

Today

Approximation Algorithm.

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Facility Location.

Maximum Weight Matching.

Bipartite Graph $G = (V, E)$, $w : E \rightarrow \mathbb{Z}$.

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Any “vertex” solution is integer!

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Linear programming feasible region: **Polytope**.

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Dimension of space: number of variables.

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Vertex: intersection of d linearly independent constraints.

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Constraint matrix C with $2n$ variables. $2n$ rows.

..and so on.

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Each variable in two constraints.

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Matrix C has 2 non-zeros in each row and column.

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Average degree two bipartite graph.

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That's what we did.

Facility location

Set of facilities: F , opening cost f_i for facility i

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Triangle inequality: $d_{ij} \leq d_{ik} + d_{kj}$.

Facility location

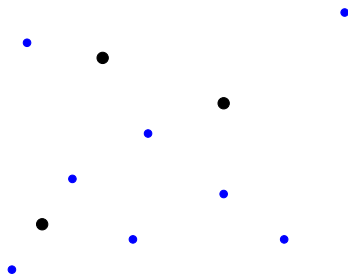
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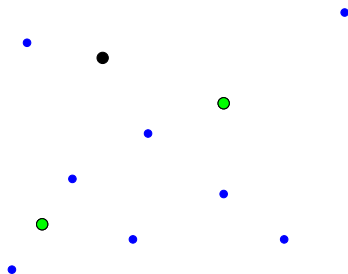
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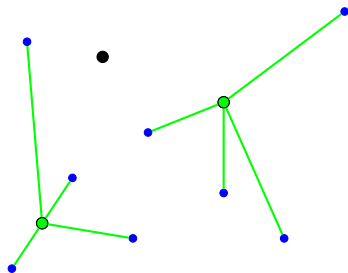
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Facility opening cost.

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Facility opening cost.

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Must connect each client.

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Only connect to open facility.

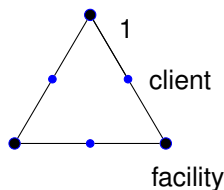
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$$x_{ij} = \frac{1}{2} \text{ edges.}$$

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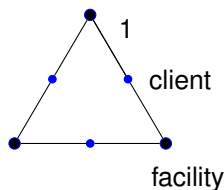
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$$\forall i \in F, j \in D \quad x_{ij} \leq y_i,$$

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$$x_{ij} = \frac{1}{2} \text{ edges.}$$

$$y_i = \frac{1}{2} \text{ edges.}$$

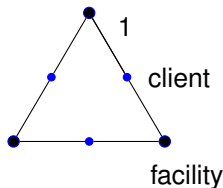
$$\text{Facility Cost: } \frac{3}{2}$$

Integer Solution?

$$\min \sum_{i \in F} y_i f_i + \sum_{i \in F, j \in D} x_{ij} d_{ij}$$

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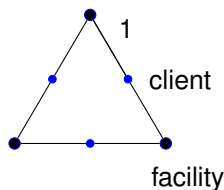
Facility Cost: $\frac{3}{2}$ Connection Cost: 3

Integer Solution?

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$x_{ij} = \frac{1}{2}$ edges.

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Facility Cost: $\frac{3}{2}$ Connection Cost: 3

Any one Facility:

Facility Cost: 1

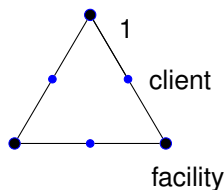
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Facility Cost: $\frac{3}{2}$ Connection Cost: 3

Any one Facility:

Facility Cost: 1 Client Cost: 3.7

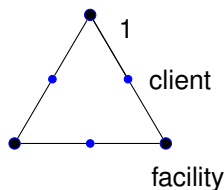
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Make it worse?

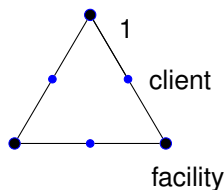
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Make it worse? Sure.

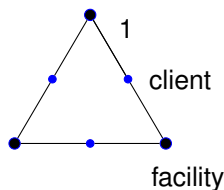
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Facility Cost: $\frac{3}{2}$ Connection Cost: 3

Any one Facility:

Facility Cost: 1 Client Cost: 3.7

Make it worse? Sure. Not as pretty!

