Steiner Forests

J. Yancey

¹Lane Department of Computer Science and Electrical Engineering West Virginia University

April 18, 2014







Outline



2 LP Relaxation

- Integer Programming Formulation
- LP Relaxation and Dual

Outline





- Integer Programming Formulation
- LP Relaxation and Dual
- Terminology
 - Terminology

Primal and Relaxed-dual

Complementary Slackness Conditions

Outline

Problem Definition

- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
- 3 Terminology
 - Terminology

Primal and Relaxed-dual

Complementary Slackness Conditions

Algorithm

- Description of Algorithm
- Algorithm
- Example
- Analysis

Problem Definition LP Relaxation Terminology Algorithm

Problem Definition

Problem Definition LP Relaxation Terminology Algorithm

Problem Definition

Problem Statement

We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, · · · , S_k}

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, · · · , S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, · · · , S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, ···, S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

$$r(u,v) =$$

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, ···, S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

$$r(u, v) = \begin{cases} 1 & \text{if } u \text{ and } v \text{ belong to the same set } S_i \end{cases}$$

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, ···, S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

$$r(u, v) = \begin{cases} 1 & \text{if } u \text{ and } v \text{ belong to the same set } S_i \\ 0 & \text{otherwise} \end{cases}$$
(1)

Problem Statement

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, · · · , S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

$$r(u, v) = \begin{cases} 1 & \text{if } u \text{ and } v \text{ belong to the same set } S_i \\ 0 & \text{otherwise} \end{cases}$$
(1)

• An equivalent formulation of the Steiner forest problem is to find a minimum cost subgraph $H \subseteq G$ such that if r(u, v) = 1, then there exists a path from u to v in H,

Problem Statement

- We are given an undirected graph G = (V, E), a cost function c : E → Q⁺, and a collection of disjoint subsets of V, {S₁, · · · , S_k}
- Our goal is to find a minimum cost subgraph in which each pair of vertices belonging to the same set S_i are connected.
- **③** We define a *connectivity requirement function* $r: V \times V \rightarrow \{0, 1\}$ as follows:

$$r(u,v) = \begin{cases} 1 & \text{if } u \text{ and } v \text{ belong to the same set } S_i \\ 0 & \text{otherwise} \end{cases}$$
(1)

• An equivalent formulation of the Steiner forest problem is to find a minimum cost subgraph $H \subseteq G$ such that if r(u, v) = 1, then there exists a path from u to v in H, or in other words, if r(u, v) = 1, then u and v are in the same connected component of H.

Problem Definition LP Relaxation Terminology

Algorithm

Integer Programming Formulation LP Relaxation and Dual

Outline



2 LP Relaxation

- Integer Programming Formulation
- LP Relaxation and Dual

Terminolog

• Terminology

- Primal and Relaxed-dual Complementary Slackness Conditions
- Algorithm
 - Description of Algorithm
 - Algorithm
 - Example
 - Analysis

Integer Programming Formulation

Integer Programming Formulation

Integer Programming Formulation

$$f(S) = \begin{cases} \\ \\ \end{cases}$$

$$f(S) = \begin{cases} 1 & \text{if } \exists u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \end{cases}$$

• We define a function on all cuts in $G, f : 2^V \to \{0, 1\}$ as follows:

$$f(S) = egin{cases} 1 & ext{if } \exists \ u \in S ext{ and } v \in ar{S} ext{ such that } r(u,v) = 1 \ 0 & ext{otherwise} \end{cases}$$

(2)

() We define a function on all cuts in $G, f : 2^V \rightarrow \{0, 1\}$ as follows:

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

2 For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) .

() We define a function on all cuts in $G, f : 2^{V} \to \{0, 1\}$ as follows:

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

② For S ⊆ V, let δ(S) denote the set of edges crossing the cut (S, S). f can be viewed as a function on all cuts (S, S) in G, which specifies the minimum value of δ(S) in any feasible solution.

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

- **2** For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) . *f* can be viewed as a function on all cuts (S, \overline{S}) in *G*, which specifies the minimum value of $\delta(S)$ in any feasible solution.
- So For each edge $e \in E$ we introduce the variable x_e defined below:

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

- **2** For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) . *f* can be viewed as a function on all cuts (S, \overline{S}) in *G*, which specifies the minimum value of $\delta(S)$ in any feasible solution.
- So For each edge $e \in E$ we introduce the variable x_e defined below:

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

- **2** For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) . *f* can be viewed as a function on all cuts (S, \overline{S}) in *G*, which specifies the minimum value of $\delta(S)$ in any feasible solution.
- **③** For each edge $e \in E$ we introduce the variable x_e defined below:

$$x_e = \left\{ \begin{array}{c} \end{array}
ight.$$

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

- **2** For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) . *f* can be viewed as a function on all cuts (S, \overline{S}) in *G*, which specifies the minimum value of $\delta(S)$ in any feasible solution.
- **③** For each edge $e \in E$ we introduce the variable x_e defined below:

$$x_e = \begin{cases} 1 & \text{if } e \text{ is picked in the subgraph} \\ \end{cases}$$

$$f(S) = \begin{cases} 1 & \text{if } \exists \ u \in S \text{ and } v \in \overline{S} \text{ such that } r(u, v) = 1 \\ 0 & \text{otherwise} \end{cases}$$
(2)

