

Greedy Algorithms: The Fractional Knapsack

Version of November 5, 2014



Outline

- Introduction
- The Knapsack problem.
- A greedy algorithm for the fractional knapsack problem
- Correctness

Introduction to Greedy Algorithm

- A **greedy algorithm** for an optimization problem always makes the choice that **looks best at the moment** and adds it to the current subsolution.

Introduction to Greedy Algorithm

- A **greedy algorithm** for an optimization problem always makes the choice that **looks best at the moment** and adds it to the current subsolution.
- Final output is an optimal solution.

Introduction to Greedy Algorithm

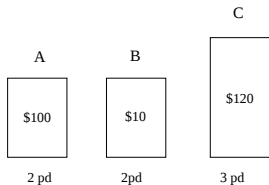
- A **greedy algorithm** for an optimization problem always makes the choice that **looks best at the moment** and adds it to the current subsolution.
- Final output is an optimal solution.
- Greedy algorithms don't always yield optimal solutions

Introduction to Greedy Algorithm

- A **greedy algorithm** for an optimization problem always makes the choice that **looks best at the moment** and adds it to the current subsolution.
- Final output is an optimal solution.
- Greedy algorithms don't always yield optimal solutions but, when they do, they're usually the simplest and most efficient algorithms available.

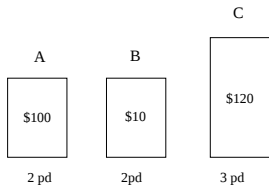
- Introduction
- The Knapsack problem.
- A greedy algorithm for the fractional knapsack problem
- Correctness

The Knapsack Problem...



Capacity of knapsack: $K = 4$

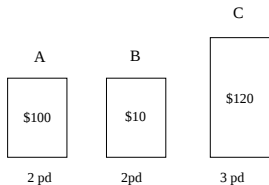
The Knapsack Problem...



Capacity of knapsack: $K = 4$

Fractional Knapsack Problem:

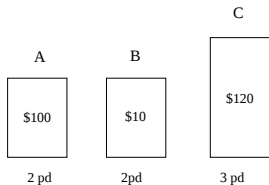
The Knapsack Problem...



Capacity of knapsack: $K = 4$

Fractional Knapsack Problem:
Can take a **fraction** of an item.

The Knapsack Problem...



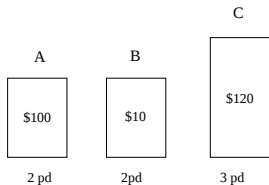
Capacity of knapsack: $K = 4$

Fractional Knapsack Problem:
Can take a **fraction** of an item.

Solution:

2 pd A \$100	2 pd C \$80
--------------------	-------------------

The Knapsack Problem...



Capacity of knapsack: $K = 4$

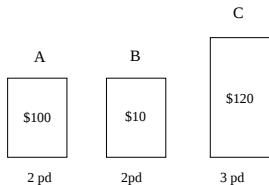
Fractional Knapsack Problem:
Can take a **fraction** of an item.

Solution:

2 pd A \$100	2 pd C \$80
--------------------	-------------------

0-1 Knapsack Problem:
Can only **take or leave** item. You
can't take a fraction.

The Knapsack Problem...



Capacity of knapsack: $K = 4$

Fractional Knapsack Problem:
Can take a **fraction** of an item.

Solution:

2 pd A \$100	2 pd C \$80
--------------------	-------------------

Solution:

3 pd C \$120	
--------------------	--

0-1 Knapsack Problem:
Can only **take or leave** item. You
can't take a fraction.

The Fractional Knapsack Problem: Formal Definition

- Given K and a set of n items:

weight	w_1	w_2	$\dots$	w_n
value	v_1	v_2	$\dots$	v_n

- Find: $0 \leq x_i \leq 1, i = 1, 2, \dots, n$ such that

$$\sum_{i=1}^n x_i w_i \leq K$$

and the following is maximized:

$$\sum_{i=1}^n x_i v_i$$

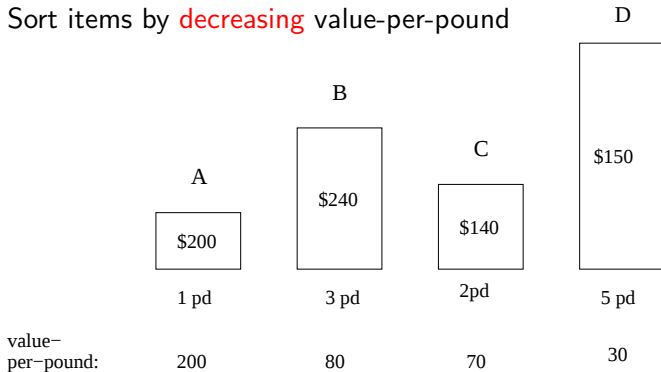
- Introduction
- The Knapsack problem.
- A greedy algorithm for the fractional knapsack problem
- Correctness

