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## To cite this version:

Laurent Alfandari, Jérôme Monnot. A note on the Clustered Set Covering Problem. Discrete Applied Mathematics, 2014, 164, Part 1, pp.13-19. 10.1016/j.dam.2011.11.030 . hal-01508784

HAL Id: hal-01508784
https://hal.science/hal-01508784
Submitted on 14 Apr 2017

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# A note on the Clustered Set Covering Problem* 

Laurent Alfandari ${ }^{\dagger}$ Jérôme Monnot ${ }^{\ddagger}$


#### Abstract

We define an NP-hard clustered variant of the Set Covering Problem where subsets are partitioned into $K$ clusters and a fixed cost is paid for selecting at least one subset in a given cluster. We show that the problem is approximable within ratio $(1+\epsilon)(e / e-$ 1) $H(q)$, where $q$ is the maximum number of elements covered by a cluster and $H(q)=$ $\sum_{i=1}^{q} \frac{1}{i}$.


Key-words: Integer Programming, Set Covering, Maximal Coverage, Approximation.

## 1 Problem statement

In the classical Set Covering Problem (SCP), we are given a set of elements $C=\{1, \ldots, n\}$, a collection $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\} \subseteq 2^{C}$ of subsets of $C$ covering $C$ and a non-negative weight $c\left(S_{j}\right) \geq 0$ for each set $S_{j} \in \mathcal{S}$. The goal is to find a set cover $\mathcal{S}^{\prime}=\left\{S_{j_{1}}, \ldots, S_{j_{t}}\right\} \subseteq$ $\mathcal{S}$, verifying $\cup_{l=1}^{t} S_{j_{l}}=C$, and minimizing $c\left(\mathcal{S}^{\prime}\right)=\sum_{l=1}^{t} c\left(S_{j_{l}}\right)$. This problem has been widely studied by the computer science community and the main results given on it are the following: SCP is NP-hard, even in the unweighted case, i.e., $c\left(S_{j}\right)=1 \forall j=1, \ldots, m$ [8]. SCP is $H(\Delta)$-approximable where $H(\Delta)=\sum_{i=1}^{\Delta} \frac{1}{i}$ and $\Delta$ is the maximum size of a set of $\mathcal{S}$, i.e., $\Delta=\max _{j \leq m}\left|S_{j}\right|[4]$; this gives a $(1+\ln n)$-approximation for SCP since $\Delta \leq n$ and $H(n) \leq 1+\ln n$. On the other hand, SCP is not $(1-\varepsilon) \ln n$-approximable for every $\varepsilon>0$ [7] closing the gap between positive and negative results on this problem. Finally, the restriction of SCP where $\Delta$ and $\delta$ are upper bounded by some constants is APX-complete [12]; here $\delta$ is the maximum number of sets of $\mathcal{S}$ containing a given element of $C$, i.e., $\delta=\max \left\{p: \exists S_{j_{1}}, \ldots, S_{j_{p}}\right.$ such that $\left.\cap_{l=1}^{p} S_{j_{l}} \neq \emptyset\right\}$.

We define the following variant of SCP, called Clustered Set Covering Problem (ClusteredSCP). Let $C=\{1, \ldots, n\}$ be a set of elements and $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}$ be a collection of subsets of $C$. A positive cost $c_{j}=c\left(S_{j}\right)$ is associated with every subset $S_{j} \in \mathcal{S}$. Moreover, we assume that the index set $J=\{1, \ldots, m\}$ is partitioned into $K$ disjoint subsets $\mathcal{J}=\left\{J_{k}: k=1, \ldots, K\right\}$, i.e., $\cup_{k=1}^{K} J_{k}=J$ and $J_{k} \cap J_{k^{\prime}}=\emptyset$ for $k \neq k^{\prime}$. For $k=1, \ldots, K$, cluster $\mathcal{F}_{k} \subset \mathcal{S}$ is defined by $\mathcal{F}_{k}=\left\{S_{j} \in \mathcal{S}: j \in J_{k}\right\}$, and a fixed-cost $f_{k} \geq 0$ is paid as soon as at least one subset is selected within cluster $\mathcal{F}_{k}$ for $k=1, \ldots, K$. The Clustered Set Covering Problem is to cover all elements of $C$ by a collection of subsets $\mathcal{S}^{\prime} \subset \mathcal{S}$ minimizing the sum of the costs of the selected subsets and the fixed costs. In other words, we want to find a set cover $\mathcal{S}^{\prime}$ minimizing $c\left(\mathcal{S}^{\prime}\right)$ plus the cost of the clusters used in $\mathcal{S}^{\prime}$, i.e.,