- **2** For $S \subseteq V$, let $\delta(S)$ denote the set of edges crossing the cut (S, \overline{S}) . *f* can be viewed as a function on all cuts (S, \overline{S}) in *G*, which specifies the minimum value of $\delta(S)$ in any feasible solution.
- **③** For each edge $e \in E$ we introduce the variable x_e defined below:

$$x_e = \begin{cases} 1 & \text{if } e \text{ is picked in the subgraph} \\ 0 & \text{otherwise} \end{cases}$$
(3)

Problem Definition LP Relaxation Terminology Algorithm

Integer Programming Formulation LP Relaxation and Dual

Integer Program

Integer Program

• Our integer program is:

Integer Program

• Our integer program is:

Integer Program



minimize $\sum_{e \in E} c_e x_e$

Integer Program



Integer Program

• Our integer program is:

$$\begin{cases} \text{minimize} & \sum_{e \in E} c_e x_e \\ \text{subject to} & \sum_{e:e \in \delta(S)} x_e \ge f(S), S \subseteq V \\ & x_e \in \{0,1\}, e \in E \end{cases}$$
(4)

Problem Definition LP Relaxation Terminology Algorithm

Integer Programming Formulation LP Relaxation and Dual

Outline



2 LP Relaxation

- Integer Programming Formulation
- LP Relaxation and Dual

Terminolog

• Terminology

- Primal and Relaxed-dual Complementary Slackness Conditions
- Algorithm
 - Description of Algorithm
 - Algorithm
 - Example
 - Analysis

LP Relaxation

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_e \leq 1$.
Integer Programming Formulation LP Relaxation and Dual

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_{\theta} \leq 1$.

Integer Programming Formulation LP Relaxation and Dual

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_e \leq 1$.

minimize $\sum_{e \in E} c_e x_e$

Integer Programming Formulation LP Relaxation and Dual

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_e \leq 1$.

 $\begin{cases} \text{minimize} \quad \sum_{e \in E} c_e x_e \\ \text{subject to} \quad \sum_{e:e \in \delta(S)} x_e \ge f(S), S \subseteq V \end{cases}$

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_e \leq 1$.

$$\begin{cases} \text{minimize} & \sum_{e \in E} c_e x_e \\ \text{subject to} & \sum_{e:e \in \delta(S)} x_e \ge f(S), S \subseteq V \\ & x_e \ge 0, e \in E \end{cases}$$

$$(5)$$

LP Relaxation

Following our LP relaxation we drop the redundant conditions $x_e \leq 1$.

$$\begin{cases} \text{minimize} & \sum_{e \in E} c_e x_e \\ \text{subject to} & \sum_{e:e \in \delta(S)} x_e \ge f(S), S \subseteq V \\ & x_e \ge 0, e \in E \end{cases}$$

$$(5)$$

Integer Programming Formulation

Dual Program

Integer Programming Formulation LP Relaxation and Dual

Dual Program

Our dual program is:





maximize $\sum_{S\subseteq V} f(S) \cdot y_S$

Dual Program

Our dual program is:

 $\begin{array}{ll} \text{maximize} & \sum_{S \subseteq V} f(S) \cdot y_S \\ \text{subject to} & \sum_{S:e \in \delta(S)} y_S \leq c_e, e \in E \end{array}$

Dual Program

Our dual program is:

maximize	$\sum_{S\subseteq V} f(S) \cdot y_S$
subject to	$\sum_{\mathcal{S}: oldsymbol{e} \in \delta(\mathcal{S})} y_{\mathcal{S}} \leq c_{oldsymbol{e}}, oldsymbol{e} \in oldsymbol{E}$
l	$y_{\mathcal{S}} \ge 0, \mathcal{S} \subseteq V$

(6)

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Outline



- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
- Terminology
 - Terminology

- Primal and Relaxed-dual
 Complementary Slackness Conditions
- 4 Algorithr
 - Description of Algorithm
 - Algorithm
 - Example
 - Analysis

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

• set S has been raised in a dual solution if $y_S > 0$

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$
- at any iteration, set S is unsatisfied if f(S) = 1 but no picked edge crosses the cut (S, \overline{S})

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$
- at any iteration, set S is unsatisfied if f(S) = 1 but no picked edge crosses the cut (S, \overline{S})
- set S is active if it is a minimal unsatisfied set in the current iteration.

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$
- at any iteration, set S is unsatisfied if f(S) = 1 but no picked edge crosses the cut (S, \overline{S})
- set S is active if it is a minimal unsatisfied set in the current iteration.

