

Pay Today for a Rainy Day: Improved Approximation Algorithms for Demand-Robust Min-Cut and Shortest Path Problems

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Abstract. Demand-robust versions of common optimization problems were recently introduced by Dhamdhere et al. [4] motivated by the worst-case considerations of two-stage stochastic optimization models. We study the demand robust min-cut and shortest path problems, and exploit the nature of the robust objective to give improved approximation factors. Specifically, we give a $(1 + \sqrt{2})$ approximation for robust min-cut and a 7.1 approximation for robust shortest path. Previously, the best approximation factors were $O(\log n)$ for robust min-cut and 16 for robust shortest paths, both due to Dhamdhere et al. [4].

Our main technique can be summarized as follows: We investigate each of the second stage scenarios individually, checking if it can be independently serviced in the second stage within an acceptable cost (namely, a guess of the optimal second stage costs). For the costly scenarios that cannot be serviced in this way (“rainy days”), we show that they can be fully taken care of in a near-optimal first stage solution (i.e., by “paying today”).

We also consider “hitting-set” extensions of the robust min-cut and shortest path problems and show that our techniques can be combined with algorithms for Steiner multicut and group Steiner tree problems to give similar approximation guarantees for the hitting-set versions of robust min-cut and shortest path problems respectively.

1 Introduction

Robust optimization has been widely studied to deal with the data uncertainty in optimization problems. In a classical optimization problem, all parameters such as costs and demands are assumed to be precisely known. A small change in these parameters can change the optimal solution considerably. As a result, classical optimization is ineffective in those real life applications where robustness to uncertainty is desirable.

Traditional approaches toward robustness have focused on uncertainty in data [3, 12, 13]. In a typical data-robust model, uncertainty is modeled as a finite set of scenarios, where a scenario is a plausible set of values for the data in the model. The objective is to find a feasible solution to the problem which is “good” in all or most scenarios, where various notions of “goodness” have been studied. Some of them include

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1. Absolute Robustness (min-max): The objective is to find a solution such that the maximum cost over all scenarios is minimized.
2. Robust Deviation (min-max regret): For a given solution, regret in a particular scenario is the difference between cost of this solution in that scenario and the optimal cost in that scenario. In the robust deviation criteria, the objective is to minimize the maximum regret over all scenarios.

More recent attempts at capturing the concept of robust solutions in optimization problems include the work of Rosenblatt and Lee [19] in the facility design problem, and Mulvey *et al.* [14] in mathematical programming. Even more recently, an approach along similar lines has been advocated by Bertsimas *et al.* [1, 2]. Other related works in the data-robust models include heuristics such as branch and bound and surrogate relaxation for efficiently solving the data-robust instances. A research monograph by Kouvelis and Yu [11] summarizes this line of work. An annotated bibliography available online is a good source of references for work in data-robustness [16].

Most of the prior work addresses the problem of robustness under data uncertainty. In this paper, we consider a model which also allows uncertainty in the problem constraints along with the uncertainty in data. We call this model of robustness as *demand-robust* model since it attempts to be robust with respect to problem demands (constraints). Our model is motivated by the recent work in two-stage stochastic programming problems with recourse [7, 5, 9, 17, 20]. In a two-stage stochastic approach, the goal is to find a solution that minimizes the expected cost over all possible scenarios. While the expected value minimization is reasonable in a repeated decision-making framework, one shortcoming of this approach is that it does not sufficiently guard against the worst case over all the possible scenarios. Our demand-robust model for such problems is a natural way to overcome this shortcoming by postulating a model that minimizes this worst-case cost.

Let us introduce the new model with the demand-robust min-cut problem: Given an undirected graph $G = (V, E)$, a root vertex r and costs c on the edges. The uncertainty in demand and costs is modeled as a finite set of scenarios, one of which materializes in the second stage. The i^{th} scenario is a singleton set containing only the node t_i . We call the nodes specified by the scenarios *terminals*. An edge costs $c(e)$ in the first stage and $\sigma_i \cdot c(e)$ in the recourse (second) stage if the i^{th} scenario is realized. The problem is to find a set $E_0 \subseteq E$ (edges to be bought in the first stage) and for each scenario i , a set $E_i \subseteq E$ (edges to be bought in the recourse stage if scenario i is realized), such that removing $E_0 \cup E_i$ from the graph G disconnects r from the terminal t_i . The objective is to minimize the cost function $\max_i \{c(E_0) + \sigma_i \cdot c(E_i)\}$.

Note that in the above model, each scenario has a different requirement (in scenario i , t_i is required to be separated from r). Such a scenario model allows to handle uncertainty in problem constraints. Another point of difference with the previous data-robust models is that the demand-robust model is two-stage i.e. solution is bought partially in first stage and is then augmented to a feasible solution in the second stage after the uncertainty is realized. However, cost uncertainty in the our demand-robust model is restrictive, as each element becomes costlier by the same factor in a particular scenario in the second stage unlike the data-robust models which handle general cost uncertainties.

