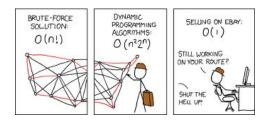
#### A Reasonable Question about Algorithms

## 7.8 Intractability



#### Q. Which algorithms are useful in practice?

- A. [von Neumann 1953, Gödel 1956, Cobham 1964, Edmonds 1965, Rabin 1966]
- Model of computation = deterministic Turing machine.
- Measure running time as a function of input size n.
- Useful in practice ("efficient") = polynomial time for all inputs.

\_\_\_\_\_ a n<sup>b</sup>

Ex 1. Sorting n elements takes  $n^2$  steps using insertion sort. Ex 2. Finding best TSP tour on n elements takes n! steps using exhaustive search.

Theory. Definition is broad and robust. Practice. Poly-time algorithms scale to large problems.

constants a and b tend to be small

2

#### Exponential Growth

#### Exponential growth dwarfs technological change.

- Suppose you have a giant parallel computing device...
- With as many processors as electrons in the universe...
- And each processor has power of today's supercomputers...
- And each processor works for the life of the universe...

quantity	value
electrons in universe <sup>†</sup>	10 <sup>79</sup>
supercomputer instructions per second	10 <sup>13</sup>
age of universe in seconds <sup>†</sup>	1017

† estimated

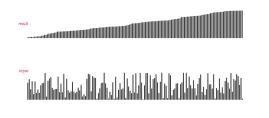
• Will not help solve 1,000 city TSP problem via brute force.

1000!  $\gg$  10<sup>1000</sup>  $\gg$  10<sup>79</sup>  $\times$  10<sup>13</sup>  $\times$  10<sup>17</sup>



#### Reasonable Questions about Problems

- Q. Which problems can we solve in practice?
- A. Those with easy-to-find answers or with guaranteed poly-time algorithms.
- Q. Which problems have guaranteed poly-time algorithms?
- A. Not so easy to know. Focus of today's lecture.





many known poly-time algorithms for sorting

no known poly-time algorithm for TSP

 $(20, 2^{20})$ 

#### LSOLVE. Given a system of linear equations, find a solution.

$0x_0$	+ 1 <i>x</i> <sub>1</sub>	+ 1x <sub>2</sub>	=	4	$x_0$	=	-1
$2x_0$	$+ 4x_1$	$-2x_2$	=	2	$x_1$	=	2
$0x_0$	+ $3x_1$	$+15x_2$	=	36	$x_2$	=	2

LP. Given a system of linear inequalities, find a solution.

$48x_0$	$+16x_{1}$	$+119x_{2}$	≤ 88	<i>x</i> <sub>0</sub>	=	1
$5x_0$	$+ 4x_1$	+ $35x_2$	≥ 13	$x_1$	-	1
$15x_0$	$+ 4x_1$	+ $20x_2$	≥ 23	$x_2$	-	1/5
$x_0$	, <i>x</i> <sub>1</sub>	, <i>x</i> <sub>2</sub>	≥ 0			

#### ILP. Given a system of linear inequalities, find a binary solution.



#### Search Problems

or report none exists

5

7

#### Search problem. Given an instance I of a problem, find a solution S. Requirement. Must be able to efficiently check that S is a solution.

poly-time in size of instance I



#### LSOLVE. Given a system of linear equations, find a solution.

- LP. Given a system of linear inequalities, find a solution.
- ILP. Given a system of linear inequalities, find a binary solution.
- Q. Which of these problems have guaranteed poly-time solutions?A. No easy answers.
- ✓ LSOLVE. Yes. Gaussian elimination solves n-by-n system in  $n^3$  time.
- 🖌 LP. Yes. Ellipsoid algorithm is poly-time. 🛛 ← problem was open for decades
- ? ILP. No poly-time algorithm known or believed to exist!

Search Problems

, or report none exists

6

8

Search problem. Given an instance I of a problem, find a solution S. Requirement. Must be able to efficiently check that S is a solution.

poly-time in size of instance I

LSOLVE. Given a system of linear equations, find a solution.

$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$
instance I	solution S

• To check solution S, plug in values and verify each equation.



#### Search Problems

or report none exists

#### Search Problems

, or report none exists

10

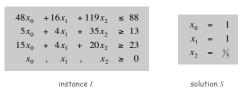
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slightly non-standard definition

Search problem. Given an instance I of a problem, find a solution S. Requirement. Must be able to efficiently check that S is a solution.