Note

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$
- at any iteration, set S is unsatisfied if f(S) = 1 but no picked edge crosses the cut (S, \overline{S})
- set S is active if it is a minimal unsatisfied set in the current iteration.

Note

• Notice that raising a set S for which f(S) = 0 does not affect the dual objective function.

- set S has been raised in a dual solution if $y_S > 0$
- edge *e* is *tight* if $\sum_{S:e \in \delta(S)} y_S = c_e$
- at any iteration, set S is unsatisfied if f(S) = 1 but no picked edge crosses the cut (S, \overline{S})
- set S is active if it is a minimal unsatisfied set in the current iteration.

Note

• Notice that raising a set S for which f(S) = 0 does not affect the dual objective function. So we can assume that such sets are never raised.

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Outline

Problem Definition

LP Relaxation

• Integer Programming Formulation

• LP Relaxation and Dual



Terminology

Terminology

 Primal and Relaxed-dual Complementary Slackness Conditions

Algorithn

- Description of Algorithm
- Algorithm
- Example
- Analysis

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

Yancey Steiner Forests

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

• For each $e \in E_i$, $x_e = 1$ implies $\sum_{i:e \in \delta(S)} y_S = c_e$

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

- For each $e \in E_i$, $x_e = 1$ implies $\sum_{i:e \in \delta(S)} y_S = c_e$
- In other words, every picked edge must be *tight*.

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

- For each $e \in E_i$, $x_e = 1$ implies $\sum_{i:e \in \delta(S)} y_S = c_e$
- In other words, every picked edge must be tight.
- O The algorithm starts with null primal and dual solutions.

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

• For each $e \in E_i$, $x_e = 1$ implies $\sum_{i:e \in \delta(S)} y_S = c_e$

In other words, every picked edge must be tight.

The algorithm starts with null primal and dual solutions. At any given iteration, the current primal solution indicates which sets need to be raised

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Primal-dual Schema

Primal Conditions

• For each $e \in E_i$, $x_e = 1$ implies $\sum_{i:e \in \delta(S)} y_S = c_e$

In other words, every picked edge must be tight.

The algorithm starts with null primal and dual solutions. At any given iteration, the current primal solution indicates which sets need to be raised and the current dual solution indicates which edge needs to be picked.

Terminology Primal and Relaxed-dual Complementary Slackness Conditions

Lemma 1

• Set *S* is *active* iff it is a connected component in the currently picked forest and f(S) = 1.

• Set *S* is *active* iff it is a connected component in the currently picked forest and f(S) = 1.

Proof

• Let S be an active set.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.
- So S must be a union of connected components.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.
- So S must be a union of connected components.
- Since f(S) = 1, there must be a vertices $u \in S, v \in \overline{S}$ such that r(u, v) = 1.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.
- So S must be a union of connected components.
- Since f(S) = 1, there must be a vertices $u \in S, v \in \overline{S}$ such that r(u, v) = 1.
- Let S' be the connected component that contains u, then S' is also unsatisfied.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.
- So S must be a union of connected components.
- Since f(S) = 1, there must be a vertices $u \in S, v \in \overline{S}$ such that r(u, v) = 1.
- Let S' be the connected component that contains u, then S' is also unsatisfied.
- Since S is minimal, we must have S' = S.

• Set S is active iff it is a connected component in the currently picked forest and f(S) = 1.

- Let S be an active set.
- If S contains part of a connected component, then there would already be an edge crossing the cut (S, S) which would contradict the fact that S is active.
- So S must be a union of connected components.
- Since f(S) = 1, there must be a vertices $u \in S, v \in \overline{S}$ such that r(u, v) = 1.
- Let S' be the connected component that contains u, then S' is also unsatisfied.
- Since S is minimal, we must have S' = S.
- The reverse follows by the definition of an active set.

Description of Algorithm Algorithm Example Analysis

Outline

Problem Definition

- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
 - Terminolog
 - Terminology

• Primal and Relaxed-dual Complementary Slackness Conditions



Algorithm

- Description of Algorithm
- Algorithm
- Example
- Analysis
Description of Algorithm Algorithm Example Analysis

Description of Algorithm

Description

Yancey Steiner Forests

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

Description

• By lemma 1, all active sets can be easily found in the current iteration.

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

- By lemma 1, all active sets can be easily found in the current iteration.
- O The algorithm will then raise the dual variables of these sets in a synchronized manner until some edge goes tight.

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

- By lemma 1, all active sets can be easily found in the current iteration.
- O The algorithm will then raise the dual variables of these sets in a synchronized manner until some edge goes tight.
- A tight edge is then picked arbitrarily and the iteration terminates.

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

- By lemma 1, all active sets can be easily found in the current iteration.
- O The algorithm will then raise the dual variables of these sets in a synchronized manner until some edge goes tight.
- A tight edge is then picked arbitrarily and the iteration terminates.
- This process ends when a primal feasible solution *F* is found.