1.1 Our Contributions

In this paper we consider the shortest path and min-cut problems in the two-stage demand-robust model. In a recent paper Dhamdhere *et al.* [4] introduced the model of demand robustness and gave approximation algorithms for various problems such as min-cut, multicut, shortest path, Steiner tree and facility location in the framework of two-stage demand-robustness. They use rounding techniques recently developed for stochastic optimization problems [7, 8, 17] for many of their results and obtain similar guarantees for the demand-robust versions of the problem. In this paper we crucially exploit and benefit from the structure of the demand-robust problem: *in the second stage, every scenario can pay up to the maximum second stage cost without worsening the solution cost.* This is not true for the stochastic versions where the objective is to minimize the expected cost over all scenarios. At a very high level, the algorithms for the problems considered in this paper are as follows: Guess the maximum second stage cost C in some optimal solution. Using this guess identify scenarios which do not need any first stage “help” i.e. scenarios for which the best solution costs at most a constant times C in the second stage. Such scenarios can be ignored while building the first stage solution. For the remaining scenarios or a subset of them, we build a low-cost first stage solution and prove the constant bounds by a charging argument.

We give the first constant factor approximation for the demand-robust min-cut problem. The charging argument leading to a constant factor argument crucially uses the laminarity of minimum cuts separating a given root node from other terminals. The previous best approximation factor was $O(\log n)$ due to Dhamdhere *et al.* [4].

Theorem 1.1. *There is a polynomial time algorithm which gives a $(1 + \sqrt{2})$ approximation for the robust min-cut problem.*

For the demand-robust shortest path problem, we give an algorithm with an improved approximation factor of 7.1 as compared to the previous 16-approximation [4].

Theorem 1.2. *There is a polynomial time algorithm which gives a 7.1 approximation for the robust shortest path problem.*

Demand-robust shortest path generalizes the Steiner tree problem and is thus **NP**-hard. The complexity of demand-robust min-cut is still open. However, in section 4 we present **NP**-hard generalizations of both problems, together with approximation algorithms for them. In particular, we consider “hitting set” versions of demand-robust min-cut and shortest path problems where each scenario is a set of terminals instead of a single terminal and the requirement is to satisfy at least one terminal (separate from the root for the min-cut problem and connect to the root for the shortest path problem) in each scenario. We obtain approximation algorithms for these “hitting set” variants by relating them to two classical problems, namely Steiner multicut and group Steiner tree.

2 Robust Min-Cut

In this section, we present a constant factor approximation for this problem. To motivate our approach, let us consider the robust min-cut problem on trees. Suppose we know

the maximum cost that some optimal solution pays in the second stage (say C). Any terminal t_i whose min-cut from r costs more than $\frac{C}{\sigma_i}$ should be cut away from r in the first stage. Thus, if we know C , we can identify exactly which terminals U should be cut in the first stage. The remaining terminals pay at most C to buy a cut in the second stage. If there are k scenarios, then there are only $k + 1$ choices for C that matter, as there are only $k + 1$ possible sets that U could be. Though we may not be able to guess C , we can try all possible values of U and find the best solution. This algorithm solves the problem exactly on trees.

The algorithm for general graphs has a similar flavor. In a general graph if for any terminal the minimum r - t_i cut costs more than $\frac{C}{\sigma_i}$, then we can only infer that the first stage should “help” this terminal i.e. buy some edges from a r - t_i cut. In the case of trees, every minimal r - t_i cut is a single edge, so the first stage cuts t_i from the root. However, this is not true for general graphs. But we prove that a similar algorithm gives a constant factor approximation using a charging argument. As in the algorithm for trees, we reduce the needed non-determinism by guessing a set of terminals rather than C itself.

Algorithm for Robust Min-Cut

$T = \{t_1, t_2, \dots, t_k\}$ are the terminals, $r \leftarrow \text{root}$.
 $\alpha \leftarrow (1 + \sqrt{2})$.

1. For each terminal t_i , compute the cost (with respect to c) of a minimum r - t_i cut, denoted $\text{mcut}(t_i)$.
2. Let C be the maximum second stage cost of some optimal solution.
 Guess $U := \{t_i : \sigma_i \cdot \text{mcut}(t_i) > \alpha \cdot C\}$.
3. First stage solution: $E_0 \leftarrow$ minimum r - U cut.
4. Second stage solution for scenario i : $E_i \leftarrow$ any minimum r - t_i cut in $G \setminus E_0$

If we relabel the scenarios in decreasing order of $\sigma_i \cdot \text{mcut}(t_i)$, then for every choice of C , $U = \emptyset$ or $U = \{t_1, t_2, \dots, t_j\}$ for some $j \in \{1, 2, \dots, k\}$. Thus, we need to try only $k + 1$ values for C . This algorithm runs in $\tilde{O}(k^2 mn)$ time on undirected graphs using the max flow algorithm of Goldberg and Tarjan [6] to find min cuts. The above algorithm $(1 + \sqrt{2})$ -approximates the robust min-cut problem.

