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Statistical mechanics of the vertex-cover problem

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Abstract

We review recent progress in the study of the vertex-cover problem (VC). The VC belongs to the class of NP-complete graph theoretical problems, which plays a central role in theoretical computer science. On ensembles of random graphs, VC exhibits a coverable–uncoverable phase transition. Very close to this transition, depending on the solution algorithm, easy–hard transitions in the typical running time of the algorithms occur.

We explain a statistical mechanics approach, which works by mapping the VC to a hard-core lattice gas, and then applying techniques such as the replica trick or the cavity approach. Using these methods, the phase diagram of the VC could be obtained exactly for connectivities $c < e$, where the VC is replica symmetric. Recently, this result could be confirmed using traditional mathematical techniques. For $c > e$, the solution of the VC exhibits full replica symmetry breaking.

The statistical mechanics approach can also be used to study analytically the typical running time of simple complete and incomplete algorithms for the VC. Finally, we describe recent results for the VC when studied on other ensembles of finite- and infinite-dimensional graphs.

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1. Introduction

Starting in the 1980s, there have been growing relations between the fields of statistical physics and (theoretical) computer science. This is true in particular for the study of disordered glassy systems in physics and the research on optimization problems in computer science [1]. Both fields can profit strongly from each other. In one way computer science helps physics: recently developed efficient optimization algorithms [2] help to study the low-temperature behaviour of physical models, such as spin glasses, random field systems or solid-on-solid models. On the other hand, developments in statistical physics have also helped to develop or improve existing optimization algorithms. The most prominent example is the invention

of the simulated annealing method [3], which has been applied to a variety of optimization problems.

In recent years, another variant of how physics can help computer science has emerged. Computational problems can be sorted into different classes. From the viewpoint of a person wanting to solve problems, a very convenient class is the class P: it collects all problems which can be solved on a computer in a running time, which grows even in the worst case only polynomially with the size of the problem. These problems are called *easy*. In theoretical computer science [4–6], these problems are analysed using model computers, e.g., the *Turing machine* (TM) [7]. A *deterministic* TM can solve the same problems as a conventional (von Neumann) computer. But not all problems can be solved polynomially. There are problems for which for sure no polynomial algorithm exists. These problems are called *hard*. But most of these problems have only academic applications. The most interesting problems lie on the interface between polynomial and exponential running times. They belong to the class of *nondeterministic polynomial* problems (NP) [8]. This means that a *nondeterministic* TM can solve any problem from NP in polynomial time. This works in the following way: first, the nondeterministic abilities of the TM are used to generate a solution. Then the TM proves deterministically that the solution is correct. For purely deterministic computers, all algorithms for solving problems from NP known so far need in the worst case an exponentially growing running time. Hence, it appears that the problems from NP are hard as well. But so far there is no *proof* that the problems from NP are indeed hard. This is the so-called *P–NP problem*, one of the important open questions in computer science[1]. Expressed in colloquial language we have to answer the question: 'what is it that makes a problem hard'?

A notable advance [9, 10] towards the answer of this question has recently been achieved by realizing that worst case and typical case are different. This means that for some problems there are ensembles of problems which can be solved typically in polynomial time, while the worst case is still exponential. In particular, there are suitably parametrized ensembles of random problem instances, where in one region of parameter space the instances are easy while in another region the instances are hard [11, 12]. The typically hardest to solve instances are often found *at* the boundaries separating these regions. The effects found at the boundaries have much in common with phase transitions in physical systems [13, 14]. Recently, methods from statistical physics [15], such as the replica trick or the cavity approach, have been applied to classical problems from computer science. The most prominent one is the satisfiability problem (SAT) [8]. SAT is the most famous and central of all problems in theoretical computer science: in 1971, it was the first one which was shown by Cook [16] to be *NP-complete*, which means that all problems from NP can be mapped onto SAT using polynomial algorithms. Hence, SAT is at least as hard as any problem in NP. Using the statistical mechanics approach, it is possible to obtain results which have not been found before using classical mathematical methods [17–20]. Furthermore, this approach allows us to invent new algorithms which are sometimes substantially faster than previously known algorithms [21].

In this paper, we review the recent progress in the field by concentrating on the vertex-cover problem (VC), which belongs to the six 'classical' NP-complete problems in theoretical computer science [8]. The VC is a problem defined on graphs. We first introduce the VC and show that it is NP-complete. Then we present some algorithms which can be used to solve NP. In the succeeding section, we present results characterizing the phase transition, which occurs when studying the VC on ensembles of random graphs. Next, we describe the results obtained for the phase diagram using statistical mechanics methods. In section 6, we show

[1] The Clay Mathematics Institute of Cambridge, Massachusetts (CMI) has designated a $1 million prize for the solution of the P–NP problem.

how the typical running time of algorithms can be studied analytically. Next, we consider other ensembles of random graphs, especially scale-free graphs and graphs consisting of a collection of connected cliques. Finally, we summarize and give an outlook.

2. The vertex-cover problem

In this section, we will introduce the terminology, show that VC is NP-complete and review some rigorous results about vertex cover which are obtained previously by applying mathematical techniques.

2.1. Vertex cover and related problems

Let us start with the definition of vertex covers. We consider a graph $G = (V, E)$ with N vertices $i \in \{1, 2, \ldots, N\}$ and undirected edges $\{i, j\} \in E \subset V \times V$ connecting pairs of vertices. Please note that $\{i, j\}$ and $\{j, i\}$ both denote the same edge.

Definition 1. *A vertex cover V_{vc} is a subset $V_{vc} \subset V$ of vertices such that for all edges $\{i, j\} \in E$ at least one of the endpoints is in V_{vc}, i.e., $i \in V_{vc}$ or $j \in V_{vc}$.*

Later on subsets V' are also considered, which are not covers. Anyway, we call all vertices in V' *covered*, all others *uncovered*. Also edges from $E \cap ([V' \times V] \cup [V \times V'])$ are called covered. This means that V' is a vertex cover, iff all edges are covered.

There are three different variants of VC:

P1: The *minimal vertex-cover problem*, which consists in finding a vertex cover V_{vc} of minimal cardinality, and calculating the minimal fraction $x_c(G) = |V_{vc}|/N$ needed to cover the whole graph.

P2: The *decision variant* of this problem is: 'given a number $X = xN$, is there a vertex cover V_{vc} of size X'?

