# CMPUT 675: Topics on Approximation Algorithms and Approximability <br> Fall 2013 <br> Lecture 10 and 11 (Oct 8,10): Multiway Cut, Multicut <br> Lecturer: Mohammad R. Salavatipour <br> Scribe: Yaochen Hu and older notes 

### 10.1 Multiway Cut

Definition 10.1 In a Graph $G(V, E)$ with a cost measure on edges $C: E \rightarrow \mathbb{R}^{+}$, given two vertices $s, t \in V$, a cut is a partition of $V(S, V \backslash S)$, s.t. $s \in S, t \in V \backslash S$; the weight of the cut is the sum of $C_{e}$ across $S$ and $V \backslash S$.

Using Max-Flow-Min-Cut, we can solve the Min-cut Problem in polynomial time.

Definition 10.2 (Multiway Cut) In a Graph $G(V, E)$ with a cost measure on edges $c: E \rightarrow \mathbb{R}^{+}$, given $\left\{s_{1}, s_{2}, \ldots, s_{k}\right\} \subset V$ terminals, the Multiway Cut Problem is to find the collectin of edges whose removal will separate all these terminals with minimum cost (i.e. a set of edges whose removal disconnect each pair $s_{i}, s_{j}$ ).

This problem is NP-complete with $K \geq 3$. The first approximation algorithm we present for this problem is a simple greedy method that uses minimum $s-t$-cut as a subroutine.

### 10.1.1 Algorithm

## Multiway Cut Greedy Algorithm

Input: A graph $G(V, E)$ with a cost measure on edges $c: E \rightarrow \mathbb{R}^{+}$, and a set of terminals $\left\{s_{1}, s_{2}, \ldots, s_{k}\right\} \subset V$.
Output: A collection of edges $C$ which separate the terminals.

1. For $i \leftarrow$ to $k$ do
2. find a min $s_{i}$-cut (separate $s_{i}$ from all the other terminals), and store it in $C_{i}$

3 . end
4. find the $C_{\beta}$ with the max cost among all the $C_{i}$
5. $C \leftarrow \cup_{i \neq \beta} C_{i}$
6. return $C$

Figure 10.1: Greedy Algorithm

### 10.1.2 Algorithm Analysis

Theorem 10.3 The greedy algorithm gives a $2-\frac{2}{k}$-approximation for the Multiway Cut Problem.

Proof: It is straightforward that this algorithm gives a feasible solution. We need to show the approximation ratio.

Without loss of generality, assuming that the $C_{k}$ has the maximum cost, we have $C=\cup_{i=1}^{k-1} C_{i}$. Let $A$ be an optimal solution. In that solution, the graph is cut into $k$ subgraphs and each of them containing exact one terminal $S_{i}$. Let $G_{i}$ be the subgraph containing terminal $S_{i}$ and let $A_{i}$ be the edges coming out of $G_{i}$ (going to $\left.G-G_{i}\right)$. Now we have

$$
\begin{equation*}
A=\cup_{i=1}^{k} A_{i} \tag{10.1}
\end{equation*}
$$

Since each edge of $A$ belongs to exactly two $A_{i}$, we have

$$
\begin{equation*}
\sum_{i=i}^{k} C\left(A_{i}\right)=2 C(A) \tag{10.2}
\end{equation*}
$$

For every terminal $S_{i}$, since $C_{i}$ is the minimum cut separating $S_{i}$ from the rest, we have $C\left(C_{i}\right) \leq C\left(A_{i}\right)$. Therefore, we have

$$
\begin{equation*}
\sum_{i=1}^{k} C\left(C_{i}\right) \leq \sum_{i=1}^{k} C\left(A_{i}\right) \leq 2 C(A) \tag{10.3}
\end{equation*}
$$

Since we through away the $C_{k}$ with the maximum cost, then we get

$$
\begin{equation*}
C(C) \leq\left(2-\frac{2}{k}\right) C(A)=\left(2-\frac{2}{k}\right) o p t \tag{10.4}
\end{equation*}
$$

This approximation ratio is tight. Figure (10.2) shows a tight example which is basically $k$ vetices are on a cycle, and every terminal connects to one of the nodes on the cycle. The edge between two nodes on the cycle has the cost of 1 , and the edge from the terminal to the node on cycle has the cost $2-\epsilon$, where $\epsilon$ is an arbitrary small positive value. In this case, the cost of the optimal solution is exactly $k$, while the greedy solution will give a cost of $(2-\epsilon)(k-1)$.