Proof of Theorem 1.1. Let OPT be an optimal solution, let E_0^* be the edge set it buys in stage one, and let C_0^* and C be the amount it pays in the first and second stage, respectively. Let α be a constant to be specified later, and let $U := \{t_i : \sigma_i \cdot \text{mcut}(t_i) > \alpha \cdot C\}$, where $\text{mcut}(t_i)$ is the cost of minimum r - t_i cut in G with respect to the cost function c . Note that we can handle every terminal $t_i \notin U$ by paying at most αC in the second stage. We will prove that the first stage solution E_0 , given by the algorithm has cost $c(E_0) \leq (1 + \frac{2}{\alpha-1})C_0^*$. The output solution is thus a $\max\{\alpha, (1 + \frac{2}{\alpha-1})\}$ -approximation. Setting $\alpha := (1 + \sqrt{2})$ then yields the claimed approximation ratio.

To show $c(E_0) \leq (1 + \frac{2}{\alpha-1})C_0^*$, we exhibit an r - U cut of cost at most $(1 + \frac{2}{\alpha-1})C_0^*$. Recall that OPT buys E_0^* in the first stage. Since $\sigma_i \cdot \text{mcut}(t_i) > C$ for all $t_i \in U$, E_0 must “help” each such t_i reduce its second stage cost by a large fraction. The high level idea is as follows: we show how to group terminals of U into equivalence classes such

that each edge of E_0^* helps at most two such classes and then cut away each equivalence class from the root using a cut that can be charged to its portion of E_0^* .

Formally, let $G = (V, E)$ be our input. Define $G' := (V, E \setminus E_0^*)$. The goal is to construct a low-cost r - U cut, \mathcal{C} . We include E_0^* in \mathcal{C} . This allows us to ignore terminals that E_0^* separates from the root. U is the set of remaining terminals with $\sigma_i \cdot \text{mcut}(t_i) > \alpha \cdot C$. For a terminal $t \in U$, let $Q_t \subset V$ be the t side of some minimum r - t cut in G' . Lemma 2.1 proves that there exist min cuts such that $\mathcal{F} := \{Q_t : t \in U\}$ is a laminar family (see figure 1). Let F be all the node-maximal elements of \mathcal{F} , that is, $F = \{Q \in \mathcal{F} : \forall Q' \in \mathcal{F}, \text{ either } Q' \subseteq Q, \text{ or } Q' \cap Q = \emptyset\}$. For $Q \in F$, we say Q uses edges $\{(u, v) \in E_0^* \mid Q \cap \{u, v\} \neq \emptyset\}$. Since \mathcal{F} is laminar, all the sets in F are disjoint. It follows that each edge $e \in E_0^*$ can be used by at most two sets of F . For each $Q \in F$, we include the edges of G' incident to Q in the cut \mathcal{C} , and charge it to the edges of E_0^* it uses as follows:

For a graph $G = (V, E)$ and $Q \subset V$, let $\delta_G(Q) := \{(q, w) \mid q \in Q, w \in V \setminus Q\} \cap E$ be the boundary of Q in graph G . Fix $Q_{t_i} \in F$, let $X = \delta_G(Q_{t_i}) \cap E_0^*$ (edges that Q_{t_i} uses) and let $Y = \delta_G(Q_{t_i}) \setminus E_0^*$ (edges of G' incident to Q_{t_i}). Since $\delta_G(Q_{t_i})$ is a r - t_i cut in G ,

$$c(\delta_G(Q_{t_i})) = c(X) + c(Y) \geq \text{mcut}(t_i) \quad (2.1)$$

Since $t_i \in U$, $\sigma_i \cdot \text{mcut}(t_i) > \alpha \cdot C$ so with (2.1) we have $(c(X) + c(Y)) > \frac{\alpha \cdot C}{\sigma_i}$. Also, we know that OPT pays at most C in second stage costs for any scenario which implies $\sigma_i \cdot c(Y) \leq C$. Thus, we have $c(Y) < \frac{1}{\alpha-1} c(X)$. Thus we can pay for $c(Y)$ by charging it to the cost of $X \subseteq E_0^*$ and incurring an overhead of $1/(\alpha-1)$ on the charged edges. Since each edge in E_0^* is charged at most twice, the total charge to buy all edges in $\bigcup_{Q \in F} (\delta_G(Q) \setminus E_0^*)$ is at most $\frac{2c(E_0^*)}{\alpha-1} = \frac{2C_0^*}{\alpha-1}$. Thus, a minimum r - U cut costs at most $(1 + \frac{2}{\alpha-1})C_0^*$. \square

Lemma 2.1. *Let U , Q_t be defined as in the proof of Theorem 1.1 Then there exists a minimum r - t cut in G' for each terminal $t \in U$ such that $\mathcal{F} := \{Q_t : t \in U\}$ is a laminar family.*

Proof. We start with minimally sized sets Q_t . That is, for each $t \in U$, Q_t is the t side of a minimum r - t cut in G' , and every vertex set Q' containing t but not the root such that $|Q'| < |Q_t|$ satisfies $c(\delta_{G'}(Q')) > c(\delta_{G'}(Q_t))$. We claim this family is laminar. Suppose not, then there exists $A := Q_a, B := Q_b$, $a, b \in U$ that violate the laminar property. Thus, $A \cap B \neq \emptyset$, $A \not\subseteq B$, and $B \not\subseteq A$.

