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 INDEPENDENT-SET
 J-SAT

 INDEPENDENT-SET
 DIR-HAM-CYCLE

 VERTEX-COVER
 HAM-CYCLE

 SET-COVER
 HAM-CYCLE

 SET-COVER
 Set-Cover

Last updated on 5/2/18 9:34 PM



SECTION 8.3

8. INTRACTABILITY II

- ▶ P vs. NP
- ► NP-complete
- ▶ co-NP
- ▶ NP-hard

Ρ

Recap

Decision problem.

- Problem *X* is a set of strings.
- Instance *s* is one string.
- Algorithm A solves problem X: $A(s) = \begin{cases} yes & \text{if } s \in X \\ no & \text{if } s \notin X \end{cases}$

Def. Algorithm *A* runs in polynomial time if for every string *s*, *A*(*s*) terminates in $\le p(|s|)$ "steps," where $p(\cdot)$ is some polynomial function.

length of s

Def. P = set of decision problems for which there exists a poly-time algorithm.

problem PRIMES:	$\set{2,3,5,7,11,13,17,19,23,29,31,\dots}$
instance s:	592335744548702854681
algorithm:	Agrawal–Kayal–Saxena (2002)

Some problems in P

P. Decision problems for which there exists a poly-time algorithm.

problem	description	poly-time algorithm	yes	no
MULTIPLE	Is x a multiple of y?	grade-school division	51, 17	51, 16
Rel-Prime	Are <i>x</i> and <i>y</i> relatively prime ?	Euclid's algorithm	34, 39	34, 51
PRIMES	ls x prime ?	Agrawal–Kayal– Saxena	53	51
EDIT-DISTANCE	Is the edit distance between x and y less than 5 ?	Needleman-Wunsch	niether neither	acgggt ttttta
L-Solve	Is there a vector x that satisfies $Ax = b$?	Gauss–Edmonds elimination	$\begin{bmatrix} 0 & 1 & 1 \\ 2 & 4 & -2 \\ 0 & 3 & 15 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 36 \end{bmatrix}$	$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$
U-Conn	Is an undirected graph G connected?	depth-first search	$\sim \sim \sim \sim \sim$	$\sim \sim$

Certifiers and certificates: satisfiability

SAT. Given a CNF formula Φ , does it have a satisfying truth assignment? 3-SAT. SAT where each clause contains exactly 3 literals.

Certificate. An assignment of truth values to the Boolean variables.

Certifier. Check that each clause in Φ has at least one true literal.

instance s
$$\Phi = (\overline{x_1} \lor x_2 \lor x_3) \land (x_1 \lor \overline{x_2} \lor x_3) \land (\overline{x_1} \lor x_2 \lor x_4)$$

certificate t $x_1 = true, x_2 = true, x_3 = false, x_4 = false$

Conclusions. SAT
$$\in$$
 NP, 3-SAT \in NP.

NP

Def. Algorithm C(s, t) is a certifier for problem *X* if for every string *s* :

 $s \in X$ iff there exists a string *t* such that C(s, t) = yes.

Def. NP = set of decision problems for which there exists a poly-time certifier.

- *C*(*s*, *t*) is a poly-time algorithm.
- Certificate *t* is of polynomial size: $|t| \le p(|s|)$ for some polynomial $p(\cdot)$.

problem COMPOSITES:	$\{4, 6, 8, 9, 10, 12, 14, 15, 16, 18, 20, \dots\}$
instance s:	437669
certificate t:	541 ← 437,669 = 541 × 809
certifier C(s, t):	grade-school division

Certifiers and certificates: Hamilton path

HAMILTON-PATH. Given an undirected graph G = (V, E), does there exist a simple path *P* that visits every node?

Certificate. A permutation π of the *n* nodes.

Certifier. Check that π contains each node in *V* exactly once, and that *G* contains an edge between each pair of adjacent nodes.



Conclusion. HAMILTON-PATH \in **NP**.

