## The set cover problem

- Decision version: Given sets $S_{1}, \cdots, S_{n}$ and an integer $k>0$, can we pick at most $k$ sets among the given $n$ sets so that their union is $U:=\cup_{i} S_{i}$ ?


## The set cover problem

- Decision version: Given sets $S_{1}, \cdots, S_{n}$ and an integer $k>0$, can we pick at most $k$ sets among the given $n$ sets so that their union is $U:=\cup_{i} S_{i}$ ?
- Optimization version: Given sets $S_{1}, \cdots, S_{n}$ with nonnegative weights $w_{1}, \ldots, w_{n}$, find a set cover that minimizes the total cost.


## The set cover problem

- Decision version: Given sets $S_{1}, \cdots, S_{n}$ and an integer $k>0$, can we pick at most $k$ sets among the given $n$ sets so that their union is $U:=\cup_{i} S_{i}$ ?
- Optimization version: Given sets $S_{1}, \cdots, S_{n}$ with nonnegative weights $w_{1}, \ldots, w_{n}$, find a set cover that minimizes the total cost.
- Final example of greedy approximation algorithm, with a hint at the pricing method.


## The set cover problem

- Decision version: Given sets $S_{1}, \cdots, S_{n}$ and an integer $k>0$, can we pick at most $k$ sets among the given $n$ sets so that their union is $U:=\cup_{i} S_{i}$ ?
- Optimization version: Given sets $S_{1}, \cdots, S_{n}$ with nonnegative weights $w_{1}, \ldots, w_{n}$, find a set cover that minimizes the total cost.
- Final example of greedy approximation algorithm, with a hint at the pricing method.
- A natural greedy approach: for each set $S_{i}$, define its per-item cost to be $w_{i} /\left|S_{i}\right|$.


## The set cover problem

- Decision version: Given sets $S_{1}, \cdots, S_{n}$ and an integer $k>0$, can we pick at most $k$ sets among the given $n$ sets so that their union is $U:=\cup_{i} S_{i}$ ?
- Optimization version: Given sets $S_{1}, \cdots, S_{n}$ with nonnegative weights $w_{1}, \ldots, w_{n}$, find a set cover that minimizes the total cost.
- Final example of greedy approximation algorithm, with a hint at the pricing method.
- A natural greedy approach: for each set $S_{i}$, define its per-item cost to be $w_{i} /\left|S_{i}\right|$.
- Intuitively picking sets with small per-item cost is a good idea. We just need to update the "effective" per-item cost as we go.


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.
- For each element $s \in S_{i^{*}} \cap R$, record $c_{s}=w_{i^{*}} /\left|S_{i^{*}} \cap R\right|$. (For analysis)


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.
- For each element $s \in S_{i^{*}} \cap R$, record $c_{s}=w_{i^{*}} /\left|S_{i^{*}} \cap R\right|$. (For analysis)
- Return $C$ (which contains indices of the sets we pick).


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.
- For each element $s \in S_{i^{*}} \cap R$, record $c_{s}=w_{i^{*}} /\left|S_{i^{*}} \cap R\right|$. (For analysis)
- Return $C$ (which contains indices of the sets we pick).

Analysis: Lower bound OPT by the sum of per-item costs it must pay.

## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.
- For each element $s \in S_{i^{*}} \cap R$, record $c_{s}=w_{i^{*}} /\left|S_{i^{*}} \cap R\right|$. (For analysis)
- Return $C$ (which contains indices of the sets we pick).

Analysis: Lower bound OPT by the sum of per-item costs it must pay. Starting point: say $S_{1}$ is the first set picked by Greedy, then we know:

- Intuitively (and not rigorously), Greedy paid the least possible per-item cost for the items in $S_{1}$, at least for that step;


## The greedy algorithm

- Initialize $R \leftarrow U, C \leftarrow \emptyset$. ( $R$ records what has not been covered, and $C$ records the set cover we construct.)
- While $R \neq \emptyset$, do:
- Pick the $S_{i *}$ that minimzes $w_{i} /\left|S_{i} \cap R\right|$.
- $C \leftarrow C \cup\left\{i^{*}\right\}, R \leftarrow R-S_{i^{*}}$.
- For each element $s \in S_{i^{*}} \cap R$, record $c_{s}=w_{i^{*}} /\left|S_{i^{*}} \cap R\right|$. (For analysis)
- Return $C$ (which contains indices of the sets we pick).