Figure 10.2: A tight example for the greedy algorithm

### 10.2 An anlgorithm based on Randomized Rounding of an LP

The natural LP relaxation for Multiway cut has a bad integrality gap. So we present a different LP relxation and show how rounding this LP yields a better approximation for this problem. Another way of looking at the
multiway cut problem is finding an optimal partition of $V$, say $V_{1}, V_{2}, \ldots, V_{k}$, such that $s_{i} \in V_{i}, i=1,2, \ldots, k$ and the cost of $\cup_{i=1}^{k} \delta\left(V_{i}\right)$ is minimized.

To formulate the problem as an integer program, we need to define some sets of variables. For each vertex $v \in V$, we have $k$ boolean variables $x_{v}^{i}$ such that $x_{v}^{i}=1$ if and only if $v$ is assigned to the set $V_{i}$. For each edge $e \in E$, we create a boolean variable $z_{e}^{i}$ such that $z_{e}^{i}=1$ if and only if $e \in \delta\left(V_{i}\right)$. Since if $e \in \delta\left(V_{i}\right)$, it is also the case that $e \in \delta\left(V_{j}\right)$ for some $j \neq i$, the objective function of the integer program is then

$$
\frac{1}{2} \sum_{e \in E} c_{e} \sum_{i=1}^{k} z_{e}^{i}
$$

Now we consider the constraints for the integer program. Obviously, we have $x_{s_{i}}^{i}=1, i=1, \ldots, k$ since each $s_{i}$ must be assigned to $V_{i}$ and we can also have $\sum_{i=1}^{k} x_{u}^{i}=1$ for any vertex $u \in V$ since $u$ must be contained in some $V_{i}$. Because for any edge $e=(u, v), e \in \delta\left(V_{i}\right)$ if and only if exactly one of its endpoints is in $V_{i}$, we have $z_{e}^{i} \geq\left|x_{u}^{i}-x_{v}^{i}\right|$. Then the overall integer program is as follows:

$$
\begin{array}{llr}
\text { minimize } & \frac{1}{2} \sum_{e \in E} c_{e} \sum_{i=1}^{k} z_{e}^{i} & \\
\text { subject to } & \sum_{i=1}^{k} x_{u}^{i}=1, & \forall u \in V,  \tag{10.5}\\
& z_{e}^{i} \geq x_{u}^{i}-x_{v}^{i}, & \forall e=(u, v) \in E, \\
& z_{e}^{i} \geq x_{v}^{i}-x_{u}^{i}, & \forall e=(u, v) \in E, \\
& x_{s_{i}}^{i}=1, & i=1, \ldots, k, \\
& x_{u}^{i} \in\{0,1\}, & \forall u \in V, i=1, \ldots, k
\end{array}
$$

Since the relaxed linear program of this integer program is closely related with the $l_{1}$-metric for measuring distances in Euclidean space, we give the definition of $l_{1}$-metric below.

Definition $10.4 l_{1}$-metric is a metric space where for any $x=\left(x^{1}, \ldots, x^{n}\right), y=\left(y^{1}, \ldots, y^{n}\right) \in \mathbb{R}^{n}$ the distance between them is $\|x-y\|_{1}=\sum_{i=1}^{n}\left|x^{i}-y^{i}\right|$.

