

Table of Contents

Preface	xvii
Vangelis Th. PASCHOS	
PART I. PARADIGMATIC PROBLEMS.	1
Chapter 1. Optimal Satisfiability	3
Cristina BAZGAN	
1.1. Introduction	3
1.2. Preliminaries	5
1.2.1. Constraint satisfaction problems: decision and optimization versions	6
1.2.2. Constraint types	8
1.3. Complexity of decision problems	10
1.4. Complexity and approximation of optimization problems	13
1.4.1. Maximization problems	13
1.4.2. Minimization problems	20
1.5. Particular instances of constraint satisfaction problems	20
1.5.1. Planar instances	21
1.5.2. Dense instances	22
1.5.3. Instances with a bounded number of occurrences	24
1.6. Satisfiability problems under global constraints	25
1.7. Conclusion	27
1.8. Bibliography	27
Chapter 2. Scheduling Problems	33
Philippe CHRÉTIENNE and Christophe PICOULEAU	
2.1. Introduction	33
2.2. New techniques for approximation	34

2.2.1. Linear programming and scheduling	35
2.2.2. An approximation scheme for $P C_{\max}$	40
2.3. Constraints and scheduling.	41
2.3.1. The monomachine constraint	41
2.3.2. The cumulative constraint	44
2.3.3. Energetic reasoning.	45
2.4. Non-regular criteria	46
2.4.1. PERT with convex costs.	47
2.4.2. Minimizing the early–tardy cost on one machine	52
2.5. Bibliography	57
Chapter 3. Location Problems	61
Aristotelis GIANNAKOS	
3.1. Introduction	61
3.1.1. Weber’s problem	62
3.1.2. A classification	64
3.2. Continuous problems	65
3.2.1. Complete covering	65
3.2.2. Maximal covering	66
3.2.3. Empty covering	67
3.2.4. Bicriteria models	69
3.2.5. Covering with multiple resources	69
3.3. Discrete problems	70
3.3.1. p-Center	70
3.3.2. p-Dispersion	70
3.3.3. p-Median	71
3.3.4. Hub	73
3.3.5. p-Maxsum	73
3.4. <i>On-line</i> problems	74
3.5. The quadratic assignment problem	77
3.5.1. Definitions and formulations of the problem	77
3.5.2. Complexity	79
3.5.3. Relaxations and lower bounds	79
3.6. Conclusion	82
3.7. Bibliography	83
Chapter 4. MiniMax Algorithms and Games	89
Michel KOSKAS	
4.1. Introduction	89
4.2. Games of no chance: the simple cases	91
4.3. The case of complex no chance games	94
4.3.1. Approximative evaluation	95

4.3.2. Horizon effect	97
4.3.3. α - β pruning	97
4.4. Quiescence search	99
4.4.1. Other refinements of the MiniMax algorithm	102
4.5. Case of games using chance	103
4.6. Conclusion	103
4.7. Bibliography	106
Chapter 5. Two-dimensional Bin Packing Problems	107
Andrea LODI, Silvano MARTELLO, Michele MONACI and Daniele VIGO	
5.1. Introduction	107
5.2. Models.	108
5.2.1. ILP models for level packing	109
5.3. Upper bounds.	112
5.3.1. Strip packing	112
5.3.2. Bin packing: two-phase heuristics	113
5.3.3. Bin packing: one-phase level heuristics	115
5.3.4. Bin packing: one-phase non-level heuristics	116
5.3.5. Metaheuristics	116
5.3.6. Approximation algorithms	118
5.4. Lower bounds	119
5.4.1. Lower bounds for level packing	123
5.5. Exact algorithms	123
5.6 Acknowledgements	125
5.7. Bibliography	125
Chapter 6. The Maximum Cut Problem	131
Walid BEN-AMEUR, Ali Ridha MAHJOUB and José NETO	
6.1. Introduction	131
6.2. Complexity and polynomial cases	133
6.3. Applications	134
6.3.1. Spin glass models	134
6.3.2. Unconstrained 0–1 quadratic programming	135
6.3.3. The via minimization problem	136
6.4. The cut polytope	137
6.4.1. Valid inequalities and separation	137
6.4.2. Branch-and-cut algorithms	142
6.4.3. The cut polyhedron	144
6.5. Semi-definite programming (SDP) and the maximum cut problem	145
6.5.1. Semi-definite formulation of the MAX-CUT problem	146
6.5.2. Quality of the semi-definite formulation	147
6.5.3. Existing works in the literature	150

