Let I denote the solution obtained by the first rounding algorithm and I' be the solution returned by the second algorithm. Then

$$I \subseteq I' \ .$$

This means I' is never better than I.

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

Technique 3: The Primal Dual Method

The previous two rounding algorithms have the disadvantage that it is necessary to solve the LP. The following method also gives an f-approximation without solving the LP.

For estimating the cost of the solution we only required two properties.

1. The solution is dual feasible and, hence,

$$\sum_u y_u \leq \mathrm{cost}(x^*) \leq \mathrm{OPT}$$

   where x^* is an optimum solution to the primal LP.
2. The set I contains only sets for which the dual inequality is tight.

Of course, we also need that I is a cover.

Technique 3: The Primal Dual Method

Algorithm 1 PrimalDual

1: $y \leftarrow 0$
2: $I \leftarrow \emptyset$
3: **while** exists $u \notin \bigcup_{i \in I} S_i$ **do**
4: increase dual variable y_u until constraint for some new set S_ℓ becomes tight
5: $I \leftarrow I \cup \{\ell\}$

Technique 4: The Greedy Algorithm

Algorithm 1 Greedy

1: $I \leftarrow \emptyset$
2: $\hat{S}_j \leftarrow S_j$ for all j
3: **while** I not a set cover **do**
4: $\ell \leftarrow \arg\min_{j:\hat{S}_j \neq 0} \frac{w_j}{|\hat{S}_j|}$
5: $I \leftarrow I \cup \{\ell\}$
6: $\hat{S}_j \leftarrow \hat{S}_j - S_\ell$ for all j

In every round the Greedy algorithm takes the set that covers remaining elements in the most cost-effective way.

We choose a set such that the ratio between cost and still uncovered elements in the set is minimized.

Technique 4: The Greedy Algorithm

Lemma 4
Given positive numbers $a_1,\ldots,a_k$ and $b_1,\ldots,b_k$, and $S \subseteq \{1,\ldots,k\}$ then

$$\min_i \frac{a_i}{b_i} \le \frac{\sum_{i\in S} a_i}{\sum_{i\in S} b_i} \le \max_i \frac{a_i}{b_i}$$

Technique 4: The Greedy Algorithm

Let n_ℓ denote the number of elements that remain at the beginning of iteration ℓ. $n_1 = n = |U|$ and $n_{s+1} = 0$ if we need s iterations.

In the ℓ-th iteration

$$\min_j \frac{w_j}{|\hat{S}_j|} \le \frac{\sum_{j\in\mathrm{OPT}} w_j}{\sum_{j\in\mathrm{OPT}} |\hat{S}_j|} = \frac{\mathrm{OPT}}{\sum_{j\in\mathrm{OPT}} |\hat{S}_j|} \le \frac{\mathrm{OPT}}{n_\ell}$$

since an optimal algorithm can cover the remaining n_ℓ elements with cost OPT.

Let $\hat{S}_j$ be a subset that minimizes this ratio. Hence, $w_j/|\hat{S}_j| \le \frac{\mathrm{OPT}}{n_\ell}$.

Technique 4: The Greedy Algorithm

Adding this set to our solution means $n_{\ell+1} = n_\ell - |\hat{S}_j|$.

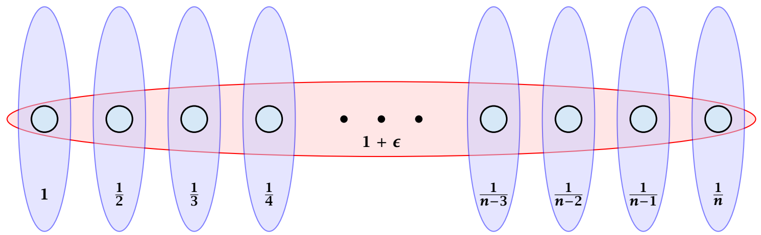
$$w_j \le \frac{|\hat{S}_j|\mathrm{OPT}}{n_\ell} = \frac{n_\ell - n_{\ell+1}}{n_\ell} \cdot \mathrm{OPT}$$

Technique 4: The Greedy Algorithm

$$\begin{aligned}
\sum_{j\in I} w_j &\le \sum_{\ell=1}^{s} \frac{n_\ell - n_{\ell+1}}{n_\ell} \cdot \mathrm{OPT} \\
&\le \mathrm{OPT} \sum_{\ell=1}^{s} \left(\frac{1}{n_\ell} + \frac{1}{n_\ell - 1} + \cdots + \frac{1}{n_{\ell+1}+1} \right) \\
&= \mathrm{OPT} \sum_{i=1}^{k} \frac{1}{i} \\
&= H_n \cdot \mathrm{OPT} \le \mathrm{OPT}(\ln n + 1) \ .
\end{aligned}$$

Technique 4: The Greedy Algorithm

A tight example:



Technique 5: Randomized Rounding

One round of randomized rounding:
Pick set S_j uniformly at random with probability $1 - x_j$ (for all j).

Version A: Repeat rounds until you have a cover.

Version B: Repeat for s rounds. If you have a cover STOP. Otherwise, repeat the whole algorithm.

Probability that $u \in U$ is not covered (in one round):

$$
\begin{aligned}
&\Pr[u \text{ not covered in one round}]\\
&\quad = \prod_{j:u\in S_j} (1 - x_j) \le \prod_{j:u\in S_j} e^{-x_j}\\
&\quad = e^{-\sum_{j:u\in S_j} x_j} \le e^{-1} \enspace .
\end{aligned}
$$

Probability that $u \in U$ is not covered (after ℓ rounds):

$$\Pr[u \text{ not covered after } \ell \text{ round}] \le \frac{1}{e^\ell} \enspace .$$

$$
\begin{aligned}
&\Pr[\exists u \in U \text{ not covered after } \ell \text{ round}]\\
&\quad = \Pr[u_1 \text{ not covered} \lor u_2 \text{ not covered} \lor \ldots \lor u_n \text{ not covered}]\\
&\quad \le \sum_i \Pr[u_i \text{ not covered after } \ell \text{ rounds}] \le ne^{-\ell} \enspace .
\end{aligned}
$$

Lemma 5

With high probability $\mathcal{O}(\log n)$ rounds suffice.

With high probability:
For any constant α the number of rounds is at most $\mathcal{O}(\log n)$ with probability at least $1 - n^{-\alpha}$.