INTEGER PROGRAMMING (IP)

- IP asks whether a system of linear inequalities with integer coefficients has an integer solution.
- In contrast, LINEAR PROGRAMMING (LP) asks whether a system of linear inequalities with integer coefficients has a *rational* solution.
 - LP is solvable in polynomial time.^a

^aKhachiyan (1979).

IP Is NP-Complete^a

- SET COVERING can be expressed by the inequalities $Ax \ge \vec{1}$, $\sum_{i=1}^{n} x_i \le B$, $0 \le x_i \le 1$, where
 - $-x_i = 1$ if and only if S_i is in the cover.
 - A is the matrix whose columns are the bit vectors of the sets S_1, S_2, \ldots
 - $-\vec{1}$ is the vector of 1s.
 - The operations in Ax are standard matrix operations.
 - Item i is covered if the sum of the ith row of Ax is at least 1.

^aKarp (1972); Borosh & Treybig (1976); Papadimitriou (1981).

IP Is NP-Complete (concluded)

- This shows IP is NP-hard.
- Many NP-complete problems can be expressed as an IP problem.
- To show that $IP \in NP$ is nontrivial.
 - It will not work if we simply guess x_i unless this guess provabably needs only a polynomial number of bits.^a
- IP with a fixed number of variables is in P.b

^aThanks to a lively class discussion on November 25, 2021.

^bLenstra (1983).

Christos Papadimitriou (1949–)