P3: If there is no vertex cover of size X, one can study the related *optimization problem*: find a set V' with $|V'| = X$ which minimizes the number of uncovered edges. In other words, we try to distribute X covering marks on the N vertices in an optimal way, such that the following *energy* of configurations is minimized:

$$E(G, x) = \min\{\text{number of } \textit{uncovered} \text{ edges when covering } xN \text{ vertices}\} \tag{1}$$

This means, the graph is coverable using $X = xN$ vertices iff the ground-state energy is zero.

VC is equivalent to other problems:

- An *independent set* is a subset of vertices which are pairwise disconnected in the graph G. Due to the above-mentioned properties, any set $V \setminus V_{vc}$ thus forms an independent set, and maximal independent sets are complementary to minimal vertex covers.
- A *clique* is a fully connected subset of vertices, and thus an independent set in the complementary graph $\bar{G}$ where vertices i and j are connected whenever $\{i, j\} \notin E$ and vice versa.

2.2. NP-completeness

Here, we show the NP-completeness of the VC [8]. For this purpose, we first introduce the 3-satisfiability problem (3-SAT), which is known to be NP-complete. Then we show how 3-SAT can be mapped onto the VC in polynomial time.

3-SAT is a problem concerning Boolean formulae. A Boolean formula F in $K = 3$ *conjunctive normal form* (CNF) has the following structure: it is a formula over N Boolean variables $\{x_1, x_2, \ldots, x_N\}$ which contains M *clauses* C_i: $F = C_1 \wedge C_2 \wedge \ldots \wedge C_M$. Each clause is a disjunction of three literals $C_p = l_p^1 \vee l_p^2 \vee l_p^3$, where each literal is either a variable $\left(l_p^i = x_j\right)$ or a negated variable $\left(l_p^i = \overline{x_j}\right)$. The 3-SAT problem is

> 'Given a 3-CNF formula F, is there an assignment of the variables $\{x_1, \ldots, x_N\} \in \{0, 1\}^N$ such that F evaluates to *true*, i.e., is F *satisfiable*?

3-SAT is a special variant of SAT and has been proved to be NP-complete before [8]. The proof of the NP-completeness of VC works by reducing 3-SAT to VC in polynomial time.

First, we show VC $\in$ NP: it is very easy to decide for a given subset V' of vertices, whether all edges are covered, i.e. whether V' is a vertex cover, by just iterating over all edges.

Hence, it remains to show that 3-SAT is polynomially reducible to VC (one writes 3-SAT $\leqslant_p$ VC).

Let $F = C_1 \wedge \ldots \wedge C_m$ be a 3-SAT formula with variables $X = \{x_1, \ldots, x_n\}$ and $C_p = l_p^1 \vee l_p^2 \vee l_p^3$ for all p.

We have to create a graph G and a threshold K, such that G has a VC of size lower than or equal to K, iff F is satisfiable. For this purpose, we set:

- $V_1 \equiv \{v_1, \bar{v}_1, \ldots, v_n, \bar{v}_n\}$ ($|V_1| = 2n$) and $E_1 = \{\{v_1, \bar{v}_1\}, \{v_2, \bar{v}_2\}, \ldots, \{v_n, \bar{v}_n\}\}$, i.e. for each variable occurring in F we create a pair of vertices and an edge connecting them. To cover the edges in E_1, we have to include at least one vertex per pair in the covering set. In this part of the graph, each cover corresponds to an assignment of the variables with the following idea behind it: if variable $x_i = 1$, then v_i should be covered, while if $x_i = 0$ then $\bar{v}_i$ is to be covered. It will soon become clear why this correspondence has been chosen.
- For each clause in F we introduce three vertices connected in the form of a triangle: $V_2 \equiv \left\{a_1^1, a_1^2, a_1^3, a_2^1, a_2^2, a_2^3, \ldots a_m^1, a_m^2, a_m^3\right\}$ and $E_2 = \left\{\left\{a_1^1, a_1^2\right\}, \left\{a_1^2, a_1^3\right\}, \left\{a_1^3, a_1^1\right\}, \left\{a_2^1, a_2^2\right\}, \left\{a_2^2, a_2^3\right\}, \left\{a_2^3, a_2^1\right\}, \ldots, \left\{a_n^1, a_n^2\right\}, \left\{a_n^2, a_n^3\right\}, \left\{a_n^3, a_n^1\right\}\right\}$. Per triangle, i.e. per clause, we have to include at least two vertices in a VC. We intend that in a cover of minimum size, the *uncovered* vertex corresponds to a literal which is satisfied. This will be induced by the edges generated in the following.
- Finally, for each position i in a clause p, vertex a_p^i is connected with the vertex representing the literal l_p^i appearing at that position of the clause: $E_3 \equiv \left\{\left\{a_p^i, v_j\right\} \middle| p = 1, \ldots, m, i = 1, 2, 3 \text{ if } l_p^i = x_j\right\} \cup \left\{\left\{a_p^i, \bar{v}_j\right\} \middle| p = 1, \ldots, m, i = 1, 2, 3 \text{ if } l_p^i = \bar{x}_j\right\}$. Hence, E_3 contains edges each connecting one vertex from V_1 with one vertex from V_2.
- The graph G is the combination of the above introduced vertices and edges: $G = (V, E)$, $V = V_1 \cup V_2$, $E = E_1 \cup E_2 \cup E_3$.
- The size of the vertex cover to be constructed is set to $K \equiv n + 2m$.

In the following example, we show how the transformation works for a small 3-SAT formula:

Example. We consider $F = (x_1 \vee \bar{x}_3 \vee \bar{x}_4) \wedge (\bar{x}_1 \vee x_2, \bar{x}_4)$. The resulting graph $G(V, E)$ is displayed in figure 1

The number of vertices generated by this transformation is $O(n + m)$, i.e. linear in the sum of the number of clauses and the number of variables of F. Since the number of variables is bounded by three times the number clauses, the construction of the graph is linear in the length of F, i.e. in a particular polynomial. It remains to show: F is satisfiable if and only if there exists a vertex cover V' of G with size $|V'| \leqslant K$.