Case 1: $a \in A \setminus B$, $b \in B \setminus A$. Let $X := A \cap B$, $A' := A \setminus X$, and $B' := B \setminus X$.

Note the cut capacity function of G' , defined $f(Q) := c(\delta_{G'}(Q))$, is submodular. We claim that $f(A') \leq f(A)$ or $f(B') \leq f(B)$, contradicting the minimality of A and B . Let $c(V_1, V_2)$ denote the sum of costs of edges from V_1 to V_2 in G' , where $V_1, V_2 \subseteq V$. Then

$$f(A) < f(A') \implies c(X, B') + c(X, (V \setminus (A \cup B))) < c(A', X) \quad (2.2)$$

$$f(B) < f(B') \implies c(X, A') + c(X, (V \setminus (A \cup B))) < c(B', X) \quad (2.3)$$

Adding inequalities (2.2) and (2.3), we get $c(X, (V \setminus (A \cup B))) < 0$, which is clearly impossible.

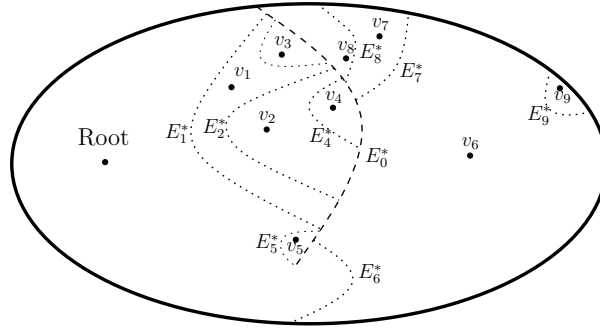


Fig. 1. Once the edges bought in the first stage, E_0^* , are fixed, there exists an optimal (w.r.t. E_0^*) second stage solution $\{E_i^* \mid i = 1, 2, \dots, k\}$ such that the t_i sides of the cuts $\{E_0^* \cup E_i^*\}$ are a laminar family. Here, the labeled vertices are all terminals, the dashed contour corresponds to E_0^* , and the dotted contours correspond to second stage edge sets for various terminals. The node-maximal elements of this family are the terminal side cuts for v_1, v_5 , and v_6 .

Case 2: $a \in B$ (equivalently, $b \in A$). Since A and B are terminal sides of min-cuts,

$$\max\{f(A), f(B)\} \leq f(A \cup B) \quad (2.4)$$

$$f(A \cap B) + f(A \cup B) \leq f(A) + f(B) \quad (2.5)$$

where (2.5) follows from submodularity. Inequalities (2.4) and (2.5) together imply $f(A \cap B) \leq \min\{f(A), f(B)\}$. But $f(A \cap B) \leq f(A)$ contradicts the minimality of A . \square

3 Demand-Robust Shortest Path Problem

The problem is defined on a undirected graph $G = (V, E)$ with a root vertex r and cost c on the edges. The i^{th} scenario S_i is a singleton set $\{t_i\}$. An edge e costs $c(e)$ in the first stage and $c_i(e) = \sigma_i \cdot c(e)$ in the i^{th} scenario of the second stage. A solution to the problem is a set of edges E_0 to be bought in the first stage and a set E_i in the recourse stage for each scenario i . The solution is feasible if $E_0 \cup E_i$ contains a path between r and t_i . The cost paid in the i^{th} scenario is $c(E_0) + \sigma_i \cdot c(E_i)$. The objective is to minimize the maximum cost over all scenarios.

The following structural result for the demand-robust shortest path problem can be obtained from a lemma proved in Dhamdhere *et al.* [4].

Lemma 3.1. [4] *Given a demand-robust shortest path problem instance on an undirected graph, there exists a solution that costs at most twice the optimum such that the first stage solution is a tree containing the root.*

The above lemma implies that we can restrict our search in the space of solutions where first stage is a tree containing the root and lose only a factor of two. This property is exploited crucially in our algorithm.

Algorithm for Robust Shortest Path

Let C be the maximum second stage cost of some fixed connected optimal solution.

$T = \{t_1, t_2, \dots, t_k\}$ are the terminals, $r \leftarrow \text{root}$, $\alpha \leftarrow 1.775$, $V' \leftarrow \phi$.

