

1. Graph Theory

Let n be a positive integer, and let X and Y be two disjoint sets of size n . Consider the probability space of all simple bipartite graphs with bipartition (X, Y) , where $x \in X$ and $y \in Y$ are adjacent with probability p , independently of other pairs of vertices. Prove that if $p = (5 \log n)/n$, then almost every graph in this model has a perfect matching.

2. Probability

- a. Let X_1, X_2, \dots be a sequence of identically distributed random variables having finite expectations. Prove that with probability one $\frac{X_n}{n} \rightarrow 0$ (i.e., $\frac{X_n}{n} \rightarrow 0$ almost surely).
- b. Let P be the transition probability matrix of an ergodic (irreducible) Markov chain, and suppose $P^2 = P$. Prove that the chain is aperiodic and describe its stationary distribution. Is this chain reversible?

3. Linear and Integer Programming

Consider the cardinality constrained knapsack problem

$$\begin{aligned} \max \quad & \sum_{j=1}^n c_j x_j \\ & \sum_{j=1}^n a_j x_j \leq b \end{aligned} \tag{1}$$

$$\text{at most } K \text{ variables can be positive} \tag{2}$$

$$x_j \leq 1, \quad j \in \{1, \dots, n\} \tag{3}$$

$$x_j \geq 0, \quad j \in \{1, \dots, n\}, \tag{4}$$

where $b \geq a_1 \geq \dots \geq a_n > 0$.

Let $S = \{x \in \mathbb{R}^n : x \text{ satisfies (1)-(4)}\}$, $PS = \text{conv}(S)$, and $LPS = \{x \in \mathbb{R}^n : x \text{ satisfies (1), (3) and (4)}\}$.

1. Prove that PS is a polytope.
2. Prove that

$$\sum_{j=1}^n x_j \leq K \tag{5}$$

is a valid inequality for PS .

3. Prove that any vertex of LPS has at most one fractional component.
4. Prove that (5) cuts off every vertex of LPS which does not satisfy (2).
5. Let $C \subset \{1, \dots, n\}$ be such that $|C| = K$ and $\sum_{j \in C} a_j > b$. Let $i \in C$ be such that $a_i \leq a_j \forall j \in C$. Let also $r \in \{1, \dots, n\} - C$ be such that $\sum_{j \in C - \{i\}} a_j + a_r < b$. Prove that the inequality

$$\sum_{j \in C} a_j x_j + \left(b - \sum_{j \in C - \{i\}} a_j \right) x_r \leq b \tag{6}$$

is valid for PS .

6. Consider an instance with $n = 4, a_1 = 5, a_2 = 4, a_3 = 3, a_4 = 1, b = 7$, and $K = 2$. The point $\hat{x}_1 = \frac{1}{2}, \hat{x}_2 = 1, \hat{x}_3 = 0, \hat{x}_4 = \frac{1}{2}$ is a vertex of $LPS \cap \{x : x \text{ satisfies (5)}\}$. Derive an inequality (6) that cuts off \hat{x} .

4. Topology and Linear Algebra

Let Y be a subspace of a normed space X and let $x \in X$. Prove that $\text{dist}(x, Y) \geq 1$ if and only if there exists a linear functional f on X of norm one such that Y is a subspace of the kernel of f and $f(x) = 1$. [$\text{dist}(x, Y)$ is the infimum of $\|x - y\|$ over all $y \in Y$.]

5. Algebra

Suppose that F is an algebraically closed field. Show that F must be *infinite*.

Remark: A field must contain an additive inverse 0 and a multiplicative inverse 1 such that $1 \neq 0$. So the set $\{0\}$ is *not* a field.

6. Complexity

Show that, if the satisfiability problem can be decided by a BPP machine then $NP = RP$.

7. Combinatorial Methods

Prove that for sufficiently large n fewer than one half of all permutations of $\{1, 2, \dots, n\}$ have a cycle of length 2.

8. Convexity

Let K denote a compact convex set in the plane \mathbb{R}^2 . Recall that the *support function* $h_K : \mathbb{R}^2 \rightarrow \mathbb{R}$ of K is given by

$$h_K(x) = \max\{x \cdot y \mid y \in K\}.$$

If x is a non-zero vector in \mathbb{R}^2 , let x^\perp denote the line through the origin and orthogonal to the vector x . If K is a compact convex set, denote by $K|x^\perp$ the orthogonal projection of K onto the line x^\perp . Evidently $K|x^\perp$ is a closed interval in x^\perp . (Don't prove this.)

Define the *projection function* $f_K : \mathbb{R}^2 \rightarrow \mathbb{R}$ of K by

$$f_K(x) = |x| \cdot \text{length}(K|x^\perp),$$

where we define $f_K(0) = 0$. If x is a unit vector then $f_K(x)$ is equal to the *width* of K in the direction of x^\perp .

Problem: Show that f_K is the support function of another compact convex set L in \mathbb{R}^2 . This set L is called the *projection body* of K , and is often denoted ΠK .

9. Design and Analysis of Algorithms

- a) Let $G = (V, E)$ be an undirected connected graph with integral weights in the range $[1, 5]$ on its edges, and let $s \in V$ be a special vertex. Give an $O(m)$ algorithm for finding shortest paths for s to all the remaining vertices in the graph, where $|E| = m$.
- b) Give an $O(n + m)$ time, i.e. linear time, algorithm to determine if a 2SAT formula is satisfiable; the formula has n variables and m clauses. By a 2SAT formula, we mean a Boolean formula in conjunctive normal form, with each clause having one or two literals.
- c) Suppose you are given a subroutine for the following decision problem:

PARTITION

Instance: n positive integers, a_1, \dots, a_n .

Question: Is there a partition of these integers into two sets, A and B , that add up to the same amount?

Show how, using this subroutine, you can solve in polynomial time the search version of PARTITION, i.e., actually finding sets A and B that form a partition of the n integers, and add up to the same amount.