6.6. The cut cone and applications	152
6.6.1. The cut cone	152
6.6.2. Relationship to the cut polytope	152
6.6.3. The semi-metric cone	153
6.6.4. Applications to the multiflow problem	155
6.7. Approximation methods	157
6.7.1. Methods with performance guarantees	157
6.7.2. Methods with no guarantees	158
6.8. Related problems	159
6.8.1. Unconstrained 0–1 quadratic programming	159
6.8.2. The maximum even (odd) cut problem	160
6.8.3. The equipartition problem.	161
6.8.4. Other problems	162
6.9. Conclusion	163
6.10. Bibliography	164
Chapter 7. The Traveling Salesman Problem and its Variations	173
Jérôme MONNOT and Sophie TOULOUSE	
7.1. Introduction	173
7.2. Elementary properties and various subproblems	174
7.2.1. Elementary properties	174
7.2.2. Various subproblems.	175
7.3. Exact solving algorithms	177
7.3.1. A dynamic programming algorithm	177
7.3.2. A branch-and-bound algorithm.	179
7.4. Approximation algorithm for max TSP	184
7.4.1. An algorithm based on 2-matching	186
7.4.2. Algorithm mixing 2-matching and matching.	189
7.5. Approximation algorithm for min TSP.	192
7.5.1. Algorithm based on the spanning tree and matching	196
7.5.2. Local search algorithm.	197
7.6. Constructive algorithms	201
7.6.1. Nearest neighbor algorithm	201
7.6.2. Nearest insertion algorithm	207
7.7. Conclusion	210
7.8. Bibliography	211
Chapter 8. 0–1 Knapsack Problems	215
Gérard PLATEAU and Anass NAGIH	
8.1. General solution principle	215
8.2. Relaxation	217
8.3. Heuristic	222

8.4. Variable fixing	222
8.5. Dynamic programming	226
8.5.1. General principle	227
8.5.2. Managing feasible combinations of objects	230
8.6. Solution search by hybridization of branch-and-bound and dynamic programming	234
8.6.1. Principle of hybridization	235
8.6.2. Illustration of hybridization	237
8.7. Conclusion	239
8.8. Bibliography	240
Chapter 9. Integer Quadratic Knapsack Problems	243
Dominique QUADRI, Eric SOUTIF and Pierre TOLLA	
9.1. Introduction	243
9.1.1. Problem formulation	243
9.1.2. Significance of the problem	244
9.2. Solution methods	246
9.2.1. The convex separable problem	246
9.2.2. The non-convex separable problem	252
9.2.3. The convex non-separable problem	254
9.2.4. The non-convex non-separable problem	256
9.3. Numerical experiments	259
9.3.1. The convex and separable integer quadratic knapsack problem	260
9.3.2. The convex and separable integer quadratic multi-knapsack problem	260
9.4. Conclusion	261
9.5. Bibliography	261
Chapter 10. Graph Coloring Problems	265
Dominique DE WERRA and Daniel KOBLER	
10.1. Basic notions of colorings	265
10.2. Complexity of coloring	269
10.3. Sequential methods of coloring	270
10.4. An exact coloring algorithm	272
10.5. Tabu search	276
10.6. Perfect graphs	280
10.7. Chromatic scheduling	285
10.8. Interval coloring	287
10.9. T -colorings	289
10.10. List colorings	292
10.11. Coloring with cardinality constraints	295
10.12. Other extensions	298

10.13. Edge coloring	299
10.13.1. f -Coloring of edge	300
10.13.2. $[g, f]$ -Colorings of edges	301
10.13.3. A model of hypergraph coloring	303
10.14. Conclusion	306
10.15. Bibliography	307
PART II. NEW APPROACHES	311
Chapter 11. Polynomial Approximation	313
Marc DEMANGE and Vangelis Th. PASCHOS	
11.1. What is polynomial approximation?	313
11.1.1. Efficiently solving a difficult problem	314
11.1.2. Approximation measures	314
11.2. Some first examples of analysis: constant approximation ratios	316
11.2.1. An example of classical approximation: the metric traveling salesman	316
11.2.2. Examples of the differential ratio case	317
11.3. Approximation schemes	323
11.3.1. Non-complete schemes	323
11.3.2. Complete approximation schemes – example of the Boolean knapsack	333
11.4. Analyses depending on the instance	336
11.4.1. Set covering and classical ratios	336
11.4.2. Set covering and differential ratios	337
11.4.3. The maximum stable set problem	338
11.5. Conclusion: methods and issues of approximation	339
11.5.1. The types of algorithms: a few great classics	340
11.5.2. Approximation classes: structuring the class NPO	341
11.5.3. Reductions in approximation	344
11.5.4. Issues	345
11.6. Bibliography	346
Chapter 12. Approximation Preserving Reductions	351
Giorgio AUSIELLO and Vangelis Th. PASCHOS	
12.1. Introduction	351
12.2. Strict and continuous reductions	353
12.2.1. Strict reductions	353
12.2.2. Continuous reduction	357
12.3. AP-reduction and completeness in the classes NPO and APX	359
12.3.1. Completeness in NPO	360

