

Bird's-eye view

Desiderata. Classify problems according to computational requirements.

- Linear: min/max, median, BWT, smallest enclosing circle, ...
- Linearithmic: sorting, convex hull, closest pair, furthest pair, ...
- Quadratic: ???
- Cubic: ???
- ...
- Exponential: ???

Frustrating news.

Huge number of fundamental problems have defied classification.

Algorithms in Java, 4th Edition · Robert Sedgewick and Kevin Wayne · Copyright © 2008 · April 14, 2009 11:19:14 PM

Bird's-eye view

Desiderata. Classify problems according to computational requirements.

Desiderata'.

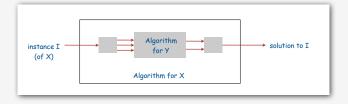
Suppose we could (couldn't) solve problem X efficiently. What else could (couldn't) we solve efficiently?



" *Give me a lever long enough and a fulcrum on which to place it, and I shall move the world.*" — *Archimedes*

Reduction

Def. Problem X reduces to problem Y if you can use an algorithm that solves Y to help solve X.

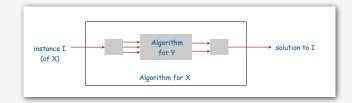


Cost of solving X = total cost of solving Y + cost of reduction.



Reduction

Def. Problem X reduces to problem Y if you can use an algorithm that solves Y to help solve X.



cost of sorting

Ex 1. [element distinctness reduces to sorting]

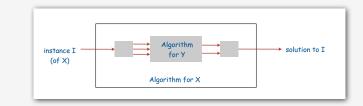
To solve element distinctness on N integers:

- Sort N integers.
- Scan through adjacent pairs and check if any are equal.

Cost of solving element distinctness. $N \log N + N$ cost of reduction

Reduction

Def. Problem X reduces to problem Y if you can use an algorithm that solves Y to help solve X.



Ex 2. [3-collinear reduces to sorting]

To solve 3-collinear instance on N points in the plane:

- For each point, sort other points by polar angle.
- scan through adjacent triples and check if they are collinear

cost of sorting Cost of solving 3-collinear. $N^2 \log N + N^2$.

Reduction: design algorithms

Def. Problem X reduces to problem Y if you can use an algorithm that solves Y to help solve X.

Design algorithm. Given algorithm for Y, can also solve X.

Ex.

- · Element distinctness reduces to sorting.
- 3-collinear reduces to sorting.
- PERT reduces to topological sort. [see digraph lecture]
- h-v line intersection reduces to 1D range searching. [see geometry lecture]
- Euclidean MST reduces to Delaunay triangulation. [see geometry lecture]

Mentality. Since I know how to solve Y, can I use that algorithm to solve X?

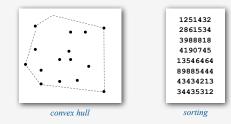
programmer's version: I have code for Y. Can I use it for X?

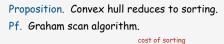
I designing algorithms

Convex hull reduces to sorting

Sorting. Given N distinct integers, rearrange them in ascending order.

Convex hull. Given N points in the plane, identify the extreme points of the convex hull (in counter-clockwise order).

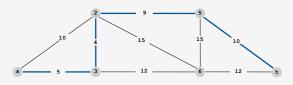




Cost of convex hull. $N \log N + N$.

Shortest path on graphs and digraphs

Proposition. Undirected shortest path (with nonnegative weights) reduces to directed shortest path.

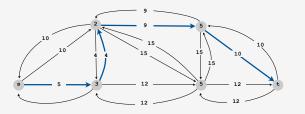


Shortest path on graphs and digraphs

Proposition. Undirected shortest path (with nonnegative weights) reduces to directed shortest path.

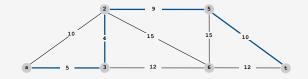


Pf. Replace each undirected edge by two directed edges.



Shortest path on graphs and digraphs

Proposition. Undirected shortest path (with nonnegative weights) reduces to directed shortest path.

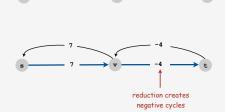


Cost of undirected shortest path. E log V + E.