Round solution?

$$\min \sum_{i \in F} y_i f_i + \sum_{i \in F, j \in D} x_{ij} d_{ij}$$

$$\forall j \in D \quad \sum_{i \in F} x_{ij} \geq 1$$

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Round solution?

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Round independently?

Round solution?

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Round independently?

y_i and x_{ij} separately?

Round solution?

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Round independently?

y_i and x_{ij} separately? Assign to closed facility!

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Round x_{ij} and open facilities?

Different clients force different facilities open.

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Round independently?

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Use Dual!

The dual.

$$\min cx, Ax \geq b$$

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Interpretation of Dual?

$$\begin{aligned} \min \quad & \sum_{i \in F} y_i f_i + \sum_{i \in F, j \in D} x_{ij} d_{ij} \\ & \forall j \in D \quad \sum_{i \in F} x_{ij} \geq 1 \\ & \forall i \in F, j \in D \quad x_{ij} \leq y_i, \\ & \quad \quad \quad x_{ij}, y_i \geq 0 \end{aligned}$$

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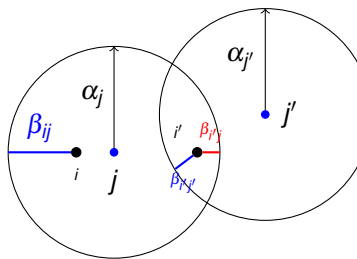
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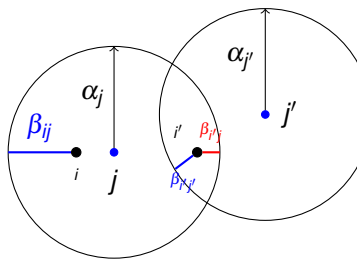
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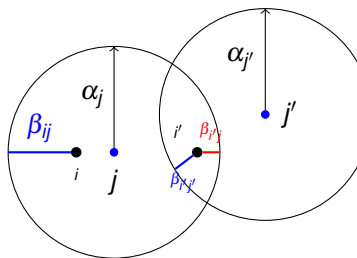
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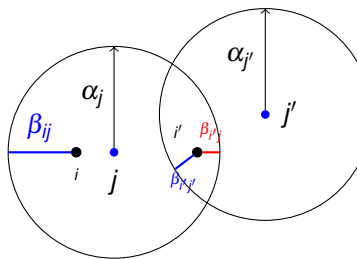
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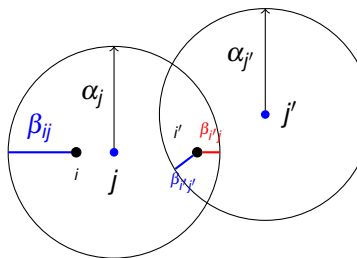
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only assign client to “paid to” facilities.



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Use Dual.

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3. Removed assigned clients, goto 2.

Integral facility cost at most LP facility cost.

Claim: Total facility cost is at most $\sum_i f_i y_i$.

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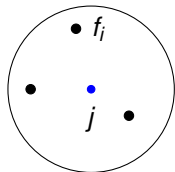
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Proof: Step 2 picks client j .



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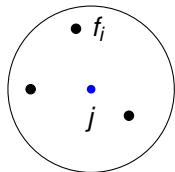
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f_{\min} - min cost facility in N_j