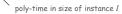
poly-time in size of instance I

#### LP. Given a system of linear inequalities, find a solution.



• To check solution S, plug in values and verify each inequality.

### Search problem. Given an instance I of a problem, find a solution S. Requirement. Must be able to efficiently check that S is a solution.



#### ILP. Given a system of linear inequalities, find a binary solution.

<i>x</i> <sub>0</sub> <i>x</i> <sub>0</sub>		$\begin{array}{rrrr} + & x_2 \\ + & x_2 \\ + & x_2 \end{array}$	≥ 1	$\begin{aligned} x_0 &= 0\\ x_1 &= 1\\ x_2 &= 1 \end{aligned}$
	insta	nce I		solution S

• To check solution *S*, plug in values and verify each inequality (and check that solution is 0/1).

NP



FACTOR. Find a nontrivial factor of the integer x.



• To check solution *S*, long divide 193707721 into 147573952589676412927.

# Def. NP is the class of all search problems (problems with poly-time checkable solutions).

#### poly-time problem description instance I solution S algorithm $x_0 = -1$ $0x_0 + 1x_1 + 1x_2 = 4$ LSOLVE Find a vector x that Gaussian x<sub>1</sub> = 2 $2x_0 \ + \ 4x_1 \ - \ 2x_2 \ = \ 2$ satisfies Ax = b. elimination (A, b) $x_2 = 2$ $0x_0 + 3x_1 + 15x_2 = 36$ $48x_0 + 16x_1 + 119x_2 \le 88$ $x_0 = 1$ Find a vector x that L.P $5x_0 \ + \ 4x_1 \ + \ 35x_2 \ \geq \ 13$ ellipsoid $x_1 = 1$ $15x_0 + 4x_1 + 20x_2 \ge 23$ satisfies $Ax \leq b$ . (A, b) $x_2 = \frac{1}{5}$ $x_0$ , $x_1$ , $x_2 \ge 0$ $x_1 + x_2 \ge 1$ $x_0 = 0$ ILP Find a binary vector x ??? $+ x_2 \ge 1$ $x_1 = 1$ that satisfies $Ax \leq b$ . (A, b) $x_0 + x_1 + x_2 \le 2$ $x_2 = 1$ FACTOR Find a nontrivial factor ??? 8784561 10657 of the integer *x*.

## Significance. What scientists, engineers, and applications programmers aspire to compute feasibly.

Ρ

Def. P is the class of search problems solvable in poly-time.

A search problem that is not in P is said to be intractable.

problem	description	poly-time algorithm	instance I	solution S
<b>STCONN</b> ( <i>G</i> , <i>s</i> , <i>t</i> )	Find a path from s to t in digraph G.	depth-first search (Theseus)		
SORT (a)	Find permutation that puts a in ascending order.	mergesort (von Neumann 1945)	2.3 8.5 1.2 9.1 2.2 0.3	524013
LSOLVE (A, b)	Find a vector x that satisfies $Ax = b$ .	Gaussian elimination (Edmonds, 1967)	$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	$ \begin{array}{rcl} x_0 &=& -1 \\ x_1 &=& 2 \\ x_2 &=& 2 \end{array} $
<b>LP</b> ( <i>A</i> , <i>b</i> )	Find a vector x that satisfies Ax ≤ b.	ellipsoid (Khachiyan, 1979)	$\begin{array}{rrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrrr$	$x_0 = 1$ $x_1 = 1$ $x_2 = \frac{1}{2}$

#### Significance. What scientists and engineers, and applications programmers do compute feasibly. 13

#### Extended Church-Turing Thesis

#### Extended Church-Turing thesis.

P = search problems solvable in poly-time in this universe.

#### Evidence supporting thesis.

- True for all physical computers.
- Simulating one computer on another adds poly-time cost factor.
- Nondeterministic machine seems to be a fantasy.

Implication. To make future computers more efficient, suffices to focus on improving implementation of existing designs.

A new law of physics? A constraint on what is possible. Possible counterexample? Quantum computer

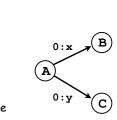
Nondeterministic machine can guess the desired solution

#### Ex.int[] a = new a[N];

- Java: values are all 0
- nondeterministic machine: values are the answer!