Shortest path with negative weights

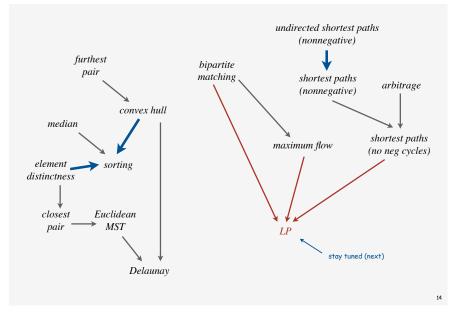
Caveat. Reduction is invalid in networks with negative weights (even if no negative cycles).



Remark. Can still solve shortest path problem in undirected graphs (if no negative cycles), but need more sophisticated techniques.







Linear Programming

see ORF 307

What is it?

- Quintessential tool for optimal allocation of scarce resources
- Powerful and general problem-solving method

Why is it significant?

• Widely applicable.



- Dominates world of industry.
- Fast commercial solvers available: CPLEX, OSL.
- Powerful modeling languages available: AMPL, GAMS.
- Ranked among most important scientific advances of 20th century.

Present context: Many important problems reduce to LP

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- → linear programming
- establishing intractabi
- classifying problems

Applications

Agriculture. Diet problem.

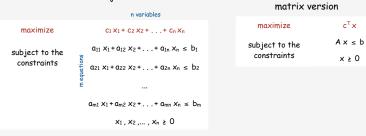
Computer science. Compiler register allocation, data mining. Electrical engineering. VLSI design, optimal clocking. Energy. Blending petroleum products. Economics. Equilibrium theory, two-person zero-sum games. Environment. Water quality management. Finance. Portfolio optimization. Logistics. Supply-chain management. Management. Hotel yield management. Marketing. Direct mail advertising. Manufacturing. Production line balancing, cutting stock. Medicine. Radioactive seed placement in cancer treatment. Operations research. Airline crew assignment, vehicle routing. Physics. Ground states of 3-D Ising spin glasses. Plasma physics. Optimal stellarator design. Telecommunication. Network design, Internet routing. Sports. Scheduling ACC basketball, handicapping horse races.

Linear programming

Model problem as maximizing an objective function subject to constraints

Input: real numbers $a_{ij} c_j, b_j$.

Output: real numbers x_i.



Solutions (see ORF 307)

- Simplex algorithm has been used for decades to solve practical LP instances
- Newer algorithms guarantee fast solution

Linear programming

"Linear programming"

- process of formulating an LP model for a problem
- solution to LP for a specific problem gives solution to the problem

stay tuned (next)

• equivalent to "reducing the problem to LP"

1. Identify variables

2. Define constraints (inequalities and equations)

3. Define objective function

Examples:

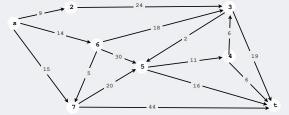
- shortest paths
- maxflow
- bipartite matching
 - urening
- [a very long list]

Single-source shortest-paths problem (revisited)

Given. Weighted digraph, single source s.

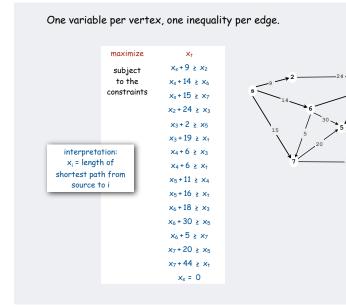
Distance from s to v: length of the shortest path from s to v.

Goal. Find distance (and shortest path) from s to every other vertex.

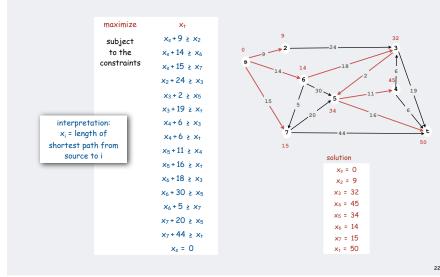


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Single-source shortest-paths problem reduces to LP



Single-source shortest-paths problem reduces to LP



Maxflow problem

Given: Weighted digraph, source s, destination t.