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

- **O** By lemma 1, all active sets can be easily found in the current iteration.
- O The algorithm will then raise the dual variables of these sets in a synchronized manner until some edge goes tight.
- A tight edge is then picked arbitrarily and the iteration terminates.
- This process ends when a primal feasible solution F is found.
- However, F might contain redundant edges, that is, edges without which F would still be a feasible solution.

Description of Algorithm Algorithm Example Analysis

Description of Algorithm

- By lemma 1, all active sets can be easily found in the current iteration.
- O The algorithm will then raise the dual variables of these sets in a synchronized manner until some edge goes tight.
- 3 A tight edge is then picked arbitrarily and the iteration terminates.
- This process ends when a primal feasible solution F is found.
- However, F might contain redundant edges, that is, edges without which F would still be a feasible solution.
- So the algorithm drops all redundant edges and returns newly pruned F.

Description of Algorithm Algorithm Example Analysis

Outline

Problem Definition

- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
 - Terminolog
 - Terminology

• Primal and Relaxed-dual Complementary Slackness Conditions

Algorithm

- Description of Algorithm
- Algorithm
- Example
- Analysis

Description of Algorithm Algorithm Example Analysis

Algorithm

2-Approximation Steiner Forest

(Initialization) F ← Ø for each S ⊆ V, y_S ← 0.
(Edge augmentation) while there exists an unsatisfied set do: simultaneously raise y_S for each active set S, until some edge e goes tight: F ← F ∪ {e}.
(Pruning) return F' = {e ∈ F|F' - {e} is primal unfeasible }

Description of Algorithm Algorithm Example Analysis

Outline

Problem Definition

- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
 - Terminolog
 - Terminology

 Primal and Relaxed-dual Complementary Slackness Conditions



Algorithm

- Description of Algorithm
- Algorithm
- Example
- Analysis

Problem Definition	Descri
LP Relaxation	Algori
Terminology	Exam
Algorithm	Analys

Description of Algorithm Algorithm Example Analysis

 Problem Definition
 Description of A

 LP Relaxation
 Algorithm

 Terminology
 Example

 Algorithm
 Analysis

Example

• Consider the graph in figure 1.

Problem Definition	Description of Algori
LP Relaxation	Algorithm
Terminology	<mark>Example</mark>
Algorithm	Analysis

Example

Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1.

Problem Definition	Description of Algo
Terminology	Example
	Analysis

Example

Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.

Problem Definition Description of Al LP Relaxation Algorithm Terminology Example Algorithm Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.

 Problem Definition
 Description of Algorithm

 Terminology
 Example Algorithm

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: $\{s\}, \{t\}, \{u\}, \text{ and } \{v\}$.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.

 Problem Definition
 Description

 LP Relaxation
 Algorithm

 Terminology
 Example

 Algorithm
 Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.
- One of them, say (u, a) is picked, and the iteration ends.

Problem Definition Description LP Relaxation Algorithm Terminology Example Algorithm Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.
- One of them, say (*u*, *a*) is picked, and the iteration ends.
- In the second iteration, $\{u, a\}$ replaces $\{u\}$ as an active set.

 Problem Definition
 Descriptio

 LP Relaxation
 Algorithm

 Terminology
 Example

 Algorithm
 Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.
- One of them, say (*u*, *a*) is picked, and the iteration ends.
- In the second iteration, $\{u, a\}$ replaces $\{u\}$ as an active set.
- However, in this iteration, there is no need to raise duals, since there is already a tight edge, (v, b).

 Problem Definition
 Descriptio

 LP Relaxation
 Algorithm

 Terminology
 Example

 Algorithm
 Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.
- One of them, say (u, a) is picked, and the iteration ends.
- In the second iteration, $\{u, a\}$ replaces $\{u\}$ as an active set.
- However, in this iteration, there is no need to raise duals, since there is already a tight edge, (v, b).
- This edge is picked, and the iteration terminates.

Problem Definition Description of Algorithm LP Relaxation Algorithm Terminology Example Algorithm Analysis

- Consider the graph in figure 1. Costs of edges are marked, and the only nonzero connectivity requirements are r(u, v) = 1 and r(s, t) = 1. Thick edges indicate an optimal solution of cost 45.
- In the first iteration, the following four singleton sets are active: {*s*}, {*t*}, {*u*}, and {*v*}.
- When their dual variables are raised to 6 each, edge (u, a) and (v, b) go tight.
- One of them, say (*u*, *a*) is picked, and the iteration ends.
- In the second iteration, $\{u, a\}$ replaces $\{u\}$ as an active set.
- However, in this iteration, there is no need to raise duals, since there is already a tight edge, (*v*, *b*).
- This edge is picked, and the iteration terminates.
- The primal and dual solutions at this point are show in Figure 2, with picked edges marked thick.

Problem Definition	
LP Relaxation	
Terminology	

Description of Algorithm Algorithm Example Analysis

Problem Definition	Description of
LP Relaxation	Algorithm
Terminology	
	Analysis

• In the third iteration, $\{v, b\}$ replaces $\{v\}$ as an active set.

