Relaxation for Set Cover

Primal:

$$\min \sum_{i \in I} w_i x_i$$
s.t. $\forall u \sum_{i: u \in S_i} x_i \ge 1$

$$x_i \ge 0$$

Dual:

$$\max \sum_{u \in U} y_u$$
s.t. $\forall i \sum_{u:u \in S_i} y_u \leq w_i$

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$$\max_{\mathbf{s.t.}} \frac{\sum_{u \in U} y_u}{\sum_{u:u \in S_i} y_u \le w_i}$$

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Rounding Algorithm:

Let I denote the index set of sets for which the dual constraint is tight. This means for all $i \in I$

$$\sum_{u:u\in S_i}y_u=w_i$$



Lemma 3

The resulting index set is an f-approximation.

Proof:

Every $u \in U$ is covered

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Suppose there is a u that is not covered
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This means \sum_{u,u \in S_l} y_u < w_l for all sets S_l that
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$$\leq f \cdot \operatorname{OPT}$$

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- ▶ Suppose that we take S_i in the first algorithm. I.e., $i \in I$.
- ▶ This means $x_i \ge \frac{1}{f}$.
- Because of Complementary Slackness Conditions the corresponding constraint in the dual must be tight.
- ▶ Hence, the second algorithm will also choose S_i .



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