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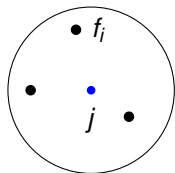
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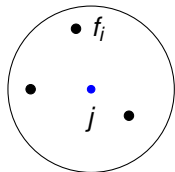
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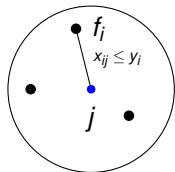
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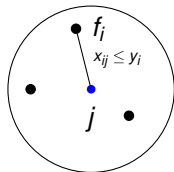
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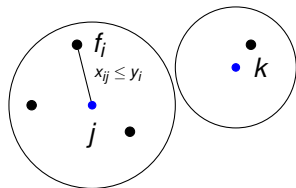
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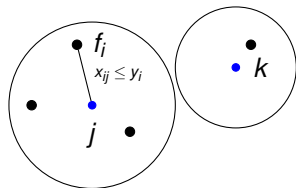
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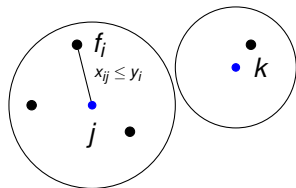
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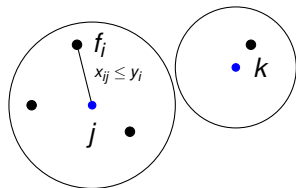
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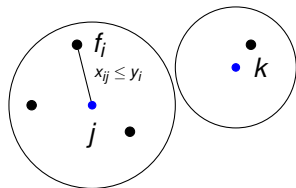
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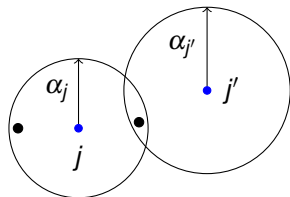
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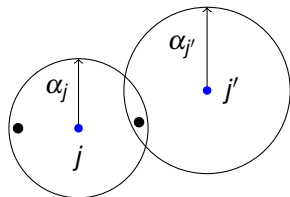


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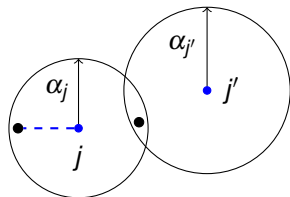


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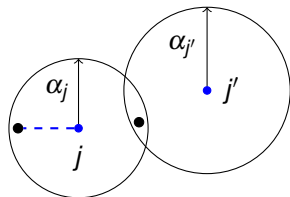
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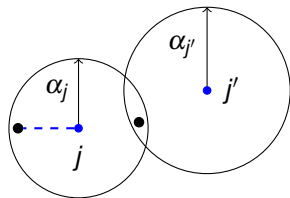
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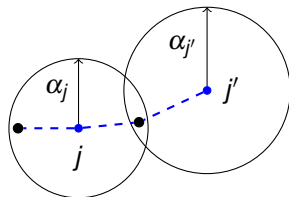
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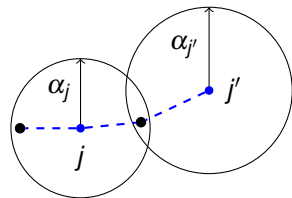
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Connection Cost of j' :

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Connection Cost.

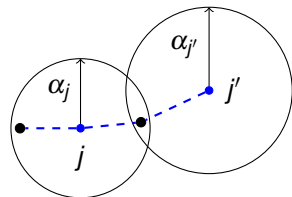
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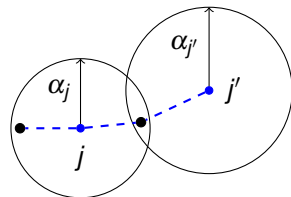
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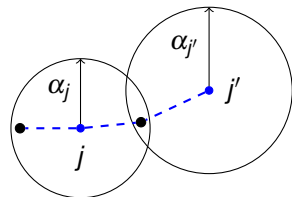
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Total connection cost:

at most $3\sum_j \alpha_j \leq 3$ times Dual OPT.

Connection Cost.

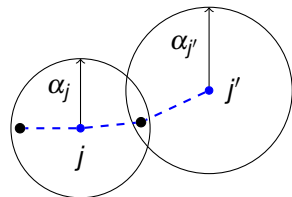
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Previous Slide: Facility cost:

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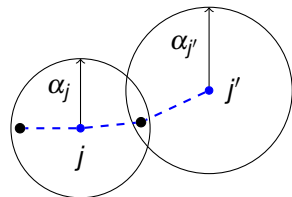
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$$\leq \text{primal "facility" cost} \leq \text{Primal OPT.}$$

Connection Cost.

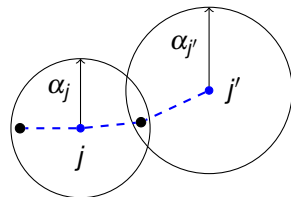
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Total Cost: 4 OPT.

Twist on randomized rounding.

Client j :

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Probability distribution!

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Probability distribution! \rightarrow Choose from distribution, x_{ij} , in step 2.