ILP. Given a system of linear inequalities, guess a binary solution.

	$X_1$	$+ x_{2}$	≥ 1	$x_0$	=	0
$x_0$		$+ x_2^2$		0	=	
<i>x</i> <sub>0</sub>		$+ x_2$		$x_2$		
	instan	-	lutio			



#### Ex. Turing machine

• deterministic: state, input determines next state • nondeterministic: more than one possible next state

NP: Search problems solvable in poly time on a nondeterministic machine.



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P vs. NP

slightly non-standard definitions

- Q. Being creative vs. appreciating creativity?
- Ex. Mozart composes a piece of music; our neurons appreciate it.
- Ex. Wiles proves a deep theorem; a colleague referees it.
- Ex. Boeing designs an efficient airfoil; a simulator verifies it.
- Ex. Einstein proposes a theory; an experimentalist validates it.





creative

ordinary

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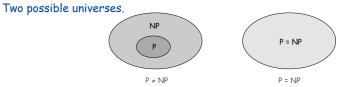
Computational analog. Does P = NP?

P. Class of search problems solvable in poly-time.

NP. Class of all search problems.

#### Does P = NP?

- can you always avoid brute-force search and do better??
- does nondeterminism make a computer more efficient??
- are there any intractable search problems??

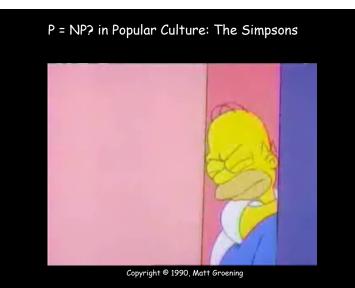


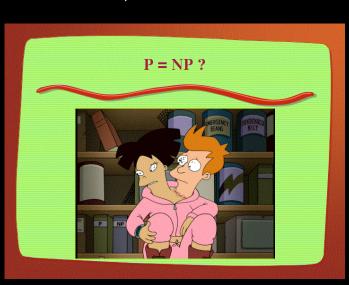
P = NP? in Popular Culture: Futurama

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If yes... Poly-time algorithms for 3-SAT, ILP, TSP, FACTOR, ... If no... Would learn something fundamental about our universe.

Overwhelming consensus.  $P \neq NP$ .





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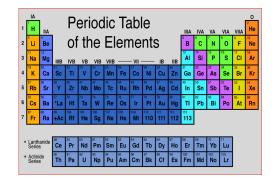
## The Central Question

Fame and Fortune through CS

#### Some writers for the Simpsons and Futurama.

- J. Steward Burns. M.S. in mathematics, Berkeley, 1993.
- David X. Cohen. M.S. in computer science, Berkeley, 1992.
- Al Jean. B.S. in mathematics, Harvard, 1981.
- Ken Keeler. Ph.D. in applied mathematics, Harvard, 1990.
- Jeff Westbrook. Ph.D. in computer science, Princeton, 1989.

## **Classifying Problems**



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#### A Hard Problem: 3-Satisfiability

Literal. A Boolean variable or its negation.	$x_i$ , $x_i'$
Clause. An or of 3 distinct literals.	$C_j = x_1 \text{ or } x_2' \text{ or } x_3$

Conjunctive normal form. An and of clauses.

 $\Phi = C_1$  and  $C_2$  and  $C_3$  and  $C_4$ 

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3-SAT. Given a CNF formula  $\Phi$  consisting of k clauses over n variables, find a satisfying truth assignment (if one exists).

 $\Phi = (x_1' \text{ or } x_2 \text{ or } x_3) \text{ and } (x_1 \text{ or } x_2' \text{ or } x_3) \text{ and } (x_1' \text{ or } x_2' \text{ or } x_3') \text{ and } (x_1' \text{ or } x_2' \text{ or } x_4)$ 

*yes:*  $x_1 = \text{true}, x_2 = \text{true}, x_3 = \text{false}, x_4 = \text{true}$ 

Key application. Electronic design automation (EDA).

Exhaustive Search

Q. How to solve an instance of 3-SAT with n variables?

A. Exhaustive search: try all  $2^n$  truth assignments.

Q. Can we do anything substantially more clever? Conjecture. No poly-time algorithm for 3-SAT.

> 3-SAT is "intractable"



#### Reductions

- Q. Which search problems are in P?
- Q. Which search problems are not in P (intractable)?
- A. No easy answers (we don't even know whether P = NP).

