

# Approximation Algorithms

# LP Relaxation and Rounding

Advanced Algorithms  
Nanjing University, Fall 2018

# Linear Programming (LP)

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- Revenue for  $A$  is 1 per kg and the revenue for  $B$  is 6 per kg.
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$$A = \begin{bmatrix} -1 & 0 \\ 0 & -1 \\ -1 & -1 \end{bmatrix}, \vec{b} = \begin{bmatrix} -200 \\ -300 \\ -400 \end{bmatrix}$$

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$$\vec{a}_i \vec{x} = b_i \iff \begin{cases} \vec{a}_i \vec{x} \geq b_i \\ -\vec{a}_i \vec{x} \geq -b_i \end{cases} \quad x_j \text{ unconstrained} \iff \begin{cases} x_j^+ \geq 0 \\ x_j^- \geq 0 \\ x_j = x_j^+ - x_j^- \end{cases}$$

# Convex Polytope

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## Hyperplane:

Subspace of dimension  $n - 1$

$$\sum_{j=1}^n a_{ij}x_j = b_i$$

## Halfspace:

$$\sum_{j=1}^n a_{ij}x_j \geq b_i$$

## (Convex) Polytope:

Bounded and nonempty intersection of finite number of halfspaces

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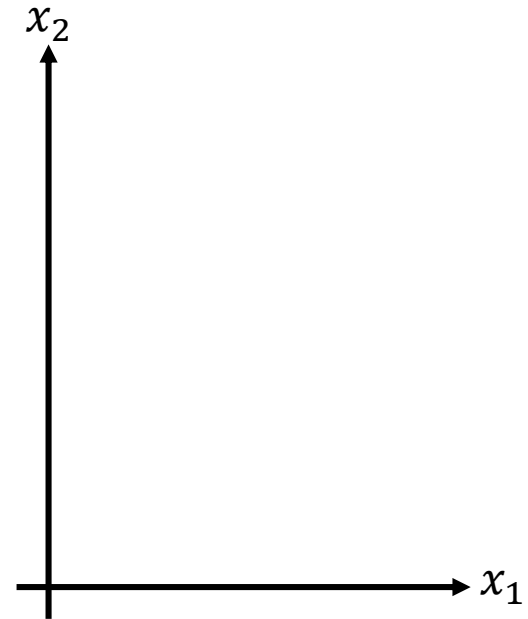
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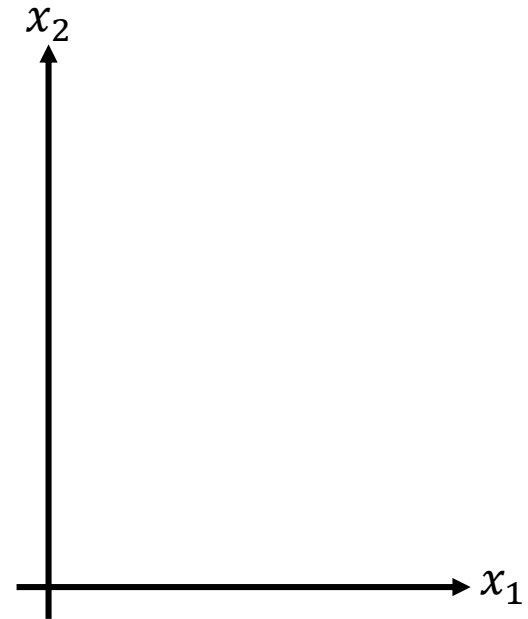
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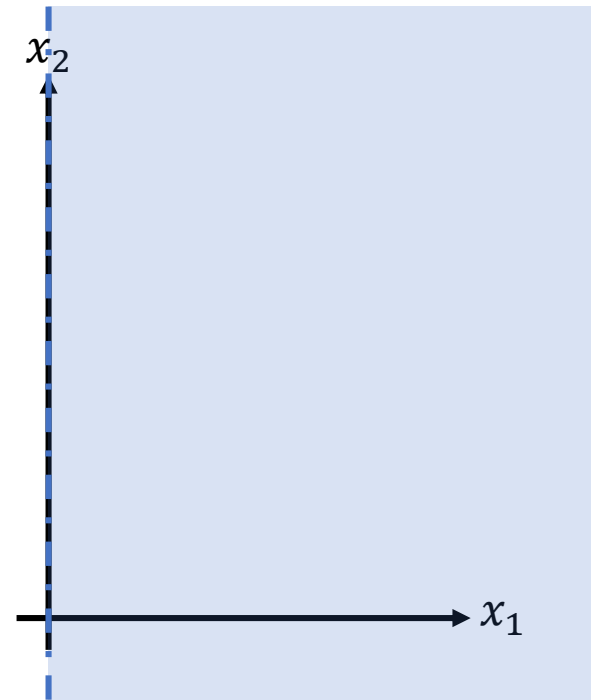
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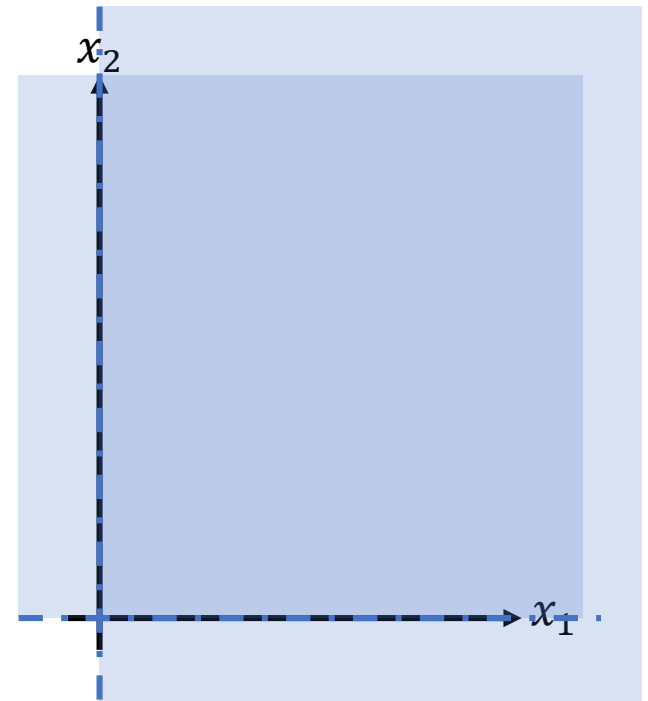
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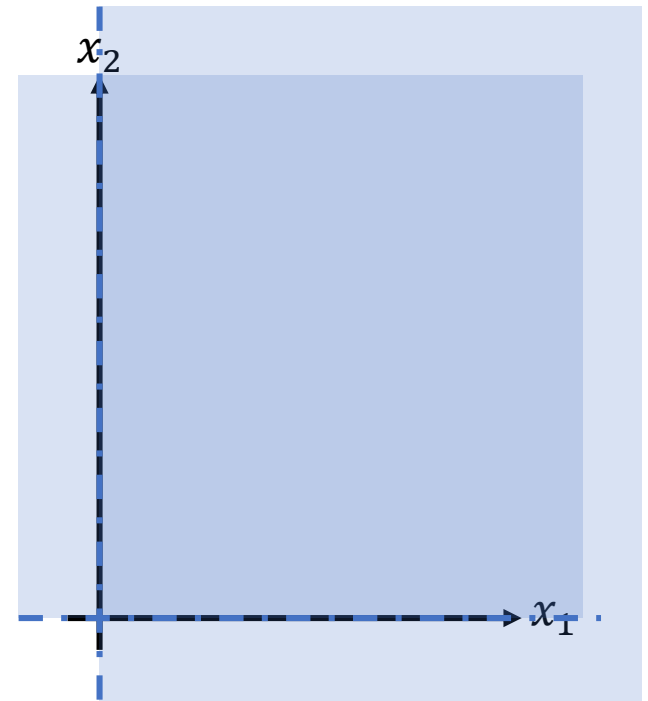
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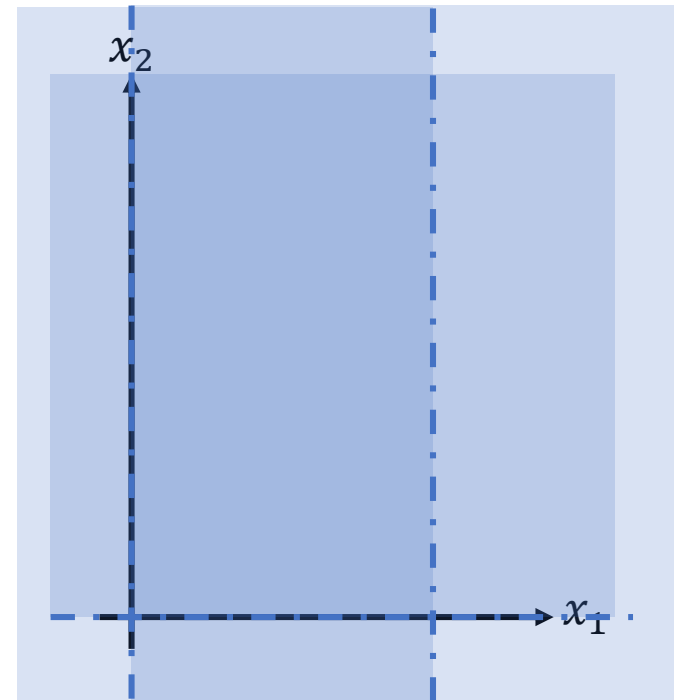
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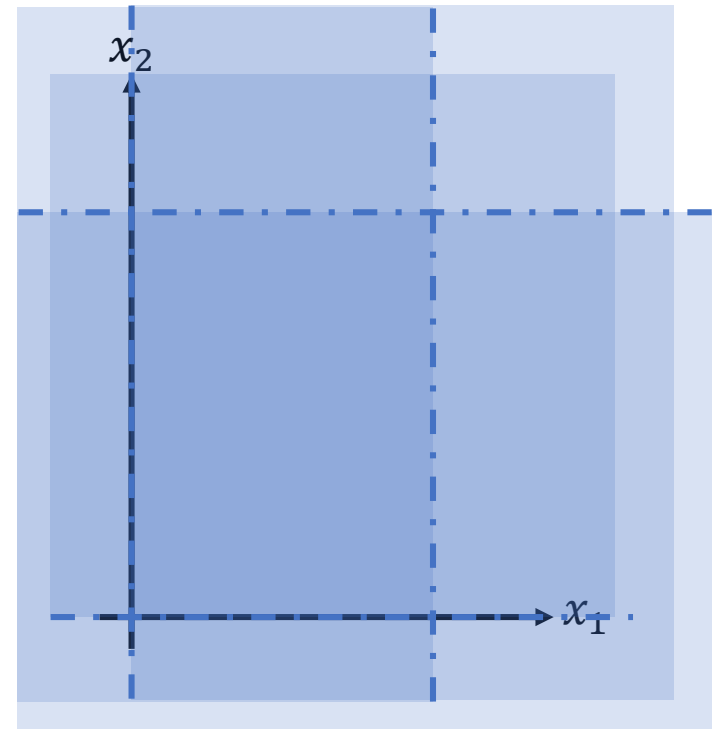
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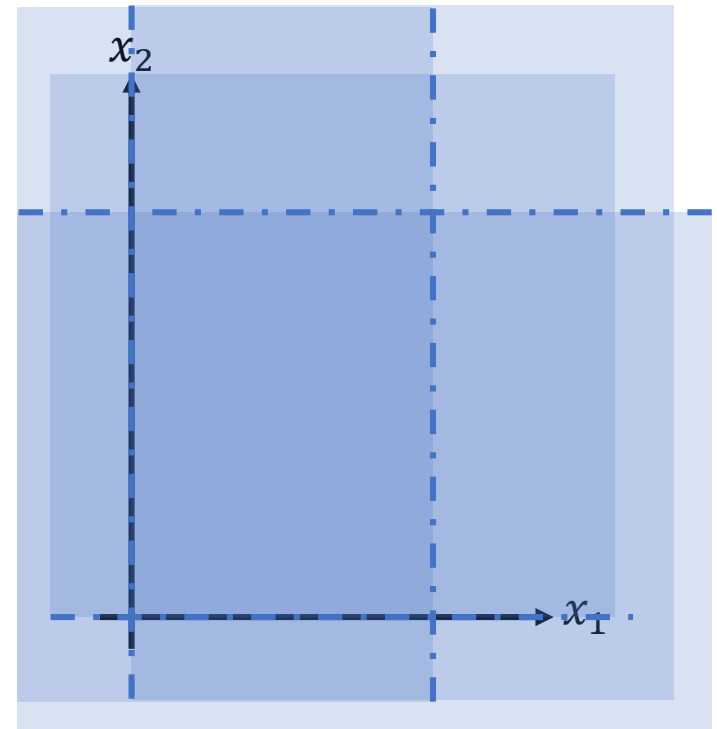
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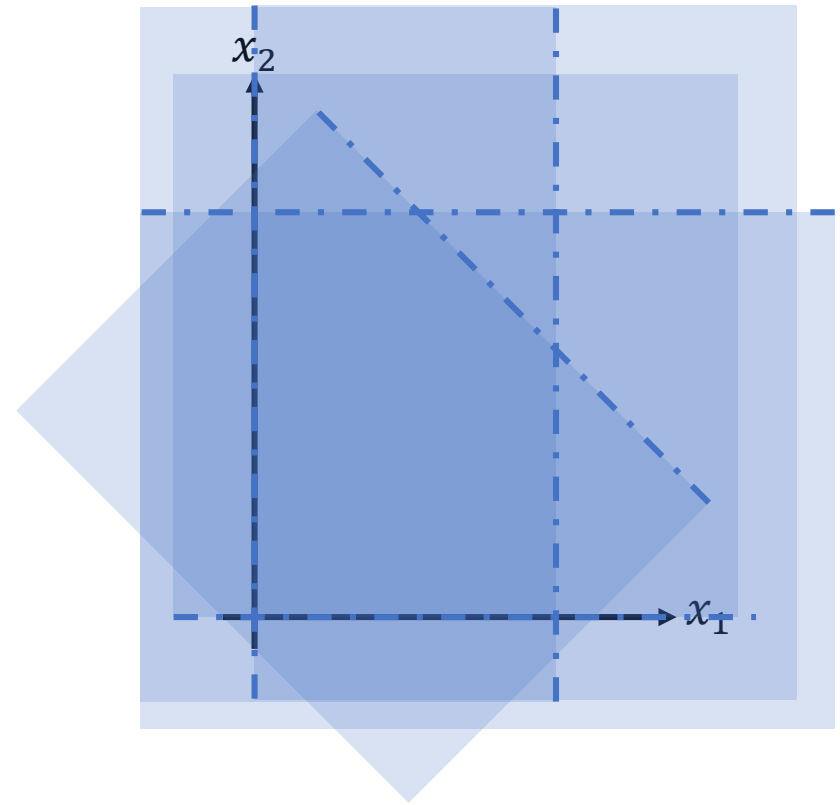
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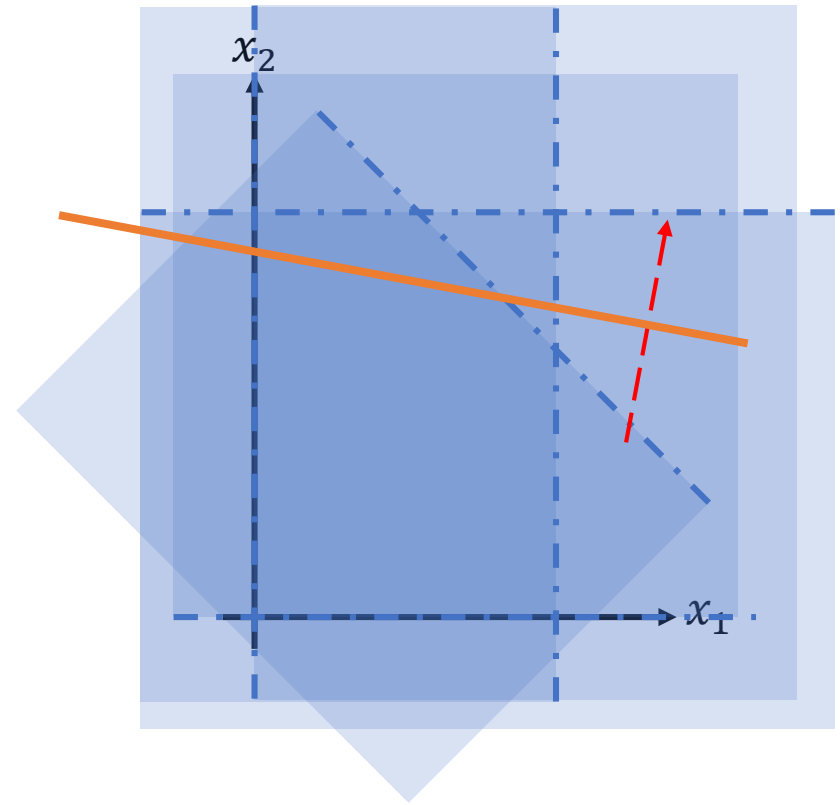
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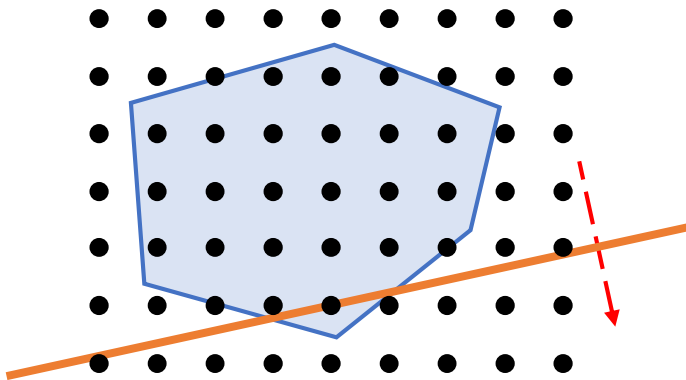
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minimize  $\vec{c}^T \vec{x}$