[^0]$\bar{c}\left(\mathcal{S}^{\prime}\right)=c\left(\mathcal{S}^{\prime}\right)+\sum_{k: \mathcal{S}^{\prime} \cap \mathcal{F}_{k} \neq \emptyset} f_{k}$; to simplify, such a value $\bar{c}\left(\mathcal{S}^{\prime}\right)$ will be called the clustered set value of $\mathcal{S}^{\prime}$. The problem can be formulated as the following Integer Linear Program:
\[

$$
\begin{array}{cl}
\text { Minimize } \sum_{k=1}^{K} f_{k} y_{k}+\sum_{j=1}^{m} c_{j} x_{j} & \\
\sum_{j=1}^{m} a_{i j} x_{j} \geq 1 & \text { for } i=1, \ldots, n \\
y_{k} \geq x_{j} & \text { for } k=1, \ldots, K, j \in J_{k} \\
x_{j}, y_{k} \in\{0,1\} & \tag{4}
\end{array}
$$
\]

where binary data $a_{i j}=1$ iff $i \in S_{j}$. Various minimum-cost multi-commodity flow problems in transportation planning can be formulated as Clustered-SCP. This is the case for the Crew Pairing problem in air transportation when crews are partitioned into clusters $k=1, \ldots, K$ according to their assigned airport basis for example ([6, 2]), or for fleet scheduling problems when vehicles or planes are of different types $k=1, \ldots, K([2])$, and a fixed cost is paid for using a given resource type. Also consider the labeled weighted Vertex Cover problem defined as follows: given a simple graph $G=(V, E)$ where each vertex $v \in V$ has a weight $w(v) \geq 0$ and a label $\mathcal{L}(v) \in\left\{c_{1}, \ldots, c_{K}\right\}$ (ie., a color) and each label $c_{i}$ has a cost $f_{i} \geq 0$ ), we want to find a vertex cover $V^{\prime}$ minimizing its weight $w\left(V^{\prime}\right)=\sum_{v \in V^{\prime}} w(v)$ plus the cost of the labels used by $V^{\prime}$ ie $\sum_{c_{i} \in \mathcal{L}\left(V^{\prime}\right)} f_{i}$ where $\mathcal{L}\left(V^{\prime}\right)=\left\{\mathcal{L}(v): v \in V^{\prime}\right\}$. Recall that a vertex cover of a graph $G=(V, E)$ is a subset of vertices $V^{\prime} \subseteq V$ such that $\forall e=(u, v) \in E, V^{\prime} \cap\{u, v\} \neq \emptyset$. Labeled optimization has been investigated for many graph problems [3, 11, 9. Clearly, the labeled weighted Vertex Cover problem is a particular case of the Clustered Set Covering Problem.
As SCP is a particular case of the Clustered SCP where $f_{k}=0$ for all $k=1, \ldots, K$ (or Clustered SCP is equivalent to solve SCP when $J$ are the trivial partitions, i.e., either $K=m$ and $J_{i}=\{i\}$ or $K=1$ and $J_{1}=\{1, \ldots, m\}$ ), then the Clustered SCP is also NP-hard. The approximation approach proposed in this paper extends in some way the master-slave approach of [1] to more general fixed-charge covering problems.