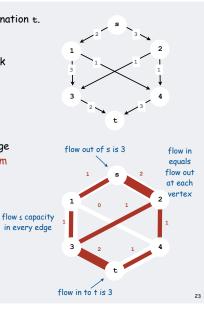
Interpret edge weights as capacities

- Models material flowing through network
- Ex: oil flowing through pipes
- Ex: goods in trucks on roads
- [many other examples]

Flow: A different set of edge weights

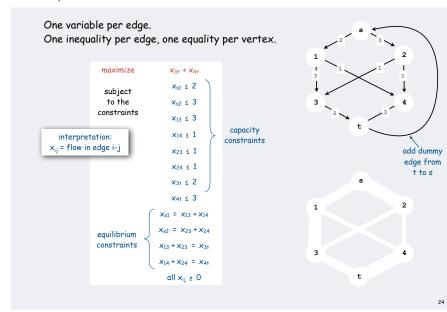
- flow does not exceed capacity in any edge
- flow at every vertex satisfies equilibrium [flow in equals flow out]

Goal: Find maximum flow from s to t



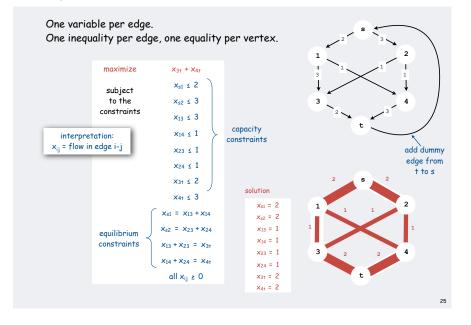
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Maxflow problem reduces to LP



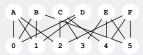
One variable per vertex, one inequality per edge.

Maxflow problem reduces to LP



Maximum cardinality bipartite matching problem

Given: Two sets of vertices, set of edges (each connecting one vertex in each set)



Adobe

Apple

Google

IBM

Sun

Carol, Eliza

Alice, Bob, Dave

Alice, Bob, Dave

Alice, Carol, Frank

Carol, Eliza, Frank

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Alice

Bob

Carol

Dave

Eliza

0

Adobe, Apple, Google

Adobe, Apple, Yahoo

Google, IBM, Sun

Adobe, Apple

IBM, Sun, Yahoo

Matching: set of edges

with no vertex appearing twice

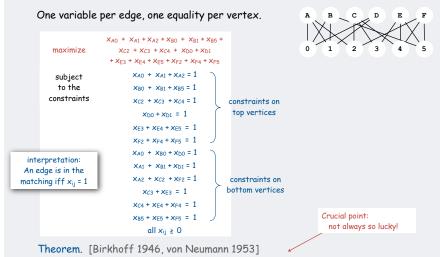
Interpretation: mutual preference constraints

- Ex: people to jobs
- Ex: medical students to residence positions
- Ex: students to writing seminars
- [many other examples]



Goal: find a maximum cardinality matching

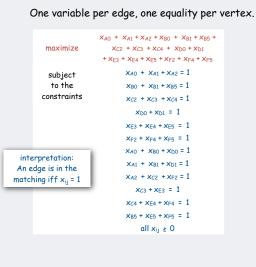
Maximum cardinality bipartite matching problem reduces to LP

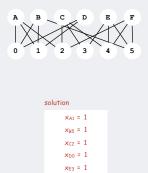


All extreme points of the above polyhedron have integer (0 or 1) coordinates Corollary. Can solve bipartite matching problem by solving LP

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Maximum cardinality bipartite matching problem reduces to LP





all other x_{ij} = 0

x_{F4} = 1



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Linear programming perspective

Got an optimization problem?

ex: shortest paths, maxflow, matching, ... [many, many, more]

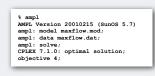
Approach 1: Use a specialized algorithm to solve it

- Algs in Java
- vast literature on complexity
- performance on real problems not always well-understood

Approach 2: Reduce to a linear programming model, use a commercial solver

- a direct mathematical representation of the problem often works
- immediate solution to the problem at hand is often available
- might miss faster specialized solution, but might not care

Got an LP solver? Learn to use it!