subject to  $A\vec{x} \geq \vec{b}$

$\vec{x} \geq 0$

$\vec{x} \in \mathbb{Z}^n$





# Integer Linear Programming (ILP)

## Canonical form of LP:

matrix  $A = \{a_{ij}\}_{m \times n}$

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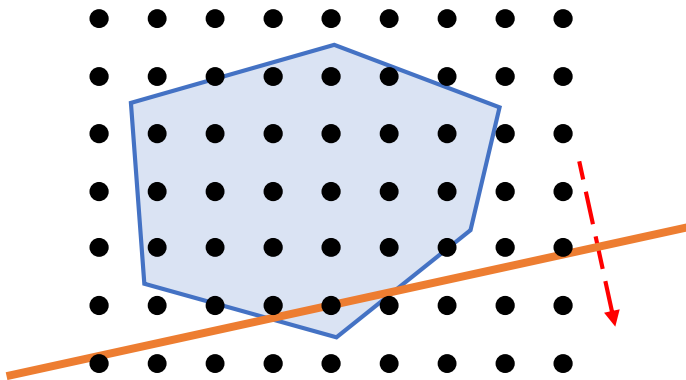
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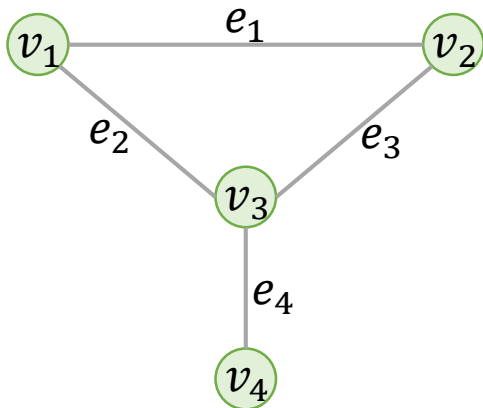


LP is polynomial time solvable,  
ILP is NP-hard.

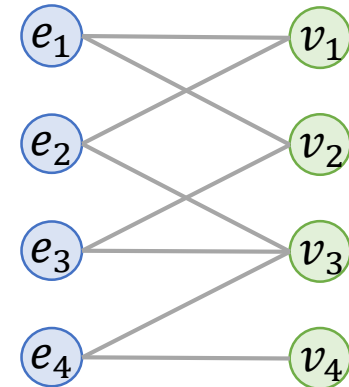
# Vertex Cover

**Instance:** An undirected simple graph  $G = (V, E)$ .

**Vertex Cover:** Find smallest  $C \subseteq V$  s.t.  $\forall e \in E: e \cap C \neq \emptyset$ .



incidence graph



Instance of **set cover**  
with **frequency = 2**  
for all elements.

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- This problem is NP-hard.
- In  $n$ -approx. alg. by greedy set cover.
- 2-approx. alg. by finding *maximal* matching.
- Assuming the *unique game conjecture*, there is no poly-time  $(2 - \epsilon)$ -approx. alg.

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**ILP is NP-hard!**

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# LP Relaxation for Vertex Cover

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$x_v \in [0,1], \quad v \in V$

LP is poly-time solvable,  
so we can solve **LP relaxation**  
**of vertex cover** in poly-time.

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**Vertex Cover (VC):** Find smallest  $C \subseteq V$  s.t.  $\forall e \in E: e \cap C \neq \emptyset$ .

**VC as ILP:**

$$\min \sum_{v \in V} x_v$$

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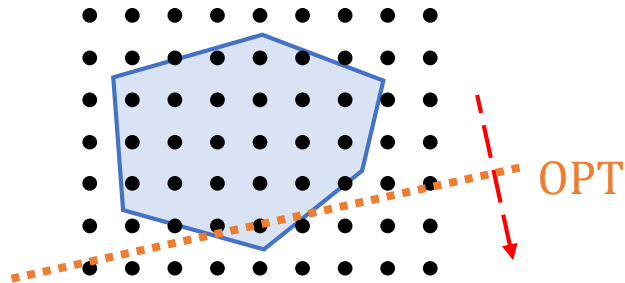
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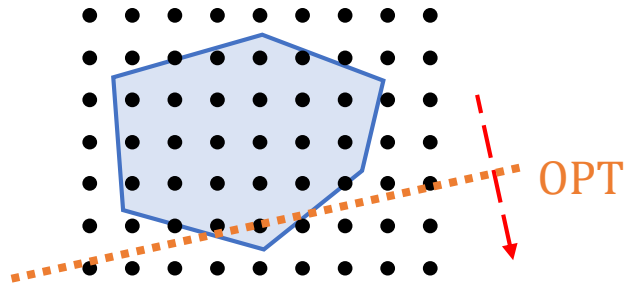
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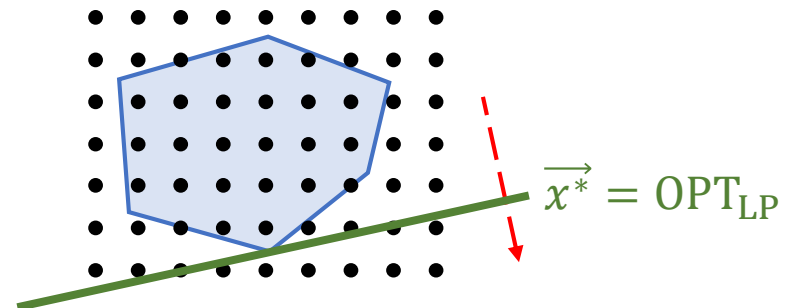
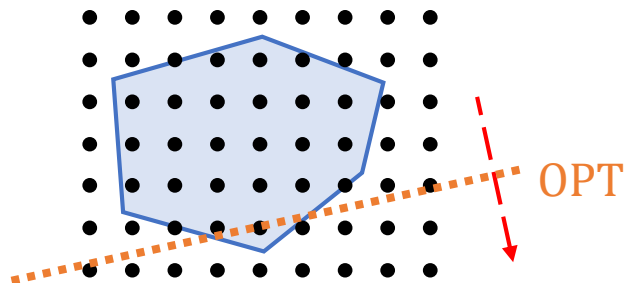
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fractional and optimal solution

$$\vec{x}^* \in [0,1]^{|V|}$$

(found in poly-time)



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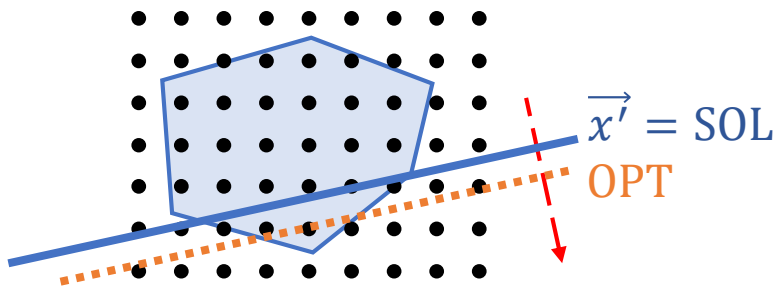
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**integral** and **feasible** solution