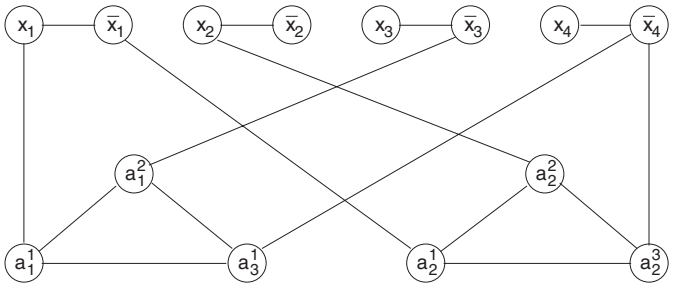

Figure 1. VC instance resulting from the 3-SAT instance $F = (x_1 \vee \bar{x}_3 \vee \bar{x}_4) \wedge (\bar{x}_1 \vee x_2 \vee \bar{x}_4)$.

Now let F be satisfiable and $\{X_i\}$, $X_i = 0, 1$ a satisfying assignment. We set $V_1' = \{v_i | X_i = 1\} \cup \{\bar{v}_i | X_i = 0\}$. Obviously $|V_1'| = n$ and all edges in E_1 are covered. For each clause C_p, since it is satisfied by $\{X_i\}$, there is one satisfied literal $l_p^{i(p)}$. We set $V_2' = \{a_p^i | p = 1, \ldots, m; i \neq i(p)\}$. We have included two vertices per clause in V_2 (by excluding $a_p^{i(p)}$), i.e. two vertices per triangle in E_2. Thus, $|V_2'| = 2m$ and all edges of E_2 are covered. Furthermore, since $l_p^{i(p)}$ is satisfied, the vertex corresponding to the literal is in V_1, hence all edges contained in E_3 are covered as well. To summarize $V' = V_1' \cup V_2'$ is a VC of G and $|V'| = n + 2m \leqslant K$.

Conversely, let be $V' \subset V$ be a VC of G and $|V'| \leqslant K$. Since a VC must include at least one vertex per edge from E_1 and at least two vertices per triangle from E_2, we know $|V'| \geqslant n + 2m = K$, hence we have $|V'| = K$, i.e. *exactly one* vertex per pair $x_i, \overline{x_i}$ and *exactly two* vertices per triplet a_p^1, a_p^2, a_p^3 are included in V'. Now we set $X_i = 1$ if $x_i \in V'$ and $X_i = 0$ if $x_i \notin V'$. Since each triangle (each corresponding to a clause), has one vertex $a_p^i(p) \notin V'$, we know that the vertex from V_1 connected with it is covered. Hence, the literal corresponding to this vertex is satisfied. Therefore, for each clause, we have a satisfied literal, hence F is satisfied and $\{X_i\}$ is a satisfying assignment.

2.3. Vertex covers of random graphs

In order to speak of median or average cases, and of phase transitions, we have to introduce a probability distribution over graphs. This can be done best by using the concept of *random graphs* as already introduced about 40 years ago by Erdös and Rényi [22]. A random graph $G_{N,p}$ is a graph with N vertices $V = \{1, \ldots, N\}$, where any pair of vertices is connected randomly and independently by an edge with probability p. So the expected number of edges becomes $p\binom{N}{2} = pN^2/2 + O(N)$, and the average connectivity of a vertex equals $p(N-1)$.

We are interested in the large-N limit of *finite-connectivity graphs*, where $p = c/N$ with constant c. Then the average connectivity $c + O(N^{-1})$ stays finite. In this case, we also expect the size of minimal vertex covers to depend only on c, $x_c(G) = x_c(c)$ for almost all random graphs $G_{N,c/N}$.

Next we are going to present some previously derived rigorous bounds on $x_c(c)$. A general one for arbitrary, i.e. non-random, graphs G was given by Harant [24] who generalized an old result of Caro and Wei [25]. Translated into our notation, he showed that

$$x_c(G) \leqslant 1 - \frac{1}{N} \frac{\left(\sum_{i \in V} \frac{1}{d_i+1}\right)^2}{\sum_{i \in V} \frac{1}{d_i+1} - \sum_{(i,j) \in E} \frac{(d_i - d_j)^2}{(d_i+1)(d_j+1)}} \tag{2}$$

where d_i is the connectivity (or degree) of vertex i. This can easily be converted into an upper bound on $x_c(c)$ which holds almost surely for $N \to \infty$.

The VC problems and the above-mentioned related problems were also studied in the case of random graphs, and even completely solved in the case of infinite connectivity graphs, where any edge is drawn with finite probability p, such that the expected number of edges is $p\binom{N}{2} = O(N^2)$. There the minimal VC has cardinality $(N - 2\ln_{1/(1-p)} N - O(\ln\ln N))$ [26]. Bounds in the finite-connectivity region of random graphs with N vertices and cN edges were given by Gazmuri [27]. He has shown that

$$x_l(c) < x_c(c) < 1 - \frac{\ln c}{c} \tag{3}$$

where the lower bound is given by the unique solution of

$$0 = x_l(c)\ln x_l(c) + (1 - x_l(c))\ln(1 - x_l(c)) - \frac{c}{2}(1 - x_l(c))^2. \tag{4}$$

This bound coincides with the so-called annealed bound in statistical physics. The correct asymptotics for large c was given by Frieze [28]:

$$x_c(c) = 1 - \frac{2}{c}(\ln c - \ln\ln c + 1 - \ln 2) + o\left(\frac{1}{c}\right) \tag{5}$$

with corrections of $o(1/c)$ decaying faster than $1/c$.

A few studies have investigated the VC on other ensembles of graphs. They are reviewed in section 7.

3. Algorithms

There are two types of algorithms: incomplete and complete ones. Complete algorithms guarantee to find the optimum or true solution, hence the solution space is searched in principle completely. For incomplete algorithms, it is not ensured that the true solution or the global optimum is found. But they are very often sufficient for practical applications.

3.1. Incomplete algorithms

First, we present a greedy heuristic for finding small vertex covers, i.e. an approximation for the solutions of problem P1. The basic idea of the heuristic is to cover as many edges as possible by using as few vertices as necessary. Thus, it is favourable to cover vertices with a high degree. This step can be iterated, while the degree of the vertices is adjusted dynamically by removing edges and vertices which are covered. This leads to the following algorithm, which returns an approximation of the minimum vertex cover V_{vc}, the size $|V_{vc}|$ is an upper bound of the true minimum vertex-cover size:

algorithm min-cover(G)
begin
  initialize $V_{vc} = \emptyset$;
  while there are uncovered edges **do**
  begin
    take one vertex i with the largest current degree d_i;
    mark i as covered: $V_{vc} = V_{vc} \cup \{i\}$;
    remove all incident edges$\{i, j\}$ from E;

```
      remove vertex i from V;
  end;
  return(V_vc);
end
```

It is easy to invent examples where the heuristic fails to find the true minimum VC, e.g., a star graph having one centre vertex to which $k > 2$ arms of length 2 are attached.