Some problems in NP

NP. Decision problems for which there exists a poly-time certifier.

problem	description	poly-time algorithm	yes	no
L-Solve	Is there a vector x that satisfies $Ax = b$?	Gauss–Edmonds elimination	$\begin{bmatrix} 0 & 1 & 1 \\ 2 & 4 & -2 \\ 0 & 3 & 15 \end{bmatrix}, \begin{bmatrix} 4 \\ 2 \\ 36 \end{bmatrix}$	$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$
Composites	ls x composite ?	Agrawal–Kayal– Saxena	51	53
Factor	Does x have a nontrivial factor less than y?	ŠŠŠ	(56159, 50)	(55687, 50)
Sat	Given a CNF formula, does it have a satisfying truth assignment?	ŠŠŠ	$ \neg x_1 \lor x_2 \lor \neg x_3 x_1 \lor \neg x_2 \lor x_3 \neg x_1 \lor \neg x_2 \lor x_3 $	$\neg x_2 \\ x_1 \lor x_2 \\ \neg x_1 \lor x_2$
Hamilton- Path	Is there a simple path between <i>u</i> and <i>v</i> that visits every node?	333	0000	000

Intractability: quiz 1

Which of the following graph problems are known to be in NP?

- **A.** Is the length of the longest simple path $\leq k$?
- **B.** Is the length of the longest simple path $\geq k$?
- **C.** Is the length of the longest simple path = k?
- **D.** Find the length of the longest simple path.
- **E.** All of the above.

Intractability: quiz 2

In complexity theory, the abbreviation NP stands for...

- A. Nope.
- B. No problem.
- C. Not polynomial time.
- **D.** Not polynomial space.
- E. Nondeterministic polynomial time.

Significance of NP

NP. Decision problems for which there exists a poly-time certifier.

 "NP captures vast domains of computational, scientific, and mathematical endeavors, and seems to roughly delimit what mathematicians and scientists have been aspiring to compute feasibly." – Christos Papadimitriou

"In an ideal world it would be renamed P vs VP." – Clyde Kruskal

P, NP, and EXP

- P. Decision problems for which there exists a poly-time algorithm.
- NP. Decision problems for which there exists a poly-time certifier.
- EXP. Decision problems for which there exists an exponential-time algorithm.

Proposition. $P \subseteq NP$.

- Pf. Consider any problem $X \in \mathbf{P}$.
- By definition, there exists a poly-time algorithm *A*(*s*) that solves *X*.
- Certificate $t = \varepsilon$, certifier C(s, t) = A(s).

Proposition. NP \subseteq EXP.

- Pf. Consider any problem $X \in \mathbf{NP}$.
 - By definition, there exists a poly-time certifier C(s, t) for X, where certificate t satisfies $|t| \le p(|s|)$ for some polynomial $p(\cdot)$.
 - To solve instance *s*, run C(s, t) on all strings *t* with $|t| \le p(|s|)$.
 - Return *yes* iff *C*(*s*, *t*) returns *yes* for any of these potential certificates.

Fact. $P \neq EXP \Rightarrow$ either $P \neq NP$, or $NP \neq EXP$, or both.

The main question: P vs. NP

Does P = NP? [Cook 1971, Edmonds, Levin, Yablonski, Gödel] Is the decision problem as easy as the certification problem?



If yes... Efficient algorithms for 3-SAT, TSP, VERTEX-COVER, FACTOR, ... If no... No efficient algorithms possible for 3-SAT, TSP, VERTEX-COVER, ...

Consensus opinion. Probably no.

The main question: P vs. NP

- 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.

"intractable"



Reductions: quiz 3



- **A.** $O(n^3)$ algorithm for factoring *n*-bit integers.
- **B.** $O(1.657^n)$ time algorithm for HAMILTON-CYCLE.
- **C.** $O(n^{\log \log \log n})$ algorithm for 3-SAT.
- **D.** All of the above.

Intractability: quiz 4

Does P = NP?

A. Yes.

- B. No.
- C. None of the above.



Possible outcomes

P ≠ NP

"I conjecture that there is no good algorithm for the traveling salesman problem. My reasons are the same as for any mathematical conjecture:(i) It is a legitimate mathematical possibility and (ii) I do not know."

- Jack Edmonds 1966

"In my view, there is no way to even make intelligent guesses about the answer to any of these questions. If I had to bet now, I would bet that P is not equal to NP. I estimate the half-life of this problem at 25–50 more years, but I wouldn't bet on it being solved before 2100."