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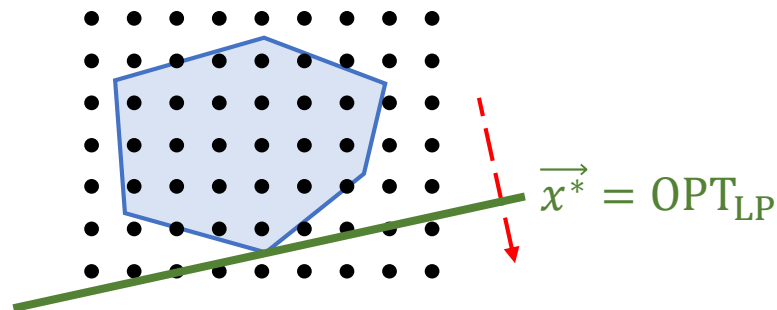
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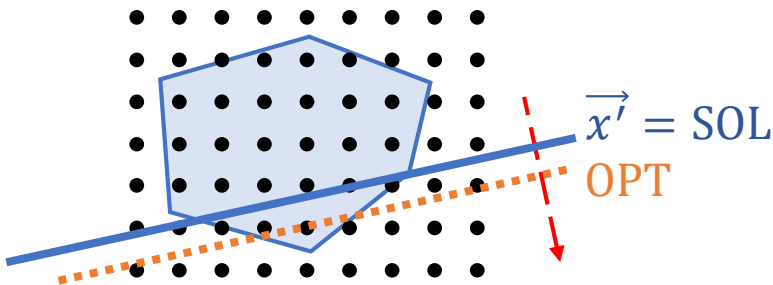
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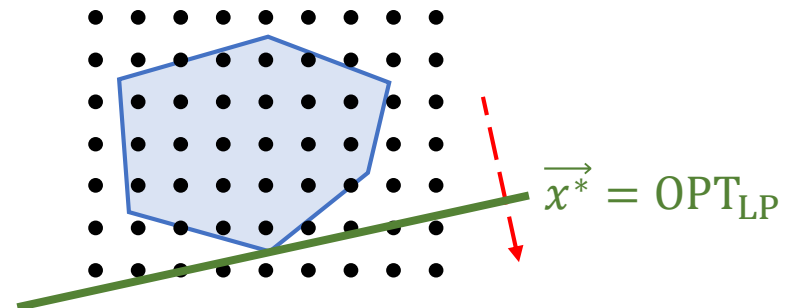
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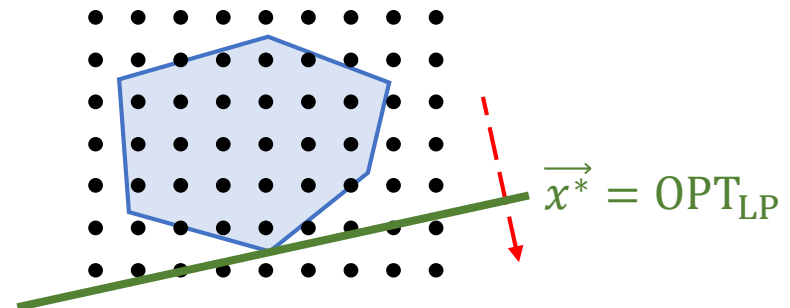
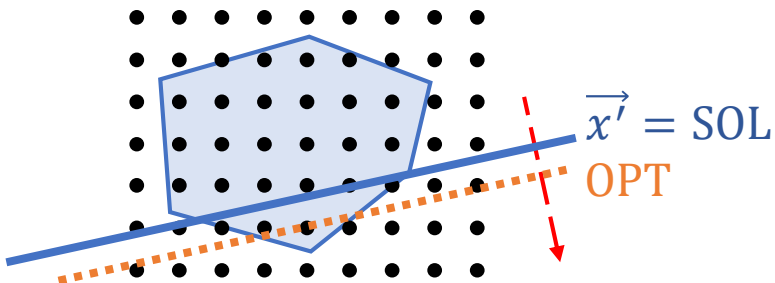
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$$x'_v = \begin{cases} 1 & \text{if } x_v^* \geq 0.5 \\ 0 & \text{otherwise} \end{cases}$$



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Thus  $\vec{x}'$  is an integral feasible solution!

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$$\text{OPT} \geq \text{OPT}_{\text{LP}} = \sum_{v \in V} x_v^*$$

$$\text{SOL} = \sum_{v \in V} x'_v \leq \sum_{v \in V} 2 \cdot x_v^* \leq 2 \cdot \text{OPT}$$

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integral and feasible solution

$$\vec{x}' \in [0,1]^{|V|}$$

(not too bad, found in poly-time)

## LP relaxation of VC:

$$\begin{aligned} \min \sum_{v \in V} x_v \\ \text{s.t. } \sum_{v \in e} x_v \geq 1, \quad e \in E \\ x_v \in [0,1], \quad v \in V \end{aligned}$$

fractional and optimal solution

$$\vec{x}^* \in [0,1]^{|V|}$$

(found in poly-time)

relaxation

rounding

$$x'_v = \begin{cases} 1 & \text{if } x_v^* \geq 0.5 \\ 0 & \text{otherwise} \end{cases}$$

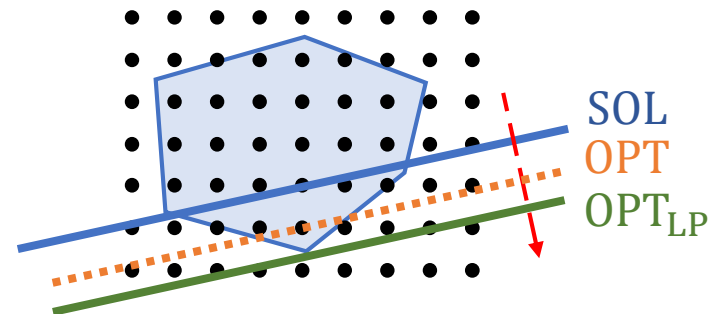
$$\text{OPT} \geq \text{OPT}_{\text{LP}} = \sum_{v \in V} x_v^*$$

$$\text{SOL} = \sum_{v \in V} x'_v \leq \sum_{v \in V} 2 \cdot x_v^* \leq 2 \cdot \text{OPT}$$

This is a poly-time 2-approx. alg. for VC.

# LP Relaxation & Rounding

- Model the problem as an ILP.  
(Finding **OPT** of this ILP will be NP-hard.)
- **Relaxation**: relax the ILP to an LP.
- Find *optimal fraction* solution of the LP, call it **OPT<sub>LP</sub>**.  
(Can be done in poly-time via ellipsoid, interior-point, etc.)
- **Rounding**: round **OPT<sub>LP</sub>** to a *feasible integral* solution **SOL**.  
(This is a tricky step: *how* to do rounding?)
- Show **SOL** is not far from **OPT**.  
(Notice **OPT<sub>LP</sub>** provides a natural lower bound for **OPT**.)  
(Thus usually compare **SOL** with **OPT<sub>LP</sub>**.)