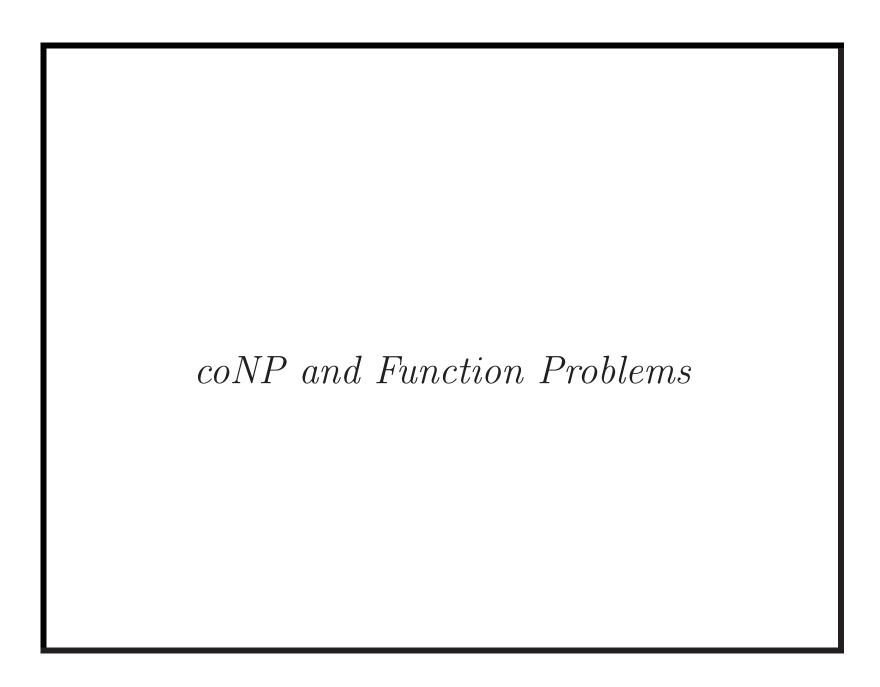
Easier or Harder?^a

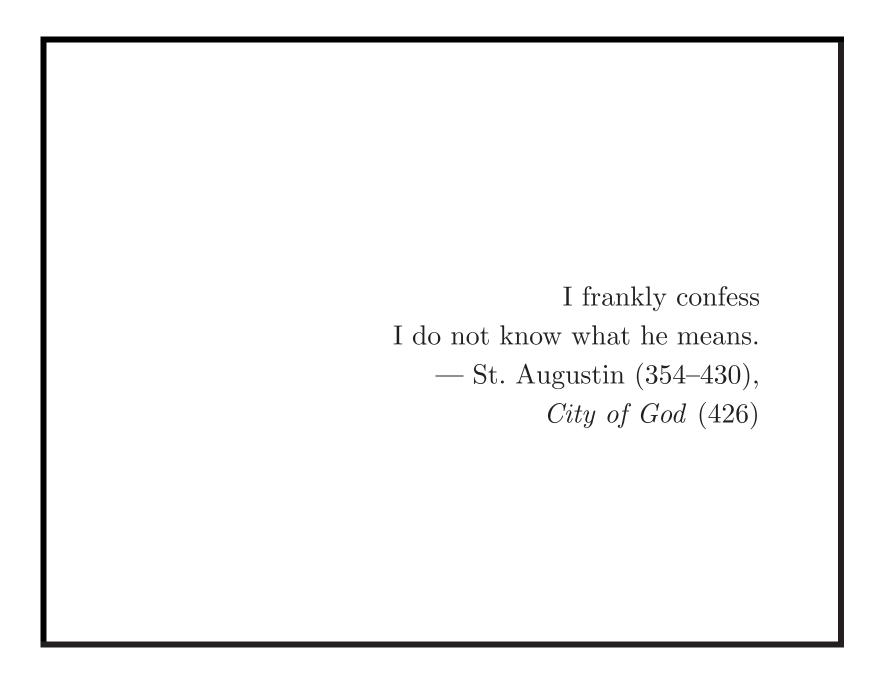
- Adding restrictions on the allowable *problem instances* will not make a problem harder.
 - We are now solving a subset of problem instances or special cases.
 - The INDEPENDENT SET proof (p. 383) and the KNAPSACK proof (p. 442): equally hard.
 - CIRCUIT VALUE to MONOTONE CIRCUIT VALUE (p. 332): equally hard.
 - SAT to 2SAT (p. 364): easier.

^aThanks to a lively class discussion on October 29, 2003.

Easier or Harder? (concluded)

- Adding restrictions on the allowable *solutions* (the solution space) may make a problem harder, equally hard, or easier.
- It is problem dependent.
 - MIN CUT to BISECTION WIDTH (p. 416): harder.
 - LP to IP (p. 461): harder.
 - SAT to NAESAT (p. 376) and MAX CUT to MAX BISECTION (p. 414): equally hard.
 - 3-coloring to 2-coloring (p. 426): easier.





coNP

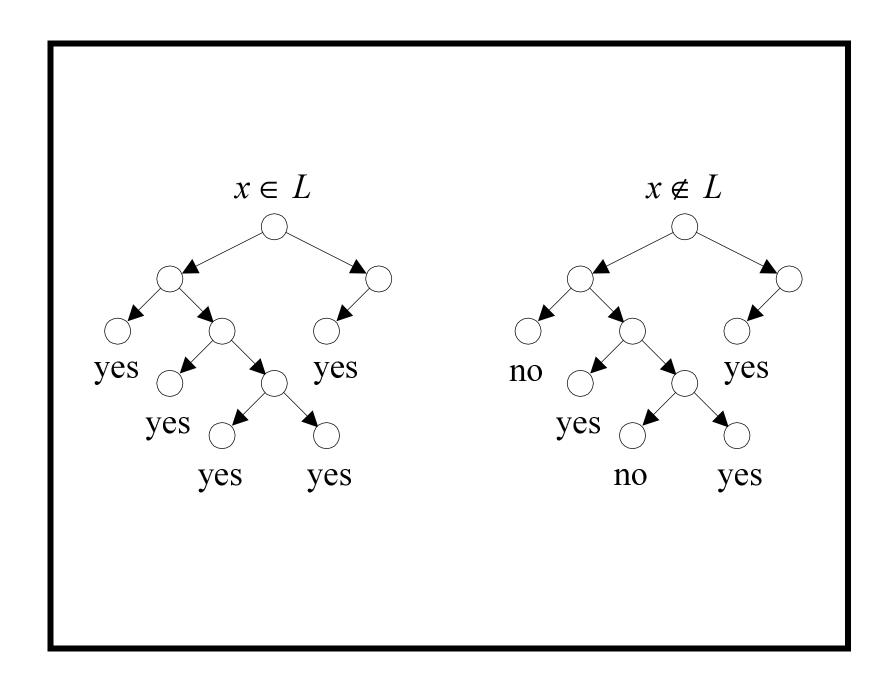
- By definition, coNP is the class of problems whose complement is in NP.
 - $-L \in \text{coNP}$ if and only if $\bar{L} \in \text{NP}$.
- NP problems have succinct certificates.^a
- coNP is therefore the class of problems that have succinct **disqualifications**:^b
 - A "no" instance possesses a short proof of its being a "no" instance.
 - Only "no" instances have such proofs.