Let $\Delta_{k}$ denote the $k-1$ dimensional simplex, that is, the surface in $\mathbb{R}^{k}$ defined by $\left\{x \in \mathbb{R}^{k} \mid x \geq 0 \& \sum_{i=1}^{k} x^{i}=1\right\}$, where $x$ is a vector and $x^{i}$ is the $i$ th coordinate of $x$. The LP relaxation will map each vertex of $G$ to a point in $\Delta_{k}$, and especially map each terminal to a unit vector. Let $x_{v}$ represent the point to which vertex $v$ is mapped. Thus, the relaxed linear program is as follows:

$$
\begin{array}{llr}
\operatorname{minimize} & \frac{1}{2} \sum_{e=(u, v) \in E} c_{e}\left\|x_{u}-x_{v}\right\|_{1} &  \tag{10.6}\\
\text { subject to } & x_{v} \in \Delta_{k}, & \forall v \in V, \\
& x_{s_{i}}=e_{i}, & i=1, \ldots, k,
\end{array}
$$

For any $r \in[0,1]$ and $1 \leq i \leq k$, let $B\left(s_{i}, r\right)$ be the set of vertices corresponding to the points $x_{v}$ in a ball of radius $r$ around $s_{i}$ under the measure of $l_{1}$-metric, that is, $B\left(s_{i}, r\right)=\left\{v \in V \left\lvert\, \frac{1}{2}\left\|s_{i}-x_{v}\right\|_{1} \leq r\right.\right\}$.

Here, $\delta\left(C_{i}\right)$ is the cutting set separating $C_{i}$ from the rest.

## Multiway Cut LP Rounding Algorithm

Input: A graph $G(V, E)$ with a cost measure on edges $c: E \rightarrow \mathbb{R}^{+}$, and a set of terminals $\left\{s_{1}, s_{2}, \ldots, s_{k}\right\} \subset V$.
Output: A collection of edges $F$ which separate the terminals.

1. Find the fractional solution for the LP in (??)
2. For $i=1$ to $k$, do
3. $\quad C_{i} \leftarrow \emptyset$
4. end
5. Uniformly randomly pick $r \in(0,1)$
6. Pick a random permutation $\pi$ of $\{1,2, \ldots, k\}$
7. For $i=1$ to $k-1$, do
8. $\quad C_{\pi_{i}} \leftarrow B\left(s_{\pi_{i}}, r\right)-\cup_{j<i} C_{\pi_{j}}$
9. end
10. $C_{\pi_{k}} \leftarrow V-\cup_{i=1}^{k-1} C_{\pi_{i}}$
11. return $F=\cup_{i=1}^{k} \delta\left(C_{i}\right)$

Figure 10.3: LP Rounding Algorithm

Theorem 10.5 The randomized-LP-rounding algorithm is a $\frac{3}{2}$-approximation algorithm.

To prove this theorem, we need to introduce some useful lemmas first.

Lemma 10.6 $\forall u, v \in V$ and any index $l,\left|x_{u}^{l}-x_{v}^{l}\right| \leq \frac{1}{2}\left\|x_{u}-x_{v}\right\|_{1}$.

Proof: Without loss of generality, assume that $x_{u}^{l} \geq x_{v}^{l}$. Then

$$
\begin{aligned}
\left|x_{u}^{l}-x_{v}^{l}\right| & =x_{u}^{l}-x_{v}^{l}=\left(1-\sum_{j \neq l} x_{u}^{j}\right)-\left(1-\sum_{j \neq l} x_{v}^{j}\right) \\
& =\sum_{j \neq l}\left(x_{u}^{j}-x_{v}^{j}\right) \\
& \leq \sum_{j \neq l}\left|x_{u}^{j}-x_{v}^{j}\right|
\end{aligned}
$$

Thus we have

$$
2\left|x_{u}^{l}-x_{v}^{l}\right| \leq\left|x_{u}^{l}-x_{v}^{l}\right|+\sum_{j \neq l}\left|x_{u}^{j}-x_{v}^{j}\right|=\sum_{j=1}^{k}\left|x_{u}^{j}-x_{v}^{j}\right|=\left\|x_{u}-x_{v}\right\|_{1},
$$

which implies $\left|x_{u}^{l}-x_{v}^{l}\right| \leq \frac{1}{2}| | x_{u}-x_{v} \|_{1}$.

