## Exam Mastermath / LNMB MSc course on Discrete Optimization

January 7, 2019, 09:30 - 13:00

- Use of calculators, mobile phones, and other electronic devices not allowed.
- The exam consists of seven problems. You have approximately 25 minutes per problem.
- Please start a new page for every problem.
- Each question is worth 10 points. The total number of points is 70. 39 Points to pass.
- Relevant problem definitions appear at the end of the exam.

**Problem 1 (Spanning Trees)** Let G = (V, E) be a graph and  $w : E \to \mathbb{Z}_{\geq 0}$  a non-negative weight function on the edges. Design a polynomial time algorithm that computes a spanning tree T of G that minimizes the maximum weight of any edge in T. Prove the correctness of your algorithm.

**Problem 2 (Matroids)** Recall that a matroid is a family  $\mathcal{I} \subseteq 2^E$  of subsets of some finite set E so that  $\emptyset \in \mathcal{I}$ , subsets of any  $I \in \mathcal{I}$  also belong to  $\mathcal{I}$ , and for any two  $I, J \in \mathcal{I}$  with |I| < |J|, there exists  $e \in J$  such that  $I \cup \{e\} \in I$ . Prove that the following set system is a matroid. Given an undirected graph G = (V, E), let

 $\mathcal{I} = \{ S \subseteq V \mid \text{ there exists a matching } M \text{ of } G \text{ that covers } S \}.$ 

Here, matching  $M \subseteq E$  covers a set of nodes S if for all  $v \in S$  there exists  $e \in M$  so that  $v \in e$ . (Hint: Consider alternating paths in the symmetric difference of two matchings.)

**Problem 3 (Matchings)** Given an undirected connected graph G = (V, E) with |V| = n nodes and |E| = m edges, an *edge cover* is a subset  $C \subseteq E$  of the edges of the graph such that each node  $v \in V$  is incident with at least one edge  $e \in C$  (i.e., a set of edges that "cover" all the nodes of the graph). Denote by  $\alpha(G)$  the size of a *minimum* cardinality edge cover of G, and by  $\mu(G)$  the size of a *maximum* cardinality matching of G. Show that  $\mu(G) + \alpha(G) = n$ .

(Hint: From maximum cardinality matching M, construct an edge cover to show  $\mu(G) + \alpha(G) \leq n$ . From minimum cardinality edge cover C, construct a matching to show  $\mu(G) + \alpha(G) \geq n$ .)

**Problem 4 (Minimum Cost Flows)** Let G = (V, E) be a directed graph with edge capacities  $w : E \to \mathbb{Z}_{\geq 0}$  and edge costs  $c : E \to \mathbb{Z}_{\geq 0}$  and balances  $b : V \to \mathbb{Z}$ . Prove that the following statements are equivalent for all feasible flows f:

- (a) The flow f is the unique minimum cost flow.
- (b) For every directed cycle C in the residual graph  $G_f$ , we have c(C) > 0.

**Problem 4 (NP-hardness)** The EXACT SPANNING TREE problem, denoted EST, is the following decision problem. Given is an undirected graph G = (V, E), edge weights  $w : E \to \mathbb{N}$ , and a number  $k \in \mathbb{N}$ . Is there a spanning tree T of G such that  $w(T) := \sum_{e \in T} w(e) = k$ ? Prove that EST is **NP**-complete. (Hint: To show **NP**-hardness, you can use a reduction from Subset Sum).

**Problem 5 (Hardness of Approximation)** Consider the BIN PACKING problem as defined in the problem collection. Show that the BIN PACKING problem cannot have an  $\alpha$ -approximation algorithm when  $\alpha < 3/2$ .

**Problem 6 (Designing Approximation Algorithms)** Given is a graph G=(V,E) consider the problem to find a subset of nodes  $C\subseteq V$  that maximises the size of the cut induced by C,  $|\delta(C)|$ . This problem is known as the maximum cut problem. Design a 2-approximation algorithm for this problem. That is, your algorithm needs to compute, in polynomial time, a set  $C^*$  with  $|\delta(C^*)| \geq \frac{1}{2} \max_{C\subseteq V} |\delta(C)|$ . Prove that your algorithm is indeed a 2-approximation. (**Hint:** One possibility is to first consider a randomized algorithm.)

**Problem 7 (True / False Questions)** Which of the following claims is true or false, assuming  $P \neq NP$ . Please explain your answer briefly, but precisely. That is, give a short proof, or a counterexample.

- (a) Consider a directed network G = (V, E) with  $s, t \in V$  and nonnegative, integer edge capacities  $w : E \to \mathbb{N}$  so that the maximum (s, t)-flow f has value > 0. Claim: When  $w(e) \neq w(e')$  for any two  $e, e' \in E$ , there exists a unique minimum (s, t)-cut in G.
- (b) Consider the KNAPSACK problem. and assume  $P = \max_{i=1,...,n} p_i$  is the maximal profit value. Claim: If for some fixed  $\ell$  there is an  $O(n^{\ell}P)$ -time algorithm to solve the KNAPSACK problem, then there is a polynomial time algorithm to solve SATISFIABILITY.
- (c) Let an undirected graph G = (V, E) be given, and  $w : E \to \mathbb{N}$  be non-negative, integer edge weights. Claim: For any two  $s, t \in V$ , there exists a minimum spanning tree T that contains all the edges of a shortest (s, t)-path.
- (d) A perfect matching M in an undirected graph G=(V,E) is a subset of non-incident edges with M=|V|/2. Consider the decision problem PM that asks if a given graph G does have a perfect matching. Claim: There exists a polynomial time reduction from PM to the Satisfiability problem.

