in A$ has nonnegative weight $w_{ij} \geq 0$. The goal is to partition V into two sets U and $W = V - U$ so as to maximize the total weight of the arcs going from U to W (that is, arcs (i, j) with $i \in U$ and $j \in W$). Give a randomized $\frac{1}{4}$ -approximation algorithm for this problem.

Exercise 4.2

4 points

Consider the non-linear randomized rounding algorithm for MAX SAT as discussed in class. Prove that using randomized rounding with the linear function $f(y_i) = \frac{1}{2}y_i + \frac{1}{4}$ also gives a $\frac{3}{4}$ -approximation algorithm for MAX SAT.

Exercise 4.3

6 points

Consider again the maximum directed cut problem from the exercise above.

- (a) Show that the following integer program models the maximum directed cut problem:

$$\begin{aligned} & \text{maximize} && \sum_{(i,j) \in A} w_{ij} z_{ij} \\ & \text{subject to} && z_{ij} \leq x_i, && \forall (i, j) \in A, \\ & && z_{ij} \leq 1 - x_j, && \forall (i, j) \in A, \\ & && x_i \in \{0, 1\}, && \forall i \in V, \\ & && 0 \leq z_{ij} \leq 1, && \forall (i, j) \in A. \end{aligned}$$

- (b) Consider a randomized rounding algorithm for the maximum directed cut problem that solves a linear programming relaxation of the integer program and puts vertex $i \in U$ with probability $1/4 + x_i/2$. Show that this gives a randomized $1/2$ -approximation algorithm for the maximum directed cut problem.

Exercise 4.4**6 points**

This exercise introduces a deterministic rounding technique called *pipage rounding*. To illustrate this technique, we will consider the problem of finding a maximum cut in a graph with a constraint on the size of each part. In the maximum cut problem, we are given as input an undirected graph $G = (V, E)$ with nonnegative weights $w_{ij} \geq 0$ for all $(i, j) \in E$. We wish to partition the vertex set into two parts U and $W = V - U$ so as to maximize the weight of the edges whose two endpoints are in different parts. We will also assume that we are given an integer $k \leq |V|/2$, and we must find a partition such that $|U| = k$.

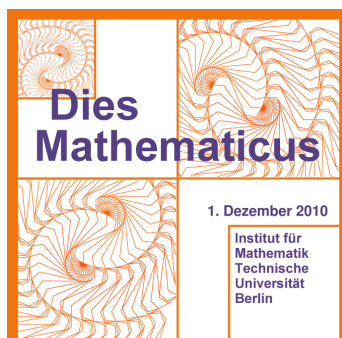
- (a) Show that the following *nonlinear* integer program models the maximum cut problem with a constraint on the size of the parts:

$$\begin{aligned} & \text{maximize} && \sum_{(i,j) \in E} w_{ij}(x_i + x_j - 2x_i x_j) \\ & \text{subject to} && \sum_{i \in V} x_i = k, \\ & && x_i \in \{0, 1\}, \quad \forall i \in V. \end{aligned}$$

- (b) Show that the following linear program is a relaxation of the problem:

$$\begin{aligned} & \text{maximize} && \sum_{(i,j) \in E} w_{ij} z_{ij} \\ & \text{subject to} && z_{ij} \leq x_i + x_j, && \forall (i, j) \in E, \\ & && z_{ij} \leq 2 - x_i - x_j, && \forall (i, j) \in E, \\ & && \sum_{i \in V} x_i = k, \\ & && 0 \leq z_{ij} \leq 1, && \forall (i, j) \in E, \\ & && 0 \leq x_i \leq 1, && \forall i \in V. \end{aligned}$$

- (c) Let $F(x) = \sum_{(i,j) \in E} w_{ij}(x_i + x_j - 2x_i x_j)$ be the objective function from the nonlinear integer program. Show that for any (x, z) that is a feasible solution to the linear programming relaxation, $F(x) \geq \frac{1}{2} \sum_{(i,j) \in E} w_{ij} z_{ij}$.
- (d) Argue that given a fractional solution x , for two fractional variables x_i and x_j , it is possible to increase one by $\epsilon > 0$ and decrease the other by ϵ such that $F(x)$ does not decrease and one of the two variables becomes integer.
- (e) Use the arguments above to devise a $\frac{1}{2}$ -approximation algorithm for the maximum cut problem with a constraint on the size of the parts.



Dies Mathematicus am 1. Dezember 2010

<http://www.math.tu-berlin.de/dies/>