Lemma $10.7 u \in B\left(s_{i}, r\right)$ if and only if $1-x_{u}^{i} \leq r$.

## Proof:

$$
\begin{aligned}
u \in B\left(s_{i}, r\right) & \Leftrightarrow \frac{1}{2}\left|\left|s_{i}-x_{u} \|_{1} \leq r \Leftrightarrow \frac{1}{2} \sum_{j=1}^{k}\right| x_{u}^{j}-x_{v}^{j}\right| \leq r \\
& \Leftrightarrow \frac{1}{2} \sum_{j \neq i} x_{u}^{j}+\frac{1}{2}\left(1-x_{u}^{i}\right) \leq r \\
& \Leftrightarrow \frac{1}{2}\left(1-x_{u}^{i}\right)+\frac{1}{2}\left(1-x_{u}^{i}\right) \leq r \\
& \Leftrightarrow 1-x_{u}^{i} \leq r .
\end{aligned}
$$

Lemma 10.8 For each edge $e=(u, v), \operatorname{Pr}[e$ is in cut $] \leq \frac{3}{4}\left\|x_{u}-x_{v}\right\|_{1}$.
Proof: We say that an index $i$ settles edge $(u, v)$ if $i$ is the first index in the random permutation such that at least one of $u, v \in B\left(s_{i}, r\right)$. We say that an index $i$ cuts edge $(u, v)$ if exactly one of $u, v \in B\left(s_{i}, r\right)$. Let $S_{i}$ be the event that $i$ settles $(u, v)$ and $X_{i}$ be the event that $i$ cuts $(u, v)$. Thus, $\operatorname{Pr}[e$ is in cut $]=\sum_{i=1}^{k} \operatorname{Pr}\left[S_{i} \wedge X_{i}\right]$. Note that $S_{i}$ depends on the random permutation, while $X_{i}$ is independent of the randomized permutation.
By lemma 10.7, we have

$$
\operatorname{Pr}\left[X_{i}\right]=\operatorname{Pr}\left[\min \left(1-x_{u}^{i}, 1-x_{v}^{i}\right) \leq r<\max \left(1-x_{u}^{i}, 1-x_{v}^{i}\right)\right]=\left|x_{u}^{i}-x_{v}^{i}\right| .
$$

Let $l=\operatorname{argmin}_{i}\left(\min \left(1-x_{u}^{i}, 1-x_{v}^{i}\right)\right)$, that is,$s_{l}$ is the closest terminal to one of $u, v$. We can claim that any index $i \neq l$ cannot settle the edge $e=(u, v)$ if $l$ comes before $i$ in permutation $\pi$, since if at least one of $u, v \in B\left(s_{i}, r\right)$, then at least one of $u, v \in B\left(s_{l}, r\right)$. Note that the probability that $l$ comes before $i$ in the randomized permutation $\pi$ is $\frac{1}{2}$. Hence for $i \neq l$, we have

$$
\begin{aligned}
\operatorname{Pr}\left[S_{i} \wedge X_{i}\right] & =\operatorname{Pr}\left[S_{i} \wedge X_{i} \mid l>_{\pi} i\right] \operatorname{Pr}\left[l>_{\pi} i\right]+\operatorname{Pr}\left[S_{i} \wedge X_{i} \mid l<_{\pi} i\right] \operatorname{Pr}\left[l<_{\pi} i\right] \\
& =\frac{1}{2} \operatorname{Pr}\left[S_{i} \wedge X_{i} \mid l>_{\pi} i\right]+0 \\
& \leq \frac{1}{2} \operatorname{Pr}\left[X_{i} \mid l>_{\pi} i\right]
\end{aligned}
$$

