

Problem Set 2

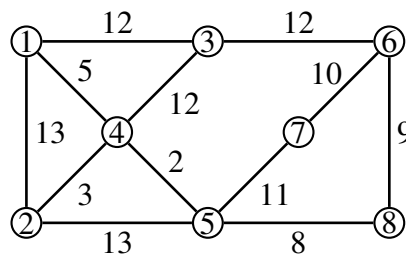
409 - Discrete Optimization

Spring 2017

Exercise 1

Consider the undirected graph $G = (V, E)$ with edge cost $c(e)$ for $e \in E$ that you can see below.

- i) Compute a minimum spanning tree (it suffices to give the final tree).
- ii) As you probably saw in i), edge $f = \{4, 5\}$ is in the optimum tree. Now, let us imagine to change the cost of f (but keep the other costs fixed). There is a threshold α so that whenever $c(f) < \alpha$ then any minimum spanning tree will contain f and if $c(f) > \alpha$, then no minimum spanning tree will contain f . What is the value of α ?

**Exercise 2**

Let $v_1, \dots, v_m \in \mathbb{R}^n$ be vectors. We assume that $\text{span}(v_1, \dots, v_m) = \mathbb{R}^n$. We call an index set $I \subseteq \{1, \dots, m\}$ a *basis*, if the vectors $\{v_i\}_{i \in I}$ are a basis of \mathbb{R}^n . We assume that we are given cost $c(1), \dots, c(m) \geq 0$ for all the vectors and abbreviate $c(I) := \sum_{i \in I} c(i)$ as the cost of a basis. We say that a basis $I^* \subseteq \{1, \dots, m\}$ is *optimal* if $c(I^*) \leq c(I)$ for any basis I .

- i) Let $I, J \subseteq [m]$ be two different basis. Prove that for all $i \in I \setminus J$, there is an index $j \in J \setminus I$ so that $(I \setminus \{i\}) \cup \{j\}$ is a basis and also $(J \setminus \{j\}) \cup \{i\}$ is a basis.

Remark: If you are unsure how to prove this, you may want to lookup *Steinitz exchange lemma* from your Linear Algebra course.

- ii) Show that if a basis I is not optimal, then there is an *improving swap*, which means that there is a pair of indices $i \in I$ and $j \notin I$ so that $J := (I \setminus \{i\}) \cup \{j\}$ is a basis with $c(J) < c(I)$.

Remark: The proof of this claim is actually along the lines of Theorem 4 on page 15 in the lecture notes. I recommend to read that proof before.

- iii) We want to compute an optimum basis and we want to use the following algorithm:

- (1) Set $I := \emptyset$
- (2) Sort the vectors so that $c(1) \leq c(2) \leq \dots \leq c(m)$
- (3) FOR $i = 1$ TO m DO

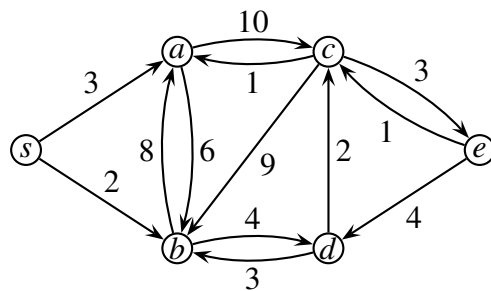
(4) If the vectors $\{v_j\}_{j \in I \cup \{i\}}$ are linearly independent, then update $I := I \cup \{i\}$

Prove that the computed basis I is optimal.

Remark: Again, you might want to have a look into the correctness proof for Kruskal's algorithm in order to solve this.

Exercise 3

Run Dijkstra's algorithm in the following instance with source node s .



For each iteration give the set R , the node v that you use to update the labels as well as all the labels $\ell(u)$.