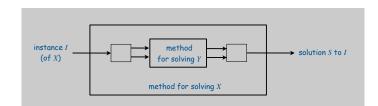
#### First step. Formalize notion:

Problem X is computationally not much harder than problem Y.

Def. Problem X reduces to problem Y if you can use an efficient solution to Y to develop an efficient solution to X

#### To solve X, use:

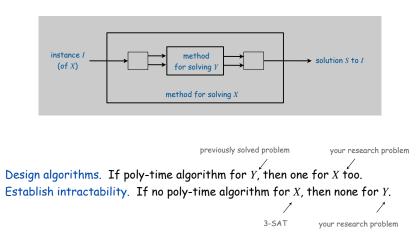
- a poly number of standard computational steps, plus
- $\bullet$  a poly number of calls to a method that solves instances of  $Y\!.$



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#### Reductions: Consequences

- Def. Problem X reduces to problem Y if you can solve X given:
- A poly number of standard computational steps, plus
- A poly number of calls to a subroutine for solving instances of Y.



#### LSOLVE Reduces to LP

#### LSOLVE. Given a system of linear equations, find a solution.

$0x_0$	+ 1 <i>x</i> <sub>1</sub>	+ 1 <i>x</i> <sub>2</sub>	= 4
		$-2x_2$	
$0x_0$	+ $3x_1$	$+15x_2$	= 36

LSOLVE instance with n variables

#### LP. Given a system of linear inequalities, find a solution.

$0x_0$	+ 1 <i>x</i> <sub>1</sub>	+ 1 <i>x</i> <sub>2</sub>	≤	4	l		0				4
$0x_0$	+ 1 <i>x</i> <sub>1</sub>	+ $1x_2$ + $1x_2$	≥	4	Ĵ	⇒	$0x_0 +$	$1x_1 +$	$1x_1$	=	4
$2x_0$	$+ 4x_1$	$-2x_2$	≤	2							
$2x_0$	$+ 4x_1$	$-2x_2$	≥	2							
$0x_0$	+ $3x_1$	$+15x_{2}$	≤	36							
$0x_0$	+ $3x_1$	$+15x_{2}$	≥	36							

corresponding LP instance with n variables and 2n inequalities

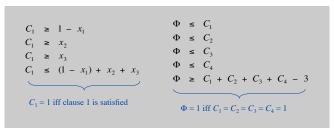
3-SAT Reduces to ILP

#### 3-SAT. Given a CNF formula $\Phi$ , find a satisfying truth assignment.

 $\Phi = (x_1' \text{ or } x_2 \text{ or } x_3) \text{ and } (x_1 \text{ or } x_2' \text{ or } x_3) \text{ and } (x_1' \text{ or } x_2' \text{ or } x_3') \text{ and } (x_1' \text{ or } x_2' \text{ or } x_4)$ 

3-SAT instance with n variables, k clauses

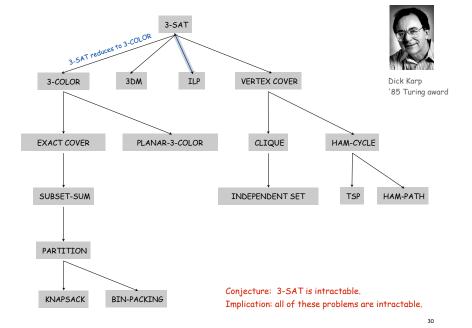
#### ILP. Given a system of linear inequalities, find a binary solution.



corresponding ILP instance with n + k + 1 variables and 4k + k + 1 inequalities solution to this ILP instance gives solution to 3-SAT instance

#### Still More Reductions from 3-SAT

Aerospace engineering. Optimal mesh partitioning for finite elements. Biology. Phylogeny reconstruction. Chemical engineering. Heat exchanger network synthesis. Chemistry. Protein folding. Civil engineering. Equilibrium of urban traffic flow. Economics. Computation of arbitrage in financial markets with friction. Electrical engineering. VLSI layout. Environmental engineering. Optimal placement of contaminant sensors. Financial engineering. Minimum risk portfolio of given return. Game theory. Nash equilibrium that maximizes social welfare.  $\int_{a_1}^{a_2} \cos(a_1\theta) \times \cos(a_2\theta) \times \cdots \times \cos(a_n\theta) \ d\theta$ Mathematics. Given integer a<sub>1</sub>, ..., a<sub>n</sub>, compute Mechanical engineering. Structure of turbulence in sheared flows. Medicine. Reconstructing 3d shape from biplane angiocardiogram. Operations research. Traveling salesperson problem, integer programming. Physics. Partition function of 3d Ising model. Politics. Shapley-Shubik voting power. Pop culture. Versions of Sudoko, Checkers, Minesweeper, Tetris. Statistics. Optimal experimental design. Conjecture: no poly-time algorithm for 3-SAT.