- Bob Tarjan (2002)



Possible outcomes

P ≠ NP

"We seem to be missing even the most basic understanding of the nature of its difficulty.... All approaches tried so far probably (in some cases, provably) have failed. In this sense P =NP is different from many other major mathematical problems on which a gradual progress was being constantly done (sometimes for centuries) whereupon they yielded, either completely or partially. "

- Alexander Razborov (2002)



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Possible outcomes

$\mathbf{P} = \mathbf{N}\mathbf{P}$

" I think that in this respect I am on the loony fringe of the mathematical community: I think (not too strongly!) that P=NP and this will be proved within twenty years. Some years ago, Charles Read and I worked on it quite bit, and we even had a celebratory dinner in a good restaurant before we found an absolutely fatal mistake."

– Béla Bollobás (2002)

"In my opinion this shouldn't really be a hard problem; it's just that we came late to this theory, and haven't yet developed any techniques for proving computations to be hard. Eventually, it will just be a footnote in the books." — John Conway





Other possible outcomes

- **P** = **NP**, but only $Ω(n^{100})$ algorithm for 3-SAT.
- **P** \neq **NP**, but with $O(n^{\log^* n})$ algorithm for 3-SAT.
- **P** = **NP** is independent (of ZFC axiomatic set theory).

" It will be solved by either 2048 or 4096. I am currently somewhat pessimistic. The outcome will be the truly worst case scenario: namely that someone will prove P = NP because there are only finitely many obstructions to the opposite hypothesis; hence there exists a polynomial time solution to SAT but we will never know its complexity!" — Donald Knuth





Millennium prize

Clay Mathematics Institute Dedicated to increasing and disseminating math

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illennium Probleme

Millennium prize. \$1 million for resolution of $P \neq NP$ problem.

n oder to celebrate mathematics in the new millennium. The Clay takematics instruct of Cambridge, Beaschunetts (CM) has named seven trike *Problems*. The Scientific Advisory Board of CHI selected these problems, occuring on important classic questions that have resisted solution over the ears. The Board of Directors of CHI designated a 97 million prize fund for the olution to these problems, with 51 million allocated to each. During the <u>MillionNum Resting</u> held on Nay 24, 2000 at the Collège de france, Timothy lowers presented a lacture entited The *Importance of Mathematics*, jamed Orne engeneral public, while John Tata and Michael Allysh speke on the problems. he CMI invited specialists for formulate each problem. Birch and Swinnerton-Dve Coniecture
 Hodae Coniecture
 Navier-Stokes Equations
 P.vs.NP
 Poincaré Coniecture
 Riemann Hypothesis
 Yang-Mills Theory
 Rules
 Millenging Meeting Videor

al knowledge

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Some writers for the Simpsons and Futurama.

- J. Steward Burns. M.S. in mathematics (Berkeley '93).
- David X. Cohen. M.S. in computer science (Berkeley '92).
- Al Jean. B.S. in mathematics. (Harvard '81).
- Ken Keeler. *Ph.D. in applied mathematics (Harvard '90).*
- Jeff Westbrook. Ph.D. in computer science (Princeton '89).





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Princeton CS Building, West Wall, Circa 2001





8. INTRACTABILITY II

- ▶ P vs. NP
- ► NP-complete
- ▶ co-NP
- ▶ NP-hard

Polynomial transformations

Def. Problem *X* polynomial (Cook) reduces to problem *Y* if arbitrary instances of problem *X* can be solved using:

- Polynomial number of standard computational steps, plus
- Polynomial number of calls to oracle that solves problem *Y*.

Def. Problem X polynomial (Karp) transforms to problem Y if given any instance x of X, we can construct an instance y of Y such that x is a yes instance of X iff y is a yes instance of Y.

we require |y| to be of size polynomial in |x|

Note. Polynomial transformation is polynomial reduction with just one call to oracle for *Y*, exactly at the end of the algorithm for *X*. Almost all previous reductions were of this form.

Open question. Are these two concepts the same with respect to NP?

NP-complete

NP-complete. A problem $Y \in \mathbf{NP}$ with the property that for every problem $X \in \mathbf{NP}$, $X \leq_{P} Y$.