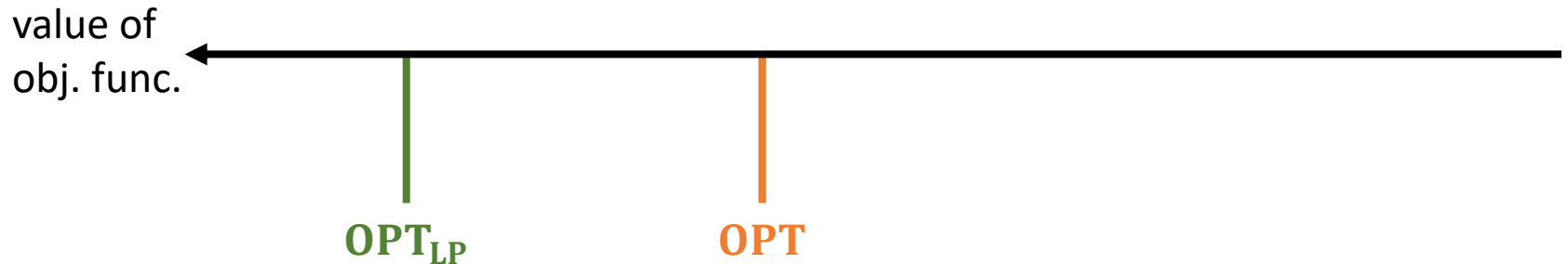


# Integrality Gap

Consider a problem that can be modeled as a (minimization) ILP



# Integrality Gap

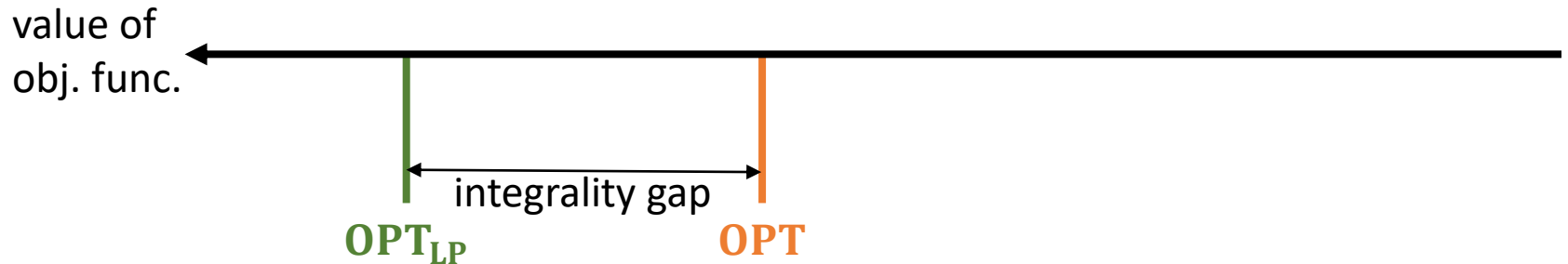


Consider a problem that can be modeled as a (minimization) ILP

$OPT(I)$ : optimal value (of ILP) on instance  $I$

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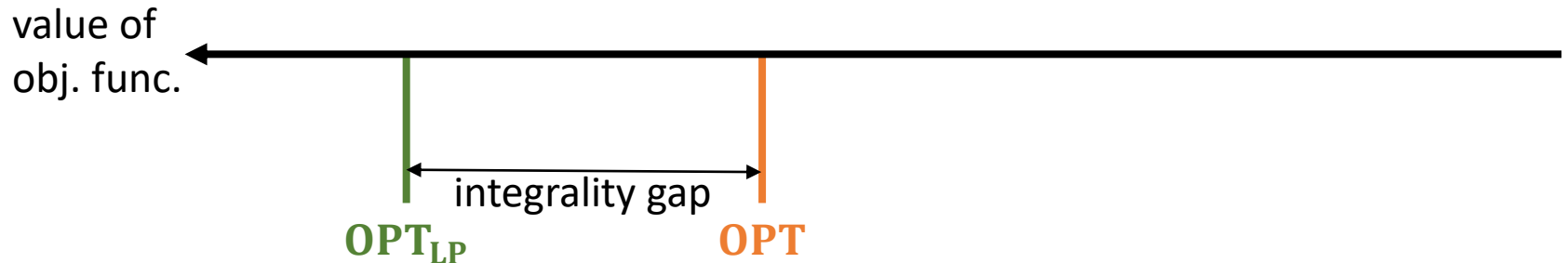
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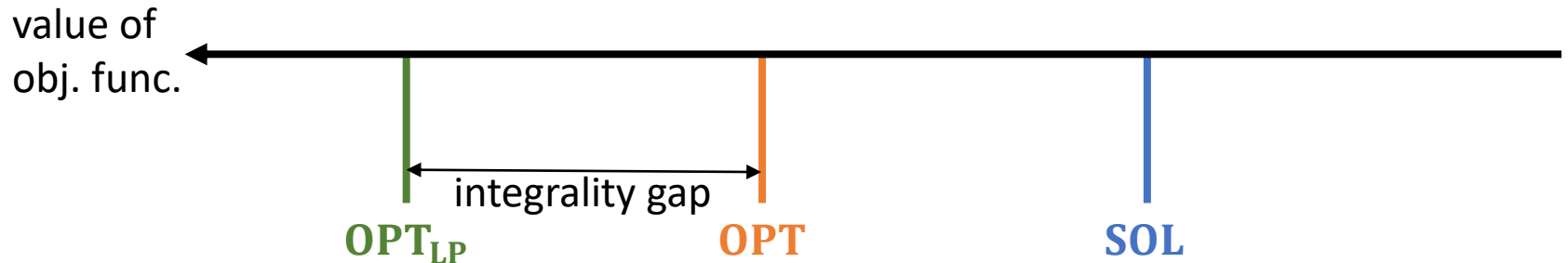
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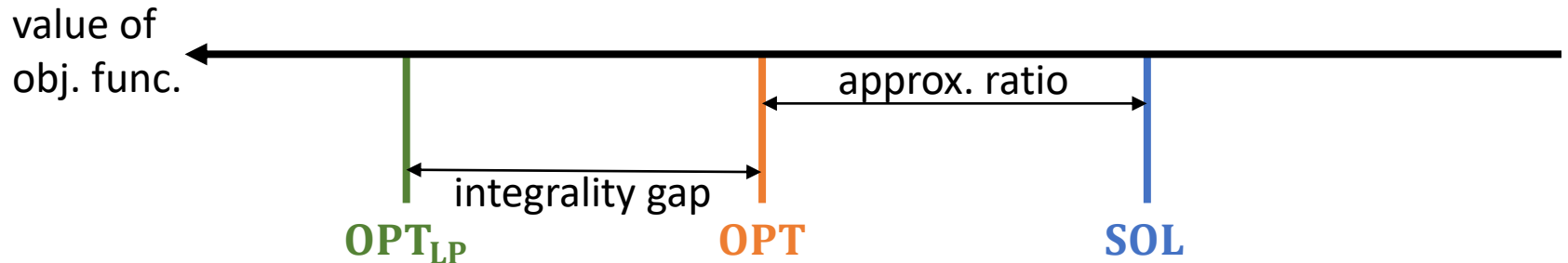
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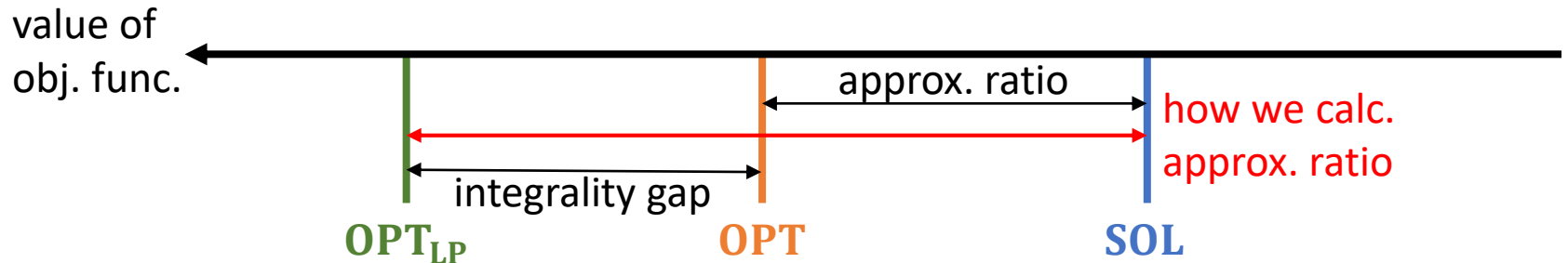
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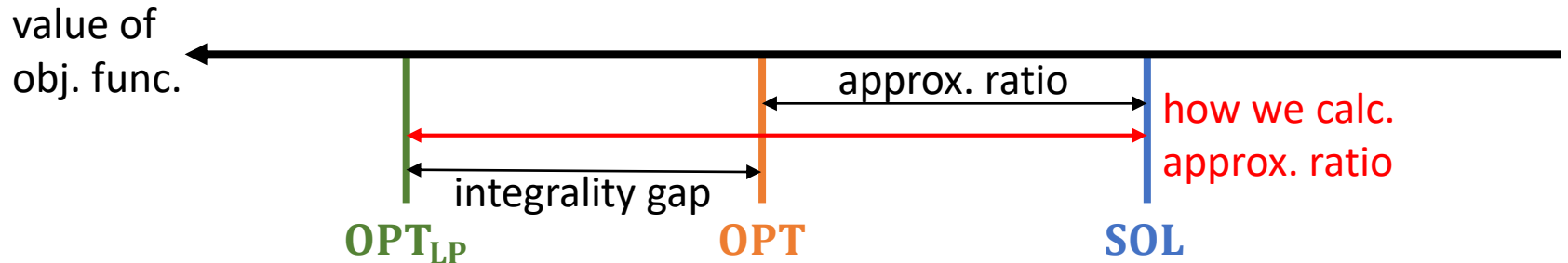
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For the LP relaxation of vertex cover: integrality gap = 2.

Using LP relaxation & rounding, can approx. ratio beat integrality gap?