Problem Definition Descri LP Relaxation Algorit Terminology Examp Algorithm Analys

Description of Algorith Algorithm Example Analysis

- In the third iteration, $\{v, b\}$ replaces $\{v\}$ as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.

Algorithm Example Analysis

- In the third iteration, $\{v, b\}$ replaces $\{v\}$ as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.

Description of Algorithm Algorithm Example Analysis

- In the third iteration, {*v*, *b*} replaces {*v*} as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.
- When they are raised by 1 each, edge (*b*, *t*) goes tight and is picked.

- In the third iteration, {*v*, *b*} replaces {*v*} as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.
- When they are raised by 1 each, edge (*b*, *t*) goes tight and is picked.
- Figure 3 shows the current situation.

- In the third iteration, {*v*, *b*} replaces {*v*} as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.
- When they are raised by 1 each, edge (*b*, *t*) goes tight and is picked.
- Figure 3 shows the current situation.
- In the fifth iteration, the active sets are $\{a, s, u\}$ and $\{b, v, t\}$.

- In the third iteration, {*v*, *b*} replaces {*v*} as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.
- When they are raised by 1 each, edge (*b*, *t*) goes tight and is picked.
- Figure 3 shows the current situation.
- In the fifth iteration, the active sets are $\{a, s, u\}$ and $\{b, v, t\}$.
- When they are raised by 1 each, (*u*, *v*) goes tight, and we now have a primal feasible solution shown in figure 4.

- In the third iteration, {*v*, *b*} replaces {*v*} as an active set.
- When the active sets are raised by 2 each, edge (u, s) goes tight and is picked.
- In the fourth iteration, the active sets are $\{u, s, a\}, \{v\}$, and $\{t\}$.
- When they are raised by 1 each, edge (*b*, *t*) goes tight and is picked.
- Figure 3 shows the current situation.
- In the fifth iteration, the active sets are $\{a, s, u\}$ and $\{b, v, t\}$.
- When they are raised by 1 each, (*u*, *v*) goes tight, and we now have a primal feasible solution shown in figure 4.
- In the pruning step, edge (u, a) is deleted, and we obtain the following solution of cost 54.

Description of Algorithm Algorithm Example Analysis

Outline

Problem Definition

- 2 LP Relaxation
 - Integer Programming Formulation
 - LP Relaxation and Dual
 - Terminolog
 - Terminology

• Primal and Relaxed-dual Complementary Slackness Conditions

Algorithm

- Description of Algorithm
- Algorithm
- Example
- Analysis

	Problem Definition LP Relaxation Terminology Algorithm	Description of Algorithm Algorithm Example Analysis	
nalysis			

Lemma 2

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Proof

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Proof

• At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Proof

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.
- Now, when an edge goes tight, the current iteration terminates and active sets are redefined, so no edge is overtightened.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.
- Now, when an edge goes tight, the current iteration terminates and active sets are redefined, so no edge is overtightened.
- This means that y is a feasible solution for the dual program.

	Problem Definition LP Relaxation Terminology Algorithm	Description of Algorithm Algorithm Example Analysis	
nalysis			

Lemma 2

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

Proof

• At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.
- Now, when an edge goes tight, the current iteration terminates and active sets are redefined, so no edge is overtightened.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 2

At the end of the algorithm, F' and y are primal and dual feasible solutions, respectively.

- At the end of Step 2, *F* satisfies all connectivity requirements (else another iteration would follow).
- In each iteration, only connected sets are raised, so no edge between two vertices in the same component can go tight, and so F is acyclic, .e., it is a forest.
- Hence, if r(u, v) = 1, there is a unique path from u to v in F, and each edge on this path is nonredundant and will not be removed in Step 3.
- Thus, F' is a feasible solution.
- Now, when an edge goes tight, the current iteration terminates and active sets are redefined, so no edge is overtightened.
- This means that y is a feasible solution for the dual program.

Problem Definition	Description of Algorithm
LP Relaxation	Algorithm
Terminology	Example
Algorithm	Analysis
Analysis	

Lemma 3

Yancey Steiner Forests

	Problem Definition LP Relaxation Terminology Algorithm	Description of Algorithm Algorithm Example Analysis	
Analysis			

Lemma 3

Consider any iteration of the algorithm, and let *C* be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

 Problem Definition LP Relaxation Terminos
 Description of Algorithm Algorithm

 Analysis

edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

Problem Definition Algorithm LP Relaxation Terminology Example Analysis Lemma 3 Consider any iteration of the algorithm, and let C be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$. Proof • Suppose, for the sake of contradiction, that f(C) = 0, and $deg_{F'}(C) = 1$.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 3

Consider any iteration of the algorithm, and let *C* be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

- Suppose, for the sake of contradiction, that f(C) = 0, and $deg_{F'}(C) = 1$.
- 2 Let *e* be the unique edge of F' crossing the cut (C, \overline{C}) .