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Expected opening cost:

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$$\sum_{i \in N_j} x_{ij} f_i$$

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$$D_j = \sum_i x_{ij} d_{ij}$$

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$D_j = \sum_i x_{ij} d_{ij}$ Expected connection cost of primal for j .

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and separate balls implies total $\leq \sum_i y_i f_i$.

$D_j = \sum_i x_{ij} d_{ij}$ Expected connection cost of primal for j .

Expected connection cost j'

Twist on randomized rounding.

Client j : $\sum_i x_{ij} = 1$, $x_{ij} \geq 0$.

Probability distribution! \rightarrow Choose from distribution, x_{ij} , in step 2.

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$$\sum_{i \in N_j} x_{ij} f_i \leq \sum_{i \in N_j} y_i f_i.$$

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$D_j = \sum_i x_{ij} d_{ij}$ Expected connection cost of primal for j .

Expected connection cost j' $\alpha_j + \alpha_{j'} + D_j$.

Twist on randomized rounding.

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In step 2: pick in increasing order of $\alpha_j + D_j$.

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In step 2: pick in increasing order of $\alpha_j + D_j$.

\rightarrow Expected cost is $\leq (2\alpha_{j'} + D_{j'})$.

Connection cost: $2\sum_j \alpha_j + \sum_j D_j$.

$2OPT(D)$ plus connection cost of primal.

Twist on randomized rounding.

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Facility cost is at most facility cost of primal.

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Facility cost is at most facility cost of primal.

Connection cost at most $2OPT$ + connection cost of primal.

\rightarrow at most $3OPT$.

Primal dual algorithm.

1. Feasible integer solution.

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3. Cost of integer solution $\leq \alpha$ times dual value.

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Raise dual variables until tight constraint.

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Set corresponding primal variable to an integer.

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Recall Dual:

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Typically. (If dual is maximization.)

Begin with feasible dual.

Raise dual variables until tight constraint.

Set corresponding primal variable to an integer.

Recall Dual:

$$\begin{aligned} \max \sum_j \alpha_j \\ \forall i \in F \quad \sum_{j \in D} \beta_{ij} \leq f_i \\ \forall i \in F, j \in D \quad \alpha_j - \beta_{ij} \leq d_{ij} \\ \alpha_j, \beta_{ij} \leq 0 \end{aligned}$$

Facility location primal dual.

Phase 1:

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Intuition: facility paid for.

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Make “edge” between two facilities if paid by a common client.

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Permanently open an independent set of facilities in common client graph.

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For client j , connected facility i is opened.

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Connected facility not open

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→ exists client j' paid i and connected to open facility.

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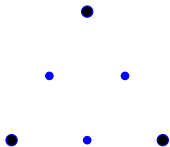
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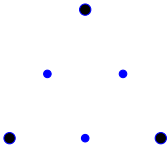
Connect j to j' 's open facility.

Constraints for dual.



Constraints for dual.

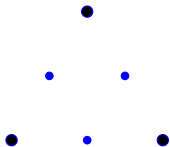
$$\sum_j \beta_{ij} \leq f_i$$



Constraints for dual.

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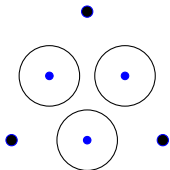


Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

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Grow α_j .

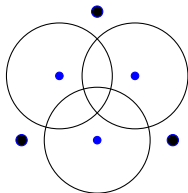


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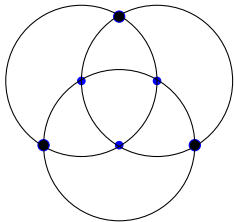
Constraints for dual.

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$$\alpha_j = d_{ij}!$$



Constraints for dual.

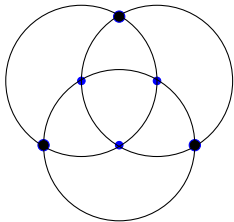
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Tight constraint:



Constraints for dual.

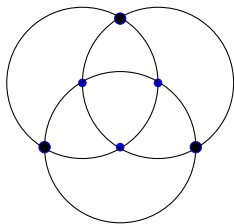
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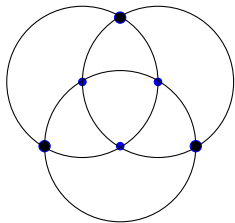
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Grow α_j .