# MAX-SAT

**Instance:** A set of clauses  $C_1, C_2, \dots, C_m$ .

**MAX-SAT:** Find assignment  $\vec{x} \in \{\text{true}, \text{false}\}^n$  that maximize **number** of *satisfied* clauses.

- **Boolean variables:**  $x_1, x_2, \dots, x_n$
- **literal:**  $x_i$  or  $\overline{x_i}$
- **clause:**  $\vee$  of literals

$$C_1 = (x_1 \vee \overline{x_2} \vee \overline{x_3})$$

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MAX-SAT is NP-hard, even MAX-E2SAT is NP-hard!  
(Recall 2SAT is in P, and 3SAT is NP-hard.)

# Random Solution for MAX-SAT

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Does this imply a  
(1/2)-approx. alg.  
for MAX-SAT?

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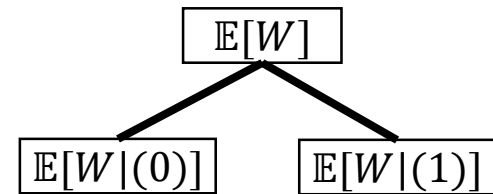
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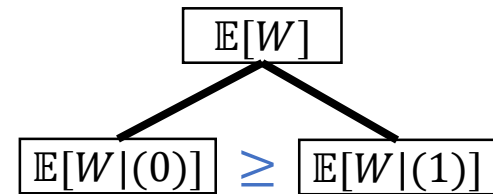
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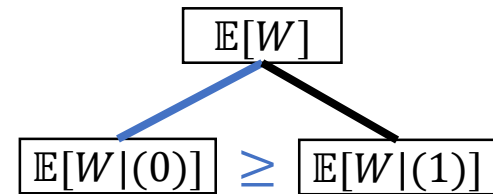
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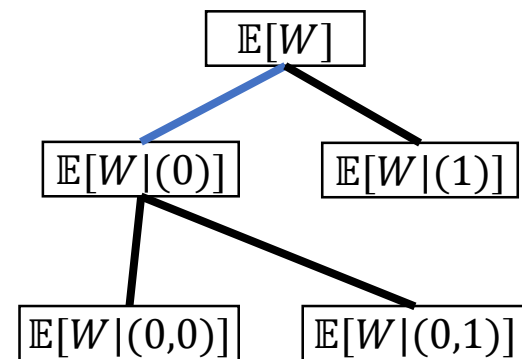
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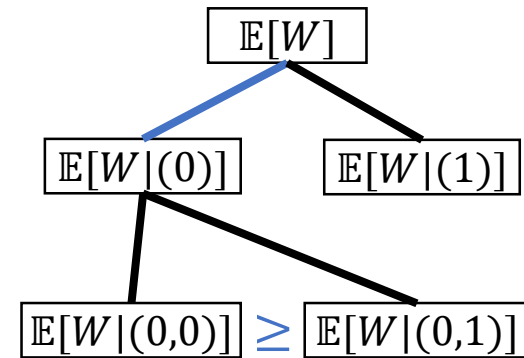
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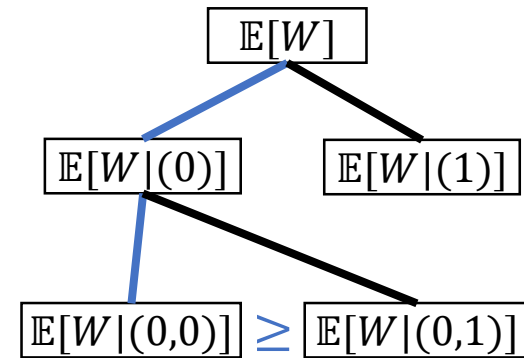
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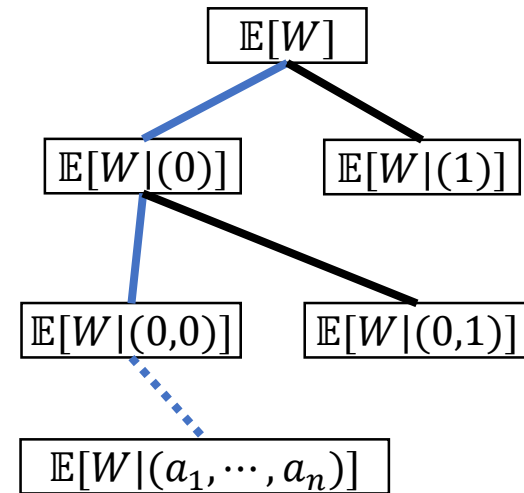
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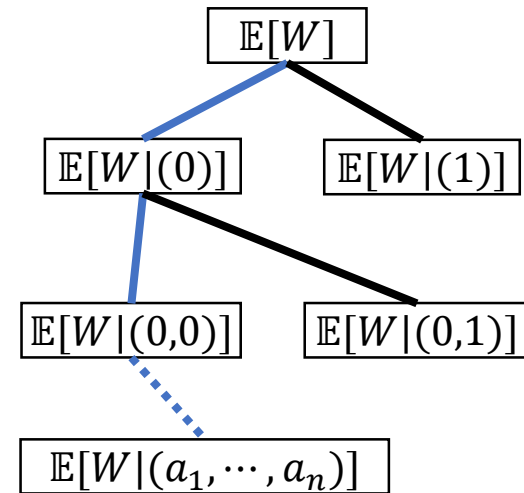
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$$\mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}] = \mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}, x_i = \text{true}] \cdot (1/2) + \mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}, x_i = \text{false}] \cdot (1/2)$$



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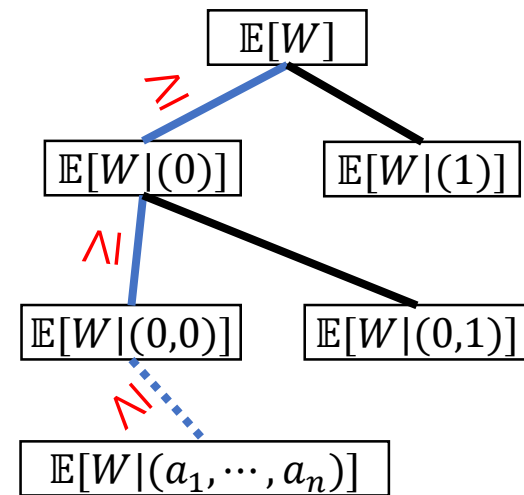
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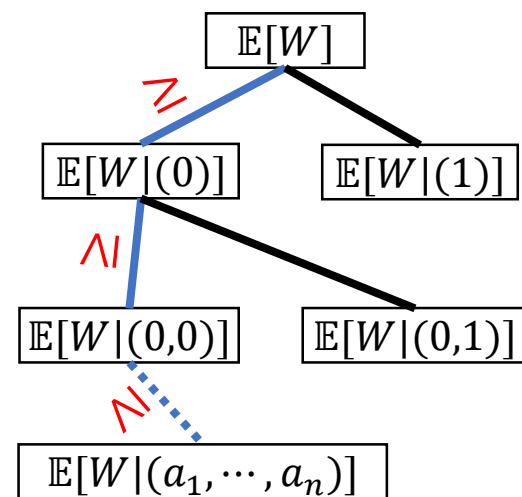
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For any partial assignment,  $\mathbb{E}[W|(a_1, \dots, a_i)]$  can be computed in poly-time.

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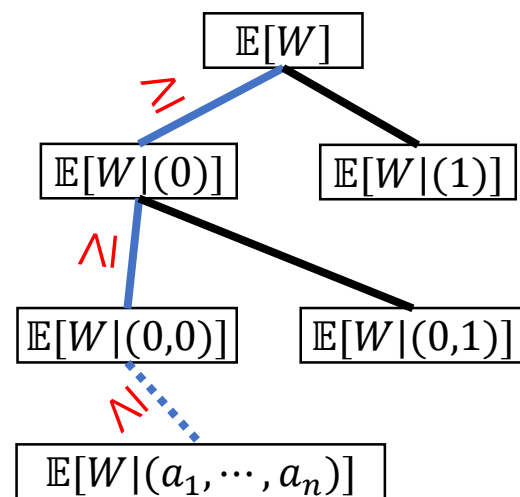
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Poly-time deterministic  
(1/2)-approx. algorithm!



$$\mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}] = \mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}, x_i = \text{true}] \cdot (1/2) + \mathbb{E}[W | x_1 = a_1, \dots, x_{i-1} = a_{i-1}, x_i = \text{false}] \cdot (1/2)$$

$$\max\{\mathbb{E}[W | (a_1, \dots, a_{i-1}, \text{true})], \mathbb{E}[W | (a_1, \dots, a_{i-1}, \text{false})]\} \geq \mathbb{E}[W | (a_1, \dots, a_{i-1})]$$

For any partial assignment,  $\mathbb{E}[W | (a_1, \dots, a_i)]$  can be computed in poly-time.