Since the event $X_{i}$ is independent of the randomized permutation, $\operatorname{Pr}\left[X_{i} \mid l>_{\pi} i\right]=\operatorname{Pr}\left[X_{i}\right]$ and therefore for $i \neq l$,

$$
\operatorname{Pr}\left[S_{i} \wedge X_{i}\right] \leq \frac{1}{2} \operatorname{Pr}\left[X_{i}\right]=\frac{1}{2}\left|x_{u}^{i}-x_{v}^{i}\right| .
$$

We also have that $\operatorname{Pr}\left[S_{l} \wedge X_{l}\right] \leq \operatorname{Pr}\left[X_{l}\right] \leq\left|x_{u}^{l}-x_{v}^{l}\right|$. Therefore, we have

$$
\begin{aligned}
\operatorname{Pr}[e \text { is in cut }] & =\sum_{i=1}^{k} \operatorname{Pr}\left[S_{i} \wedge X_{i}\right] \\
& \leq\left|x_{u}^{l}-x_{v}^{l}\right|+\frac{1}{2} \sum_{i \neq l}\left|x_{u}^{i}-x_{v}^{i}\right| \\
& =\frac{1}{2}\left|x_{u}^{l}-x_{v}^{l}\right|+\frac{1}{2}\left\|x_{u}-x_{v}\right\|_{1} \\
& \leq \frac{1}{4}\left\|x_{u}-x_{v}\right\|_{1}+\frac{1}{2}\left\|x_{u}-x_{v}\right\|_{1} \quad \text { By lemma 10.6 } \\
& =\frac{3}{4}\left\|x_{u}-x_{v}\right\|_{1}
\end{aligned}
$$

Now using the above three lemma, we can prove the theorem 10.5.
Proof: Let $Z_{u v}$ be a boolean variable which is 1 if $u$ and $v$ are in different parts of the partition. Then the total cost of the cut returned by this algorithm is $W=\sum_{e=(u, v) \in E} c_{e} Z_{u v}$, which have the expectation

$$
\begin{aligned}
E[W] & =E\left[\sum_{e=(u, v) \in E} c_{e} Z_{u v}\right] \\
& =\sum_{e=(u, v) \in E} c_{e} E\left[Z_{u v}\right] \\
& =\sum_{e=(u, v) \in E} c_{e} \operatorname{Pr}[e \text { is in cut }] \\
& \leq \sum_{e=(u, v) \in E} c_{e} \frac{3}{4}\left\|x_{u}-x_{v}\right\|_{1} \\
& =\frac{3}{2} * \frac{1}{2} \sum_{e=(u, v) \in E} c_{e}\left\|x_{u}-x_{v}\right\|_{1} \\
& \leq \frac{3}{2} O P T
\end{aligned}
$$

### 10.3 Multicut in General graphs

Definition 10.9 Multi-cut Problem:
Input: a weighted graph $G(V, E)$, with a cost measure on edges $c_{e}: E \rightarrow \mathbb{R}^{+}$; a set of terminals pairs $\left(s_{i}, t_{i}\right), 1 \leq$ $i \leq k$.
Goal: find the minimum cost set of edges whose removal separate each $\left(S_{i}, T_{i}\right), 1 \leq i \leq k$.

The problem is NP-complete even when $G$ is a star. Vertex conver in general graph can be reduced to multi-cut on stars. We can give a 2 -approximation algorithm by primal and dual LP when $G$ is a tree. Today, we present an $O(\log k)$ approximation for multicut in general graphs.

For each vertex pair $\left(s_{i}, t_{i}\right)$, let $P_{i}$ denote the set of all paths from $s_{i}$ to $t_{i}$. Let $P=\bigcup_{i=1}^{k} P_{i}$. Consider the LP-formulation of the minimum multicut problem:

$$
\begin{array}{rc}
\text { minimize } & \sum_{e \in E} c_{e} \cdot x_{e} \\
\text { subject to } & \sum_{e \in p_{i}} x_{e} \geq 1,
\end{array} \quad p_{i} \in P_{i}, 1 \leq i \leq k
$$