## 2 Some complexity results

It is well known that SCP can be solved in polynomial time when $\Delta=\max _{i \leq m}\left|S_{i}\right| \leq 2$ (see for instance comment of problem [SP5] page 222 in [8]). For Clustered SCP, it is not the case. It also depends on the structure of the clusters. For instance, Clustered SCP is NP-hard even if $\Delta=1$.

Lemma 1. Clustered $S C P$ is $\boldsymbol{N P}$-hard even if $\Delta=1$.
Proof. The reduction is done from SCP. From an instance $I=(C, \mathcal{S}, c)$ of SCP where $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}$ and $C=\{1, \ldots, n\}$, we build an instance $I_{0}=\left(C_{0}, \mathcal{S}_{0}, c_{0}, K, \mathcal{J}, f\right)$ of Clustered-SCP by setting $C_{0}=C, K=m$, and replacing $S_{k}=\left\{i_{1}, i_{2}, \ldots, i_{\left|S_{k}\right|}\right\} \in \mathcal{S}$, for $k=1, \ldots, m$, by $\left|S_{k}\right|$ sets $S_{\left(k, i_{j}\right)}=\left\{i_{j}\right\}$ for $j=1, \ldots,\left|S_{k}\right|$ in the Clustered-SCP instance. Moreover, we set $J_{k}=\left\{\left(k, i_{j}\right): i_{j} \in S_{k}\right\}$; Hence, the cluster set $\mathcal{F}_{k}$ is defined by $\mathcal{F}_{k}=\left\{S_{\left(k, i_{j}\right)}: i_{j} \in S_{k}\right\}$. Finally, we set $c_{0}=0$ and $f_{k}=c\left(S_{k}\right)$. Thus, the clusters play the role of the sets of the SCP instance. In $I_{0}$, each set contains only one element and any set
cover $\mathcal{S}_{0}^{\prime}$ of $I_{0}$ with clustered set value $\bar{c}_{0}\left(\mathcal{S}_{0}^{\prime}\right)$ can be converted into a set cover $\mathcal{S}^{\prime}$ of $I$ with same value $\bar{c}_{0}\left(\mathcal{S}_{0}^{\prime}\right)$, which completes the proof.

When the size of each cluster is upper bounded by a constant, we first prove that Clustered-SCP is equivalent to SCP.

Theorem 2. Assume that the size of each cluster is upper bounded by a constant, i.e., $\forall k \leq K,\left|J_{k}\right| \leq a$. Then, Clustered-SCP is equivalent to approximate SCP.

Proof. Let $I=(C, \mathcal{S}, c)$ be an instance of SCP where $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}$. We build an instance $I_{0}=\left(C_{0}, \mathcal{S}_{0}, c_{0}, K, \mathcal{J}, f\right)$ of Clustered-SCP by setting $C_{0}=C, \mathcal{S}_{0}=\mathcal{S}, c_{0}=c$, $K=m, \mathcal{J}=\left\{J_{1}, \ldots, J_{m}\right\}$ where $J_{k}=\{k\}$ (hence, the corresponding cluster set is given by $\mathcal{F}_{k}=\left\{S_{k}\right\}$ ) and fixed costs $f_{k}=0$ for $k=1, \ldots, K$. Clearly, $I_{0}$ is computed from $I$ in polynomial time and each cluster is upper bounded by a constant $(a=1)$. It is easy to see that $\mathcal{S}^{\prime}$ is a set cover of $I$ with value $c\left(\mathcal{S}^{\prime}\right)$ iff $\mathcal{S}^{\prime}$ is a set cover of $I_{0}$ with clustered set value $\bar{c}_{0}\left(\mathcal{S}^{\prime}\right)=c\left(\mathcal{S}^{\prime}\right)$.