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Bird's-eye view

Goal. Prove that a problem requires a certain number of steps. Ex. $\Omega(N \mbox{ log } N)$ lower bound for sorting.

> argument must apply to all conceivable algorithms

> > 31

Bad news. Very difficult to establish lower bounds from scratch.

Good news. Can spread $\Omega(N \log N)$ lower bound to Y by reducing sorting to Y.

assuming cost of reduction is not too high

Linear-time reductions

Def. Problem X linear-time reduces to problem Y if X can be solved with:

- Linear number of standard computational steps.
- Constant number of calls to Y.
- Ex. Almost all of the reductions we've seen so far.
- Q. Which one was not a linear-time reduction?

Establish lower bound:

- If X takes Ω(N log N) steps, then so does Y.
- If X takes $\Omega(N^2)$ steps, then so does Y.

Mentality.

- If I could easily solve Y, then I could easily solve X.
- I can't easily solve X.
- Therefore, I can't easily solve Y.

designing algorithms

establishing lower bounds

classifying problems

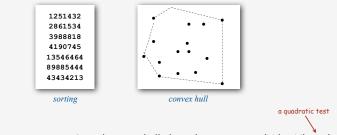
Lower bound for convex hull

Proposition. In quadratic decision tree model, any algorithm for sorting N integers requires $\Omega(N \log N)$ steps.

allows quadratic tests of the form: xi < xj or (xj - xi) (xk - xi) - (xj) (xj - xi) < 0

Proposition. Sorting linear-time reduces to convex hull.

Pf. [see next slide]



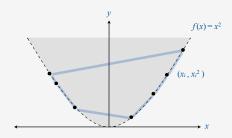


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Sorting linear-time reduces to convex hull

Proposition. Sorting linear-time reduces to convex hull.

- Sorting instance: $X = \{x_1, x_2, \dots, x_N\}$
- Convex hull instance: $P = \{ (x_1, x_1^2), (x_2, x_2^2), \dots, (x_N, x_N^2) \}$

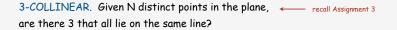


Pf.

- Region $\{x : x^2 \ge x\}$ is convex \Rightarrow all points are on hull.
- Starting at point with most negative x, counter-clockwise order of hull points yields integers in ascending order.

Lower bound for 3-COLLINEAR

3-SUM. Given N distinct integers, are there three that sum to 0?



 1251432

 -2861534

 398818

 -4190745

 13546464

 89885444

 -43434213

 3-sum

 3-collinear

Lower bound for 3-COLLINEAR

3-SUM. Given N distinct integers, are there three that sum to 0?

3-COLLINEAR. Given N distinct points in the plane, are there 3 that all lie on the same line?

Proposition. 3-SUM linear-time reduces to 3-COLLINEAR. Pf. [see next 2 slide]

Conjecture. Any algorithm for 3-SUM requires $\Omega(N^2)$ steps. Implication. No sub-quadratic algorithm for 3-COLLINEAR likely.

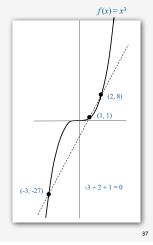
your $N^2 \mbox{ log N}$ algorithm was pretty good

3-SUM linear-time reduces to 3-COLLINEAR

Proposition. 3-SUM linear-time reduces to 3-COLLINEAR.

- 3-SUM instance: $X = \{x_1, x_2, \dots, x_N\}$
- **3-COLLINEAR instance:** $P = \{ (x_1, x_1^3), (x_2, x_2^3), \dots, (x_N, x_N^3) \}$

Lemma. If a, b, and c are distinct, then a + b + c = 0if and only if (a, a^3) , (b, b^3) , (c, c^3) are collinear.



3-SUM linear-time reduces to 3-COLLINEAR

Proposition. 3-SUM linear-time reduces to 3-COLLINEAR.