This most simple heuristics has been generalized by one of the authors within the framework of a random vertex selection [29], which is characterized by a parameter k called *depth*. Each vertex i is selected with a probability $w_{d(i)}$ which depends on the (current) degree $d(i)$ of the vertex. Then, within the generalized heuristic, a subgraph $G^{(k)}(i) = (V^{(k)}(i), E^{(k)}(i))$ is taken, where $V^{(k)}(i)$ contains all vertices which have at most chemical distance k from i. Here the chemical distance of two vertices j and i counts the number of edges of the shortest path from i to j. $E^{(k)}(i)$ contains the edges connecting the vertices from $V^{(k)}(i)$. Then $G^{(k)}(i)$ is covered starting by covering all vertices with distance k from i and then iteratively selecting vertices j among the remaining with maximal distance from i, uncovering j and covering all neighbours of j. The results of an analysis of the dynamics of this algorithm are reviewed in section 6.3.

The special case $k = 1$ and $w_d = 1$ has been analysed by Gazmuri [27] for deriving the bound (3). The greedy heuristic presented before corresponds to the case $k = 0$ and $w_d = \delta_{d,d_{\max}}$, where $d_{\max}$ is the current maximum degree in the graph. This case, where w_d is dynamically adjusted, has not been analysed so far.

An alternative is incomplete algorithms based on conventional Monte Carlo (MC) simulations in the grand-canonical ensemble, characterized by a chemical potential μ. Here we present a variant [30], where one restricts the dynamics to true covers and allows movements of the covering marks as well as fluctuations of the size of the cover. First one selects an initial configuration, for example by using the above heuristics or by covering all vertices. For each MC step, a vertex i is selected randomly. With probability p (e.g. $p = 0.5$) a MOVE (M) step is performed, and with probability $1 - p$ an EXCHANGE (EX) step:

M: If vertex i is covered and has exactly one uncovered neighbour, the covering mark is moved to the neighbour. In all other cases, the configuration remains unchanged.

EX: If the site is uncovered, a covering mark is inserted with probability $\exp(-\mu)$. If the site is covered, and all neighbouring sites are covered, the covering mark is removed from i.

Note that in this way detailed balance is fulfilled. Ground states, i.e. minimum-size vertex covers, can be obtained by starting with a small chemical potential, which is slowly increased. The chemical potential thus plays the same role in the algorithm as the decreasing temperature in simulated annealing [3]. Like the latter algorithm, MC simulations can reach a globally optimal vertex cover only on exponential time scales. On the other hand the Monte Carlo approach allows us to study dynamic properties of the model, which can be regarded as a hard-core lattice gas [30] (see also below).

The efficiency of randomized incomplete algorithms can be increased by introducing *restarts* [31]. The basic idea is to let the randomized algorithm run for a fixed number ΔT of steps. If no solution is found in this time, the algorithm is restarted from the beginning but with a different seed of the random number generator. The basic idea behind this concept is that during a run the system may be trapped in a local minimum, hence the chance of finding a solution is increased when starting again.

3.2. Complete algorithms

Next, we present two complete algorithms: they guarantee to find the exact answer, even if the time required will, in general, grow exponentially with the graph size.

First we turn to the problem where we are interested only in minimum-size vertex covers (problem P1). Since each vertex can be either covered or uncovered, the most direct approach is to enumerate all possible 2^N configuration, store all those being VCs, and finally select one of those having minimal VC cardinality. Obviously, the time-complexity of this approach is $O(2^N)$. Early attempts [32, 33] have the same worst-case running time. The approach of Tarjan and Trojanowski [34] presented here has an $O(2^{N/2})$ time complexity. It uses a divide-and-conquer approach. First, all connected components of the graph are obtained. Then the minimum-size vertex covers for all components are calculated separately by recursive calls. The treatment of each connected component is based on the following idea. Let $i \in V$ a vertex, $A(i) \subset V$ its neighbours in G and for any subset $S \subset V$ let $G(S) = (S, E(S))$ the subgraph induced by S, i.e. $E(S) = E \cap (S \times S)$. Then the minimum-size vertex cover is either $\{i\}$ combined with the minimum-size vertex cover of $G(V \backslash \{i\})$ or $A(i)$ combined with the minimum-size vertex cover of $G(V \backslash \{i\} \backslash A(i))$.

Furthermore, the algorithm uses the concept of *domination*. This means basically that one considers small subgraphs S. Among all possible VCs of the subgraph one disregards all those which provably cannot lead to better VCs of the full graph—mainly because they cover only few or none of the edges connecting vertices from S to $V \backslash S$. We explain the simplest example for domination. In this case, leaves are dominated, i.e. vertices i having only one single neighbour j. Here, for a minimum-size vertex cover one must cover either i or j. Since i has only one neighbour, but j may have more, we can immediately cover j and remove the vertices i, j and all incident edges. This is the basic idea of the leaf-removal algorithm of Bauer and Golinelli [35]. Note that this corresponds to the case depth $k = 1$, $w_d = \delta_{d,1}$ of the generalized heuristic discussed in section 6.3.

The full algorithm is still deterministic but more general than leaf removal: for each connected component, the vertex i_0 having the smallest degree is determined. Degree $d_{i_0} = 0$ corresponds to an isolated vertex, which is not covered. Degree $d_{i_0} = 1$ corresponds to a leaf which is treated as discussed above. Furthermore, the algorithm treats explicitly the cases of degree $d_{i_0} = 2, 3$ and 4. For higher lowest degrees $d_{i_0} > 4$, basically the subproblems for i_0 covered and i_0 uncovered must be treated completely. But during the recursive calls generated in this way, the cases with smaller minimum degree might appear again. The full detailed five page presentation of the algorithm with all cases and subcases can be found in [34]. Due to the application of domination, the algorithm runs faster but it is unable to find more than *one* minimal VC, hence it cannot be used to enumerate all solutions.

A simpler to implement algorithm [36] exhibits a worse-time complexity $O(2^{n/2.863})$, but the authors claim that within their computer experiments it was faster than the method of Tarjan and Trojanowski.