# MAX-SAT as ILP

**Instance:** A set of clauses  $C_1, C_2, \dots, C_m$ .

**MAX-SAT:** Find assignment  $\vec{x} \in \{\text{true}, \text{false}\}^n$  that maximize number of satisfied clauses.

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$$C_j \text{ is satisfied} \iff \sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq 1$$

# MAX-SAT as ILP

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## MAX-SAT as ILP:

maximize  $\sum_{j=1}^m y_j$

subject to  $\sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq y_j, \quad 1 \leq j \leq m$

$x_i \in \{0,1\}, \quad 1 \leq i \leq n$

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# LP Relaxation

**Instance:** A set of clauses  $C_1, C_2, \dots, C_m$ .

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## LP relaxation of MAX-SAT-ILP:

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~~$x_i \in \{0,1\}$~~ ,  $x_i \in [0,1], \quad 1 \leq i \leq n$

~~$y_j \in \{0,1\}$~~ ,  $y_j \in [0,1], \quad 1 \leq j \leq m$

# Randomized Rounding

## MAX-SAT-ILP:

$$\max \sum_{j=1}^m y_j$$

$$\text{s.t. } \sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq y_j \quad 1 \leq j \leq m$$

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Optimal *integral* solution **OPT**

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Optimal *fractional* solution **OPT<sub>LP</sub>**:  
 $\vec{x}^* \in [0,1]^n, \vec{y}^* \in [0,1]^m$

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Clearly **OPT**  $\leq$  **OPT<sub>LP</sub>**

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$$\vec{x}' \in \{0,1\}^n, \text{ specifically, } x'_i = \begin{cases} 1 & \text{with probability } x_i^* \\ 0 & \text{with probability } 1 - x_i^* \end{cases}$$

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## MAX-SAT-ILP:

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Is **SOL** feasible?

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How good is **SOL**?

# Randomized Rounding

## MAX-SAT-ILP:

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How good is **SOL**?

$$\Pr[C_j \text{ satisfied in } \mathbf{SOL}] = 1 - \left( \prod_{i \in S_j^+} (1 - x_i^*) \right) \left( \prod_{i \in S_j^-} x_i^* \right)$$

Optimal *fractional* solution **OPT<sub>LP</sub>**:

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# Randomized Rounding

## MAX-SAT-ILP:

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# Randomized Rounding

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$$\begin{aligned} \max \quad & \sum_{j=1}^m y_j \\ \text{s.t.} \quad & \sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq y_j \quad 1 \leq j \leq m \\ & x_i \in \{0,1\} \quad 1 \leq i \leq n \\ & y_j \in \{0,1\} \quad 1 \leq j \leq m \end{aligned}$$

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Optimal *integral* solution **OPT**

Optimal *fractional* solution **OPT<sub>LP</sub>**:

Clearly **OPT** ≤ **OPT<sub>LP</sub>**

Randomly generate

**arithmetic-geometric mean inequality:**

$$\begin{aligned} & \text{for } a_1, a_2, \dots, a_k \in \mathbb{R}^{\geq 0}, \\ & (a_1 + \dots + a_k)/k \geq (a_1 \times \dots \times a_k)^{1/k} \end{aligned}$$

$\vec{x}' \in \{0,1\}^n$ , specifically,  $x'_i = \begin{cases} 1 & \text{with probability } x_i^* \\ 0 & \text{with probability } 1 - x_i^* \end{cases}$

$\vec{x}^* \in [0,1]^m$

How good is **SOL**?

$$\Pr[C_j \text{ satisfied in SOL}] = 1 - \left( \prod_{i \in S_j^+} (1 - x_i^*) \right) \left( \prod_{i \in S_j^-} x_i^* \right) \geq 1 - (1 - y_j^*/k)^k$$

# Randomized Rounding

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Optimal *integral* solution **OPT**

Clearly **OPT**  $\leq$  **OPT<sub>LP</sub>**

Randomly generate *integral* solution **SOL** from **OPT<sub>LP</sub>**:

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How good is **SOL**?

$$\begin{aligned} \Pr[C_j \text{ satisfied in } \mathbf{SOL}] &= 1 - \left( \prod_{i \in S_j^+} (1 - x_i^*) \right) \left( \prod_{i \in S_j^-} x_i^* \right) \geq 1 - (1 - y_j^*/k)^k \\ &\geq [1 - (1 - 1/k)^k] \cdot y_j^* \end{aligned}$$

# Randomized Rounding

## MAX-SAT-ILP:

$$\begin{aligned} \max \quad & \sum_{j=1}^m y_j \\ \text{s.t.} \quad & \sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq y_j \quad 1 \leq j \leq m \\ & x_i \in \{0,1\} \quad 1 \leq i \leq n \\ & y_j \in \{0,1\} \quad 1 \leq j \leq m \end{aligned}$$

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Optimal *integral* solution **OPT**

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How good is **SOL**?

$$\begin{aligned} \Pr[C_j \text{ satisfied in } \mathbf{SOL}] &= 1 - \left( \prod_{i \in S_j^+} (1 - x_i^*) \right) \left( \prod_{i \in S_j^-} x_i^* \right) \geq 1 - (1 - y_j^*/k)^k \\ &\geq [1 - (1 - 1/k)^k] \cdot y_j^* \end{aligned}$$

$$f(y_j^*) = 1 - (1 - y_j^*/k)^k \text{ is concave when } y_j^* \in [0,1]$$

# Randomized Rounding

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# Randomized Rounding

## MAX-SAT-ILP:

$$\begin{aligned} \max \quad & \sum_{j=1}^m y_j \\ \text{s.t.} \quad & \sum_{i \in S_j^+} x_i + \sum_{i \in S_j^-} (1 - x_i) \geq y_j \quad 1 \leq j \leq m \\ & x_i \in \{0,1\} \quad 1 \leq i \leq n \\ & y_j \in \{0,1\} \quad 1 \leq j \leq m \end{aligned}$$

## LP relaxation of MAX-SAT-ILP:

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Optimal *integral* solution **OPT**

Clearly **OPT**  $\leq$  **OPT<sub>LP</sub>**

Randomly generate *integral* solution **SOL** from **OPT<sub>LP</sub>**:

$$\vec{x}' \in \{0,1\}^n, \text{ specifically, } x'_i = \begin{cases} 1 & \text{with probability } x_i^* \\ 0 & \text{with probability } 1 - x_i^* \end{cases}$$

How good is **SOL**?

$$\Pr[C_j \text{ satisfied in } \mathbf{SOL}] \geq (1 - 1/e) \cdot y_j^*$$

Optimal *fractional* solution **OPT<sub>LP</sub>**:

$$\vec{x}^* \in [0,1]^n, \vec{y}^* \in [0,1]^m$$

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How good is **SOL**?

Derandomize to  
get deterministic  
(1-1/e)-approx. alg.

# Putting two algorithms together

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**MAX-SAT:** Find  $\vec{x} \in \{\text{true}, \text{false}\}^n$  that maximize # of satisfied clauses.

Assign each variable with true or false  
*uniformly and independently* at random.

Model problem as an ILP.

Obtain LP relaxation of the ILP.