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 3

Consider any iteration of the algorithm, and let *C* be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

- Suppose, for the sake of contradiction, that f(C) = 0, and $deg_{F'}(C) = 1$.
- 2 Let *e* be the unique edge of F' crossing the cut (C, \overline{C}) .
- Since e ∈ F', we know that e is not redundant (every edge in F' is nonredundent), so there exists vertices, u, v, such that r(u, v) = 1 and e is part of the unique path between them.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 3

Consider any iteration of the algorithm, and let *C* be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

- Suppose, for the sake of contradiction, that f(C) = 0, and $deg_{F'}(C) = 1$.
- 2 Let *e* be the unique edge of F' crossing the cut (C, \overline{C}) .
- Since e ∈ F', we know that e is not redundant (every edge in F' is nonredundent), so there exists vertices, u, v, such that r(u, v) = 1 and e is part of the unique path between them.
- Since *e* is the only edge crossing the cut (*C*, *C*), it must be the case that one of these vertices is in *C* and the other in *C*.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 3

Consider any iteration of the algorithm, and let *C* be a component w.r.t. the currently picked edges. If f(C) = 0 then $deg_{F'}(C) \neq 1$.

- **O** Suppose, for the sake of contradiction, that f(C) = 0, and $deg_{F'}(C) = 1$.
- 2 Let *e* be the unique edge of F' crossing the cut (C, \overline{C}) .
- Since e ∈ F', we know that e is not redundant (every edge in F' is nonredundent), so there exists vertices, u, v, such that r(u, v) = 1 and e is part of the unique path between them.
- Since e is the only edge crossing the cut (C, C), it must be the case that one of these vertices is in C and the other in C.
- Sut we know r(u, v) = 1, so f(C) = 1, which is a contradiction.

Description of Algorithm Algorithm Example Analysis

Analysis

Lemma 4

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

(7)

Analysis

Lemma 4

$$\sum_{e\in F'} c_e \leq 2\sum_{S\subseteq V} y_S$$

(7)

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

(7)

Proof

Since every picked edge is tight, so

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

e

(7)

(8)

Proof

Since every picked edge is tight, so

$$\sum_{e \in F'} c_e = \sum_{e \in F'} \sum_{S: e \in \delta(S)} y_S$$

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

(7)

(8)

Proof

Since every picked edge is tight, so

$$\sum_{e \in F'} c_e = \sum_{e \in F'} \sum_{S: e \in \delta(S)} y_S$$

If we change the order of the summations, we get

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

Proof

Since every picked edge is tight, so

$$\sum_{e \in F'} c_e = \sum_{e \in F'} \sum_{S: e \in \delta(S)} y_S \tag{8}$$

(7)

If we change the order of the summations, we get

$$\sum_{e \in F'} c_e = \sum_{S \subseteq V} \sum_{e \in \delta(S) \cap F'} y_S = \sum_{S \subseteq V} \deg_{F'}(S) \cdot y_S \tag{9}$$

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq$$
 2 $\sum_{S \subseteq V} y_S$

Proof

Since every picked edge is tight, so

$$\sum_{e \in F'} c_e = \sum_{e \in F'} \sum_{S: e \in \delta(S)} y_S \tag{8}$$

(7)

If we change the order of the summations, we get

$$\sum_{e \in F'} c_e = \sum_{S \subseteq V} \sum_{e \in \delta(S) \cap F'} y_S = \sum_{S \subseteq V} \deg_{F'}(S) \cdot y_S \tag{9}$$

3 It is therefore sufficient to show that

Analysis

Lemma 4

$$\sum_{e \in F'} c_e \leq 2 \sum_{S \subseteq V} y_S$$

Proof

Since every picked edge is tight, so

$$\sum_{e \in F'} c_e = \sum_{e \in F'} \sum_{S: e \in \delta(S)} y_S \tag{8}$$

(7)

If we change the order of the summations, we get

$$\sum_{\sigma \in F'} c_e = \sum_{S \subseteq V} \sum_{e \in \delta(S) \cap F'} y_S = \sum_{S \subseteq V} \deg_{F'}(S) \cdot y_S \tag{9}$$

3 It is therefore sufficient to show that

$$\sum_{S \subseteq V} deg_{F'}(S) \cdot y_S \le 2 \sum_{S \subseteq V} y_S$$
(10)

Steiner Forests

Description of Algorithm Algorithm Example Analysis

Proof cont.

Yancey Steiner Forests

Proof cont.

• We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let \triangle be the amount by which the dual variables were raised in this iteration. We want to prove that:

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let \triangle be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let \triangle be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let \triangle be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)
Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

• Let H = (V, F') and consider the set of connected components w.r.t *F* at the current iteration.

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

 Let H = (V, F') and consider the set of connected components w.r.t F at the current iteration. Shrink each one of these components to a node and call the new graph H'.

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

 Let H = (V, F') and consider the set of connected components w.r.t F at the current iteration. Shrink each one of these components to a node and call the new graph H'. Let V' and E' denote the set of vertices and edges of H', respectively.