12.3.2. Completeness in APX	362
12.3.3. Using completeness to derive negative results	365
12.4. L-reduction and completeness in the classes Max-SNP and APX	366
12.4.1. The L-reduction and the class Max-SNP.	366
12.4.2. Examples of L-reductions	367
12.4.3. Completeness in Max-SNP and APX	370
12.5. Affine reduction	371
12.6. A few words on GAP-reduction	373
12.7. History and comment	374
12.8. Bibliography	378
Chapter 13. Inapproximability of Combinatorial Optimization Problems	381
Luca TREVISAN	
13.1. Introduction	381
13.1.1. A brief historical overview	382
13.1.2. Organization of this chapter	385
13.1.3. Further reading	386
13.2. Some technical preliminaries.	387
13.3. Probabilistically checkable proofs.	389
13.3.1. PCP and the approximability of Max SAT	390
13.4. Basic reductions	392
13.4.1. Max 3SAT with bounded occurrences	392
13.4.2. Vertex Cover and Independent Set	394
13.4.3. Steiner tree problem	396
13.4.4. More about Independent Set.	398
13.5. Optimized reductions and PCP constructions	400
13.5.1. PCPs optimized for Max SAT and Max CUT	400
13.5.2. PCPs optimized for Independent Set.	402
13.5.3. The Unique Games Conjecture	403
13.6. An overview of known inapproximability results.	404
13.6.1. Lattice problems.	404
13.6.2. Decoding linear error-correcting codes	406
13.6.3. The traveling salesman problem	407
13.6.4. Coloring problems	409
13.6.5. Covering problems	409
13.6.6. Graph partitioning problems.	411
13.7. Integrality gap results	412
13.7.1. Convex relaxations of the Sparsest Cut problem.	413
13.7.2. Families of relaxations	413
13.7.3. Integrality gaps versus Unique Games.	415
13.8. Other topics	416

13.8.1. Complexity classes of optimization problems	416
13.8.2. Average-case complexity and approximability	418
13.8.3. Witness length in PCP constructions	419
13.8.4. Typical and unusual approximation factors	419
13.9. Conclusions	421
13.10. Prove optimal results for 2-query PCPs	422
13.11. Settle the Unique Games Conjecture	422
13.12. Prove a strong inapproximability result for Metric TSP	422
13.13. Acknowledgements	423
13.14. Bibliography	423
Chapter 14. Local Search: Complexity and Approximation	435
Eric ANGEL, Petros CHRISTOPOULOS and Vassilis ZISSIMOPoulos	
14.1. Introduction	435
14.2. Formal framework	437
14.3. A few familiar optimization problems and their neighborhoods	439
14.3.1. Graph partitioning problem	439
14.3.2. The maximum cut problem	439
14.3.3. The traveling salesman problem	440
14.3.4. Clause satisfaction problems	441
14.3.5. Stable configurations in a Hopfield-type neural network	441
14.4. The PLS class	442
14.5. Complexity of the standard local search algorithm	447
14.6. The quality of local optima	449
14.7. Approximation results	450
14.7.1. The MAX k-SAT problem	451
14.7.2. The MAX CUT problem	452
14.7.3. Other problems on graphs	454
14.7.4. The traveling salesman problem	456
14.7.5. The quadratic assignment problem	457
14.7.6. Classification problems	460
14.7.7. Facility location problems	462
14.8. Conclusion and open problems	465
14.9. Bibliography	467
Chapter 15. On-line Algorithms	473
Giorgio AUSIELLO and Luca BECCHETTI	
15.1. Introduction	473
15.2. Some classical on-line problem	475
15.2.1. List updating	476
15.2.2. Paging	477
15.2.3. The traveling salesman problem	480

15.2.4. Load balancing	482
15.3. Competitive analysis of deterministic algorithms.	483
15.3.1. Competitive analysis of list updating	484
15.3.2. Competitive analysis of paging algorithms	486
15.3.3. Competitive analysis of on-line TSP	488
15.3.4. Competitive analysis of on-line load balancing	494
15.4. Randomization	496
15.4.1. Randomized paging	497
15.4.2. Lower bounds: Yao's lemma and its application to paging algorithm	499
15.5. Extensions of competitive analysis	501
15.5.1. Ad hoc techniques: the case of paging	502
15.5.2. General techniques	503
15.6. Bibliography	505
Chapter 16. Polynomial Approximation for Multicriteria Combinatorial Optimization Problems	511
Eric ANGEL, Evripidis BAMPIS and Laurent GOURVÈS	
16.1. Introduction	511
16.2. Presentation of multicriteria combinatorial problems	513
16.2.1. Multicriteria combinatorial problems	513
16.2.2. Optimality	514
16.2.3. Complexity of multicriteria combinatorial problems	517
16.3. Polynomial approximation and performance guarantee	521
16.3.1. Criteria weighting approach	521
16.3.2. Simultaneous approach	524
16.3.3. Budget approach	527
16.3.4. Pareto curve approach	531
16.4. Bibliographical notes	541
16.4.1. Presentation of multicriteria combinatorial problems	541
16.4.2. Polynomial approximation with performance guarantees	541
16.5. Conclusion	543
16.6. Bibliography	543
Chapter 17. An Introduction to Inverse Combinatorial Problems	547
Marc DEMANGE and Jérôme MONNOT	
17.1. Introduction	547
17.2. Definitions and notation	549
17.3. Polynomial inverse problems and solution techniques	552
17.3.1. The linear programming case	553
17.3.2. Inverse maximum flow problem	562
17.3.3. A class of polynomial inverse problems	564