If one is not interested only in one single minimum VC but in enumerating all, the divide-and-conquer method does not work and branch-and-bound approaches [37, 38] must be applied. Also for the case where the number of covering marks X is given and one looks for all configurations of minimum energy (problem P3), a branch-and-bound method is feasible. We will present an algorithm for this latter case. The algorithm enumerating all minimum-size VCs (problem P1) works in the same spirit.

The branch-and-bound approach differs from the previous method by the fact that the concept of domination cannot be used. The basic idea is to build the full configuration tree. While doing this, the algorithm makes certain choices where to put covering marks. If no VC

of the desired size is found, some covering marks have to be removed and be placed elsewhere, i.e. the algorithm has to backtrack. This is done in a systematic way allowing investigation of the full configuration space. This $O(2^N)$ running time is reduced by omitting subtrees of the full tree by using a *bound*: trees where for sure no minimum-energy configuration is located can be omitted. The bound applied in the following algorithm uses the *current* vertex degree $d(i)$, which is the number of uncovered neighbours at a specific stage of the calculation. By covering a vertex i the total number of uncovered edges is reduced by exactly $d(i)$. If several vertices $j_1, j_2, \ldots, j_k$ are covered, the number of uncovered edges is *at most* reduced by $d(j_1) + d(j_2) + \cdots + d(j_k)$. Assume that at a certain stage within the backtracking tree, there are $uncov$ edges uncovered and still k vertices to cover. Then a lower bound M for the minimum number of uncovered edges in the subtree is given by

$$M = \max\left[0, uncov - \max_{j_1,\ldots,j_k} d(j_1) + \cdots + d(j_k)\right]. \tag{6}$$

The algorithm can avoid branching into a subtree if M is strictly larger than the number opt of uncovered edges in the best solution found so far. For the order, the vertices are selected to be (un-)covered within the algorithm, the following heuristic is applied: the order of the vertices is given by their current degree. Thus, the first descent into the tree is equivalent to the greedy heuristic presented before. Later, it will become clear from the results that this heuristic is indeed not a bad strategy.

The following representation summarizes the algorithm for enumerating all configurations exhibiting a minimum number of uncovered edges. Let $G = (V, E)$ be a graph, k the number of vertices to cover and $uncov$ the number of edges to cover. Initially $k = X$ and $uncov = |E|$. The variable opt is initialized with $opt = |E|$ and contains the minimum number of uncovered edges found so far. The value of opt is passed via call by reference. At the beginning all vertices $i \in V$ are marked as *free*. The marks are considered to be passed via call by reference as well (not shown explicitly). Additionally, it is assumed that somewhere a set of (optimum) solutions can be stored.

```
algorithm min-cover (G, k, uncov, opt)
begin
  if k = 0 then {leaf of tree reached?}
  begin
    if uncov < opt then {new minimum found?}
    begin
      opt := uncov;
      clear set of stored configurations;
    end;
    store configuration;
  end;
  if bound condition is true (see text) then
    return;
  let i ∈ V a vertex marked as free of maximal current degree;
  mark i as covered;
  k := k − 1;
  adjust degrees of all neighbours j of i : d(j) := d(j) − 1;
  min-cover(G, k, uncov − d(i), opt) {branch into 'left' subtree};
  mark i as uncovered;
```

$k := k + 1$;
(re)adjust degrees of all neighbours j of i: $d(j) := d(j) + 1$;
min-cover$(G, k, uncov, opt)$ {branch into 'right' subtree};
mark i as *free*;
end

In the actual implementation, the algorithm does not descend further into the tree as well, when no uncovered edges are left. In this case, the vertex covers of the corresponding subtree consist of the vertices covered so far and all possible selections of k vertices among all uncovered vertices.

Finally, we note that using the concepts of restarts one can also turn a complete backtracking algorithm into a (possibly) faster incomplete one. An application to VC has been studied by Montanari and Zecchina [39]. The algorithm must be randomized, for applying restarts. Hence the choice which vertex is treated next is performed in some random way, similar to the generalized heuristic presented above. By applying many restarts, rare events become important: on one hand, the latter may have exponentially smaller search trees, i.e. in this case the algorithm by chance does not need to backtrack as long as usual. On the other hand, events of this type are exponentially rare. Balancing the exponential gain due to the smaller search tree against the exponential loss due to large number of restarts required to find such an event, an optimal backtracking (i.e. running) time per restart can be found. The analysis of a restart algorithm for the VC [39] is reviewed in section 6.2.

4. The cov–uncov transition

First, the VC variant is considered where the energy is to be minimized for fixed values $x = X/N$ (problem P3). We know that for small values of x, the energy density (1) is not zero ($e(x = 0) = E/N = c/2$), i.e. no vertex covers with xN vertices covered exist. On the other hand, for large values of x, the random graphs are almost surely coverable, i.e. $e(x) = 0$. In figure 2 the average ground-state energy density and the probability $P_{\mathrm{cov}}(x)$ that a graph is coverable with xN vertices are shown for different system sizes $N = 25, 50, 100$. We consider here the average connectivity $c = 2.0$, but qualitatively equivalent results are found for other values of c too. The results [40, 41] were obtained using the branch-and-bound algorithm presented in the last section. The data are averages over 10^3 ($N = 100$) to 10^4 ($N = 25, 50$) samples. As expected, the value of $P_{\mathrm{cov}}(x)$ increases with the fraction of *covered* vertices. With growing graph sizes, the curves become steeper. This indicates that in the limit $N \to \infty$, which we are interested in, a sharp threshold $x_{\mathrm{c}} \approx 0.39$ appears. Above x_{c} a graph is coverable with probability tending to one in the large-N limit, below x_c it is almost surely uncoverable. Thus, in the language of a physicist, a *phase transition* from a coverable phase to an uncoverable phase occurs. It is frequently denoted as the *cov–uncov transition*. Note that the value x_{c} of the critical threshold depends on the average connectivity c. The result for the phase boundary x_{c} as a function of c obtained from simulations is shown later on.