^aRecall Proposition 41 (p. 346).

^bTo be proved in Proposition 54 (p. 478).

coNP (continued)

- Suppose L is a coNP problem.
- There exists a nondeterministic polynomial-time algorithm M such that:
 - If $x \in L$, then M(x) = "yes" for all computation paths.
 - If $x \notin L$, then M(x) = "no" for some computation path.
- If we swap "yes" and "no" in M, the new algorithm decides $\bar{L} \in NP$ in the classic sense (p. 115).



coNP (continued)

- So there are 3 major approaches to proving $L \in \text{coNP}$.
 - 1. Prove $\bar{L} \in NP$.
 - Especially when you already knew $\bar{L} \in NP$.
 - 2. Prove that only "no" instances possess short proofs (for their not being in L).^a
 - 3. Write an algorithm for it directly.

^aRecall Proposition 41 (p. 346).

coNP (concluded)

- Clearly $P \subseteq coNP$.
- It is not known if

$$P = NP \cap coNP$$
.

- Contrast this with

$$R = RE \cap coRE$$

(see p. 164).

Some coNP Problems

- SAT COMPLEMENT \in coNP.
 - SAT COMPLEMENT is the complement of SAT.^a
 - Or, the disqualification is a truth assignment that satisfies it.
- HAMILTONIAN PATH COMPLEMENT $\in \text{coNP}$.
 - HAMILTONIAN PATH COMPLEMENT is the complement of HAMILTONIAN PATH.
 - Or, the disqualification is a Hamiltonian path.

^aRecall p. 209.

Some coNP Problems (concluded)

- VALIDITY \in coNP.
 - If ϕ is not valid, it can be disqualified very succinctly: a truth assignment that does *not* satisfy it.
- TSP COMPLEMENT (D) \in coNP.
 - TSP COMPLEMENT (D) asks if the optimal tour has a total distance of > B, where B is an input.^a
 - The disqualification is a tour with a distance $\leq B$.

^aDefined by Mr. Che-Wei Chang (R95922093) on September 27, 2006.

A Nondeterministic Algorithm for SAT COMPLEMENT (See also p. 120)

```
\phi is a boolean formula with n variables.

1: for i=1,2,\ldots,n do

2: Guess x_i \in \{0,1\}; {Nondeterministic choice.}

3: end for

4: {Verification:}

5: if \phi(x_1,x_2,\ldots,x_n) = 0 then

6: "yes";

7: else

8: "no";
```

9: end if

Analysis

- The algorithm decides language $\{\phi : \phi \text{ is unsatisfiable }\}.$
 - The computation tree is a complete binary tree of depth n.
 - Every computation path corresponds to a particular truth assignment out of 2^n .
 - $-\phi$ is unsatisfiable if and only if every truth assignment falsifies ϕ .
 - But every truth assignment falsifies ϕ if and only if every computation path results in "yes."

An Alternative Characterization of coNP

Proposition 54 Let $L \subseteq \Sigma^*$ be a language. Then $L \in coNP$ if and only if there is a polynomially decidable and polynomially balanced relation R such that

$$L = \{ x : \forall y (x, y) \in R \}.$$

(As on p. 345, we assume $|y| \le |x|^k$ for some k.)

- $\bar{L} = \{ x : \exists y (x, y) \in \neg R \}$.
- Because $\neg R$ remains polynomially balanced, $\bar{L} \in \text{NP}$ by Proposition 41 (p. 346).
- Hence $L \in \text{coNP}$ by definition.

^aSo a certificate y for \bar{L} is a disqualification for L, and vice versa.

coNP-Completeness

Proposition 55 L is NP-complete if and only if its complement $\bar{L} = \Sigma^* - L$ is coNP-complete.