17.3.4. Avenues to explore: the example of the inverse bivalent variable maximum weight matching problem	567
17.4. Hard inverse problems	569
17.4.1. Inverse NP-hard problems	569
17.4.2. Facility location problem	572
17.4.3. A partial inverse problem: the minimum capacity cut.	575
17.4.4. Maximum weight matching problem	578
17.5. Conclusion	583
17.6. Bibliography	584
Chapter 18. Probabilistic Combinatorial Optimization.	587
Cécile MURAT and Vangelis Th. PASCHOS	
18.1. Motivations and applications.	587
18.2. The issues: formalism and methodology	589
18.3. Problem complexity	593
18.3.1. Membership of NP is not given.	593
18.3.2. Links between the deterministic and probabilistic frameworks from the complexity point of view.	599
18.4. Solving problems.	601
18.4.1. Characterization of optimal solutions	602
18.4.2. Polynomial solution of certain instances	605
18.4.3. Effective solution	607
18.5. Approximation	608
18.6. Bibliography	611
Chapter 19. Robust Shortest Path Problems	615
Virginie GABREL and Cécile MURAT	
19.1. Introduction	615
19.2. Taking uncertainty into account: the various models.	616
19.2.1. The interval model	617
19.2.2. The discrete scenario mode	617
19.3. Measures of robustness	619
19.3.1. Classical criterion derived from decision-making theory	619
19.3.2. Methodology inspired by mathematical programming	622
19.3.3. Methodology inspired by multicriteria analysis	623
19.4. Complexity and solution of robust shortest path problems in the interval mode	625
19.4.1. With the worst-case criterion	625
19.4.2. With the maximum regret criterion.	626
19.4.3. With the mathematical programming inspired approach	630
19.4.4. With the multicriteria analysis inspired approach	632

19.5. Complexity and solution of robust shortest path problems in a discrete set of scenarios model	635
19.5.1. With the worst-case criterion	635
19.5.2. With the maximum regret criterion	636
19.5.3. With the multicriteria analysis inspired approach	637
19.6. Conclusion	637
19.7. Bibliography	638
Chapter 20. Algorithmic Games	641
Aristotelis GIANNAKOS and Vangelis PASCHOS	
20.1. Preliminaries	642
20.1.1. Basic notions of games	642
20.1.2. The classes of complexity covered in this chapter	645
20.2. Nash equilibria	647
20.3. Mixed extension of a game and Nash equilibria	649
20.4. Algorithmic problems	650
20.4.1. Succinct description game	651
20.4.2. Results on the complexity of computing a mixed equilibrium	651
20.4.3. Counting the number of equilibria in a mixed strategy game	657
20.5. Potential games	657
20.5.1. Definitions	657
20.5.2. Properties	658
20.6. Congestion games	662
20.6.1. Rosenthal's model	662
20.6.2. Complexity of congestion games (Rosenthal's model)	665
20.6.3. Other models	666
20.7. Final notes	670
20.8. Bibliography	670
Chapter 21 Combinatorial Optimization with Competing Agents	675
Diodato FERRAIOLI, Laurent GOURVÈS, Stefano MORETTI, Fanny PASCUAL and Olivier SPANJAARD	
21.1. Introduction	675
21.2. Social welfare optimization in Social Networks	678
21.2.1. Local interaction model	679
21.3. A simple connection game	688
21.3.1. The model	689
21.3.2. The Bird rule	691
21.3.3. Optimal and budget balanced protocols	692
21.4. Efficiency of truthful algorithms without payment	695
21.4.1. Illustrative examples of positive and negative results	696

21.4.2. Ways to go beyond negative results	698
21.4.3. Spotlight results on the facility location problem	699
21.4.4. Spotlight results on the allocation problem	701
21.5. Bibliography	704
General Bibliography	707
List of Authors	767
Index	773
Summary of Other Volumes in the Series	781