The above LP-formulation has an exponential number of constraints. However, we can still solve this LP using the Ellipsoid method. Given a (possible) solution vector $\vec{x}$ (assignments to $x_{e}, e \in E$ ), we can check if it is feasible in polynomial time (this implies that the separation oracle for this LP is in P). To do so we interpret variable $x_{e}$ as a distance label on edge $e$, for each $e \in E$; then we compute the lengths of shortest paths between each source-sink pair $\left(s_{i}, t_{i}\right)$ w.r.t the current distance labels. If all the lengths are $\geq 1$, then all the paths
between each pair $\left(s_{i}, t_{i}\right)$ must have lengths $\geq 1$, and therefore, we can conclude that all constraints are satisfied and the solution is feasible. If the shortest path is $<1$ then we obtain a violated constraint.

The following example shows that this LP has a integrality gap of at least 4/3.

## S2,T1

S1,T3


Figure 10.4: An example indicating the gap between the primal and dual
The cost of optimum integer solution is 2 as we have to remove two edges whereas the optimum LP could pick each edge to the extend of $1 / 2$ for a total cost of $\frac{3}{2}$.

Now, we introduce the beautiful $O(\log k)$-factor approximation algorithm due to Garg, Vazirani, and Yannakakis [GVY]. Before giving the algorithm, we restate the problem as a pipe system. This will help to some intuition behind the algorithm.

Consider a feasible solution $\vec{x}$ to the LP. Suppose that we have a pipe running between $i, j$ if there is an edge $e=(i, j)$ in $E$. Let the length of this pipe be $x_{e}$ and the cross-sectional area of this pipe be $c_{e}$. Therefore, $c_{e} \cdot x_{e}$ will be the volume of this pipe and $\sum_{e \in E} c_{e} \cdot x_{e}$ will be the total volume of the pipes in our system. With this definition, the multicut problem is in fact the question of designing a pipe system such that the distance between every source-sink pair is at least 1 and the total volume of pipes in the system is minimized. Therefore, the fractional optimal solution, i.e. the solution to the LP, is the volume of the pipe system and we denote it by $V^{*}$.

Definition 10.10 For a feasible solution $\vec{x}$, denote $d_{x}(u, v)$ to be the length of the shortest path between $u$ and $v$ in $G$ w.r.t the distance labels of $\vec{x}$.

Definition 10.11 For a set of vertices $S \subseteq V$, denote the set of edges in the cut $(S, V-S)$ as $\delta(S)$.

Definition 10.12 For a vertex $v \in V$ and a (real) radius $r$, define the set of vertices in $G$ with distance $\leq r$ (with respect to distance label given by $\vec{x}$ ) to $v$ as $B_{x}(v, r)$, i.e. $B_{x}(v, r)=\left\{u \mid d_{x}(u, v) \leq r\right\}$.

The algorithm will find disjoint sets of vertices $S_{1}, \ldots, S_{\ell \leq k}$, called regions by growing balls around terminals such that:

- no region contains any source-sink pair, and for each $1 \leq i \leq k$, either $s_{i}$ or $t_{i}$ is in one of the $S_{j}$ 's.
- For each region, the weight of $\delta\left(S_{j}\right)$ is "small".

Lemma 10.13 The algorithm terminates.

## Region Growing Algorithm for Multi-cut Problem (GVY)

Input: A graph $G(V, E)$ with a cost measure on edges $C_{e}: E \rightarrow \mathbb{R}^{+}$, and a set of terminal pairs $\left\{\left(S_{1}, T_{1}\right),\left(S_{2}, T_{2}\right), \ldots,\left(S_{k}, T_{k}\right)\right\}$.
Output: A collection of edges $C$ which separate all the pairs.
$C \leftarrow \emptyset ; V \leftarrow V$
2. Find the optimal fractional solution for (??)
3. While there is an $\left(S_{i}, T_{i}\right)$ connected in $V$, do
4. $\quad S \leftarrow B\left(S_{i}, r\right) \cap V$ for some $r<\frac{1}{2}$
5. $\quad C \leftarrow C \cup \delta(S)(\delta(S)$ is the set of edges cutting $S$ from the rest)
6. $V \leftarrow V-S$
7. end
8. return $C$

## Figure 10.5: GVY Algorithm

Proof: Since the ball grown around a terminal $s_{i}$ at each iteration has radius at most $\frac{1}{2}$ it cannot contain $t_{i}$. Thus, $\delta(S)$ will separate (at least) one source-sink pair. The algorithm has at most $k$ iterations.