Proof $(\Rightarrow$; the \Leftarrow part is symmetric)

- Let $\overline{L'}$ be any coNP language.
- Hence $L' \in NP$.
- Let R be the reduction from L' to L.
- So $x \in L'$ if and only if $R(x) \in L$.
- By the law of transposition, $x \notin L'$ if and only if $R(x) \notin L$.

coNP Completeness (concluded)

- So $x \in \overline{L'}$ if and only if $R(x) \in \overline{L}$.
- The same R is a reduction from $\overline{L'}$ to \overline{L} .
- This shows \bar{L} is coNP-hard.
- But $\bar{L} \in \text{coNP}$.
- This shows \bar{L} is coNP-complete.

Some coNP-Complete Problems

- SAT COMPLEMENT is coNP-complete.
- HAMILTONIAN PATH COMPLEMENT is coNP-complete.
- TSP COMPLEMENT (D) is coNP-complete.
- Validity is coNP-complete.
 - $-\phi$ is valid if and only if $\neg \phi$ is not satisfiable.
 - $-\phi \in \text{VALIDITY if and only if } \neg \phi \in \text{SAT COMPLEMENT.}$
 - The reduction from SAT COMPLEMENT to VALIDITY is hence easy: $R(\phi) = \neg \phi$.

Possible Relations between P, NP, coNP^a

- 1. P = NP = coNP.
- 2. NP = coNP but P \neq NP.
- 3. $NP \neq coNP$ and $P \neq NP$.
 - Furthermore, NP $\not\subseteq$ coNP and coNP $\not\subseteq$ NP.
 - This is the current consensus.^b

^aThanks to a lively class discussion on November 25, 2021.

^bCarl Friedrich Gauss (1777–1855), "I could easily lay down a multitude of such propositions, which one could neither prove nor dispose of."

The Primality Problem

- An integer p is **prime** if p > 1 and all positive numbers other than 1 and p itself cannot divide it.
- \bullet PRIMES asks if an integer N is a prime number.
- Dividing N by $2, 3, \ldots, \sqrt{N}$ is not efficient.
 - The length of N is only $\log N$, but $\sqrt{N} = 2^{0.5 \log N}$.
 - It is an exponential-time algorithm.
- A polynomial-time algorithm for PRIMES was not found until 2002 by Agrawal, Kayal, and Saxena!
- The running time is $\tilde{O}(\log^{7.5} N)$.

```
1: if n = a^b for some a, b > 1 then
       return "composite";
 3: end if
 4: for r = 2, 3, \ldots, n-1 do
      if gcd(n,r) > 1 then
       return "composite";
       end if
       if r is a prime then
    Let q be the largest prime factor of r-1;

if q \ge 4\sqrt{r} \log n and n^{(r-1)/q} \ne 1 \mod r then
10:
11:
       break; {Exit the for-loop.}
12:
         end if
13:
       end if
14: end for\{r-1 \text{ has a prime factor } q \ge 4\sqrt{r} \log n.\}
15: for a = 1, 2, \dots, 2\sqrt{r} \log n do
     if (x-a)^n \neq (x^n-a) \mod (x^r-1) in Z_n[x] then
17:
      return "composite";
18:
       end if
19: end for
20: return "prime"; {The only place with "prime" output.}
```

The Primality Problem (concluded)

- Later, we will focus on efficient "randomized" algorithms for PRIMES (used in *Mathematica*, e.g.).
- NP \cap coNP is the class of problems that have succinct certificates and succinct disqualifications.
 - Each "yes" instance has a succinct certificate.
 - Each "no" instance has a succinct disqualification.
 - No instances have both.
- We will see that PRIMES $\in NP \cap coNP$.
 - In fact, PRIMES \in P as mentioned earlier.

Basic Modular Arithmetics^a

- Let $m, n \in \mathbb{Z}^+$.
- $m \mid n$ means m divides n; m is n's **divisor**.
- We call the numbers $0, 1, \ldots, n-1$ the **residue** modulo n.
- The greatest common divisor of m and n is denoted gcd(m, n).

^aCarl Friedrich Gauss.

Basic Modular Arithmetics (concluded)

• We use

$$a \equiv b \mod n$$

if n | (a - b).

- $\text{ So } 25 \equiv 38 \mod 13.$
- We use

$$a = b \bmod n$$

if b is the remainder of a divided by n.

$$-$$
 So $25 = 12 \mod 13$.