Now, let us prove that we can polynomially reduce Clustered-SCP when each cluster is upper bounded by a constant to SCP. Let $I=(C, \mathcal{S}, c, K, \mathcal{J}, f)$ be an instance of ClusteredSCP where $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}, \mathcal{J}=\left\{J_{1}, \ldots, J_{K}\right\}$ and $\forall k \leq K,\left|J_{k}\right| \leq a$ for some constant $a$. We build an instance $I_{0}=\left(C_{0}, \mathcal{S}_{0}, c_{0}\right)$ of SCP as follows: $C_{0}=C$ and for each $J_{k} \in \mathcal{J}$, we build $2^{\left|J_{k}\right|}-1$ sets $S_{A}=\cup_{j \in A} S_{j}$ for $A \subseteq J_{k}, A \neq \emptyset$, with weight $c_{0}\left(S_{A}\right)=f_{k}+\sum_{j \in A} c\left(S_{j}\right)$. In other words, we generate all non-emptyset subsets induced by a cluster, for every cluster. Thus, $\mathcal{S}_{0}=\left\{S_{A}: \exists J_{k} \in \mathcal{J}\right.$ and $A \subseteq J_{k}$ with $\left.A \neq \emptyset\right\}$. This instance $I_{0}$ of SCP can be constructed within $2^{a} m=O(m)$ time.

Note that Theorem 2 also holds when $a=\operatorname{poly}(\log m)$ (i.e., $\forall k \leq K,\left|J_{k}\right| \leq \operatorname{poly}(\log m)$ where poly is any polynomial. We recall that $\delta=\max \left\{j: \exists S_{i_{1}}, \ldots, S_{i_{j}}\right.$ such that $\cap_{p=1}^{j} S_{i_{p}} \neq$ $\emptyset\}$ and $\Delta=\max _{i \leq m}\left|S_{i}\right|$.

Corollary 3. Assume that each cluster is upper bounded by a constant. Then, Clustered$S C P$ is $\boldsymbol{A} \boldsymbol{P} \boldsymbol{X}$-complete when $\Delta$ and $\delta$ are upper bounded by constants.

Proof. The APX-completeness of SCP when $\Delta$ and $\delta$ are upper bounded by constants (for instance, when $\Delta=3$ and $\delta=2$ ) is known from [12]. Hence, the result follows from Theorem 2.

Before introducing in section 4 the main result of the paper, i.e. the log-approximability of Clustered-SCP, we first need to approximate in section 3 another NP-hard problem, that we call Minimum Cover-Ratio Problem (MCRP), which appears as a subproblem in the general approximation algorithm for Clustered-SCP.

## 3 Approximation of the Minimum Cover-Ratio Problem

The Minimum Cover-Ratio Problem (MCRP) that appears as a subproblem in the ClusteredSCP approximation algorithm is defined as follows.

Definition 1. Given two subsets $I$ and $J$ of elements, a cost function $c: J \rightarrow \mathbb{N}$, a positive number $f$ and binary data $a_{i j} \in\{0,1\}$ for $(i, j) \in I \times J$, the Minimum Cover-Ratio Problem
(MCRP) formulates as follows:

$$
\begin{gathered}
\text { Minimize } r(x)=\frac{f+\sum_{j \in J} c_{j} x_{j}}{\sum_{i \in I}^{\operatorname{cov}}(x)} \\
x_{j} \in\{0,1\}
\end{gathered}
$$

where $\operatorname{cov}_{i}(x)=\min \left(1 ; \sum_{j \in J} a_{i j} x_{j}\right)$ is equal to 1 if $x$ covers element $i, 0$ otherwise.
To our knowledge, the MCRP has never been studied before. If the fixed cost $f$ is equal to zero, then the problem is trivial since it suffices to select index $j$ with minimum ratio $c_{j} / \sum_{i \in I} a_{i j}$, set $x_{j}=1$ and all other variables to zero for obtaining the optimal solution. The general problem is NP-hard as shown in the following proposition [4.

