

You are allowed to discuss with others but not allowed to use any references except the course notes and the books “Probability and Computing” and “Randomized Algorithms”. Please list your collaborators for each question. This will not affect your marks. In any case, you must write your own solutions.

There are totally 60 marks, and the full mark is 50. This homework is counted 10% of the course. The extra marks will not be carried to other parts of the course. Please read the course outline for the late submission policy.

1. Extreme Point Solution

(10 marks) We consider linear programming in the inequality form: $\max\langle c, x \rangle, Ax \leq b$. In L17, we give the definitions of (1) vertex solutions (2) extreme point solutions and (3) basic solutions, and proved that (1) and (3) are equivalent. In this question, you are asked to prove that they are all equivalent.

2. Bipartite Matching

(10 marks) Consider the following linear program for the bipartite perfect matching problem, where $x(e)$ is a variable for an edge e and $\delta(v)$ is the set of edges incident on v .

$$\begin{aligned} \sum_{e \in \delta(v)} x(e) &= 1 \quad \forall v \in V \\ x(e) &\geq 0 \end{aligned}$$

Suppose we are given a feasible fractional solution to this linear program. Show that we can obtain a perfect matching (i.e. an integral solution with $x(e) \in \{0, 1\}$) in $\tilde{O}(m)$ time where m is the number of edges in the graph.

Hint: Extend the approach for finding a perfect matching in a regular bipartite graph.

3. Bipartite Vertex Cover

(10 marks) Consider the following linear program for the minimum bipartite vertex cover problem, where $x(v)$ is a variable for a vertex v and $c(v)$ is the cost of vertex v .

$$\begin{aligned} \min \sum_{v \in V} c(v) \cdot x(v) \\ x(u) + x(v) &\geq 1 \quad \forall uv \in E \\ x(v) &\geq 0 \end{aligned}$$

Prove that any vertex solution to the linear program is an integral solution. You must work directly on the definition of a vertex solution, and cannot use other methods in the literature such as proving that the constraint matrix is total unimodular.

4. Balanced Coloring

(10 marks) Given a hypergraph $G = (V, E)$ where each hyperedge $e \in E$ is a subset of V , our goal is to color the vertices of G using $\{-1, +1\}$ such that each hyperedge is as balanced as possible. Formally, given a coloring $\psi : V \rightarrow \{-1, +1\}$ on the vertices, we define $\Delta(e) = \sum_{v \in e} \psi(v)$ and $\Delta(G) = \max_{e \in E} |\Delta(e)|$. Prove that if the maximum degree of the hypergraph is d (i.e. each vertex appears in at most d hyperedges), then there is a coloring with $\Delta(G) \leq 2d - 1$.

You may find it useful to consider the following LP, where initially we set $B_e = 0$ for all $e \in E$.

$$\begin{aligned} \sum_{v \in e} x_v &= B_e \quad \forall e \in E \\ -1 &\leq x_v \leq 1 \quad \forall v \in V \end{aligned}$$

5. Cooperative Game Theory

(10 marks) Consider a set $N = \{1, \dots, n\}$ of n players. Let $v : 2^N \rightarrow \mathbb{R}_+$ be a value function, i.e. for $S \subseteq N$, the value $v(S)$ is the total worth that the members of S can earn without any help from the players outside S . By default, we set $v(\emptyset) = 0$. Naturally, the total worth $v(N)$ is shared among all the players, and we would like to know how to share it so that no subset S has the incentive to deviate and obtain an outcome that is better for all of its members. Specifically, consider an allocation vector $x \in \mathbb{R}^n$ where x_i represents the payoff to player i for $1 \leq i \leq n$. We say that a subset S can improve upon an allocation if and only if $v(S) > x(S) = \sum_{i \in S} x_i$. We say that an allocation x is stable if

$$x(N) = v(N), \quad x(S) \geq v(S) \quad \forall S \subseteq N.$$

Use LP duality to give a necessary and sufficient condition for the existence of a stable allocation.

6. Multiplicative Weights Update Method

(10 marks) Consider the maximum flow problem from s to t on a directed graph, where each edge has capacity one. A fractional s - t flow solution with value k is an assignment of each edge e to a fractional value $x(e)$, satisfying that

$$\begin{aligned} \sum_{e \in \delta^{\text{out}}(s)} x(e) &= \sum_{e \in \delta^{\text{in}}(t)} x(e) = k, \\ \sum_{e \in \delta^{\text{in}}(s)} x(e) &= \sum_{e \in \delta^{\text{out}}(t)} x(e) = 0, \\ \sum_{e \in \delta^{\text{in}}(v)} x(e) &= \sum_{e \in \delta^{\text{out}}(v)} x(e) \quad \forall v \in V - \{s, t\}, \text{ and} \\ 0 &\leq x(e) \leq 1 \quad \forall e \in E. \end{aligned}$$

Use the multiplicative weights update method to solve this LP by reducing the flow problem to the problem of finding shortest paths between s and t . Analyze the convergence rate and the total complexity of your algorithm to compute a flow of value $k(1 - \epsilon)$ for any $\epsilon > 0$.