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Suppose  $C_j = (l_1 \vee l_2 \vee \dots \vee l_k)$

- **Random assignment:**
  - 1/2-approximation
  - $\Pr[C_j \text{ satisfied}] = 1 - 2^{-k}$

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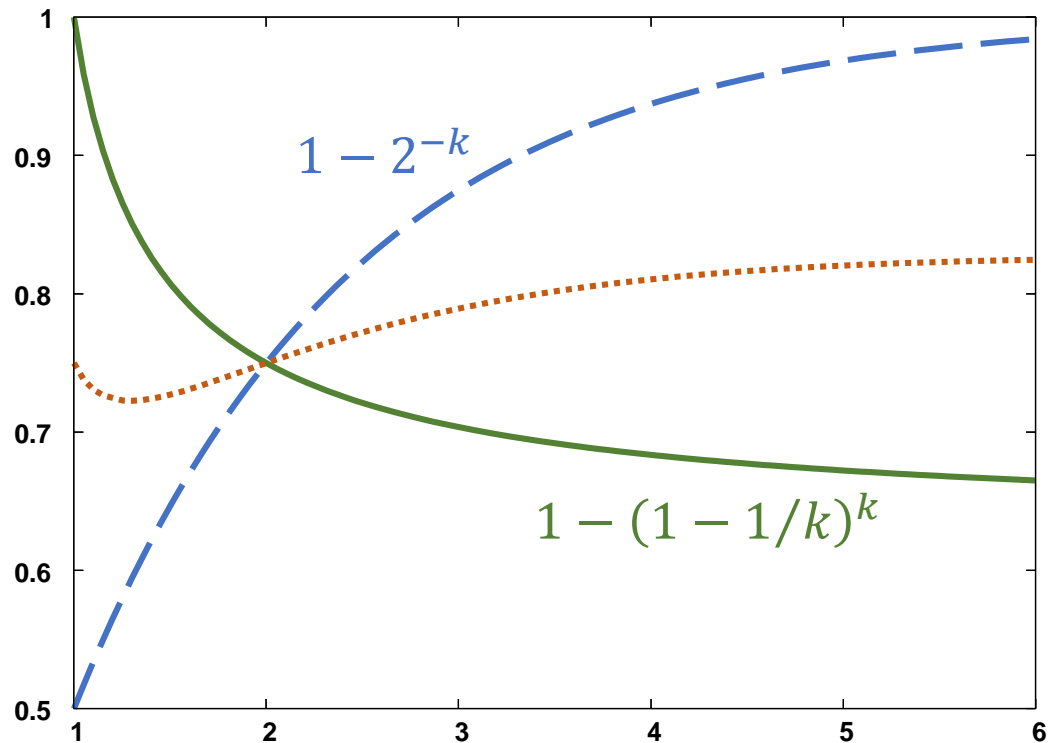
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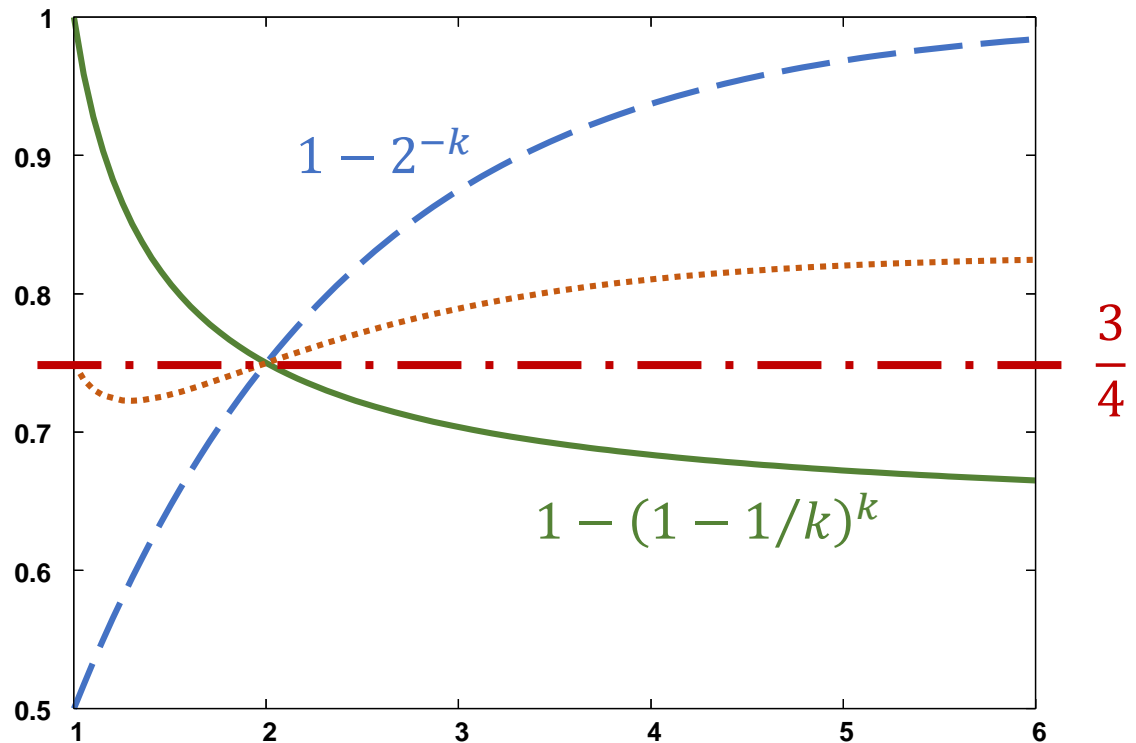
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$$\mathbb{E}[\# \text{ of satisfied clauses}] = \mathbb{E}[\max\{m_1, m_2\}] \geq \mathbb{E}\left[\frac{m_1 + m_2}{2}\right]$$

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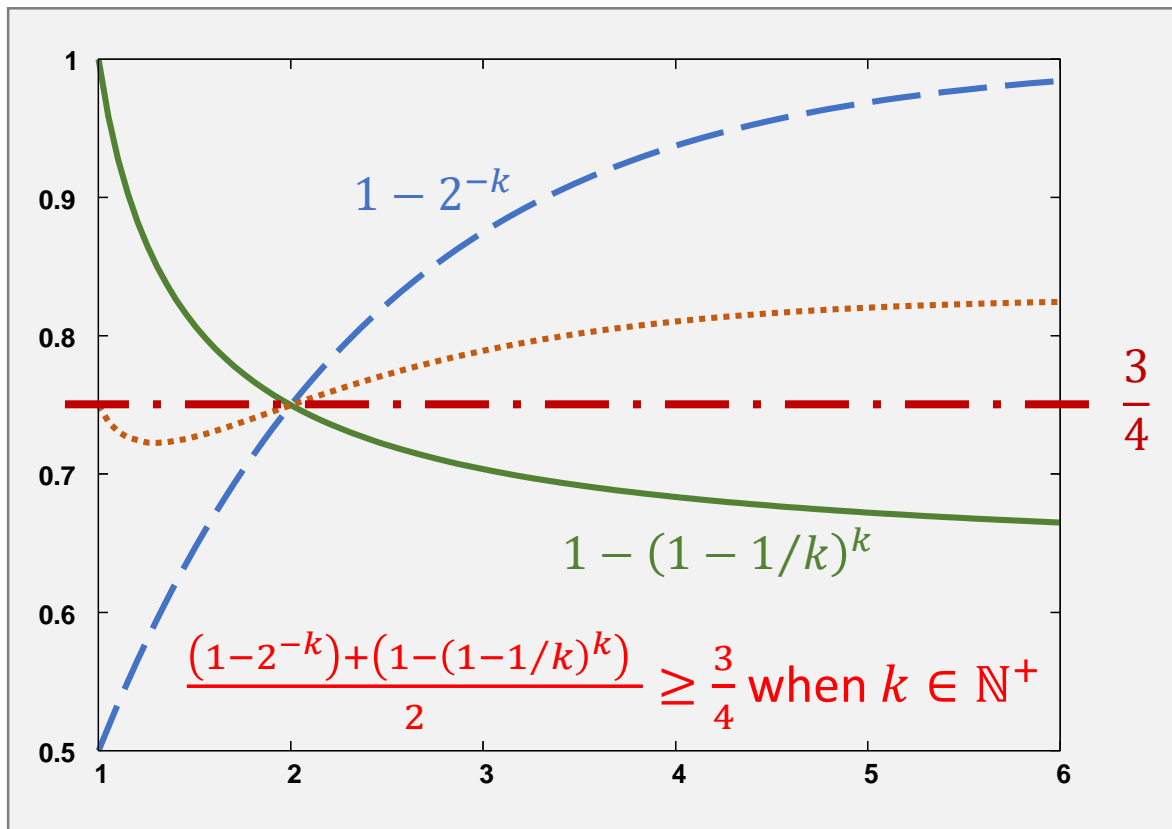
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$m_1$  clauses.  
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# MAX-SAT

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- A rnd. alg. that satisfies at least  $(3/4) \cdot \text{OPT}$  clauses *in expectation*.
- Can **derandomize** above alg. via **the method of conditional expectation**.
- The **integrality gap** of the LP relaxation for MAX-SAT is  $3/4$ .
- MAX-3SAT has a  $(7/8)$ -approx. alg. by semidefinite programming, and cannot have better approx. alg. in poly-time unless  $P=NP$ .
- How about MAX-E3SAT?