Proposition. Suppose $Y \in NP$ -complete. Then, $Y \in P$ iff P = NP. Pf. \leftarrow If P = NP, then $Y \in P$ because $Y \in NP$.

Pf. \Rightarrow Suppose $Y \in \mathbf{P}$.

- Consider any problem $X \in \mathbf{NP}$. Since $X \leq_{P} Y$, we have $X \in \mathbf{P}$.
- This implies $NP \subseteq P$.
- We already know $P \subseteq NP$. Thus P = NP.

Fundamental question. Are there any "natural" NP-complete problems?

The "first" NP-complete problem

Theorem. [Cook 1971, Levin 1973] SAT ∈ NP-complete.

The Complexity of T	heorem-Proving Procedures	Ton IX	1973	Ban. 3
St	ephen A. Cock			
Unive	rsity of Toronto			
mary	certain recursive set of strings on this alphabet, and we are interested		КРАТКИЕ СООБЩЕНИИ	Я УЛК 519.14
blen solved by a polynomial time-	lower bound on its possible recog-		УНИВЕРСАЛЬНЫЕ ЗАДАЧИ ПЕРЕБОР	·A
hine can be "reduced" to the pro-	lower bound here, but theorem 1 will		J. A. Jonus	
blide can be "Fourced" to the pro- set of destributions of the state of destribution of the state of destribution of the state of destribution of the state of the state of the state of the state of providers of the state of	Door bound how, but there T will give either that I suscipate is a sense of the	It can be an end of the set of t	(A, A, A dens) $(A, A, A dens)$ $(A, A, A dens)$ $(A, A, A dens)$ $(A, A, A dens)$ $(A, A dens)$	ΝΕΙΟΟΒΙΑΥ ΧΕΙΣΑ Αυτορραφία το μετροποιού το μετροποιο
Let us fix a formalism for the propositional calculus in which formulas are written as strings on I. Since we will re-	yes state or no state. <u>Definition</u>	ритнол здось можно машкал Тьюринга, реборной задачей бу Мы расскотрям : руготся сетоственным	понязнать, например, элгоратмы Колног- паля пормалиные авторитмы; <i>z</i> , <i>y</i> – дво дем называть задачу выясновая, сущес- шесть задач этах тяпов. Рассматряваеми и образом в виде доочных саов. Пов з	орона — Успенского или пчище слова). Квазине- твует ли такое у. ас в них объекты ходи- тоя выбор естествонной
quire infinitely many proposition symbols (stors), each such symbol will consist of a number of E followed by a number in binary motation to distinguish that symbol. Thus a formula of length a can only have about a/logn symbols. The logical connectives are § (and), v (or), and ¬(not).	A set E of strings is <u>traduc</u> <u>clible</u> (F for polynomial to a set 7 of strings iff there is some query machine M and a polynomial Q(n) such that for each input string put what is within $Q(w)$ steps [w] is the length of w and ends in an accepting state iff wes.	водпролот не супосе Зодуму 1. Задрани подмилозоствани, Наї супоствучт ла 000, Задуму 2. Тобиту Задуму 2. Тобиту аздано 2. Тобиту задработо 1. Тобиту задработо 2. Побиту задработо 3. Побиту	нии, так как вое они доот средененные, с свяская полнотися визовствуть и воярити йтя подпокрытие заданной можности (о но залуте устативая булека, булика, но залуте устативая булека, булика, и со задания устативая булика, от ублая по задания устативая булика, разваля б но замения устативая со полности доявана ста, какаодная кан отропорожна доявать булика рак града. Найти гомознорфиза одного и и то то ме.	слиция колоз. 20 ого 500-заноснитальния соответственно выделяять найти задавного размера вода в области опреде- роряуза исписателяя вы- и булева формула.) в другой (важелить ого
The set of tautologies (denoted by [tautologies]) is a	It is not hard to see that P-reducibility is a transitive re- lation. Thus the relation E on	Jadava S. Jania J Jadava S. Pacema sate o Tom, saste and tang, Jajami vitena	дна грамм. налия возвордния одного в гранаются матрацы на целых чносл от 1 ; ла в нах ногут соседствовать по нертика на границе в тосбуется пооколжить на	до 100 и некотороз усло- кли и какие по горязон- за всю матрину с ор-

Establishing NP-completeness

Remark. Once we establish first "natural" **NP**-complete problem, others fall like dominoes.