Primitive Roots in Finite Fields

Theorem 56 (Lucas & Lehmer, 1927) a A number p > 1 is a prime if and only if there is a number 1 < r < p such that

- 1. $r^{p-1} = 1 \mod p$, and
- 2. $r^{(p-1)/q} \neq 1 \mod p$ for all prime divisors q of p-1.
 - This r is called a **primitive root** or **generator** of p.
 - We will prove one direction of the theorem later.^b

^aFrançois Edouard Anatole Lucas (1842–1891); Derrick Henry Lehmer (1905–1991).

^bSee pp. 499ff.

Derrick Lehmer^a (1905–1991)



^aInventor of the linear congruential generator in 1951.

Pratt's Theorem

Theorem 57 (Pratt, 1975) PRIMES $\in NP \cap coNP$.

- PRIMES \in coNP because a succinct disqualification is a proper divisor.
 - A proper divisor of a number means it is *not* a prime.
- Now suppose p is a prime.
- p's certificate includes the r in Theorem 56 (p. 488).
 - There may be multiple choices for r.

The Proof (continued)

- Use recursive doubling to check if $r^{p-1} = 1 \mod p$ in time polynomial in the length of the input, $\log_2 p$.
 - $-r, r^2, r^4, \dots \mod p$, a total of $\sim \log_2 p$ steps.
- We also need all *prime* divisors of p-1: q_1, q_2, \ldots, q_k .
 - Whether r, q_1, \ldots, q_k are easy to find is irrelevant.
- Checking $r^{(p-1)/q_i} \neq 1 \mod p$ is also easy.
- Checking q_1, q_2, \ldots, q_k are all the divisors of p-1 is easy.

The Proof (concluded)

- We still need certificates for the primality of the q_i 's.
- The complete certificate is recursive and tree-like:

$$C(p) = (r; q_1, C(q_1), q_2, C(q_2), \dots, q_k, C(q_k)).$$
 (5)

- We next prove that C(p) is succinct.
- As a result, C(p) can be checked in polynomial time.

A Certificate for 23^a

- Note that 5 is a primitive root modulo 23 and $23 1 = 22 = 2 \times 11$.
- So

$$C(23) = (5; 2, C(2), 11, C(11)).$$

- Note that 2 is a primitive root modulo 11 and $11 1 = 10 = 2 \times 5$.
- So

$$C(11) = (2; 2, C(2), 5, C(5)).$$

^aThanks to a lively discussion on April 24, 2008.

^bOther primitive roots are 7, 10, 11, 14, 15, 17, 19, 20, 21.

A Certificate for 23 (concluded)

- Note that 2 is a primitive root modulo 5 and $5-1=4=2^2$.
- So

$$C(5) = (2; 2, C(2)).$$

• In summary,

$$C(23) = (5; 2, C(2), 11, (2; 2, C(2), 5, (2; 2, C(2)))).$$

- In Mathematica, PrimeQCertificate[23] yields

$$\{23, 5, \{2, \{11, 2, \{2, \{5, 2, \{2\}\}\}\}\}\}\}$$

The Succinctness of the Certificate

Lemma 58 The length of C(p) is at most quadratic at $5 \log_2^2 p$.

- This claim holds when p = 2 or p = 3.
- In general, p-1 has $k \leq \log_2 p$ prime divisors $q_1 = 2, q_2, \dots, q_k$.
 - Reason:

$$2^k \le \prod_{i=1}^k q_i \le p - 1.$$

• Note also that, as $q_1 = 2$,

$$\prod_{i=2}^{k} q_i \le \frac{p-1}{2}.\tag{6}$$

The Proof (continued)

- C(p) requires:
 - 2 parentheses;
 - $-2k < 2\log_2 p$ separators (at most $2\log_2 p$ bits);
 - -r (at most $\log_2 p$ bits);
 - $-q_1=2$ and its certificate 1 (at most 5 bits);
 - $-q_2, \ldots, q_k$ (at most $2\log_2 p$ bits);^a
 - $-C(q_2),\ldots,C(q_k).$

^aWhy?