Proposition 4. MCRP is NP-hard.
Proof. The reduction is from the Set Covering Problem (SCP). Consider an instance of SCP such that the element set $C=\{1, \ldots, n\}$ is to be covered by $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}$. Construct the MCRP instance by setting $I=C, J=\{1, \ldots, m\}, a_{i j}=1$ if and only if $i \in S_{j}$, and $f=n \sum_{j=1}^{m} c_{j}$. Let $\bar{x}$ (resp. $\underline{x}$ ) denote an arbitrary MCRP solution covering exactly all $n$ (resp. at most $n-1$ ) elements of $I=C$. We have

$$
\begin{aligned}
r(\underline{x}) & \geq \frac{n \sum_{j=1}^{m} c_{j}+c \cdot \underline{x}}{n-1} \\
& =\sum_{j=1}^{m} c_{j}+\frac{\sum_{j=1}^{m} c_{j}}{n-1}+\frac{c \cdot \underline{x}}{n-1} \\
& \geq \sum_{j=1}^{m} c_{j}+\frac{\sum_{j=1}^{m} c_{j}}{n} \\
& =\frac{f+\sum_{j=1}^{m} c_{j}}{n} \\
& \geq r(\bar{x})
\end{aligned}
$$

Thus, an MCRP optimal solution necessarily satisfies that $\sum_{i \in I} \operatorname{cov}_{i}(x)=n$, i.e. all elements of $I=C$ are covered, which means that an optimal SCP solution is found.

For approximating MCRP, we use existing approximation results for the Budgeted Maximum Coverage Problem (BMCP) defined in [10.

Definition 2. [10] Given two subsets $I$ and $J$ of elements, a cost function $c: J \rightarrow \mathbb{N}$, a budget $B>0$ and binary data $a_{i j} \in\{0,1\}$ for $(i, j) \in I \times J$, the Budgeted Maximum Coverage Problem (BMCP) is formulated as follows:

$$
\begin{gathered}
\text { Maximize } \sum_{i \in I} \operatorname{cov}_{i}(x) \\
\text { s.t. } \sum_{j \in J} c_{j} x_{j} \leq B \\
x_{j} \in\{0,1\}
\end{gathered}
$$

where, again, $\operatorname{cov}_{i}(x)=\min \left(1 ; \sum_{j \in J} a_{i j} x_{j}\right)$.

In [10], it is proved that there exists a polynomial-time algorithm $\operatorname{APPROX}-\mathrm{BMCP}(B)$ approximating BMCP with input budget bound $B$ within performance ratio $1-1 / e$. We derive from this result the following approximation result for MCRP.

Theorem 5. $M C R P$ is approximable within performance ratio $(1+\epsilon)(e / e-1)$ in time polynomial in both $n$ and $1 / \epsilon$.

Proof. Let $c_{\text {min }}=\min \left\{c_{j}: j \in J\right\}$, and

$$
T=\left\lceil\frac{\ln \left(\sum_{j \in J} c_{j} / c_{\min }\right)}{\ln (1+\epsilon)}\right\rceil
$$

Set $B_{t}=(1+\epsilon)^{t} c_{\text {min }}$ for $t=0,1, \ldots, T$, and remark that $B_{0}=c_{m i n}, B_{t}=(1+\epsilon) B_{t-1}$, and

$$
\begin{aligned}
B_{T} & =c_{\min } \exp \left(\left\lceil\frac{\ln \left(\sum_{j \in J} c_{j} / c_{\min }\right)}{\ln (1+\epsilon)}\right\rceil \ln (1+\epsilon)\right) \\
& \geq c_{\min } \exp \left(\frac{\ln \left(\sum_{j \in J} c_{j} / c_{\min }\right)}{\ln (1+\epsilon)} \ln (1+\epsilon)\right) \\
& =\sum_{j \in J} c_{j}
\end{aligned}
$$

As $c_{\min } \leq B_{t} \leq \sum_{j \in J} c_{j}$ there exists at least one $t \in\{0, \ldots, T\}$ such that $B_{t} \geq \sum_{j \in J} c_{j} x_{j}^{*}$, where $x^{*}=\left(x_{j}^{*}\right)$ is an optimal MCRP solution. Let $\hat{t}$ denote the smallest index $t$ verifying the above condition, i.e.

$$
\hat{t}=\arg \min _{t \in\{0, \ldots, T\}}\left\{t:(1+\epsilon)^{t} c_{\min } \geq \sum_{j \in J} c_{j} x_{j}^{*}\right\}
$$

By definition of $\hat{t}$, we have:

$$
\begin{equation*}
\sum_{j \in J} c_{j} x_{j}^{*} \leq(1+\epsilon)^{\hat{t}} c_{\min } \leq(1+\epsilon) \sum_{j \in J} c_{j} x_{j}^{*} \tag{5}
\end{equation*}
$$

Now, consider the following algorithm.