### NP-completeness

6,000+ scientific papers per year.

Implication: all of these problems are intractable.

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#### More Reductions From 3-SAT

NP-Completeness

Q. Why do we believe 3-SAT has no poly-time algorithm?

Def. An NP problem is NP-complete if all problems in NP reduce to it.

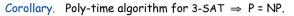
every NP problem is a 3-SAT problem in disguise

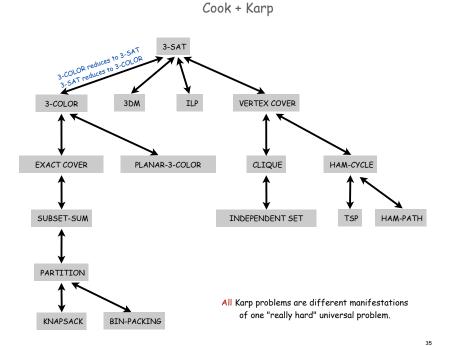
Theorem. [Cook 1971] 3-SAT is NP-complete. Extremely brief Proof Sketch:

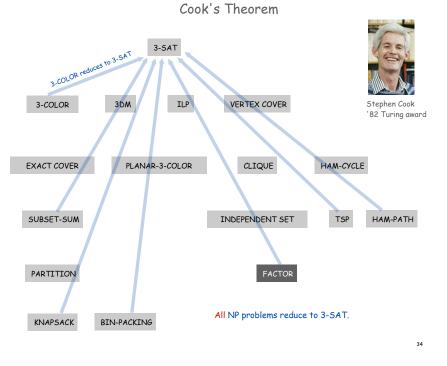
- convert non-deterministic TM notation to 3-SAT notation
- if you can solve 3-SAT, you can solve any problem in NP













#### $P \neq NP$ .

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- Intractable search problems exist.
- Nondeterminism makes machines more efficient.
- Can prove that a problem is intractable by no other way is known! reduction from an NP-complete problem.
- Some search problems are neither NP-complete or in P. 🔨 we don't know any useful ones
- Some search problems are still not classified.

examples: factoring, graph isomorphism

#### P = NP.

- No intractable search problems exist.
- Nondeterminism is no help.
- Poly-time solutions exist for NP-complete problems

and all other search problems, such as factoring and graph isomorphism

### [Third possibility: Extended Church-Turing thesis is wrong.]

NP

P ≠ NP

P = NP

P = NP

Ρ

NPC

### Implications of NP-completeness

#### Implication. [3-SAT captures difficulty of whole class NP.]

- Poly-time algorithm for 3-SAT iff P = NP (no intractable search problems exist).
- If some search problem is intractable, then so is 3-SAT.

Remark. Can replace 3-SAT above with any NP-complete problem.

#### Example: Proving a problem NP-complete guides scientific inquiry.

- 1926: Ising introduces simple model for phase transitions.
- 1944: Onsager finds closed form solution to 2D version in tour de force.
- 19xx: Feynman and other top minds seek 3D solution.
- 2000: 3-SAT reduces to 3D-ISING.

a holy grail of statistical mechanics

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search for closed formula appears doomed since 3D-ISING is intractable if P≠NP

P. Class of search problems solvable in poly-time.

NP. Class of all search problems, some of which seem wickedly hard. NP-complete. Hardest problems in NP. Intractable. Search problems not in P (if P ≠ NP).

#### Many fundamental problems are NP-complete

- TSP, 3-SAT, 3-COLOR, ILP, (and thousands of others)
- 3D-ISING.

#### Use theory as a guide.

- An efficient algorithm for an NP-complete problem would be a stunning scientific breakthrough (a proof that P = NP)
- You will confront NP-complete problems in your career.
- It is safe to assume that  $P \neq NP$  and that such problems are intractable.