1. $V' := \{t_i \mid \text{dist}_c(t_i, r) > \frac{2\alpha \cdot C}{\sigma_i}\}$
2. $\mathcal{B} := \{B_i = B(t_i, \frac{\alpha \cdot C}{\sigma_i}) \mid t_i \in V'\}$, where $B(v, d)$ is a ball of radius d around v with respect to cost c . Choose a maximal set $\mathcal{B}_{\mathcal{I}}$ of non-intersecting balls from \mathcal{B} in order of non-decreasing radii.
3. Guess $R^0 := \{t_i \mid B_i \in \mathcal{B}_{\mathcal{I}}\}$.
4. First stage solution: $E_0 \leftarrow$ The Steiner tree on terminals $R^0 \cup \{r\}$ output by the best approximation algorithm available.
5. Second stage solution for scenario i : $E_i \leftarrow$ Shortest path from t_i to the closest node in the tree E_0

3.1 Algorithm

Lemma 3.1 implies that there is a first stage solution which is a tree containing the root r and it can be extended to a final solution within twice the cost of an optimum solution. We call such a solution as a *connected solution*. Fix an optimal connected solution, say $E_0^*, E_1^*, \dots, E_k^*$. Let C be the maximum second stage cost paid by this solution over all scenarios, i.e. $C = \max_{i=1}^k \{\sigma_i \cdot c(E_i^*)\}$. Therefore, for any scenario i , either there is path from t_i to root r in E_0^* , or there is a vertex within a distance $\frac{C}{\sigma_i}$ of t_i which is connected to r in E_0^* , where distance is with respect to the cost function c , denoted $\text{dist}_c(\cdot, \cdot)$. We use this fact to obtain a constant factor approximation for our problem.

The algorithm is as follows: Let C be the maximum second stage cost paid by the connected optimal solution (fixed above) in any scenario. We need to try only $k \cdot n$ possible values of C ³, so we can assume that we have correctly guessed C . For each scenario t_i , consider a shortest path (say P_i) to r with respect to cost c . If $c(P_i) \leq \frac{2\alpha \cdot C}{\sigma_i}$, then we can handle scenario i in the second stage with cost only a factor 2α more than the optimum. Thus, t_i can be ignored in building the first stage solution. Here $\alpha > 1$ is a constant to be specified later. Let $V' = \{t_i \mid \text{dist}_c(r, t_i) > \frac{2\alpha \cdot C}{\sigma_i}\}$.

For each $t_i \in V'$, let B_i be a ball of radius $\frac{\alpha \cdot C}{\sigma_i}$ around t_i . Here, we include internal points of the edges in the ball. We collectively refer to vertices in V and internal points on edges as *points*, V_P . Thus, $B_i = \{v \in V_P \mid \text{dist}_c(t_i, v) \leq \frac{\alpha \cdot C}{\sigma_i}\}$.

The algorithm identifies a set of terminals $R^0 \subseteq V'$ to connect to the root in the first stage such that the remaining terminals in V' are close to some terminal in R^0 and thus, can be connected to the root in the second stage paying a low-cost.

Proposition 3.1. *There exist a set of terminals $R^0 \subseteq V'$ such that:*

1. For every $t_i, t_j \in R^0$, we have $B_i \cap B_j = \phi$; and
2. For every $t_i \in V' \setminus R^0$, there is a representative $\text{rep}(t_i) = t_j \in R^0$ such that $B_i \cap B_j \neq \phi$ and $\frac{\alpha \cdot C}{\sigma_j} \leq \frac{\alpha \cdot C}{\sigma_i}$.

Proof. Consider terminals in V' in non-decreasing order of the radii $\frac{\alpha \cdot C}{\sigma_t}$ of the corresponding balls B_t . If terminal t_i is being examined and $B_i \cap B_j = \phi, \forall t_j \in R^0$,

³ For each scenario i , the second stage solution is a shortest path from t_i to one of the n vertices (possibly t_i), so there are at most $k \cdot n$ choices of C .

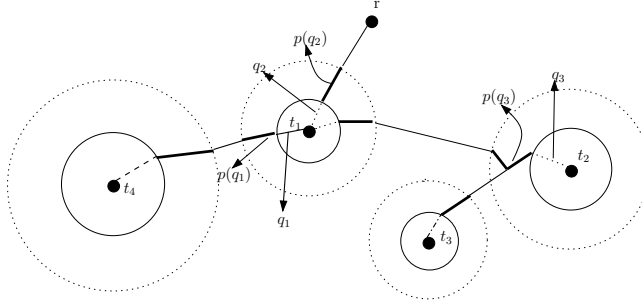


Fig. 2. Illustration of first-stage tree computation described in Lemma 3.2. The balls with solid lines denote $B(t_i, \frac{C}{\sigma_i})$, while the balls with dotted lines denote $B(t_i, \frac{\alpha \cdot C}{\sigma_i})$.

then include t_i in R^0 . If not, then there exists $t_j \in R^0$ such that $B_i \cap B_j \neq \emptyset$; define $\text{rep}(t_i) = t_j$. Note that $\frac{\alpha \cdot C}{\sigma_j} \leq \frac{\alpha \cdot C}{\sigma_i}$ as the terminals are considered in order of non-decreasing radii of the corresponding balls. \square

The First Stage Tree. The first stage tree is a Steiner tree on the terminal set $R^0 \cup \{r\}$. However, in order to bound the cost of first stage tree we build the tree in a slightly modified way. For an illustration, refer to Figure 2.