Analysis: Lower bound OPT by the sum of per-item costs it must pay. Starting point: say $S_{1}$ is the first set picked by Greedy, then we know:

- Intuitively (and not rigorously), Greedy paid the least possible per-item cost for the items in $S_{1}$, at least for that step;
- Formally,

$$
\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\mathrm{OPT}}{|U|}
$$

## Proof of first statement

## Proposition

Let $S_{1}$ be the first step picked by Greedy, then $\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\text { OPT }}{|U|}$.

## Proof of first statement

## Proposition

Let $S_{1}$ be the first step picked by Greedy, then $\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\text { OPT }}{|U|}$.
Intuition: $\frac{\text { OPT }}{|U|}$ is the average per-item cost paid by the optimal cover; it can't be smaller than the least per-item cost we start with, i.e., "average $\geq$ minimum".

## Proof of first statement

## Proposition

Let $S_{1}$ be the first step picked by Greedy, then $\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\text { OPT }}{|U|}$.
Intuition: $\frac{\text { OPT }}{|U|}$ is the average per-item cost paid by the optimal cover; it can't be smaller than the least per-item cost we start with, i.e., "average $\geq$ minimum".

## Proof.

Let $C^{*}$ be the optimal set cover, then

$$
\frac{\mathrm{OPT}}{|U|}=\frac{\sum_{i \in C^{*}} w_{i}}{|U|} \geq \frac{\sum_{i \in C^{*}} w_{i}}{\sum_{i \in C^{*}}\left|S_{i}\right|}
$$

## Proof of first statement

## Proposition

Let $S_{1}$ be the first step picked by Greedy, then $\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\text { OPT }}{|U|}$.
Intuition: $\frac{\text { OPT }}{|U|}$ is the average per-item cost paid by the optimal cover; it can't be smaller than the least per-item cost we start with, i.e., "average $\geq$ minimum".

## Proof.

Let $C^{*}$ be the optimal set cover, then

$$
\begin{aligned}
\frac{\mathrm{OPT}}{|U|} & =\frac{\sum_{i \in C^{*}} w_{i}}{|U|} \geq \frac{\sum_{i \in C^{*}} w_{i}}{\sum_{i \in C^{*}}\left|S_{i}\right|} \\
& =\sum_{i \in C^{*}} \frac{w_{i}}{\left|S_{i}\right|} \cdot \frac{\left|S_{i}\right|}{\sum_{j \in C^{*}}\left|S_{j}\right|}
\end{aligned}
$$

This is a weighted average of the per-item cost for sets in $C^{*}!$

## Proof of first statement

## Proposition

Let $S_{1}$ be the first step picked by Greedy, then $\frac{w_{1}}{\left|S_{1}\right|} \leq \frac{\text { OPT }}{|U|}$.
Intuition: $\frac{\text { OPT }}{|U|}$ is the average per-item cost paid by the optimal cover; it can't be smaller than the least per-item cost we start with, i.e., "average $\geq$ minimum".