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• Identify these situations and proceed accordingly.



#### Summary

## Coping With Intractability

#### You have an NP-complete problem.

- It's safe to assume that it is intractable.
- What to do?

#### Relax one of desired features.

- Solve the problem in poly-time.
- Solve the problem to optimality.
- Solve arbitrary instances of the problem.

#### Complexity theory deals with worst case behavior.

- Instance(s) you want to solve may have easy-to-find answer.
- Chaff solves real-world SAT instances with ~ 10k variables. [Matthew Moskewicz '00, Conor Madigan '00, Sharad Malik]

PU senior independent work (!)

Coping With Intractability

#### You have an NP-complete problem.

- It's safe to assume that it is intractable.
- What to do?

#### Relax one of desired features.

- Solve the problem in poly-time.
- Solve the problem to optimality.
- Solve arbitrary instances of the problem.

#### Develop a heuristic, and hope it produces a good solution.

- No guarantees on quality of solution.
- Ex. TSP assignment heuristics.
- Ex. Metropolis algorithm, simulating annealing, genetic algorithms.

#### Approximation algorithm. Find solution of provably good quality.

• Ex. MAX-3SAT: provably satisfy 87.5% as many clauses as possible.

Coping With Intractability

#### You have an NP-complete problem.

- It's safe to assume that it is intractable.
- What to do?

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#### Relax one of desired features.

- Solve the problem in poly-time.
- · Solve the problem to optimality.
- Solve arbitrary instances of the problem.

#### Special cases may be tractable.

- Ex: Linear time algorithm for 2-SAT.
- Ex: Linear time algorithm for Horn-SAT.

each clause has at most one un-negated literal

Exploiting Intractability: Cryptography

#### Modern cryptography.

- Ex. Send your credit card to Amazon.
- Ex. Digitally sign an e-document.
- Enables freedom of privacy, speech, press, political association.

Multiply = EASY

Factor = HARD

#### RSA cryptosystem.

- To use: multiply two *n*-bit integers. [poly-time]
- To break: factor a 2n-bit integer. [unlikely poly-time]

23 × 67



FACTOR. Given an *n*-bit integer *x*, find a nontrivial factor.



740375634795617128280467960974295731425931888892312890849362 326389727650340282662768919964196251178439958943305021275853 701189680982867331732731089309005525051168770632990723963807 86710086096962537934650563796359

- Q. What is complexity of FACTOR?
- A. In NP, but not known (or believed) to be in P or NP-complete.
- Q. Is it safe to assume that FACTOR is intractable?
- A. Maybe, but not as safe an assumption as for an NP-complete problem.

Fame and Fortune through CS (revisited)

1,541

#### Factor this number:

740375634795617128280467960974295731425931888892312890849362 326389727650340282662768919964196251178439958943305021275853 701189680982867331732731089309005525051168770632990723963807 86710086096962537934650563796359

> RSA-704 (\$30,000 prize if you can factor)

#### Can't do it? Create a company based on the difficulty of factoring.



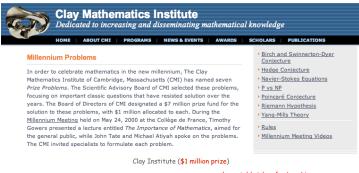
or, sell T-shirts

Fame and Fortune through CS (revisited)

#### Factor this number:

740375634795617128280467960974295731425931888892312890849362 326389727650340282662768919964196251178439958943305021275853 701189680982867331732731089309005525051168770632990723963807 86710086096962537934650563796359

#### Too late? Try resolving P = NP? question (might need a few math courses).



plus untold riches for breaking e-commerce

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#### A Final Thought

FACTOR. Given an n-bit integer x, find a nontrivial factor.

not 1 or x

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1

740375634795617128280467960974295731425931888892312890849362 326389727650340282662768919964196251178439958943305021275853 701189680982867331732731089309005525051168770632990723963807 86710086096962537934650563796359

- Q. What is complexity of FACTOR?
- A. In NP, but not known (or believed) to be in P or NP-complete.
- Q. What if P = NP?
- A. Poly-time algorithm for factoring; modern e-conomy collapses.

#### Quantum. [Shor 1994]

Can factor an n-bit integer in n<sup>3</sup> steps on a "quantum computer."

Do we still believe the extended Church-Turing thesis?