Lemma 10.14 The algorithm returns a multicut.

Proof: The only problem is when the algorithm separates some pair $\left(s_{i}, t_{i}\right)$ and there is a pair $\left(s_{j}, t_{j}\right)$, such that both $s_{j} \in B_{X}\left(s_{i}, r\right)$ and $t_{j} \in B_{X}\left(s_{i}, r\right)$. In this case, since we are removing all the vertices of the ball around $s_{i}$, then $\left(s_{j}, t_{j}\right)$ will not be separated by the algorithm. But this scenario is impossible to happen. Otherwise, from $d_{x}\left(s_{j}, t_{j}\right) \leq d_{x}\left(s_{i}, s_{j}\right)+d_{x}\left(s_{i}, t_{j}\right) \leq 2 \cdot r<1$, one of the LP constraints for $s_{j}, t_{j}$ is violated.

Definition 10.15 Let $V^{*}$ be the optimal fractional solution to the LP. Given a vertex $v \in V$ and a radius $r, a$ ball with radius $r$ is defined. Define the volume of this ball (region) as

$$
V_{x}(v, r)=\sum_{e=(u, v) \in B_{x}(v, r)} c_{e} \cdot x_{e}+\sum_{\substack{e=(u, v) \in \delta\left(B_{x}(v, r)\right) \\ v \in B_{x}(v, r)}} c_{e}\left(r-d_{x}(u, v)\right)+\frac{V^{*}}{k}
$$

and the cut volume of this region as

$$
C_{x}(v, r)=\sum_{e \in \delta\left(B_{x}(v, r)\right)} c_{e}
$$

Note that $V_{x}(v, r)$ is an increasing function of $r$. It is a piece-wise linear function with possible discontinuities at values of $r$ where new vertices are added to the region. Therefore, $V_{X}(v, r)$ is differentiable everywhere except those possible discontinuous points and

$$
\begin{equation*}
\frac{\mathbf{d} V_{x}(v, r)}{\mathbf{d} r}=C_{x}(v, r) \tag{10.7}
\end{equation*}
$$

Lemma 10.16 There is some $r<\frac{1}{2}$, such that $\frac{C_{x}\left(s_{i}, r\right)}{V_{X}\left(s_{i}, r\right)} \leq 2 \cdot \ln (k+1)$ and we can find such an $r$ in polynomial time.

Proof: By contradiction, assume throughout the region growing process, starting with $r=0$ ending at $r=\frac{1}{2}$ :

$$
\frac{C_{x}\left(s_{i}, r\right)}{V_{x}\left(s_{i}, r\right)}>2 \cdot \ln (k+1) .
$$

This implies that

$$
\frac{\mathbf{d} V_{x}(v, r)}{\mathbf{d} r} \cdot \frac{1}{V_{x}\left(s_{i}, r\right)}>2 \cdot \ln (k+1)
$$

Let $r_{1}=0 \leq r_{2} \leq \cdots \leq r_{q}=\frac{1}{2}$ be the radii at which new vertices are added to the region $\left(s_{i}, r_{q}\right)$. For all $r$ in $\left(r_{j}, r_{j+1}\right)$ :

$$
\begin{array}{rlr}
\int_{r j}^{r_{j+1}} \frac{\mathbf{d} V_{x}(v, r)}{\mathbf{d} r} \cdot \frac{1}{V_{x}\left(s_{i}, r\right)} & >\int_{r j}^{r_{j+1}} 2 \cdot \ln (k+1) \mathbf{d} r \\
& \Downarrow \\
\ln \left(V_{x}\left(s_{i}, r_{j+1}\right)\right)-\ln \left(V_{x}\left(s_{i}, r_{j}\right)\right) & >\left(r_{j+1}-r_{j}\right) \cdot 2 \cdot \ln (k+1) .
\end{array}
$$