In figure 3, the median running time of the branch-and-bound algorithm is shown as a function of the fraction x of covered vertices. The running time is measured in terms of the number of nodes which are visited in the backtracking tree. Again graphs with $c = 2.0$ were considered and an average over the same realizations as before has been performed. A sharp peak can be observed near the transition x_{c}: the hardest instances are typically found in the vicinity of the phase transition. Note that also for values $x < x_{\mathrm{c}}$ the running time increases exponentially, as can been seen from the inset of figure 3. For values x considerably larger than the critical value x_{c}, the running time is linear. The reason is that the heuristic is already

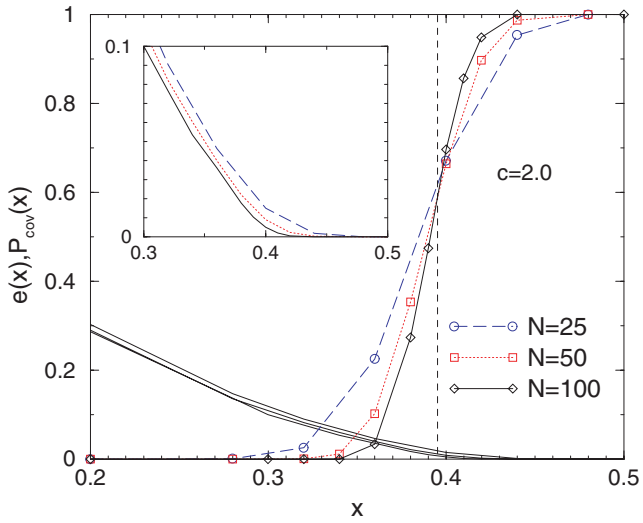

Figure 2. Probability $P_{\rm cov}(x)$ that a cover exists for a random graph ($c = 2$) as a function of the fraction x of *covered* vertices. The result is shown for three different system sizes $N = 25, 50, 100$ (averaged for 10^3–10^4 samples). Lines are guides for the eyes only. In the left part, where the $P_{\rm cov}$ is close to zero, the energy average e (see text) is displayed. The inset enlarges the result for the energy in the region $0.3 \leqslant x \leqslant 0.5$.

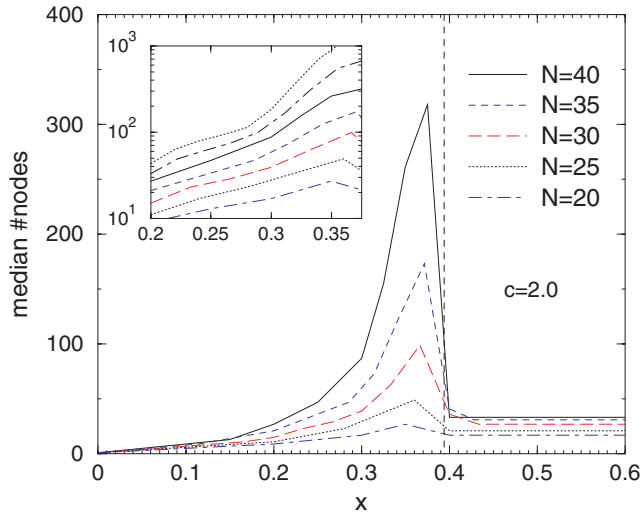

Figure 3. Time complexity of the vertex cover. Median number of nodes visited in the backtracking tree as a function of the fraction x of *covered* vertices for graph sizes $N = 20, 25, 30, 35, 40$ ($c = 2.0$). The inset shows the region below the threshold with logarithmic scale, including also data for $N = 45, 50$. The fact that in this representation the lines are equidistant shows that the time complexity grows exponentially with N.

able to find a VC, i.e. the algorithm terminates after the first descent into the backtracking tree[2].

[2] The algorithm used here terminates after a full cover of the graph has been found since it is not necessary to enumerate all solutions.

Note that continuous phase transitions in physical systems are usually indicated by a divergence of measurable quantities such as the specific heat, magnetic susceptibilities or relaxation times. The peak appearing in the time complexity may be considered as a similar indicator, but is not really equivalent, because the resolution time diverges everywhere, only the rate of divergence is much stronger near the phase transition.

For small values of x in the uncoverable region, the running time is also faster than near the phase transition, but still exponential. This is due to the fact that a configuration with a minimum number of *uncovered* edges has to be obtained. If only the question whether a VC exists or not is to be answered, the algorithm can be easily improved[3], such that for small values of x again a polynomial running time will be obtained.

5. The phase diagram

The phase diagram gives the value of the critical threshold $x_c(c)$ as a function of the connectivity c. For low connectivities $c < 1$, almost all vertices are contained in finite trees T_k of size k [22, 23]. Then one can calculate $x_c(c)$ using a cluster expansion, i.e. by explicitly calculating $x_c(T_k)$ for small k and weighting the results with the contribution of each tree T_k to the ensemble of random graphs. In [41], this expansion has been performed up to tree size $k = 7$, resulting in very good agreement with the numerical data for small connectivities $c < 0.3$.

Using a statistical-mechanics approach it is even possible to derive an *exact* solution, which is furthermore valid even beyond the percolation threshold $c = 1$. We will show that this solution is valid up to $c = e$, where e is the Eulerian constant. The statistical-mechanics treatment is presented in the next subsection. In the second subsection, we will present the results, compare it to numerical findings and explain the structure of the phase diagram as well as the solution space structure, finding four different percolation transitions occurring in VC on random graphs.

5.1. Mapping VC to a hard-core lattice gas

To study VC using concepts and methods of statistical mechanics, one has to map the problem onto a physical system. One possibility is to identify each vertex with an Ising spin and the two states *covered*/*uncovered* correspond to the two spin orientations ± 1 [40]. Then the system can be studied in the canonical ensemble and the natural choice for the Hamiltonian is to identify the energy with the number of uncovered edges (1).

Here we present a different mapping, using the equivalence between VC and a hard-core lattice gas [42]. Any subset $U \subset V$ of the vertex set can be encoded bijectively as a configuration of N binary occupation numbers:

$$x_i := \begin{cases} 0 & \text{if} \quad i \in U \\ 1 & \text{if} \quad i \notin U. \end{cases} \tag{7}$$

The strange choice of setting x_i to zero for vertices in U becomes clear if we look to the vertex-cover constraint: an edge is covered by the elements in U iff at most one of the two end-points has $x = 1$. So the variables x_i can be interpreted as occupation numbers of vertices by the centre of a particle. The covering constraint translates into a hard sphere constraint for particles of chemical radius one: if a vertex is occupied, i.e., $x_i = 1$, then all neighbouring vertices have to be empty. We thus introduce a characteristic function

$$\chi(x_1, \ldots, x_N) = \prod_{\{i,j\} \in E} (1 - x_i x_j) \tag{8}$$

[3] Set $best := 0$ initially.

which equals one whenever $\vec{x} = (x_1, \ldots, x_N)$ corresponds to a vertex cover, and zero else. Having in mind this interpretation, we write down the grand partition function

$$\Xi = \sum_{\{x_i=0,1\}} \exp\left(\mu \sum_i x_i\right) \chi(\vec{x}) \tag{9}$$

with μ being a chemical potential which can be used to control the particle number, or the cardinality of U.