Let G' be a new graph obtained when the balls $B(t_i, \frac{C}{\sigma_i})$ corresponding to every terminal $t_i \in R^0$ are contracted to singleton vertices. We then build a Steiner tree E_{01} in G' with the terminal set as the shrunk nodes corresponding to terminals in R^0 and the root vertex r . In Figure 2, E_{01} is the union of solid edges and the thick edges. Now, for every shrunk node corresponding to $B(t_i, \frac{C}{\sigma_i})$, we connect each tree edge incident to $B(t_i, \frac{C}{\sigma_i})$ to terminal t_i using a shortest path; these edges are shown as dotted lines in Figure 2 and are denoted by E_{02} . Our first stage solution is the Steiner tree $E_0 = E_{01} \cup E_{02}$.

Lemma 3.2. *The cost of E_0 is at most $\frac{1.55\alpha}{\alpha-1}$ times $c(E_0^*)$, the first stage cost of the optimal connected solution.*

Proof. We know that the optimal first stage tree, E_0^* connects some vertex in the ball $B(t_i, \frac{C}{\sigma_i})$ to the root r for every $t_i \in R^0$, for otherwise the maximum second stage cost of OPT would be more than C . Thus, E_0^* induces a Steiner tree on the shrunk nodes in G' . We build a Steiner tree on the shrunk nodes as terminals using the algorithm due to Robins and Zelikovsky [18]. Thus,

$$c(E_{01}) \leq 1.55 c(E_0^*) \quad (3.6)$$

Now, consider edges in E_{02} . Consider a path $q \in E_{02}$ connecting some edge incident to $B(t_i, \frac{C}{\sigma_i})$ to t_i . Since q is the shortest path between its end points, we have $c(q) \leq \frac{C}{\sigma_i}$. Now, consider a path from terminal t_i along q until it reaches $B(t_i, \frac{\alpha \cdot C}{\sigma_i})$ and label the portion between $B(t_i, \frac{C}{\sigma_i})$ and $B(t_i, \frac{\alpha \cdot C}{\sigma_i})$ as $p(q)$. By construction, we have $c(p(q)) \geq \frac{(\alpha-1) \cdot C}{\sigma_i}$, so $c(q) \leq \frac{1}{\alpha-1} \cdot c(p(q))$.

For any two paths $q_1, q_2 \in E_{02}$, the paths $p(q_1)$ and $p(q_2)$ are edge-disjoint. Clearly, if q_1 and q_2 are incident to distinct terminals of R^0 , then $p(q_1)$ and $p(q_2)$ are contained in disjoint balls and thus are edge-disjoint. If q_1 and q_2 are incident to the same terminal, then it is impossible that $p(q_1) \cap p(q_2) \neq \phi$ as E_{01} is a tree on the shrunk graph. Hence, we have

$$\sum_{e \in E_{02}} c(e) = \sum_{q \in E_{02}} c(q) \leq \sum_{q \in E_{02}} \frac{1}{\alpha - 1} \cdot c(p(q)) \leq \sum_{e \in E_{01}} \frac{1}{\alpha - 1} \cdot c(e) \quad (3.7)$$

where the last inequality is due to edge-disjointness of $p(q_1)$ and $p(q_2)$ for any two paths $q_1, q_2 \in E_{02}$. Thus, $c(E_0) = c(E_{01}) + c(E_{02}) \leq c(E_{01}) + \frac{1}{\alpha - 1} \cdot c(E_{01}) \leq \frac{1.55\alpha}{\alpha - 1} \cdot c(E_0^*)$, where the last inequality follows from (3.6). \square

Second Stage. The second stage solution for each scenario is quite straightforward. For any terminal t_i , E_i is the shortest path from t_i to the closest node in E_0 .

Lemma 3.3. *The maximum second stage cost for any scenario is at most $2\alpha \cdot C$.*

Proof. We need to consider the following cases:

1. $t_i \in R^0$: Since the first stage tree E_0 connects t_i to r , $E_i = \phi$. Thus, $c(E_i) = 0$.
2. $t_i \in V' \setminus R^0$: By Proposition 3.1, there exists a representative terminal $t_j \in R^0$ such that $B_i \cap B_j \neq \phi$ and $\sigma_j \geq \sigma_i$. Therefore, $\text{dist}_c(t_i, t_j) \leq \frac{\alpha \cdot C}{\sigma_i} + \frac{\alpha \cdot C}{\sigma_j} \leq \frac{2\alpha \cdot C}{\sigma_i}$. We know that t_j is connected to r in E_0 . Thus, the closest node to t_i in the first stage tree is at a distance at most $\frac{2\alpha \cdot C}{\sigma_i}$. Hence, $\sigma_i \cdot c(E_i) \leq 2\alpha \cdot C$.
3. $t_i \notin V'$: Then the shortest path from t_i to r with respect to cost c is at most $\frac{2\alpha \cdot C}{\sigma_i}$. Hence, the closest node to t_i in the first stage tree is at a distance at most $\frac{2\alpha \cdot C}{\sigma_i}$ and $\sigma_i \cdot c(E_i) \leq 2\alpha \cdot C$. \square