Greedy Solution for Fractional Knapsack

Sort items by **decreasing** value-per-pound

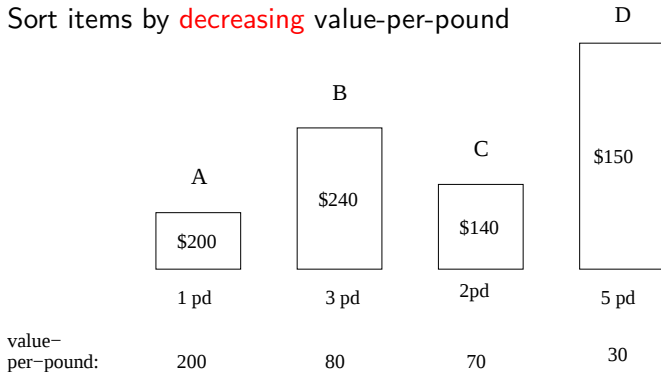
Greedy Solution for Fractional Knapsack

Sort items by **decreasing** value-per-pound



Greedy Solution for Fractional Knapsack

Sort items by **decreasing** value-per-pound



If knapsack holds $K = 5$ pd, solution is:

1	pd	A
3	pd	B
1	pd	C

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$,

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$,

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$, set $x_i = 1$ (we take item i), and reduce $k = k - w_i$, then consider the next unselected item.

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$, set $x_i = 1$ (we take item i), and reduce $k = k - w_i$, then consider the next unselected item.
 - If $k < w_i$,

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$, set $x_i = 1$ (we take item i), and reduce $k = k - w_i$, then consider the next unselected item.
 - If $k < w_i$, set $x_i = k/w_i$ (we take a **fraction** k/w_i of item i),

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$, set $x_i = 1$ (we take item i), and reduce $k = k - w_i$, then consider the next unselected item.
 - If $k < w_i$, set $x_i = k/w_i$ (we take a **fraction** k/w_i of item i), Then the algorithm terminates.

Greedy Solution for Fractional Knapsack

- Calculate the value-per-pound $\rho_i = \frac{v_i}{w_i}$ for $i = 1, 2, \dots, n$.
- Sort the items by decreasing ρ_i .
Let the sorted item sequence be $1, 2, \dots, i, \dots, n$, and the corresponding value-per-pound and weight be ρ_i and w_i respectively.
- Let k be the current weight limit (Initially, $k = K$).
In each iteration, we choose item i from the head of the unselected list.
 - If $k \geq w_i$, set $x_i = 1$ (we take item i), and reduce $k = k - w_i$, then consider the next unselected item.
 - If $k < w_i$, set $x_i = k/w_i$ (we take a **fraction** k/w_i of item i), Then the algorithm terminates.

Running time: $O(n \log n)$.

Greedy Solution for Fractional Knapsack

- Observe that the algorithm may take a fraction of an item.

Greedy Solution for Fractional Knapsack

- Observe that the algorithm may take a fraction of an item. This can **only** be the **last** selected item.

Greedy Solution for Fractional Knapsack

- Observe that the algorithm may take a fraction of an item. This can **only** be the **last** selected item.
- We claim that the total value for this set of items is the **optimal** value.

- Introduction
- The Knapsack problem.
- A greedy algorithm for the fractional knapsack problem
- **Correctness**

Given a set of n items $\{1, 2, \dots, n\}$.

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).
- Knapsack must be full in both G and O :

$$\sum_{i=1}^n x_i w_i = \sum_{i=1}^n y_i w_i = K.$$

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).
- Knapsack must be full in both G and O :

$$\sum_{i=1}^n x_i w_i = \sum_{i=1}^n y_i w_i = K.$$

Consider the first item i where the two selections differ.

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).
- Knapsack must be full in both G and O :

$$\sum_{i=1}^n x_i w_i = \sum_{i=1}^n y_i w_i = K.$$

Consider the first item i where the two selections differ.

- By definition, solution G takes a greater amount of item i than solution O

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).
- Knapsack must be full in both G and O :

$$\sum_{i=1}^n x_i w_i = \sum_{i=1}^n y_i w_i = K.$$

Consider the first item i where the two selections differ.