- 3-SUM instance: $X = \{x_1, x_2, \dots, x_N\}$
- **3-COLLINEAR instance:** $P = \{ (x_1, x_1^3), (x_2, x_2^3), \dots, (x_N, x_N^3) \}$

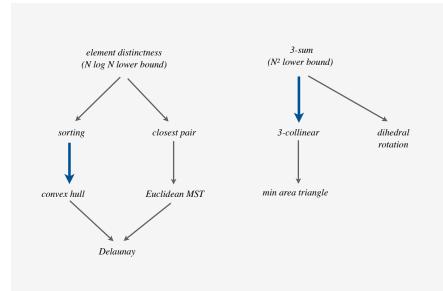
Lemma. If a, b, and c are distinct, then a + b + c = 0if and only if (a, a^3) , (b, b^3) , (c, c^3) are collinear.

Pf. Three points (a, a^3) , (b, b^3) , (c, c^3) are collinear iff:

(a ³ - b ³) / (a - b)	= (b ³ - c ³) / (b - c)	slopes are equ
(a - b)(a ² + ab + b ²) / (a - b)	= (b - c)(b ² + bc + c ²) / (b - c)	factor numeral
(a ² + ab + b ²)	$= (b^2 + bc + c^2)$	a-b and $b-c$
a² + ab - bc - c²	= 0	collect terms
(a - c)(a + b + c)	= O	factor
a + b + c	= 0	a – c is nonzer

ual itors c are nonzero

More reductions and lower bounds



Establishing lower bounds: summary

Establishing lower bounds through reduction is an important tool in guiding algorithm design efforts.

- Q. How to convince yourself no linear-time convex hull algorithm exists?
- A. [hard way] Long futile search for a linear-time algorithm.
- A. [easy way] Reduction from sorting.
- Q. How to convince yourself no sub-quadratic 3-COLLINEAR algorithm exists.
- A. [hard way] Long futile search for a sub-quadratic algorithm.
- A. [easy way] Reduction from 3-SUM.

▶ establishing lower bounds
 establishing intractability classifying problems

Bird's-eye view

Desiderata. Prove that a problem can't be solved in poly-time.

EXPTIME-complete.

input size = lg k

"intractable'

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- Given a constant-size program and input, does it halt in at most k steps?
- Given N-by-N checkers board position, can the first player force a win (using forced capture rule)?

Frustrating news. Extremely difficult and few successes.

3-satisfiability

Literal. A boolean variable or its negation.	x_i or $\neg x_i$
Clause. An or of 3 distinct literals.	$C_1 = (\neg x_1 \lor x_2 \lor x_3)$
Conjunctive normal form. An and of clauses.	$\Phi = (C_1 \land C_2 \land C_3 \land C_4 \land C_5)$

3-SAT. Given a CNF formula Φ consisting of k clauses over n literals, does it have a satisfying truth assignment?

yes instance

 $\Phi = (\neg x_1 \lor x_2 \lor x_3) \land (x_1 \lor \neg x_2 \lor x_3) \land (\neg x_1 \lor \neg x_2 \lor \neg x_3) \land (\neg x_1 \lor \neg x_2 \lor x_4) \land (\neg x_2 \lor x_3 \lor x_4)$

Applications. Circuit design, program correctness, ...

3-satisfiability is intractable

- Q. How to solve an instance of 3-SAT with n variables?
- A. Exhaustive search: try all 2ⁿ truth assignments.
- Q. Can we do anything substantially more clever?



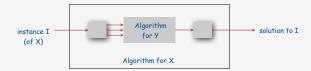
Conjecture (P ≠ NP). No poly-time algorithm for 3-SAT. ←

Good news. Can prove problems "intractable" via reduction from 3-SAT.

Polynomial-time reductions

Def. Problem X poly-time (Cook) reduces to problem Y if X can be solved with:

- Polynomial number of standard computational steps.
- Polynomial number of calls to Y.



Establish tractability. If Y can be solved in poly-time, and X poly-time reduces to Y, then X can be solved in poly-time.

Establish intractability. If 3-SAT poly-time reduces to Y, then Y is intractable.

Mentality.

