Chapter 7
Approximation Algorithms

Algorithm Theory
WS 2013/14

Fabian Kuhn

Knapsack

- n items $1, \dots, n$, each item has weight $w_i > 0$ and value $v_i > 0$
- Knapsack (bag) of capacity W

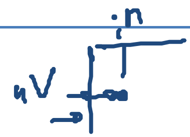
- Goal: pack items into knapsack such that total weight is at most W and total value is maximized:

$$\max \sum_{i \in S} v_i$$

$$\text{s.t. } S \subseteq \{1, \dots, n\} \text{ and } \sum_{i \in S} w_i \leq W$$

- E.g.: jobs of length w_i and value v_i, server available for W time units, try to execute a set of jobs that maximizes the total value

Knapsack: Dynamic Programming Alg.



Dynamic programming:

- If all item weights w_i are integers, using dynamic programming, the knapsack problem can be solved in time $O(nW)$
- If all values v_i are integers, there is another dynamic progr. algorithm that runs in time $O(n^2V)$, where V is the max. value.

Problems:

- If W and V are large, the algorithms are not polynomial in n
- If the values or weights are not integers, things are even worse (and in general, the algorithms cannot even be applied at all)

Idea:

- Can we adapt one of the algorithms to at least compute an approximate solution?

Approximation Algorithm

$w_i \leq W$

- The algorithm has a parameter $\varepsilon > 0$
- We assume that each item alone fits into the knapsack
- We define:

$\alpha = \frac{n}{\varepsilon V}$ $\lceil \alpha v_i \rceil$

$$V := \max_{1 \leq i \leq n} v_i, \qquad \forall i: \hat{v}_i := \left\lceil \frac{v_i n}{\varepsilon V} \right\rceil, \qquad \hat{V} := \max_{1 \leq i \leq n} \hat{v}_i$$

- We solve the problem with integer values $\hat{v}_i$ and weights w_i using dynamic programming in time $O(n^2 \cdot \hat{V})$

Theorem: The described algorithm runs in time $O(n^3/\varepsilon)$.

Proof:

$$\hat{V} = \max_{1 \leq i \leq n} \hat{v}_i = \max_{1 \leq i \leq n} \left\lceil \frac{v_i n}{\varepsilon V} \right\rceil = \left\lceil \frac{\cancel{V} n}{\varepsilon \cancel{V}} \right\rceil = \left\lceil \frac{n}{\varepsilon} \right\rceil$$

Approximation Algorithm

Theorem: The approximation algorithm computes a feasible solution with approximation ratio at most $1 + \varepsilon$.

Proof:

- Define the set of all feasible solutions (subsets of $[n]$)

$$\hat{S}, S^* \in \mathcal{S} := \left\{ S \subseteq \{1, \dots, n\} : \sum_{i \in S} w_i \leq W \right\}$$

- $v(S)$: value of solution S w.r.t. values $v_1, v_2, \dots$ $\quad \hat{v}(S) = \sum_{i \in S} \hat{v}_i$
  $\hat{v}(S)$: value of solution S w.r.t. values $\hat{v}_1, \hat{v}_2, \dots$
- Let S^* be an optimal solution and $\hat{S}$ be the solution found by the approximation algorithm.
  - $\hat{S}$ is the optimal solution w.r.t. values $\hat{v}_i$
- Weights are not changed at all, hence, $\hat{S}$ is a feasible solution

Approximation Algorithm

Theorem: The approximation algorithm computes a feasible solution with approximation ratio at most $1 + \varepsilon$.

Proof:

$\max_{S \in \mathcal{S}} v(S)$

- We have

$$V \leq v(S^*) = \sum_{i \in S^*} v_i = \max_{S \in \mathcal{S}} \sum_{i \in S} v_i ,$$

$$\hat{V} \leq \hat{v}(\hat{S}) = \sum_{i \in \hat{S}} \hat{v}_i = \max_{S \in \mathcal{S}} \sum_{S \in \mathcal{S}} \hat{v}_i = \max_{S \in \mathcal{S}} \hat{v}(S)$$

- Because every item fits into the knapsack, we have

$$\forall i \in \{1, \dots, n\}: \ v_i \leq V \leq \sum_{j \in S^*} v_j$$

- Also: $\hat{v}_i = \left\lceil \frac{v_i n}{\varepsilon V} \right\rceil \implies v_i \leq \frac{\varepsilon V}{n} \cdot \hat{v}_i$, and $\hat{v}_i \leq \frac{v_i n}{\varepsilon V} + 1$

$\hat{v}_i \geq \frac{v_i n}{\varepsilon V}$

Approximation Algorithm

$v(\hat{S}) \geq \frac{v(S^*)}{1+\varepsilon}$

Theorem: The approximation algorithm computes a feasible solution with approximation ratio at most $1+\varepsilon$.

$\sum_{i\in\hat{S}} v_i$

Proof:

$\hat{v}(S^*) \leq \hat{v}(\hat{S})$

- We have

$$v(S^*) = \sum_{i\in S^*} v_i \leq \frac{\varepsilon V}{n}\cdot\sum_{i\in S^*}\hat{v}_i \leq \frac{\varepsilon V}{n}\cdot\sum_{i\in\hat{S}}\hat{v}_i \leq \frac{\varepsilon V}{n}\cdot\sum_{i\in\hat{S}}\left(1+\frac{v_i n}{\varepsilon V}\right)$$

$v(\hat{S}) \geq V$

- Therefore

$$v(S^*) = \sum_{i\in S^*} v_i \leq \frac{\varepsilon V}{n}\cdot\left|\hat{S}\right| + \sum_{i\in\hat{S}} v_i \leq \varepsilon V + v\left(\hat{S}\right)$$

- V is a lower bound on both solutions $v(S^*)$ and $v\left(\hat{S}\right)$:

$$\boldsymbol{v(S^*) \leq (1+\varepsilon)v\left(\hat{S}\right)}$$

Approximation Schemes

$O(\mathrm{poly}(n) \cdot 2^{1/\varepsilon})$

- For every parameter $\varepsilon > 0$, the knapsack algorithm computes a $(1+\varepsilon)$-approximation in time $O(n^3/\varepsilon)$.
- For every fixed ε, we therefore get a polynomial time approximation algorithm
- An algorithm that computes an $(1+\varepsilon)$-approximation for every $\varepsilon > 0$ is called an approximation scheme.
- If the running time is polynomial for every fixed ε, we say that the algorithm is a polynomial time approximation scheme (PTAS)
- If the running time is also polynomial in $1/\varepsilon$, the algorithm is a fully polynomial time approximation scheme (FPTAS)
- Thus, the described alg. is an FPTAS for the knapsack problem