We are going to sum up over all intervals $\left(r_{j}, r_{j+1}\right)$ for $1 \leq j<q$. This will give us a telescopic sum and the terms will be canceled out except the first and the last term. Doing this, even though the function is discontinuous at the end-points of the intervals, is valid because the function $V_{x}\left(s_{i}, r\right)$ is an increasing function. Thus:

$$
\begin{aligned}
\ln \left(V_{X}\left(s_{i}, r_{q}\right)\right)-\ln \left(V_{x}\left(s_{i}, r_{1}\right)\right) & >2 \cdot \ln (k+1) \cdot\left(r_{q}-r_{1}\right) \\
& \Downarrow \\
\ln \left(V_{x}\left(s_{i}, \frac{1}{2}\right)\right) & >2 \cdot \ln (k+1) \cdot r_{q}+\ln \left(\frac{V^{*}}{k}\right) \\
& \Downarrow \\
\ln \left(V_{X}\left(s_{i}, \frac{1}{2}\right)\right) & =\ln (k+1)+\ln \left(\frac{V^{*}}{k}\right) \\
& \Downarrow \\
\ln \left(V_{x}\left(s_{i}, \frac{1}{2}\right)\right) & >\ln \left(V^{*}+\frac{V^{*}}{k}\right) \\
& \Downarrow \\
V_{x}\left(s_{i}, \frac{1}{2}\right) & >V^{*}+\frac{V^{*}}{k} .
\end{aligned}
$$

But this cannot happen, since $V_{x}\left(s_{i}, \frac{1}{2}\right)$ is part of the total volume and cannot be larger than it. This implies that there exists such an $r<\frac{1}{2}$. To find $r$, consider the vertices of $G$ according to non-decreasing order of distance from $s_{i}: s_{i}=v_{1}, v_{2}, \ldots, v_{p}$ with distances $r_{1}=0 \leq r_{2} \leq \ldots, r_{p} \leq r_{p+1}$ where $r_{p+1} \geq \frac{1}{2}$ and $r_{p}<\frac{1}{2}$. At any interval $\left(r_{j}, r_{j+1}\right)$, the volume $V_{x}\left(s_{i}, r\right)$ increases while the value of cut $C_{x}\left(s_{i}, r\right)$ is fixed. Therefore, the volume is maximized (i.e. $\frac{C_{x}\left(s_{i}, r\right)}{V_{x}\left(s_{i}, r\right)}$ is minimized) at the end of the interval. So it is enough to check the ratio $\frac{C_{x}\left(s_{i}, r\right)}{V_{x}\left(s_{i}, r\right)}$ at the end of the intervals.

Theorem 10.17 The GVY algorithm is a $(4 \ln (k+1))$-factor approximation algorithm for IMC.
Proof: We charge the cost of the edges removed from the graph at each iteration against the volume of the region removed. By lemma 10.16, at each iteration:

$$
\begin{aligned}
C_{x}\left(s_{i}, r\right) & \leq 2 \ln (k+1) \cdot V_{x}\left(s_{i}, r\right) \\
& \Downarrow \quad(\text { Summing up for } 1 \leq i \leq k) \\
\sum_{e \in C} c_{e} & \leq 2 \ln (k+1) \sum_{i=1}^{k} V_{x}\left(s_{i}, r\right) \\
& \leq 2 \ln (k+1) \cdot\left(V^{*}+\frac{V^{*}}{k} \cdot k\right) \\
& =4 \ln (k+1) \cdot V^{*} \\
& \leq 4 \ln (k+1) \cdot O P T
\end{aligned}
$$

## References

GVY N. Garg, V.V. Vazirani, and M. Yannakakis, Approximate max-flow min-(multi)cut theorems and their applications, SIAM Journal on Computing, 1996, 25:235-251.