## Proof.

Let $C^{*}$ be the optimal set cover, then

$$
\begin{aligned}
\frac{\mathrm{OPT}}{|U|} & =\frac{\sum_{i \in C^{*}} w_{i}}{|U|} \geq \frac{\sum_{i \in C^{*}} w_{i}}{\sum_{i \in C^{*}}\left|S_{i}\right|} \\
& =\sum_{i \in C^{*}} \frac{w_{i}}{\left|S_{i}\right|} \cdot \frac{\left|S_{i}\right|}{\sum_{j \in C^{*}}\left|S_{j}\right|} \geq \min _{i \in C^{*}} \frac{w_{i}}{\left|S_{i}\right|} \geq \min _{i} \frac{w_{i}}{\left|S_{i}\right|}=\frac{w_{1}}{\left|S_{1}\right|}
\end{aligned}
$$

## Generalize the first observation

Let $C$ be the final output of Greedy, note that its weight is just the sum of the "effective" per-item cost $\sum_{s \in U} c_{s}$.

## Generalize the first observation

Let $C$ be the final output of Greedy, note that its weight is just the sum of the "effective" per-item cost $\sum_{s \in U} c_{s}$. Suppose the items are covered by Greedy in the order $s_{1}, \ldots, s_{|U|}$, then we have shown $c_{s_{1}} \leq \mathrm{OPT} /|U|$ - not a bad start.

## Generalize the first observation

Let $C$ be the final output of Greedy, note that its weight is just the sum of the "effective" per-item cost $\sum_{s \in U} c_{s}$.
Suppose the items are covered by Greedy in the order $s_{1}, \ldots, s_{|U|}$, then we have shown $c_{s_{1}} \leq \mathrm{OPT} /|U|$ - not a bad start.

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.

## Generalize the first observation

Let $C$ be the final output of Greedy, note that its weight is just the sum of the "effective" per-item cost $\sum_{s \in U} c_{s}$.
Suppose the items are covered by Greedy in the order $s_{1}, \ldots, s_{|U|}$, then we have shown $c_{s_{1}} \leq \mathrm{OPT} /|U|$ - not a bad start.

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
As a consequence, the cost of $C$ is

$$
\sum_{j=1}^{|U|} c_{s_{j}} \leq \sum_{j=1}^{|U|} \frac{\mathrm{OPT}}{|U|-j+1}=H(|U|) \cdot \mathrm{OPT}
$$

where $H(n):=1+\frac{1}{2}+\cdots+\frac{1}{n} \approx \ln n$.

## Generalize the first observation

Let $C$ be the final output of Greedy, note that its weight is just the sum of the "effective" per-item cost $\sum_{s \in U} c_{s}$.
Suppose the items are covered by Greedy in the order $s_{1}, \ldots, s_{|U|}$, then we have shown $c_{s_{1}} \leq \mathrm{OPT} /|U|$ - not a bad start.

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
As a consequence, the cost of $C$ is

$$
\sum_{j=1}^{|U|} c_{s_{j}} \leq \sum_{j=1}^{|U|} \frac{\mathrm{OPT}}{|U|-j+1}=H(|U|) \cdot \mathrm{OPT}
$$

where $H(n):=1+\frac{1}{2}+\cdots+\frac{1}{n} \approx \ln n$.
Anecdote: $\lim _{n \rightarrow \infty}\left(\sum_{k=1}^{n} \frac{1}{k}-\ln n\right) \approx 0.5772$ is known as Euler's constant.

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof.

Apply the previous to the sets in $C^{*}$ used to cover the remaining items.

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\text { OPT }}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof.

Apply the previous to the sets in $C^{*}$ used to cover the remaining items. Let $R_{j}$ be the set of items remaining to be covered (in $R$ ) right before Greedy covers $s_{j}$, then $\left|R_{j}\right| \geq|U|-j+1$.

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\text { OPT }}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof.

Apply the previous to the sets in $C^{*}$ used to cover the remaining items. Let $R_{j}$ be the set of items remaining to be covered (in $R$ ) right before Greedy covers $s_{j}$, then $\left|R_{j}\right| \geq|U|-j+1$.
Let $C_{j}^{*}$ be the sets in the optimal solution used to cover $R_{j}$, i.e., $\left\{i \in C^{*}: S_{i} \cap R_{j} \neq \emptyset\right\}$.

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof.