Recipe. To prove that $Y \in \mathbf{NP}$ -complete:

- Step 1. Show that $Y \in \mathbf{NP}$.
- Step 2. Choose an **NP**-complete problem *X*.
- Step 3. Prove that $X \leq_P Y$.

Proposition. If $X \in \mathbf{NP}$ -complete, $Y \in \mathbf{NP}$, and $X \leq_P Y$, then $Y \in \mathbf{NP}$ -complete.

Pf. Consider any problem $W \in \mathbf{NP}$. Then, both $W \leq_{\mathbf{P}} X$ and $X \leq_{\mathbf{P}} Y$.

- By transitivity, $W \leq_{P} Y$.
- Hence $Y \in \mathbf{NP}$ -complete.



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Reductions: quiz 4

Suppose that $X \in NP$ -COMPLETE, $Y \in NP$, and $X \leq_P Y$. Which can you infer?

- **A.** *Y* is **NP**-complete.
- **B.** If $Y \notin \mathbf{P}$, then $\mathbf{P} \neq \mathbf{NP}$.
- **C.** If $\mathbf{P} \neq \mathbf{NP}$, then neither *X* nor *Y* is in **P**.
- **D.** All of the above.

Implications of Karp



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Implications of Cook-Levin





All of these problems are **NP**-complete; they are

manifestations of the same really hard problem.

I'D TELL YOU ANOTHER NP-COMPLETE JOKE, BUT ONCE YOU'VE HEARD ONE,

YOU'VE HEARD THEM ALL.

Some NP-complete problems

SET-COVER

Basic genres of NP-complete problems and paradigmatic examples.

- Packing/covering problems: SET-COVER, VERTEX-COVER, INDEPENDENT-SET.
- Constraint satisfaction problems: CIRCUIT-SAT, SAT, 3-SAT.
- Sequencing problems: HAMILTON-CYCLE, TSP.
- Partitioning problems: 3D-MATCHING, 3-COLOR.
- Numerical problems: SUBSET-SUM, KNAPSACK.

Practice. Most NP problems are known to be in either P or NP-complete.

NP-intermediate? FACTOR, DISCRETE-LOG, GRAPH-ISOMORPHISM,

Theorem. [Ladner 1975] Unless P = NP, there exist problems in NP that are in neither P nor NP-complete.

On the Structure of Polynomial Time Reducibility RICHARD E. LADNER Umstruty of Washington, Statife, Washington

More hard computational problems

Garey and Johnson. Computers and Intractability.

- Appendix includes over 300 NP-complete problems.
- · Most cited reference in computer science literature.



Extent and impact of NP-completeness

Extent of NP-completeness. [Papadimitriou 1995]

- Prime intellectual export of CS to other disciplines.
- 6,000 citations per year (more than "compiler", "OS", "database").
- Broad applicability and classification power.

NP-completeness can guide scientific inquiry.

- 1926: Ising introduces simple model for phase transitions.
- 1944: Onsager finds closed-form solution to 2D-ISING in tour de force.
- 19xx: Feynman and other top minds seek solution to 3D-ISING.
- 2000: Istrail proves 3D-ISING \in **NP**-complete.

a holy grail of statistical mechanics

search for closed formula appears doomed



More hard computational problems

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. Mathematics. Given integer $a_1, ..., a_n$, compute $\int_{-1}^{2\pi} \cos(a_1\theta) \times \cos(a_2\theta) \times \cdots \times \cos(a_n\theta) d\theta$ Mechanical engineering. Structure of turbulence in sheared flows. Medicine. Reconstructing 3d shape from biplane angiocardiogram. Operations research. Traveling salesperson problem. Physics. Partition function of 3d Ising model. Politics. Shapley–Shubik voting power. Recreation. Versions of Sudoku, Checkers, Minesweeper, Tetris, Rubik's Cube. Statistics. Optimal experimental design.

You NP-complete me



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