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Constraints for dual.

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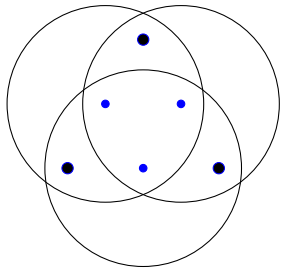
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Grow β_{ij} (and α_j).



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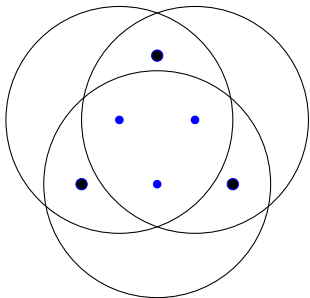
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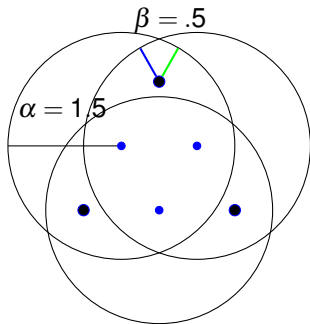
Grow α_j .

$$\alpha_j = d_{ij}!$$

Tight constraint: $\alpha_j - \beta_{ij} \leq d_{ij}$.

Grow β_{ij} (and α_j).





Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

$$\alpha_i - \beta_{ij} \leq d_{ij}.$$

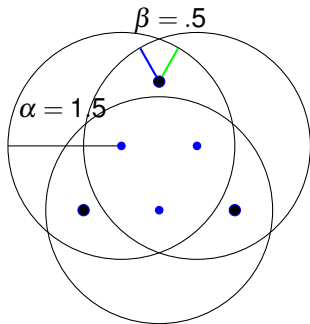
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$$\sum_j \beta_{ij} = f_i \text{ for all facilities.}$$



Constraints for dual.

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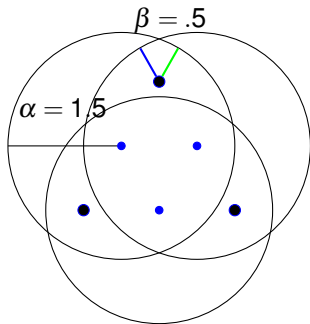
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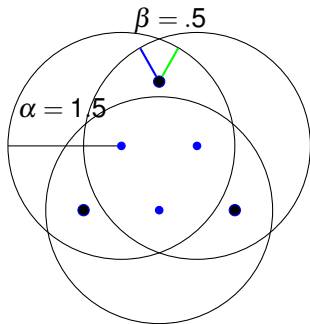
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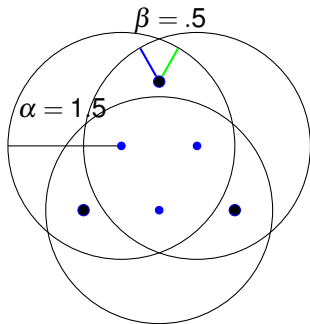
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LP Cost: $\sum_j \alpha_j$



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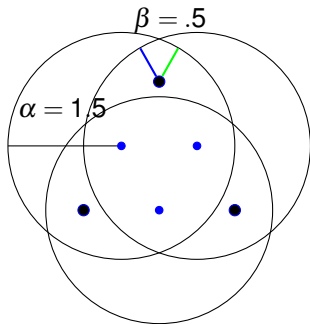
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$\sum_j \beta_{ij} = f_i$ for all facilities.

Tight: $\sum_j \beta_{ij} \leq f_i$

LP Cost: $\sum_j \alpha_j = 4.5$



Constraints for dual.

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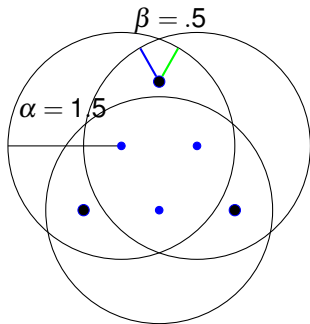
Grow β_{ij} (and α_j).

$\sum_j \beta_{ij} = f_i$ for all facilities.

Tight: $\sum_j \beta_{ij} \leq f_i$

LP Cost: $\sum_j \alpha_j = 4.5$

Temporarily open all facilities.



Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

$$\alpha_i - \beta_{ij} \leq d_{ij}.$$

Grow α_j .

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Tight constraint: $\alpha_j - \beta_{ij} \leq d_{ij}$.

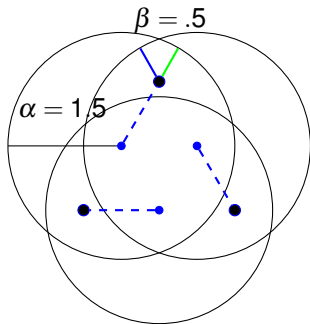
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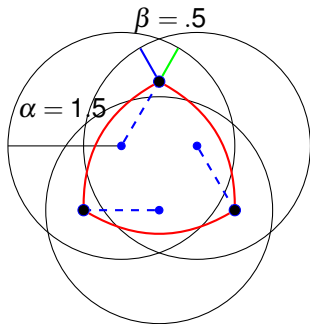
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Temporarily open all facilities.

Assign Clients to "paid to" open facility.



Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

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$$\alpha_j = d_{ij}!$$

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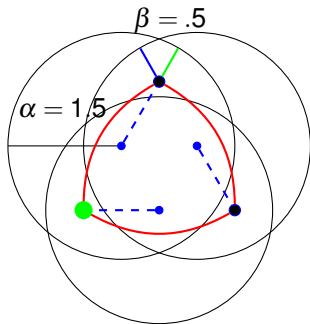
Tight: $\sum_j \beta_{ij} \leq f_i$

LP Cost: $\sum_j \alpha_j = 4.5$

Temporarily open all facilities.

Assign Clients to "paid to" open facility.

Connect facilities with common client.



Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

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Tight: $\sum_j \beta_{ij} \leq f_i$

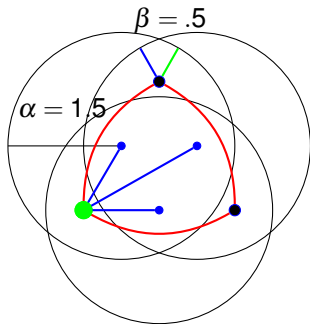
LP Cost: $\sum_j \alpha_j = 4.5$

Temporarily open all facilities.

Assign Clients to "paid to" open facility.

Connect facilities with common client.

Open independent set.



Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

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Temporarily open all facilities.

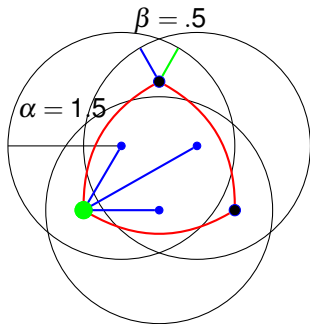
Assign Clients to "paid to" open facility.

Connect facilities with common client.

Open independent set.

Connect to "killer" client's facility.

Cost: 1 + 3.7



Constraints for dual.

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$$\alpha_i - \beta_{ij} \leq d_{ij}.$$

Grow α_j .

$$\alpha_j = d_{ij}!$$

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Grow β_{ij} (and α_j).

$\sum_j \beta_{ij} = f_i$ for all facilities.

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LP Cost: $\sum_j \alpha_j = 4.5$

Temporarily open all facilities.

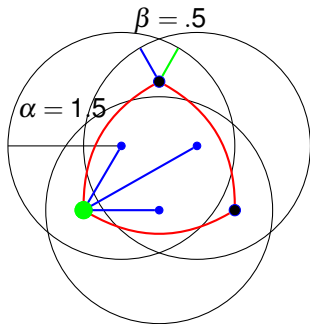
Assign Clients to "paid to" open facility.

Connect facilities with common client.

Open independent set.

Connect to "killer" client's facility.

Cost: $1 + 3.7 = 4.7$.



Constraints for dual.

$$\sum_j \beta_{ij} \leq f_i$$

$$\alpha_i - \beta_{ij} \leq d_{ij}.$$

Grow α_j .

$$\alpha_j = d_{ij}!$$

Tight constraint: $\alpha_j - \beta_{ij} \leq d_{ij}$.

Grow β_{ij} (and α_j).

$\sum_j \beta_{ij} = f_i$ for all facilities.