For regular lattices, this model is well studied as a lattice model for the fluid–solid transition, for an overview and the famous corner-transfer matrix solution of the two-dimensional hard-hexagon model by Baxter [43]. Recently, lattice-gas models with various kinds of disorder have been considered in connection with glasses [30, 44–46] and granular matter [47–52].

Denoting the grand canonical average as

$$\langle f(\vec{x})\rangle_\mu = \Xi^{-1} \sum_{\{x_i=0,1\}} \exp\left(\mu \sum_i x_i\right) \chi(\vec{x}) f(\vec{x}) \tag{10}$$

we can calculate the average occupation density

$$\nu(\mu) = \frac{1}{N}\left\langle \sum_i x_i \right\rangle_\mu = \frac{\partial}{\partial \mu} \frac{\ln \Xi}{N}. \tag{11}$$

Minimal vertex covers correspond to densest particle packings. Considering the weights in (9), it becomes obvious that the density $\nu(\mu)$ is an increasing function of the chemical potential μ. Densest packings, or minimal vertex covers, are thus obtained in the limit $\mu \to \infty$:

$$x_c(c) = 1 - \lim_{\mu\to\infty} \nu(\mu). \tag{12}$$

The main step within the statistical-mechanics approach is to calculate the grand partition function (9). Here we state only the main steps of the calculation without showing intermediate stage results, details can be found in [42]. The results of figure 2 indicate that the model becomes self-averaging in the thermodynamic limit, i.e. densities of thermodynamic potentials are expected to become independent of the specific choice of quenched disorder (the edge set E). Technically, we thus have to calculate the disorder average of the thermodynamic potential, or the logarithm of the partition function. The latter can be calculated using the replica trick [15],

$$\overline{\ln \Xi} = \lim_{n\to 0} \frac{\overline{\Xi^n} - 1}{n} \tag{13}$$

where the over-bar denotes the disorder average over the random-graph ensemble with fixed average connectivity c. Taking n to be a positive integer at the beginning, the original system is replaced by n identical copies (including identical edge sets). In this case, the disorder average is easily obtained, and the $n \to 0$ limit has to be achieved later by some kind of analytical continuation in n. The properties of the model can be derived from the 2^n order parameters [53]

$$c(\vec{\xi}) = \frac{1}{N} \sum_i \prod_a \delta_{\xi^a, x_i^a} \tag{14}$$

which give the fraction of vertices having the replicated occupation number $\vec{x}_i = \vec{\xi} \in \{0, 1\}^n$. Using this order parameter, we rewrite the partition function as a functional integral over all

possible normalized distributions $c(\vec{\xi})\big(\sum_{\vec{\xi}} c(\vec{\xi}) = 1\big)$. This integral can be evaluated using the saddle-point method, i.e. one has to optimize over all possible normalized functions $c(\vec{\xi})$. This cannot be performed in full generality, hence one has to make an ansatz for $c(\vec{\xi})$.

The simplest possibility is the so-called replica-symmetric (RS) ansatz, which in our case assumes that the order parameter $c(\vec{\xi})$ depends on $\vec{\xi}$ only via $\sum_a \xi_a$, i.e. different replicas cannot be distinguished, and the full permutation symmetry of n replicas is unbroken also on the order-parameter level. This leads to a specific representation of $c(\vec{\xi})$ for which the replica limit $n \to 0$ can be taken. The resulting saddle-point equation can now be solved analytically in the limit of the chemical potential $\mu \to \infty$. The results are presented and discussed in the next subsection.

Before doing this, let us discuss the validity of the replica-symmetric ansatz. As it turns out [42] by considering the local stability of the corresponding saddle-point solution, this ansatz is valid up to average graph connectivities $c < e$. At this point full *replica symmetry breaking* (RSB) occurs: whereas the solution space has a simple geometrical structure below $c = e$, where all solutions are collected in a single cluster in configuration space, a hierarchical splitting into many solution clusters appears continuously at this breaking point.

Despite many efforts, the technical problem of handling RSB in finite-connectivity systems is still open. Most attempts [54–57] try to apply the first step of Parisi's RSB scheme (1RSB) [15] which, however, is technically well understood only in the case of infinite-connectivity spin glasses. Due to a more complex structure of the order parameter in finite connectivity systems, a complete analytical solution is still missing. Recently, based on the connection to combinatorial optimization, the interest in this question was renewed [53], and some promising approximation schemes [19, 53] have been developed. Even more recently, a break-through was obtained in the context of the cavity method [58]: being more involved than the replica method in infinite-connectivity systems, the cavity approach becomes very elegant for finite connectivities. It allows for a straight-forward derivation of self-consistent order-parameter equations at a level which is equivalent to 1RSB, and these equations can be efficiently solved numerically using a population dynamical algorithm. The cavity method has been recently [59] applied to the VC by Zhou. He found that, although 1RSB reproduces the numerical results above $c = e$ much better than the replica-symmetric solution and satisfies numerically the bounds presented in section 2.3 (see below), the 1RSB solution is still not correct above $c = e$. Full RSB has to be included, which is a completely open technical issue. For this reason, we refer the reader to [42, 59] for the technical details and proceed with the presentation of the results, mainly for RS.

5.2. Phase boundary and percolation transitions

In this section, we describe the analytical results of the statistical mechanics treatment, compare it to numerical simulations and discuss the morphology of the phase diagram which can be characterized by the occurrence of four percolation transitions.