Apply the previous to the sets in $C^{*}$ used to cover the remaining items. Let $R_{j}$ be the set of items remaining to be covered (in $R$ ) right before Greedy covers $s_{j}$, then $\left|R_{j}\right| \geq|U|-j+1$.
Let $C_{j}^{*}$ be the sets in the optimal solution used to cover $R_{j}$, i.e., $\left\{i \in C^{*}: S_{i} \cap R_{j} \neq \emptyset\right\}$.

$$
\frac{\sum_{i \in C_{j}^{*}} w_{i}}{\left|R_{j}\right|} \geq \frac{\sum_{i \in C_{j}^{*}} w_{i}}{\sum_{i \in C_{j}^{*}}\left|S_{i} \cap R_{j}\right|}=\sum_{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \cdot \frac{\left|S_{i} \cap R_{j}\right|}{\sum_{k \in C_{j}^{*}}\left|S_{k} \cap R_{j}\right|}
$$

## Proof of proposition

## Proposition

For $j=1, \cdots,|U|, c_{s_{j}} \leq \frac{\mathrm{OPT}}{|U|-j+1}$.
Same intuition as before: when $s_{j}$ is being covered, there are at least $|U|-j+1$ elements to cover, and in the optimal solution the "average" per-item cost is at least OPT $/|U|-j+1$.

## Proof.

Apply the previous to the sets in $C^{*}$ used to cover the remaining items. Let $R_{j}$ be the set of items remaining to be covered (in $R$ ) right before Greedy covers $s_{j}$, then $\left|R_{j}\right| \geq|U|-j+1$.
Let $C_{j}^{*}$ be the sets in the optimal solution used to cover $R_{j}$, i.e., $\left\{i \in C^{*}: S_{i} \cap R_{j} \neq \emptyset\right\}$.

$$
\frac{\sum_{i \in C_{j}^{*}} w_{i}}{\left|R_{j}\right|} \geq \frac{\sum_{i \in C_{j}^{*}} w_{i}}{\sum_{i \in C_{j}^{*}}\left|S_{i} \cap R_{j}\right|}=\sum_{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \cdot \frac{\left|S_{i} \cap R_{j}\right|}{\sum_{k \in C_{j}^{*}}\left|S_{k} \cap R_{j}\right|}
$$

## Proof continued

## Proof (Cont.)

$$
\begin{aligned}
\frac{\sum_{i \in C_{j}^{*}} w_{i}}{\left|R_{j}\right|} & \geq \frac{\sum_{i \in C_{j}^{*}} w_{i}}{\sum_{i \in C_{j}^{*}}\left|S_{i} \cap R_{j}\right|}=\sum_{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \cdot \frac{\left|S_{i} \cap R_{j}\right|}{\sum_{k \in C_{j}^{*}}\left|S_{k} \cap R_{j}\right|} \\
& \geq \min _{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \geq \min _{i: S_{i} \cap R_{j} \neq \emptyset} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|}=c_{s_{j}} .
\end{aligned}
$$

## Proof continued

## Proof (Cont.)

$$
\begin{aligned}
\frac{\sum_{i \in C_{j}^{*}} w_{i}}{\left|R_{j}\right|} & \geq \frac{\sum_{i \in C_{j}^{*}} w_{i}}{\sum_{i \in C_{j}^{*}}\left|S_{i} \cap R_{j}\right|}=\sum_{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \cdot \frac{\left|S_{i} \cap R_{j}\right|}{\sum_{k \in C_{j}^{*}}\left|S_{k} \cap R_{j}\right|} \\
& \geq \min _{i \in C_{j}^{*}} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|} \geq \min _{i: S_{i} \cap R_{j} \neq \emptyset} \frac{w_{i}}{\left|S_{i} \cap R_{j}\right|}=c_{s_{j}} .
\end{aligned}
$$

Finally, note that $\frac{\sum_{i \in C_{j}^{*}} w_{i}}{\left|R_{j}\right|} \leq \frac{\mathrm{OPT}}{\left|R_{j}\right|}$.