Tight: $\sum_j \beta_{ij} \leq f_i$

LP Cost: $\sum_j \alpha_j = 4.5$

Temporarily open all facilities.

Assign Clients to “paid to” open facility.

Connect facilities with common client.

Open independent set.

Connect to “killer” client’s facility.

Cost: $1 + 3.7 = 4.7$.

A bit more than the LP cost.

Analysis

Claim: Client only pays one facility.

Analysis

Claim: Client only pays one facility.

Independent set of facilities.

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Claim: S_i - directly connected clients to open facility i .

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$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Analysis

Claim: Client only pays one facility.

Independent set of facilities.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Proof:

Analysis

Claim: Client only pays one facility.

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Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Proof:

$$f_i = \sum_{j \in S_i} \beta_{ij}$$

Analysis

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Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Proof:

$$f_i = \sum_{j \in S_i} \beta_{ij} = \sum_{j \in S_i} \alpha_j - d_{ij}.$$

Analysis

Claim: Client only pays one facility.

Independent set of facilities.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Proof:

$$f_i = \sum_{j \in S_i} \beta_{ij} = \sum_{j \in S_i} \alpha_j - d_{ij}.$$

Since directly connected: $\beta_{ij} = \alpha_j - d_{ij}$.



Analysis.

Claim: Client j is indirectly connected to i

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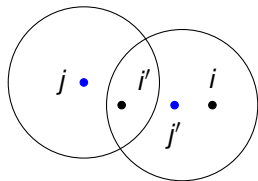
$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Analysis.

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Directly connected to (temp open) i'

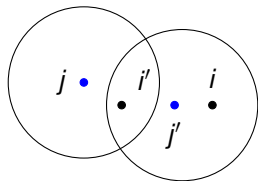


Analysis.

Claim: Client j is indirectly connected to i

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Directly connected to (temp open) i' conflicts with i .



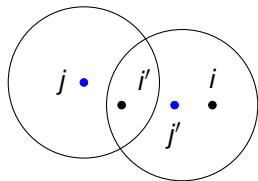
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Directly connected to (temp open) i' conflicts with i .

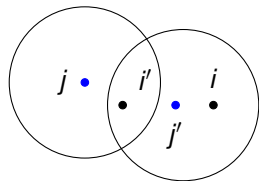
exists j' with $\alpha_{j'} \geq d_{ij'}$ and $\alpha_j \geq d_{i'j'}$.



Analysis.

Claim: Client j is indirectly connected to i

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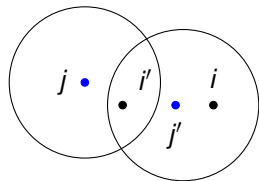
Directly connected to (temp open) i' conflicts with i .

exists j' with $\alpha_{j'} \geq d_{ij'}$ and $\alpha_j \geq d_{ij'}$.

When i' opens, stops both α_j and $\alpha_{j'}$.

Analysis.

Claim: Client j is indirectly connected to i
 $\rightarrow d_{ij} \leq 3\alpha_j$.

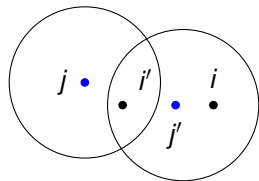


Directly connected to (temp open) i' conflicts with i .

exists j' with $\alpha_{j'} \geq d_{ij'}$ and $\alpha_j \geq d_{ij'}$.
When i' opens, stops both α_j and $\alpha_{j'}$.
 $\alpha_{j'}$ stopped no later

Analysis.

Claim: Client j is indirectly connected to i
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Directly connected to (temp open) i' conflicts with i .

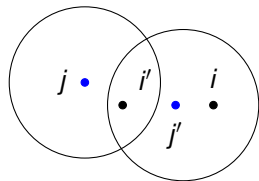
exists j' with $\alpha_{j'} \geq d_{ij'}$ and $\alpha_j \geq d_{ij'}$.

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$\alpha_{j'}$ stopped no later (..maybe earlier..)

Analysis.

Claim: Client j is indirectly connected to i
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Directly connected to (temp open) i' conflicts with i .

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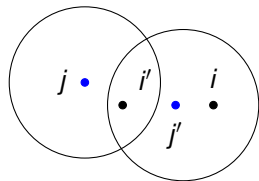
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$\alpha_{j'} \leq \alpha_j$.