## Begin / Algorithm APPROX-MCRP / <br> For $t=0,1, \ldots, T$ <br> $B_{t} \leftarrow(1+\epsilon)^{t} c_{\text {min }}$ <br> $x^{t} \leftarrow \operatorname{APPROX}-\operatorname{BMCP}\left(B_{t}\right)$ <br> EndFor <br> Return $\bar{x} \leftarrow \min _{t=0, \ldots, T} \frac{f+\sum_{j \in J} c_{j} x_{j}^{t}}{\sum_{i \in I} \operatorname{cov}_{i}\left(x^{t}\right)}$

## End

We obtain from the fact that $\operatorname{APPROX}-\operatorname{BMCP}\left(B_{t}\right)$ is a $\left(1-\frac{1}{e}\right)$-approximation for $\operatorname{BMCP}([10])$ :

$$
\begin{aligned}
& \sum_{i \in I} \operatorname{cov}_{i}\left(x^{\hat{t}}\right) \geq\left(1-\frac{1}{e}\right) \sum_{i \in I} \operatorname{cov}_{i}\left(x^{*}\right) \\
\Rightarrow & \frac{f+c \cdot x^{\hat{t}}}{\sum_{i \in I} \operatorname{cov}_{i}\left(x^{\hat{t}}\right)} \leq\left(\frac{e}{e-1}\right) \frac{f+(1+\epsilon)^{\hat{t}} c_{\min }}{\sum_{i \in I} \operatorname{cov}_{i}\left(x^{*}\right)} \\
\Rightarrow & r(\bar{x}) \leq r\left(x^{\hat{t}}\right) \leq(1+\epsilon) \frac{e}{e-1} r\left(x^{*}\right) \quad \text { using (15) }
\end{aligned}
$$

which concludes the proof of Theorem 5 .
Based on the above approximation result for MCRP, we can now introduce the main result for Clustered-SCP in next section.

## 4 Approximation of Clustered-SCP

The approximation algorithm for Clustered-SCP is based on an iterative approximate solving of the Minimum Cover-Ratio Problem (MCRP) introduced in section 3. The main principle of the algorithm is to solve at each iteration $K$ subproblems: for each cluster $k$, we find a collection of subsets within $\mathcal{F}_{k}$ minimizing the ratio of the total cost of that collection (including fixed cost) by the number of new elements covered by that collection. Each subproblem is obviously a Minimum Cover-Ratio Problem and can be approximated as shown in section 2. Then the best collection with minimum ratio among all clusters $k$ is added to the solution in a greedy way. The fixed cost of the chosen cluster is set to zero and the process is iterated until all elements of $C$ are covered.

Begin / Algorithm APPROX-CLUSTERED-SCP /
$U \leftarrow \mathrm{C}$ (subset of elements that remain to cover)
$\mathcal{S}^{h} \leftarrow \emptyset$ (current solution)
Repeat
For $k=1, \ldots, K$ do
$\mathcal{S}_{k} \leftarrow$ collection of subsets returned by APPROX-MCRP for the MCRP subproblem:
$\min \left\{r_{k}\left(\mathcal{S}^{\prime}\right)=\frac{f_{k}+c\left(\mathcal{S}^{\prime}\right)}{\left|\left(U_{S_{j} \in \mathcal{S}^{\prime}} \mathcal{S}_{j}\right) \cap U\right|}: \mathcal{S}^{\prime} \subseteq \mathcal{F}_{k}\right\}$

## Endfor

$l \leftarrow \arg \min _{1 \leq k \leq K} r_{k}\left(\mathcal{S}_{k}\right)$
$\mathcal{S}^{h} \leftarrow \mathcal{S}^{h} \cup\left\{\overline{\mathcal{S}}_{l}\right\}$
$f_{l} \leftarrow 0$
$U \leftarrow U \backslash\left(\cup_{S_{j} \in \mathcal{S}_{l}} S_{j}\right)$
Until $U=\emptyset$
Output $\mathcal{S}^{h}$
End

An example of application of the above algorithm when the minimum-ratio subproblem is solved to optimality, is given in figure $\mathbb{1}$.