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

 Let H = (V, F') and consider the set of connected components w.r.t F at the current iteration. Shrink each one of these components to a node and call the new graph H'. Let V' and E' denote the set of vertices and edges of H', respectively. Notice that all vertices picked before the current iteration have been shrunk.

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

• Let H = (V, F') and consider the set of connected components w.r.t F at the current iteration. Shrink each one of these components to a node and call the new graph H'. Let V' and E' denote the set of vertices and edges of H', respectively. Notice that all vertices picked before the current iteration have been shrunk. Further notice that if the node $s \in V'$ corresponds to the connected component S in H, then

Proof cont.

- We will prove that in each iteration, the change in the left hand side is at most the change in the right hand side.
- Consider an iteration and let △ be the amount by which the dual variables were raised in this iteration. We want to prove that:

$$\triangle \times \sum_{Sactive} deg_{F'}(S) \le 2 \triangle \times (\sharp \text{ active sets})$$
(11)

or equivalently,

$$\frac{\sum_{Sactive} deg_{F'}(S)}{\sharp \text{ active sets}} \le 2$$
(12)

Let *H* = (*V*, *F'*) and consider the set of connected components w.r.t *F* at the current iteration. Shrink each one of these components to a node and call the new graph *H'*. Let *V'* and *E'* denote the set of vertices and edges of *H'*, respectively. Notice that all vertices picked before the current iteration have been shrunk. Further notice that if the node *s* ∈ *V'* corresponds to the connected component *S* in *H*, then

$$deg_{F'}(S) = deg_{H'}(s) \tag{13}$$

Problem Definition	Description
LP Relaxation	Algorithm
Terminology	Example
Algorithm	

Problem Definition	Description of Algorit
LP Relaxation	Algorithm
Terminology	Example
Algorithm	Analysis

• Call a node $s \in H'$ active if it corresponds to an active set in H and *inactive* otherwise.

Problem Definition	Description of Algori
LP Relaxation	Algorithm
Terminology	Example
Algorithm	Analysis

Call a node s ∈ H' active if it corresponds to an active set in H and *inactive* otherwise. We want to prove that:

gonunn
ample alvsis

Call a node s ∈ H' active if it corresponds to an active set in H and *inactive* otherwise. We want to prove that:

$$\frac{\sum_{S \text{ active }} deg_{H'}(s)}{\sharp \text{ active nodes in } H'} \le 2$$
(14)

Problem Definition LP Relaxation	Description of Algorith Algorithm
Terminology	Example Applysis

Call a node s ∈ H' active if it corresponds to an active set in H and *inactive* otherwise. We want to prove that:

$$\frac{\sum_{S \text{ active }} deg_{H'}(s)}{\sharp \text{ active nodes in } H'} \le 2$$
(14)

or equivalently, that

Problem Definition LP Relaxation	Description of Algorith Algorithm
Terminology	Example Analysis

● Call a node *s* ∈ *H'* active if it corresponds to an active set in *H* and *inactive* otherwise. We want to prove that:

$$\frac{\sum_{S \text{ active }} deg_{H'}(s)}{\sharp \text{ active nodes in } H'} \le 2$$
(14)

or equivalently, that

$$\sum_{s \in V'} \deg_{H'}(s) - \sum_{s \text{ inactive}} \deg_{H'}(s) \le 2 \times (\sharp \text{ active nodes in } H')$$
(15)

Problem Definition	Description of Algorith
LP Relaxation	Algorithm
Terminology	Example
Algorithm	Analysis

● Call a node *s* ∈ *H'* active if it corresponds to an active set in *H* and *inactive* otherwise. We want to prove that:

$$\frac{\sum_{S \text{ active }} deg_{H'}(s)}{\sharp \text{ active nodes in } H'} \le 2$$
(14)

or equivalently, that

$$\sum_{s \in V'} \deg_{H'}(s) - \sum_{s \text{ inactive}} \deg_{H'}(s) \le 2 \times (\sharp \text{ active nodes in } H')$$
(15)

Notice that if s ∈ V' is an active node, then deg_{H'}(s) ≥ 0 because there must be an edge incident to it to satisfy connectivity requirements.

Proof cont.

Call a node s ∈ H' active if it corresponds to an active set in H and *inactive* otherwise. We want to prove that:

$$\frac{\sum_{S \text{ active }} deg_{H'}(s)}{\sharp \text{ active nodes in } H'} \le 2$$
(14)

or equivalently, that

$$\sum_{s \in V'} \deg_{H'}(s) - \sum_{s \text{ inactive}} \deg_{H'}(s) \le 2 \times (\sharp \text{ active nodes in } H')$$
(15)

Notice that if s ∈ V' is an active node, then deg_{H'}(s) ≥ 0 because there must be an edge incident to it to satisfy connectivity requirements.