## Collection of Problems

- MAXIMUM FLOW Given is a directed graph G=(V,E) with edge capacities  $w:E\to\mathbb{Z}_{\geq 0}$ , and two designated nodes  $s,t\in V$ , the source and the target. The problem asks to compute a feasible (s,t)-flow with maximum value. The decision version asks if a flow with value  $\geq k$  exists for given k. There exist polynomial time algorithms for MAXIMUM FLOW.
- MINIMUM Cost Flow Given is a directed graph G=(V,E) with edge capacities  $w:E\to\mathbb{Z}_{\geq 0}$ , edge costs  $c:E\to\mathbb{Z}_{\geq 0}$  and node balances  $b:V\to\mathbb{Z}$ . The problem is to find a feasible flow that minimizes total costs. The decision version asks if a flow with cost  $\leq k$  exists for given k. There exist polynomial time algorithms for MINIMUM Cost Flow.

- Hamiltonian Path (Cycle) Given an undirected graph G = (V, E), does there exist a simple path (cycle) that visits each of the vertices exactly once? Both problems are (strongly) **NP**-complete.
- MATCHING Given an undirected graph G = (V, E), a matching  $M \subseteq E$  is a set of non-incident edges. The maximum matching problem is to find a matching M of G with maximum cardinality |M|. The decision problem asks if, for a given k, a matching of size  $\geq k$  exists in G. Edmonds' blossom shrinking algorithm solves the maximum matching problem in polynomial time.
- KNAPSACK Given is a knapsack of weight capacity  $W \in \mathbb{N}$ , and n items with integral weights  $w_i$  and integral profits  $p_i$ , all nonnegative. The decision problem is: Given an integer k, does there exist a subset of the items that fits into the knapsack and has value at least k? In other words, does there exists a set  $S \subseteq \{1, \ldots, n\}$  with  $\sum_{i \in S} w_i \leq W$  and  $\sum_{i \in S} p_i \geq k$ ? This problem is **NP**-complete.
- Partition Given are n integral, non-negative numbers  $a_1, \ldots, a_n$  with  $\sum_{j=1}^n a_j = 2B$ . The decision problem is to decide if there is a subset  $W \subseteq \{1, \ldots, n\}$  such that  $\sum_{j \in W} a_j = \sum_{j \notin W} a_j$ . This problem is **NP**-complete.
- Subset Sum Given are n integral, non-negative numbers  $a_1, \ldots, a_n$ , and  $k \in \mathbb{N}$ . The decision problem is to decide if there is a subset  $W \subseteq \{1, \ldots, n\}$  such that  $\sum_{j \in W} a_j = k$ . This problem is **NP**-complete.
- Satisfiability Given n Boolean variables  $x_1, \ldots, x_n$ , and a formula F that consists of the conjunction of m clauses  $C_i$ ,  $F = \bigwedge_{i=1}^m C_i$ . Each clause consists of the disjunction of some of the variables  $x_j$  (or their negation  $\bar{x}_j$ ), for example  $C_5 = (x_1 \vee x_4 \vee \bar{x}_7)$ . The decision problem is: Does there exist a truth assignment  $x \in \{\text{false,true}\}^n$  such that F = true? This problem is (strongly) NP-complete.
- VERTEX COVER Given is an undirected graph G = (V, E). A vertex cover is a subset C of the nodes of V such that for any edge  $e = \{u, v\} \in E$ , at least one of the nodes u or v is in C. The decision problem asks if a vertex cover C exists with  $|C| \le k$ . This problem is (strongly) NP-complete.
- MAXIMUM CUT Given is an undirected graph G = (V, E). The question is to find a subset  $C \subseteq V$  of the nodes of G that maximizes the number of edges in the cut induced by C, that is, a cut that maximizes  $|\delta(C)|$ , where  $\delta(C) := \{\{u,v\} \in E \mid u \in C, v \notin C\}$ . The decision problem is to decide, for given k, if  $C \subseteq V$  exists with  $|\delta(C)| \ge k$ , which is (strongly) NP-complete.
- BIN PACKING Given is a set  $N = \{1, ..., n\}$  of items with sizes  $s_i \in (0, 1], s_i \in \mathbb{Q}$  for every  $i \in N$ . The goal is to pack all items into unit-size bins such that the number of used bins is minimized. Formally: find a partition of all items into k subsets  $N_1, ..., N_k$ , such that  $\sum_{i \in N_\ell} s_i \leq 1$  for all  $\ell = 1, ..., k$ , with k as small as possible. The decision problem asks if all items can be packed into at most k bins, for a given  $k \in \mathbb{N}$ .