The Proof (concluded)

• C(p) is succinct because, by induction,

$$|C(p)| \leq 5\log_2 p + 5 + 5\sum_{i=2}^k \log_2^2 q_i$$

$$\leq 5\log_2 p + 5 + 5\left(\sum_{i=2}^k \log_2 q_i\right)^2$$

$$\leq 5\log_2 p + 5 + 5\log_2^2 \frac{p-1}{2} \quad \text{by inequality (6)}$$

$$< 5\log_2 p + 5 + 5[(\log_2 p) - 1]^2$$

$$= 5\log_2^2 p + 10 - 5\log_2 p \leq 5\log_2^2 p$$

for $p \geq 4$.

Turning the Proof into an Algorithm^a

- How to turn the proof into a nondeterministic polynomial-time algorithm?
- First, guess a $\log_2 p$ -bit number r.
- Then guess up to $\log_2 p$ numbers q_1, q_2, \ldots, q_k each containing at most $\log_2 p$ bits.
- Then recursively do the same thing for each of the q_i to form a certificate (5) on p. 492.
- Finally check if the two conditions of Theorem 56 (p. 488) hold throughout the tree.

 $^{^{\}rm a} {\rm Contributed}$ by Mr. Kai-Yuan Hou (B99201038, R03922014) on November 24, 2015.

Euler's^a Totient or Phi Function

• Let

$$\Phi(n) = \{ m : 1 \le m < n, \gcd(m, n) = 1 \}$$

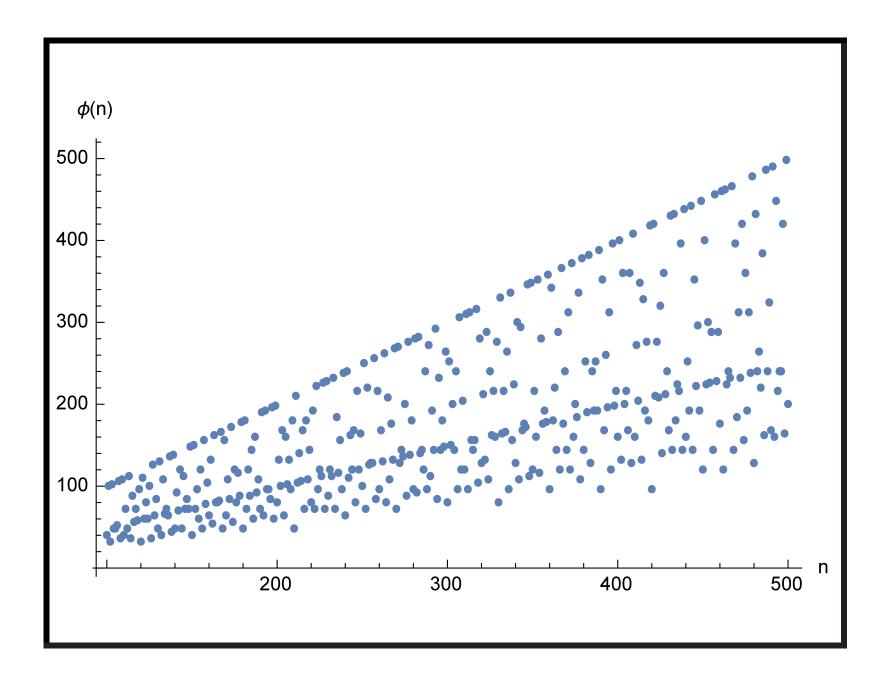
be the set of all positive integers less than n that are prime to n.

$$-\Phi(12) = \{1, 5, 7, 11\}.$$

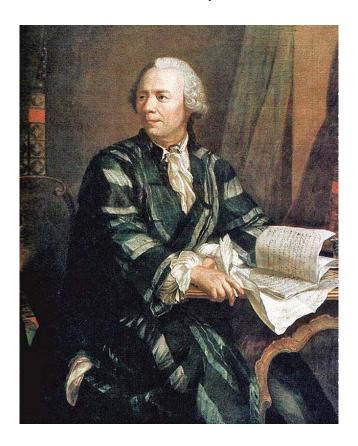
- Define **Euler's function** of n to be $\phi(n) = |\Phi(n)|$.
- $\phi(p) = p 1$ for prime p, and $\phi(1) = 1$ by convention.
- Euler's function is not expected to be easy to compute without knowing n's factorization.