Before analyzing the approximation ratio of the above algorithm, we introduce the following lemma. For every element $i \in C$, let $\rho_{i}=r_{l}\left(\mathcal{S}_{l}\right)$ where $\mathcal{S}_{l}$ is the collection of subsets selected by the Clustered-SCP algorithm that covers element $i$ for the first time at some iteration $l$ (in other words, element $i$ has not been covered during the $l-1$ first iterations).

Lemma 6. Let $\rho_{i}=r_{l}\left(\mathcal{S}_{l}\right)$ where $\mathcal{S}_{l}$ is the first collection of subsets selected by the Clustered$S C P$ algorithm that covers element $i$, over all iterations. Then $\bar{c}\left(\mathcal{S}^{h}\right)=\sum_{i=1}^{n} \rho_{i}$.

Proof. Let $l_{t}$ (resp. $U_{t}$ ) denote selected index $l$ (resp. set $U$ ) at iteration $t$ of the algorithm, $t=1, \ldots, T$, and $f_{l_{t}}$ the value of the fixed cost of cluster $l$ at iteration $t$ (ie., $f_{l}$ or 0 ). We


## Iteration 1:

Min ratio =
$(10+3+2) / 8=1.87$
( f 1 is then set to 0 )


## Iteration 2:

Min ratio =
$(12+3+4) / 5=3.80$
( f 2 is then set to 0 )

STOP: all elements are covered

Figure 1: Example of application of APPROX-CLUSTERED-SCP algorithm with minimum-ratio MCRP subproblem solved to optimality.
have:

$$
\begin{aligned}
\bar{c}\left(\mathcal{S}^{h}\right) & =\sum_{t=1}^{T} c\left(\mathcal{S}_{l_{t}}\right)+f_{l_{t}} \\
& =\sum_{t=1}^{T} r_{l_{t}}\left(\mathcal{S}_{l_{t}}\right) \times\left|\cup_{S_{j} \in \mathcal{S}_{l_{t}}} S_{j} \cap U_{t}\right| \\
& =\sum_{i=1}^{n}\left\{r_{l_{t}}\left(\mathcal{S}_{l_{t}}\right): t \text { is the first iteration where } i \text { is covered }\right\} \\
& =\sum_{i=1}^{n} \rho_{i}
\end{aligned}
$$

Theorem 7. Algorithm APPROX-CLUSTERED-SCP approximates the Clustered SCP within ratio $(1+\epsilon) \frac{e}{e-1} H(q)$, where $q=\max _{1 \leq k \leq K}\left|\cup_{S_{j} \in \mathcal{F}_{k}} S_{j}\right|$ and $H(q)=\sum_{i=1}^{q} \frac{1}{i}$ is the $q$-th harmonic number (note that $q \leq n$ ).