Proof of Theorem 1.2. From Lemma 3.2, we get that $c(E_0) \leq \frac{1.55\alpha}{\alpha - 1} c(E_0^*)$. From Lemma 3.3, we get that the second stage cost is at most $2\alpha \cdot C$. Choose $\alpha = \frac{3.55}{2} = 1.775$. Thus, we get $c(E_0) \leq (3.55) \cdot c(E_0^*)$ and $\max_{i=1}^k \{\sigma_i \cdot c(E_i)\} \leq (3.55) \cdot C$. From Lemma 3.1 we know that $c(E_0^*) + C \leq 2 \cdot \text{OPT}$, where OPT is the cost of optimal solution to the robust shortest path instance. Together the previous three inequalities imply $c(E_0) + \max_{i=1}^k \{\sigma_i \cdot c(E_i)\} \leq (7.1) \cdot \text{OPT}$ \square

4 Extensions to Hitting Versions

In this problem, we introduce generalizations of demand-robust min-cut and shortest path problems that are closely related to Steiner multicut and group Steiner tree, respectively. In a Steiner multicut instance, we are given a graph $G = (V, E)$ and k sets of vertices X_1, X_2, \dots, X_k and our goal is to find the cheapest set of edges S whose removal *separates* each X_i , i.e. no X_i lies entirely within one connected component of $(V, E \setminus S)$. If $\bigcap_{i=1}^k X_i \neq \emptyset$, we call the instance *restricted*. In a group Steiner tree instance, we are given a graph $G = (V, E)$, a root r , and k sets of vertices X_1, X_2, \dots, X_k

and our goal is to find a minimum cost set of edges S that connects at least one vertex in each $X_i, i = 1, \dots, k$ to the root r . We show how approximation algorithms for these problems can be combined with our techniques to yield approximation algorithms for “hitting versions” of demand-robust min-cut and shortest path problems.

In the hitting version of robust min-cut (resp. shortest path), each scenario i is specified by an inflation factor σ_i and a set of nodes $T_i \subset V$ (rather than a single node). A feasible solution is a collection of edge sets $\{E_0, E_1, \dots, E_k\}$ such that for each scenario i , $E_0 \cup E_i$ contains an root- t cut (resp. path) for some $t \in T_i$. The goal is to minimize $c(E_0) + \max_i \{\sigma_i \cdot c(E_i)\}$.

4.1 Robust Hitting Cuts

Robust hitting cut is $\Omega(\log k)$ -hard, where k is the number of scenarios, even when the graph is a star. In fact, if we restrict ourselves to inputs in which the graph is a star, the root is the center of the star, and $\sigma = \infty$ for all scenarios, then robust hitting cut on these instances is exactly the hitting set problem. In contrast, we can obtain an $O(\log k)$ approximation for robust hitting cut on trees, and $O(\log n \cdot \log k)$ in general using results of Nagarajan and Ravi [15] in conjunction with the following theorem.

Theorem 4.1. *If for some class of graphs there is a ρ -approximation for Steiner multicut on restricted instances, then for that class of graphs there is a $(\rho+2)$ -approximation for robust hitting cut. Conversely, if there is a ρ -approximation for robust hitting cut then there is a ρ -approximation for Steiner multicut on restricted instances.*

Algorithm: Let $\alpha = \frac{1}{2}(\rho + 1 + \sqrt{\rho^2 + 6\rho + 1})$ and let C be the cost that some optimal solution pays in the second stage. For each terminal t in some group, compute the cost of a minimum root- t cut, denoted $\text{mcut}(t)$. Let $\mathcal{T}' := \{T_i : \forall t \in T_i, \sigma_i \cdot \text{mcut}(t) > \alpha \cdot C\}$. Note that there are only $k + 1$ possibilities, as in the robust min-cut algorithm. For each terminal set $T_i \in \mathcal{T}'$, separate at least one terminal in T_i from the root in the first stage using an ρ -approximation algorithm for Steiner Multicut [10, 15].

Proof of Theorem 4.1. We first show that a ρ -approximation for robust hitting cut implies a ρ -approximation for Steiner multicut on restricted instances. Given a restricted instance of Steiner multicut $(G, X_1, X_2, \dots, X_k)$ build a robust hitting cut instance as follows: use the same graph and costs, set the root r to be any element of $\bigcap_i X_i$, and create scenarios $T_i = X_i \setminus r$ with $\sigma_i = \infty$ for each i . Note that solutions to this instance correspond exactly to Steiner multicuts of the same cost. Thus robust hitting cut generalizes Steiner multicut on restricted instances.

We now show the approximate converse, that a ρ -approximation for Steiner multicut on restricted instances implies a $(\rho + 2)$ -approximation for robust hitting cut. Let OPT be an optimal solution, and let E_0^* be the edge set it buys in stage one, and let C_1 and C_2 be the amount it pays in the first and second stage, respectively. Note we can handle every $T_i \notin \mathcal{T}'$ while paying at most $\alpha \cdot C_2$.