^aLeonhard Euler (1707–1783).

 $^{{}^{\}mathrm{b}}Z_{n}^{*}$ is an alternative notation.



Leonhard Euler (1707–1783)



Three Properties of Euler's Function^a

The inclusion-exclusion principle^b can be used to prove the following.

Lemma 59 If $n = p_1^{e_1} p_2^{e_2} \cdots p_\ell^{e_\ell}$ is the prime factorization of n, then

$$\phi(n) = n \prod_{i=1}^{\ell} \left(1 - \frac{1}{p_i} \right).$$

• For example, if n = pq, where p and q are distinct primes, then

$$\phi(n) = pq\left(1 - \frac{1}{p}\right)\left(1 - \frac{1}{q}\right) = pq - p - q + 1.$$

^aSee p. 224 of the textbook.

^bConsult any textbooks on discrete mathematics.

Three Properties of Euler's Function (concluded)

Corollary 60 $\phi(mn) = \phi(m) \phi(n)$ if gcd(m, n) = 1.

Lemma 61 (Gauss) $\sum_{m|n} \phi(m) = n$.

The Chinese Remainder Theorem

- Let $n = n_1 n_2 \cdots n_k$, where n_i are pairwise relatively prime.
- For any integers a_1, a_2, \ldots, a_k , the set of simultaneous equations

$$x = a_1 \mod n_1,$$

$$x = a_2 \mod n_2,$$

$$\vdots$$

$$x = a_k \mod n_k,$$

has a unique solution modulo n for the unknown x.

Fermat's "Little" Theorem^a

Lemma 62 For all 0 < a < p, $a^{p-1} = 1 \mod p$.

- Recall $\Phi(p) = \{1, 2, \dots, p-1\}.$
- Consider $a\Phi(p) = \{ am \mod p : m \in \Phi(p) \}.$
- $a\Phi(p) = \Phi(p)$.
 - $-a\Phi(p)\subseteq\Phi(p)$ as a remainder must be between 1 and p-1.
 - Suppose $am \equiv am' \mod p$ for m > m', where $m, m' \in \Phi(p)$.
 - That means $a(m m') = 0 \mod p$, and p divides a or m m', which is impossible.

^aPierre de Fermat (1601–1665).

The Proof (concluded)

- Multiply all the numbers in $\Phi(p)$ to yield (p-1)!.
- Multiply all the numbers in $a\Phi(p)$ to yield $a^{p-1}(p-1)!$.
- As $a\Phi(p) = \Phi(p)$, we have

$$a^{p-1}(p-1)! \equiv (p-1)! \mod p.$$

• Finally, $a^{p-1} = 1 \mod p$ because $p \not \mid (p-1)!$.

The Fermat-Euler Theorem^a

Corollary 63 For all $a \in \Phi(n)$, $a^{\phi(n)} = 1 \mod n$.

- The proof is similar to that of Lemma 62 (p. 505).
- Consider $a\Phi(n) = \{am \mod n : m \in \Phi(n)\}.$
- $a\Phi(n) = \Phi(n)$.
 - $-a\Phi(n)\subseteq\Phi(n)$ as a remainder must be between 0 and n-1 and relatively prime to n.
 - Suppose $am \equiv am' \mod n$ for m' < m < n, where $m, m' \in \Phi(n)$.
 - That means $a(m-m')=0 \mod n$, and n divides a or m-m', which is impossible.

^aProof by Mr. Wei-Cheng Cheng (R93922108, D95922011) on November 24, 2004.

The Proof (concluded)^a

- Multiply all the numbers in $\Phi(n)$ to yield $\prod_{m \in \Phi(n)} m$.
- Multiply all the numbers in $a\Phi(n)$ to yield $a^{\phi(n)} \prod_{m \in \Phi(n)} m$.
- As $a\Phi(n) = \Phi(n)$,

$$\prod_{m \in \Phi(n)} m \equiv a^{\phi(n)} \left(\prod_{m \in \Phi(n)} m \right) \bmod n.$$

• Finally, $a^{\phi(n)} = 1 \mod n$ because $n \not\mid \prod_{m \in \Phi(n)} m$.