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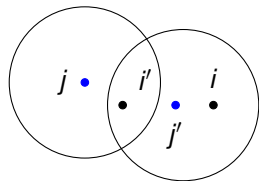
$\alpha_{j'}$ stopped no later (..maybe earlier..)

$\alpha_{j'} \leq \alpha_j$.

Total distance from j to j' .

Analysis.

Claim: Client j is indirectly connected to i
 $\rightarrow d_{ij} \leq 3\alpha_j$.



Directly connected to (temp open) i' conflicts with i .

exists j' with $\alpha_{j'} \geq d_{ij'}$ and $\alpha_j \geq d_{i'j'}$.

When i' opens, stops both α_j and $\alpha_{j'}$.

$\alpha_{j'}$ stopped no later (..maybe earlier..)

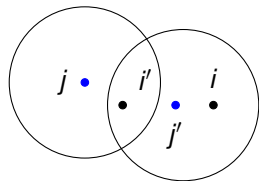
$\alpha_{j'} \leq \alpha_j$.

Total distance from j to j' .

$d_{jj'} +$

Analysis.

Claim: Client j is indirectly connected to i
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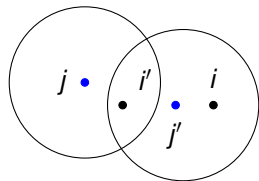
$\alpha_{j'} \leq \alpha_j$.

Total distance from j to j' .

$$d_{jj'} + d_{i'j'} +$$

Analysis.

Claim: Client j is indirectly connected to i
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Directly connected to (temp open) i' conflicts with i .

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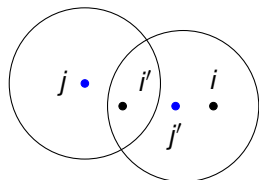
$\alpha_{j'} \leq \alpha_j$.

Total distance from j to j' .

$$d_{jj'} + d_{i'j'} + d_{j'i}$$

Analysis.

Claim: Client j is indirectly connected to i
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When i' opens, stops both α_j and $\alpha_{j'}$.

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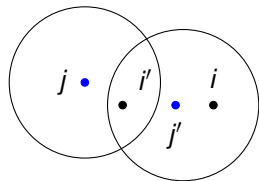
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Total distance from j to j' .

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Total distance from j to j' .

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Putting it together!

Claim: Client only pays one facility.

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Claim: S_i - directly connected clients to open facility i .

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$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

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Putting it together!

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Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.

Putting it together!

Claim: Client only pays one facility.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.
plus no more than 3 times indirect client dual.

Putting it together!

Claim: Client only pays one facility.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.

plus no more than 3 times indirect client dual.

Total Cost: 3 times dual.

Putting it together!

Claim: Client only pays one facility.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

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Total Cost:

direct clients dual (α_j) pays for facility and own connections.
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Total Cost: 3 times dual.

feasible dual upper bounds fractional (and integer) primal.

Putting it together!

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feasible dual upper bounds fractional (and integer) primal.

3 OPT.

Putting it together!

Claim: Client only pays one facility.

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$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.
plus no more than 3 times indirect client dual.

Total Cost: 3 times dual.

feasible dual upper bounds fractional (and integer) primal.

3 OPT.

Fast!

Putting it together!

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Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.
plus no more than 3 times indirect client dual.

Total Cost: 3 times dual.

feasible dual upper bounds fractional (and integer) primal.

3 OPT.

Fast! Cheap!

Putting it together!

Claim: Client only pays one facility.

Claim: S_i - directly connected clients to open facility i .

$$f_i + \sum_{j \in S_i} d_{ij} \leq \sum_j \alpha_j.$$

Claim: Client j is indirectly connected to i

$$\rightarrow d_{ij} \leq 3\alpha_j.$$

Total Cost:

direct clients dual (α_j) pays for facility and own connections.
plus no more than 3 times indirect client dual.

Total Cost: 3 times dual.

feasible dual upper bounds fractional (and integer) primal.

3 OPT.

Fast! Cheap! Safe!

Check: if time.

Check: if time.

Won't see you on Tuesday.

Check: if time.

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Guest Speaker: Tselil Schramm.

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Semidefinite Programming and Approximation.