- By definition, solution G takes a greater amount of item i than solution O (because the greedy solution always takes as much as it can).

Given a set of n items $\{1, 2, \dots, n\}$.

- Assume items sorted by per-pound values: $\rho_1 \geq \rho_2 \geq \dots \geq \rho_n$.

Let the greedy solution be $G = \langle x_1, x_2, \dots, x_k \rangle$

- x_i indicates fraction of item i taken (all $x_i = 1$, except possibly for $i = k$).

Consider any optimal solution $O = \langle y_1, y_2, \dots, y_n \rangle$

- y_i indicates fraction of item i taken in O (for all i , $0 \leq y_i \leq 1$).
- Knapsack must be full in both G and O :

$$\sum_{i=1}^n x_i w_i = \sum_{i=1}^n y_i w_i = K.$$

Consider the first item i where the two selections differ.

- By definition, solution G takes a greater amount of item i than solution O (because the greedy solution always takes as much as it can). Let $x = x_i - y_i$.

Correctness...

Consider the following new solution O' constructed from O :

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

This is always doable because $\sum_{j=i}^n x_j = \sum_{j=i}^n y_j$

- The total value of solution O' is greater than or equal to the total value of solution O (why?)

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

This is always doable because $\sum_{j=i}^n x_j = \sum_{j=i}^n y_j$

- The total value of solution O' is greater than or equal to the total value of solution O (why?)
- Since O is largest possible solution and value of O' cannot be smaller than that of O , O and O' must be equal.

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

This is always doable because $\sum_{j=i}^n x_j = \sum_{j=i}^n y_j$

- The total value of solution O' is greater than or equal to the total value of solution O (why?)
- Since O is largest possible solution and value of O' cannot be smaller than that of O , O and O' must be equal.
- Thus solution O' is also optimal.

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

This is always doable because $\sum_{j=i}^n x_j = \sum_{j=i}^n y_j$

- The total value of solution O' is greater than or equal to the total value of solution O (why?)
- Since O is largest possible solution and value of O' cannot be smaller than that of O , O and O' must be equal.
- Thus solution O' is also optimal.

By repeating this process, we will eventually convert O into G , without changing the total value of the selection.

Consider the following new solution O' constructed from O :

- For $j < i$, keep $y'_j = y_j$.
- Set $y'_i = x_i$.
- In O , remove items of total weight xw_i from items $i + 1$ to n , resetting the y'_j appropriately.

This is always doable because $\sum_{j=i}^n x_j = \sum_{j=i}^n y_j$

- The total value of solution O' is greater than or equal to the total value of solution O (why?)
- Since O is largest possible solution and value of O' cannot be smaller than that of O , O and O' must be equal.
- Thus solution O' is also optimal.

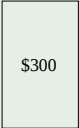
By repeating this process, we will eventually convert O into G , without changing the total value of the selection.

Therefore G is also optimal!

Greedy solution for 0-1 Knapsack Problem?

The 0-1 Knapsack Problem does **not** have a greedy solution!

Example

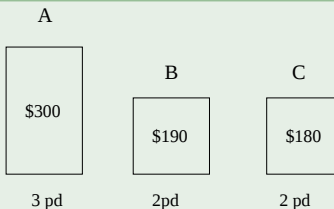
A		B		C	
					
3 pd		2pd		2 pd	
value-					
per-pound:	100	95		90	

$K = 4$. Solution is

Greedy solution for 0-1 Knapsack Problem?

The 0-1 Knapsack Problem does **not** have a greedy solution!

Example



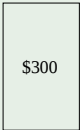
value-per-pound: 100 95 90

$K = 4$. Solution is item B + item C

Greedy solution for 0-1 Knapsack Problem?

The 0-1 Knapsack Problem does **not** have a greedy solution!

Example

	A		B		C
					
	3 pd		2pd		2 pd
value- per-pound:	100		95		90

$K = 4$. Solution is item B + item C

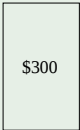
Question

Suppose we tried to prove the greedy algorithm for 0-1 knapsack problem **does** construct an optimal solution.

Greedy solution for 0-1 Knapsack Problem?

The 0-1 Knapsack Problem does **not** have a greedy solution!

Example

A			B			C		
								
3 pd			2pd			2 pd		
value- per-pound: 100			95			90		

$K = 4$. Solution is item B + item C

Question

Suppose we tried to prove the greedy algorithm for 0-1 knapsack problem **does** construct an optimal solution. If we follow exactly the same argument as in the fractional knapsack problem where does the proof fail?