^aSome typographical errors corrected by Mr. Jung-Ying Chen (D95723006) on November 18, 2008.

An Example

• As $12 = 2^2 \times 3$,

$$\phi(12) = 12 \times \left(1 - \frac{1}{2}\right) \left(1 - \frac{1}{3}\right) = 4.$$

- In fact, $\Phi(12) = \{1, 5, 7, 11\}.$
- For example,

$$5^4 = 625 = 1 \mod 12$$
.

Exponents

- The **exponent** of $m \in \Phi(p)$ is the least $k \in \mathbb{Z}^+$ such that $m^k = 1 \mod p$.
- Every residue $s \in \Phi(p)$ has an exponent.
 - $-1, s, s^2, s^3, \ldots$ eventually repeats itself modulo p, say $s^i \equiv s^j \mod p$, i < j, which means $s^{j-i} = 1 \mod p$.
- If the exponent of m is k and $m^{\ell} = 1 \mod p$, then $k \mid \ell$.
 - Otherwise, $\ell = qk + a$ for 0 < a < k, and $m^{\ell} = m^{qk+a} \equiv m^a \equiv 1 \mod p$, a contradiction.

Lemma 64 Any nonzero polynomial of degree k has at most k distinct roots modulo p.

Exponents and Primitive Roots

- From Fermat's "little" theorem (p. 505), all exponents divide p-1.
- A primitive root of p is thus a number with exponent p-1.
- Let R(k) denote the total number of residues in $\Phi(p) = \{1, 2, \dots, p-1\}$ that have exponent k.
- We already knew that R(k) = 0 for $k \not | (p-1)$.
- As every number has an exponent,

$$\sum_{k \mid (p-1)} R(k) = p - 1. \tag{7}$$

Size of R(k)

- Any $a \in \Phi(p)$ of exponent k satisfies $x^k = 1 \mod p$.
- By Lemma 64 (p. 510) there are at most k residues of exponent k, i.e., $R(k) \leq k$.
- Let s be a residue of exponent k.
- $1, s, s^2, \ldots, s^{k-1}$ are distinct modulo p.
 - Otherwise, $s^i \equiv s^j \mod p$ with i < j.
 - Then $s^{j-i} = 1 \mod p$ with j i < k, a contradiction.
- As all these k distinct numbers satisfy $x^k = 1 \mod p$, they comprise all the solutions of $x^k = 1 \mod p$.

Size of R(k) (continued)

- But do all of them have exponent k (i.e., R(k) = k)?
- And if not (i.e., R(k) < k), how many of them do?
- Pick s^{ℓ} , where $\ell < k$.
- Suppose $\ell \notin \Phi(k)$ with $gcd(\ell, k) = d > 1$.
- Then

$$(s^{\ell})^{k/d} = (s^k)^{\ell/d} = 1 \mod p.$$

- Therefore, s^{ℓ} has exponent at most k/d < k.
- So s^{ℓ} has exponent k only if $\ell \in \Phi(k)$.
- We conclude that

$$R(k) \le \phi(k)$$
.

Size of R(k) (continued)

• Because all p-1 residues have an exponent,

$$p-1 = \sum_{k \mid (p-1)} R(k) \le \sum_{k \mid (p-1)} \phi(k) = p-1$$

by Lemma 61 (p. 503) and Eq. (7) (p. 511).

• Hence

$$R(k) = \begin{cases} \phi(k), & \text{when } k \mid (p-1), \\ 0, & \text{otherwise.} \end{cases}$$

Size of R(k) (concluded)

• Incidentally, we have shown that

$$g^{\ell}$$
, where $\ell \in \Phi(k)$,

are all the numbers with exponent k if g has exponent k.

- As $R(p-1) = \phi(p-1) > 0$, p has primitive roots.
- This proves one direction of Theorem 56 (p. 488).

A Few Calculations

- Let p = 13.
- From p. $507 \ \phi(p-1) = 4$.
- Hence R(12) = 4.
- Indeed, there are 4 primitive roots of p.
- As

$$\Phi(p-1) = \{1, 5, 7, 11\},\$$

the primitive roots are

$$g^1, g^5, g^7, g^{11},$$

where g is any primitive root.