Proof. Let $I=(C, \mathcal{S}, c, K, \mathcal{J}, f)$ be an instance of Clustered-SCP where $\mathcal{S}=\left\{S_{1}, \ldots, S_{m}\right\}$, $\mathcal{J}=\left\{J_{1}, \ldots, J_{K}\right\}$. Let $\mathcal{S}^{*}$ denote an optimal solution for the Clustered SCP, $K^{*}=\{k$ :
$\left.\mathcal{S}^{*} \cap \mathcal{F}_{k} \neq \emptyset\right\}, \mathcal{S}_{k}^{*}=\mathcal{S}^{*} \cap \mathcal{F}_{k}$, and $J_{k}^{*}=\left\{j: S_{j} \in \mathcal{S}_{k}^{*}\right\}$. Hence, $\mathcal{S}^{*}=\left\{S_{j}: j \in \cup_{k \in K^{*}} J_{k}^{*}\right\}$. Transform every subset $S_{j} \in \mathcal{S}^{*}$ into $S_{j}^{\prime} \subset S_{j}$ such that no element $i$ belongs to two different subsets $S_{j}^{\prime}$ and $S_{j^{\prime}}^{\prime}$ (if so, remove the element from other subsets until it appears only once in a subset). In other words, $\left\{S_{j}^{\prime}: j \in \cup_{k \in K^{*}} J_{k}^{*}\right\}$ is a partition of $C$. Let $n_{k}=\left|\left\{\cup_{j \in J_{k}^{*}}^{\prime} S_{j}^{\prime}\right\}\right|$ and re-order these $n_{k}$ elements as $i_{k, 1}, i_{k, 2}, \ldots, i_{k, n_{k}}$ so that there are picked in that order by algorithm APPROX-CLUSTERED-SCP. Recall that $\rho_{i_{k, s}}$ is the value of $r_{k}\left(\mathcal{S}_{k}\right)$ when element $i_{k, s}$ has been covered for the first time by algorithm APPROX-CLUSTERED-SCP. Since in the worst case, elements $i_{k, 1}, \ldots, i_{k, s-1}$ have been covered during some previous iterations, we have by Theorem 5.

$$
\begin{equation*}
\rho_{i_{k, s}} \leq(1+\epsilon) \frac{e}{e-1} \frac{f_{k}+\sum_{j \in J_{k}^{*}} c_{j}}{n_{k}-s+1} \quad \text { for } k \in K^{*}, s=1, \ldots, n_{k} \tag{6}
\end{equation*}
$$

We deduce from lemma 6 that

$$
\begin{aligned}
\bar{c}\left(\mathcal{S}^{h}\right) & =\sum_{i=1}^{n} \rho_{i} \\
& =\sum_{k \in K^{*}} \sum_{j \in J_{k}^{*}} \sum_{i \in S_{j}^{\prime}} \rho_{i} \\
& =\sum_{k \in K^{*}} \sum_{s=1}^{n_{k}} \rho_{i_{k, s}} \\
& \leq(1+\epsilon) \frac{e}{e-1} \sum_{k \in K^{*}} \sum_{s=1}^{n_{k}} \frac{f_{k}+\sum_{j \in J_{k}^{*}} c_{j}}{n_{k}-s+1} \quad \text { by (16) } \\
& =(1+\epsilon) \frac{e}{e-1} \sum_{k \in K^{*}} H\left(n_{k}\right) \times\left(f_{k}+\sum_{j \in J_{k}^{*}} c_{j}\right) \\
& \leq(1+\epsilon) \frac{e}{e-1} H(q) \sum_{k \in K^{*}}\left(f_{k}+\sum_{S_{j} \in J_{k}^{*}} c_{j}\right) \\
& =(1+\epsilon) \frac{e}{e-1} H(q) \bar{c}\left(\mathcal{S}^{*}\right)
\end{aligned}
$$

which ends the proof.

## 5 Conclusion

We have designed a polynomial-time algorithm achieving a logarithmic approximation ratio of $(1+\epsilon)(e / e-1) H(q) \leq(1+\epsilon)(e / e-1)(1+\ln q)$, with $q \leq n$, for the Clustered Set Covering Problem. As the Set Covering Problem is a particular case of Clustered Set Covering and SCP cannot be approximated within a better ratio than $(1-\epsilon) \ln n$ [7], the achieved ratio is asymptotically tight. We believe this approach could be extended to various fixed-cost optimization problems, not only for covering problems. Finally, an open problem is to design classes of NP-hard optimization problems for which the fixed-cost variant conserves in some way the approximability properties of the original problem.

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[^0]:    *Research supported by the French Agency for Research under the DEFIS program TODO, ANR-09-EMER-010.
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