We prove that the first stage edges $E_0 \subset E[G]$ given by our algorithm satisfy all scenarios in \mathcal{T}' , and have cost $c(E_0) \leq \rho(1 + \frac{2}{\alpha-1})C_1$. Thus, the total solution cost is at most $\rho(1 + \frac{2}{\alpha-1})C_1 + \alpha \cdot C_2$. Compared to the optimal cost, $C_1 + C_2$, we obtain

a $\max\{\alpha, \rho(1 + \frac{2}{\alpha-1})\}$ -approximation. Setting $\alpha = \frac{1}{2}(\rho + 1 + \sqrt{\rho^2 + 6\rho + 1})$ then yields the claimed $(\rho + 2)$ approximation ratio.

A cut is called a \mathcal{T}' -cut if it separates at least one terminal in each $T \in \mathcal{T}'$ from the root. There exists a \mathcal{T}' -cut of cost at most $(1 + \frac{2}{\alpha-1})C_1$, by the same argument as in the proof of Theorem 1.1. Suppose OPT cuts away t_i^* when scenario T_i occurs. Then OPT is also an optimal solution to the robust min-cut instance on the same graph with terminals $\{t_i^* \mid i = 1, 2, \dots, k\}$ as k scenarios. Since, for all $t \in T$ such that $T \in \mathcal{T}'$, we have $\sigma_t \cdot \text{mcut}(t) > \alpha \cdot C$, we can construct a root- $\{t_i^* \mid i = 1, 2, \dots, k\}$ cut of cost at most $(1 + \frac{2}{\alpha-1})C_1$. Thus, the cost of an optimal \mathcal{T}' -cut is at most $(1 + \frac{2}{\alpha-1})C_1$. Now apply the ρ -approximation for Steiner multicut on restricted instances. To build the Steiner multicut instance, we use the same graph and edge costs, and create a groups $X_i = T_i \cup \{\text{root}\}$ for each $T_i \in \mathcal{T}'$. Clearly, the instance is restricted. Note that every solution to this instance is a \mathcal{T}' -cut of the same cost, and vice-versa. Thus a ρ -approximation for for Steiner multicut on restricted instances yields a \mathcal{T}' -cut of cost at most $\rho(1 + \frac{2}{\alpha-1})C_1$. \square

Corollary 4.1. *There is a polynomial time $O(\log n \cdot \log k)$ -approximation algorithm for robust hitting cut on instances with k scenarios and n nodes, and an $O(\log k)$ -approximation algorithm for robust hitting cut on trees.*

4.2 Robust Hitting Paths

Theorem 4.2. *If there is a ρ -approximation for group Steiner tree then there is a 2ρ -approximation for robust hitting path. If there is a ρ -approximation for robust hitting path, then there is a ρ -approximation for group Steiner tree.*

Proof. Note that robust hitting path generalizes group Steiner tree (given a GST instance with graph G , root r and groups X_1, X_2, \dots, X_k , use the same graph and root, make each group a scenario, and set $\sigma_i = \infty$ for all scenarios i). Thus a ρ -approximation for robust hitting path immediately yields a ρ -approximation for group Steiner tree.

Now suppose we have an ρ -approximation for group Steiner tree. Lemma 3.1 guarantees that there exists a solution $\{E_0, E_1, \dots, E_k\}$ of cost at most 2OPT whose first stage edges, E_0 , are a tree containing root r .

The algorithm is as follows. Guess $C := \max_i \{\sigma_i c(E_i)\}$. Note that for each scenario i the tree E_0 must touch one of the balls in $\{B(t, C/\sigma_i) \mid t \in T_i\}$, where $B(v, x) := \{u \mid \text{dist}_c(v, u) \leq x\}$. Thus we can construct groups $X_i := \bigcup_{t \in T_i} B(t, C/\sigma_i)$ for each scenario i and use the ρ -approximation for group Steiner tree on these groups to obtain a set of edges E'_0 to buy in the first stage.

Note that $c(E'_0) \leq \rho c(E_0)$ and any scenario i has a terminal $t \in T_i$ that is within distance C/σ_i of some vertex incident on an edge of tree E'_0 . We conclude that the total cost is at most $\rho c(E_0) + C \leq 2\rho \cdot \text{OPT}$. \square

5 Conclusion

In this paper we give improved approximation algorithms for robust min-cut and shortest path problems and extend our results to an interesting "hitting-set" variant. It would

be interesting to use the techniques introduced in this paper to obtain better approximations for robust minimum multicut and Steiner tree problems. The technique of guessing and pruning crucially uses the fact that each scenario can pay up to the maximum second stage cost without worsening the optimal cost. However, this is not true for the stochastic optimization problems and hence our technique doesn't extend to stochastic versions in a straightforward way. It would be interesting to adapt this idea for stochastic optimization.

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