- If I could solve Y in poly-time, then I could also solve 3-SAT.
- I can't solve 3-SAT.
- Therefore, I can't solve Y.

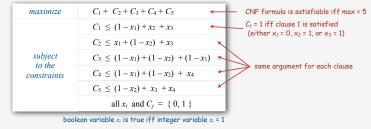
Example: Integer linear programming

ILP. Minimize a linear objective function, subject to linear inequalities, and integer variables.

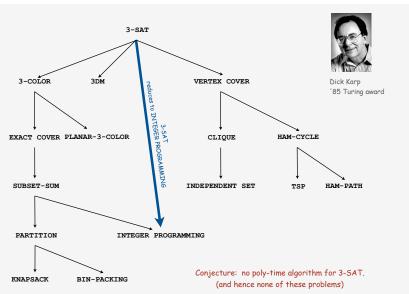
Proposition. 3-SAT poly-time reduces to ILP.

Pf. [by example]

 $(\neg x_1 \lor x_2 \lor x_3) \land (x_1 \lor \neg x_2 \lor x_3) \land (\neg x_1 \lor \neg x_2 \lor \neg x_3) \land (\neg x_1 \lor \neg x_2 \lor x_4) \land (\neg x_2 \lor x_3 \lor x_4)$



Therefore, ILP is intractable.



Establishing intractability: summary

Establishing intractability through poly-time reduction is an important tool in guiding algorithm design efforts.

- Q. How to convince yourself that a new problem is intractable?
- A. [hard way] Long futile search for an efficient algorithm (as for 3-SAT).
- A. [easy way] Reduction from a know intractable problem (such as 3-SAT).

Caveat. Intricate reductions are common.

More poly-time reductions from 3-satisfiability

Implications of poly-time reductions



"I can't find an efficient algorithm, but neither can all these famous people."

Classify problems

Desiderata. Classify problems according to difficulty.

- Linear: can be solved in linear time.
- Linearithmic: can be solved in linearithmic time.
- Quadratic: can be solved in quadratic time.
- ...
- Intractable: seem to require exponential time.

Ex. Sorting and convex hull are in same complexity class.

- Sorting linear-time reduces to convex hull.
- Convex hull linear-time reduces to sorting.
- Moreover, we have N log N upper and lower bound.

designing algorithms establishing lower bounds

classifying problems

Cook's theorem

P. Set of problems solvable in poly-time.Importance. What scientists and engineers can compute feasibly.

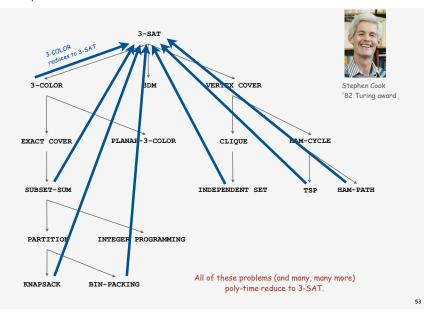
NP. Set of problems checkable in poly-time. Importance. What scientists and engineers aspire to compute feasibly.



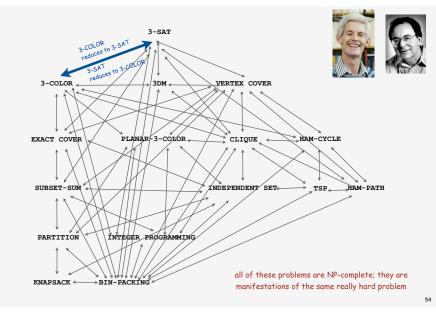


Cook's theorem. All problems in NP poly-time reduce to 3-SAT.





Implications of Karp + Cook



Summary

Reductions are important in theory to:

- Establish tractability.
- Establish intractability.
- Classify problems according to their computational requirements.

Reductions are important in practice to:

- Design algorithms.
- Design reusable software modules.
- stack, queue, sorting, priority queue, symbol table, set
- graph, shortest path, regular expression, Delaunay triangulation
- Voronoi, max flow, LP
- Determine difficulty of your problem and choose the right tool.
- use exact algorithm for tractable problems
- use heuristics for intractable problems