• If s is inactive then by lemma 3 we know that $deg_{H'}(s) \neq 1$, so either $deg_{H'}(s) = 0$ or $deg_{H'}(s) \geq 2$.

Problem Definition LP Relaxation Terminology Algorithm Description of Algorithm Algorithm Example Analysis

Proof cont.

Yancey Steiner Forests

Problem Definition Descri LP Relaxation Algorit Terminology Examp Algorithm Analys

Description of Algorith Algorithm Example Analysis

Proof cont.

Proof cont.

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

Proof cont.

• By the handshaking lemma we know that

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

 This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.

Proof cont.

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from H';

Proof cont.

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from *H*'; notice that any vertex we remove is inactive and that the inactive nodes that remain have degree greater than or equal to 2.

Proof cont.

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from *H*'; notice that any vertex we remove is inactive and that the inactive nodes that remain have degree greater than or equal to 2. Thus

Proof cont.

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from *H*'; notice that any vertex we remove is inactive and that the inactive nodes that remain have degree greater than or equal to 2. Thus

$$\sum_{\text{inactive}} \deg_{H'}(s) \ge 2 \times (\# \text{ inactive nodes in } H')$$
(17)

Proof cont.

• By the handshaking lemma we know that

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from *H*'; notice that any vertex we remove is inactive and that the inactive nodes that remain have degree greater than or equal to 2. Thus

$$\sum_{\text{inactive}} \deg_{H'}(s) \ge 2 \times (\# \text{ inactive nodes in } H')$$
(17)

This means that

Proof cont.

• By the handshaking lemma we know that

$$\sum_{s \in V'} \deg_{H'}(s) = 2|E'| = 2|V'| - 2 \times (\sharp \text{ connected components of } H') \le 2|V'|$$
(16)

- This inequality still holds if we remove isolated vertices from V' because each time we remove an isolated vertex, both |V'| and the number of connected components decrease by 1.
- So remove any isolated vertices from *H*'; notice that any vertex we remove is inactive and that the inactive nodes that remain have degree greater than or equal to 2. Thus

$$\sum_{s \text{ inactive}} \deg_{H'}(s) \ge 2 \times (\sharp \text{ inactive nodes in } H')$$
(17)

This means that

$$\sum_{s \in V'} \deg_{H'}(s) - \sum_{s \text{ inactive}} \deg_{H'}(s) \le 2|V'| - 2 \times (\sharp \text{ of inactive nodes in } H')$$
(18)

$$= 2 \times (\sharp \text{ active nodes in } H')$$
(19)

Theorem

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively.

Theorem

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively. By lemma 3, we know that $\sum_{e \in F'} c_e \le 2 \sum_{s \subseteq V} y_s$.

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively. By lemma 3, we know that $\sum_{e \in F'} c_e \leq 2\sum_{S \subseteq V} y_S$. Since no set S for which f(S) = 0 was ever raised, we know that $2\sum_{S \subseteq V} y_S = \sum_{S \subseteq V} f(S) \cdot y_S$. This is the dual objective function, which means that if OPT_f is the optimal solution to the dual program, then

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively. By lemma 3, we know that $\sum_{e \in F'} c_e \leq 2\sum_{S \subseteq V} y_S$. Since no set S for which f(S) = 0 was ever raised, we know that $2\sum_{S \subseteq V} y_S = \sum_{S \subseteq V} f(S) \cdot y_S$. This is the dual objective function, which means that if OPT_f is the optimal solution to the dual program, then

$$\sum_{S \subseteq V} f(S) \cdot y_S \le OPT_f \tag{20}$$

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively. By lemma 3, we know that $\sum_{e \in F'} c_e \leq 2\sum_{S \subseteq V} y_S$. Since no set S for which f(S) = 0 was ever raised, we know that $2\sum_{S \subseteq V} y_S = \sum_{S \subseteq V} f(S) \cdot y_S$. This is the dual objective function, which means that if OPT_f is the optimal solution to the dual program, then

$$\sum_{S\subseteq V} f(S) \cdot y_S \le OPT_f \tag{20}$$

But we know that the optimal solution to the fractional program is at most the optimal solution to the integer program, so

The algorithm given above is a 2-factor approximation algorithm to the Steiner forest problem.

Proof.

By lemma 2 we know that F' and y are primal and dual feasible solutions, respectively. By lemma 3, we know that $\sum_{e \in F'} c_e \leq 2\sum_{S \subseteq V} y_S$. Since no set S for which f(S) = 0 was ever raised, we know that $2\sum_{S \subseteq V} y_S = \sum_{S \subseteq V} f(S) \cdot y_S$. This is the dual objective function, which means that if OPT_f is the optimal solution to the dual program, then

$$\sum_{S\subseteq V} f(S) \cdot y_S \le OPT_f \tag{20}$$

But we know that the optimal solution to the fractional program is at most the optimal solution to the integer program, so

$$2\sum_{\theta \in F'} c_{\theta} \le 2 \cdot OPT_{f} \le 2 \cdot OPT$$
(21)