For the density in the limit of infinite chemical potential one obtains for the RS case

$$\nu(\mu \to \infty) = \frac{1}{N}\left\langle \sum_i x_i \right\rangle_{\mu\to\infty} = \frac{2W(c) + W(c)^2}{2c} \tag{15}$$

where $W(c)$ is the Lambert-W-function defined by $W(c)\exp(W(c)) = c$. This translates to a minimal vertex-cover size given by

$$x_c(c) = 1 - \frac{2W(c) + W(c)^2}{2c}. \tag{16}$$

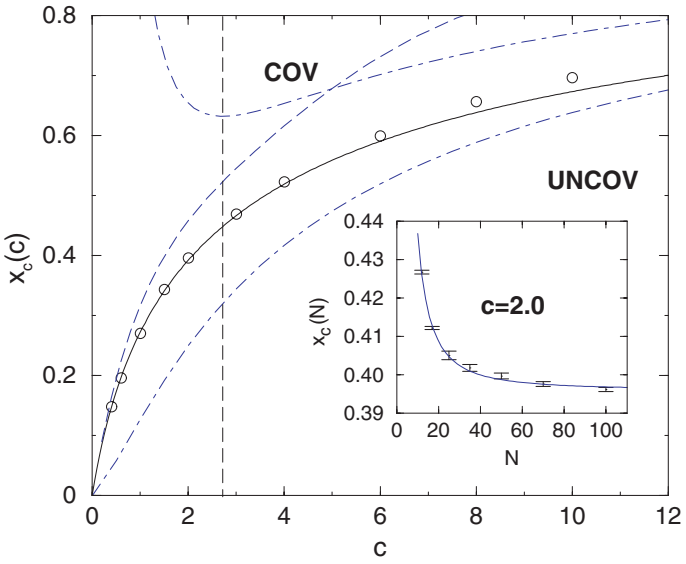

Figure 4. Phase diagram: fraction $x_c(c)$ of vertices in a minimal vertex cover as a function of the average connectivity c. For $x > x_c(c)$, almost all graphs have vertex covers with xN vertices, while they have almost surely no cover for $x < x_c(c)$. The solid line shows the replica-symmetric result. The circles represent the results of numerical simulations. Error bars are much smaller than symbol sizes. The upper bound of Harant is given by the dashed line, the bounds of Gazmuri by the dash-dotted lines. The vertical line is at $c = e$. Inset: all numerical values were calculated from finite-size scaling fits of $x_c(N, c)$ using functions $x_c(N) = x_c + aN^{-b}$. We show the data for $c = 2.0$ as an example.

To calculate the phase boundary numerically, it is sufficient to construct a single minimal vertex cover. Hence one can apply the divide-and-conquer algorithm or the version of the branch-and-bound algorithm where X is not fixed. To compare with the analytical results one has to perform the thermodynamic limit $N \to \infty$ numerically. This can be achieved by calculating an average value $x_c(N)$ for different graph sizes N, as shown for $c = 2.0$ in the inset of figure 4. Using the heuristic fit function

$$x_c(N) = x_c + aN^{-b} \tag{17}$$

the value of $x_c(\infty) = x_c$ can be estimated from numerical data for finite graphs. As can be seen from the inset, the fit matches well.

In figure 4, this result is compared with numerical simulations [40]. Extremely good coincidence is found for small connectivities $c < e$. Up to this value however, we expect the replica-symmetric result to be exact. This is astonishing, as the solution does not show any signature of the graph-percolation transition of the underlying random graph at $c = 1$. Please note that due to the application of statistical mechanics methods such as the replica trick and the replica-symmetric ansatz, the treatment presented above is not mathematically rigorous. Anyway, for $c < e$, the result (16) was recently proved to be exact [60] in a constructive way by analysing a specific VC algorithm. For $c > e$ systematic deviations between the numerical data and the RS estimate (16) are visible. For large c, equation (16) even violates the bounds given in section 2.3 and the exactly known asymptotics (5); this is due to the appearance of RSB.

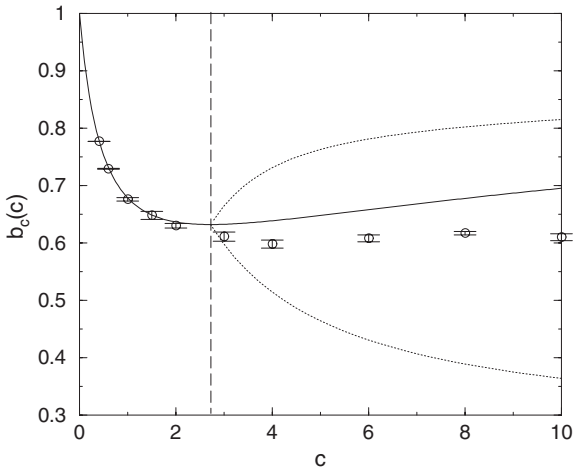

Figure 5. The total backbone size $b_{\mathrm{uncov}}(c) + b_{\mathrm{cov}}(c)$ of minimal vertex covers as a function of c. The solid line shows the replica-symmetric result, the dotted ones are the two results of one-step RSB. Numerical data are represented by the error bars. They were obtained from finite-size scaling fits similar to the calculation for $x_c(c)$. The vertical line is at $c = e$ where replica symmetry breaks down.

The results [59] of the cavity method (corresponding to 1RSB) (not shown) are better than the RS solution since they are numerically compatible with the asymptotics of 5 and within the bounds of equations (3), (4). But still the 1RSB solution is significantly different from the numerical extrapolations in the region $c > e$.

An important quantity for the understanding of the phase diagram is the so-called *backbone*: usually the minimal VCs are exponentially numerous. Some vertices are therefore covered in some solutions, but they are uncovered in other solutions. But there are other vertices having the same state in *all* solutions, being either always covered or always uncovered. These vertices are frozen in a physical sense. These vertices are called the backbone vertices, we may distinguish two different types due to the two possible covering states. From the replica-symmetric solution, one can read off immediately [42] the fractions of vertices belonging to these two backbone types:

$$b_{\mathrm{uncov}}(c) = \frac{W(c)}{c} \qquad b_{\mathrm{cov}}(c) = 1 - \frac{W(c) + W(c)^2}{c}. \tag{18}$$

The resulting total fraction of backbone vertices of minimum-size VCs is shown in figure 5. Numerically, the backbone can be calculated by enumerating all minimum-size vertex covers of each realization for different sizes N and extrapolating for $N \to \infty$ in a similar fashion such as equation (17). For $c < e$, again a very good agreement is visible. For $c > e$, the failure of the RS approach is here even better visible than when studying the threshold $x_c(c)$. Also two results obtained within the 1RSB approach (using different ansätze) are shown, but they deviate even more strongly from the numerical results.

A detailed analysis [42] shows that vertices having a small degree are usually uncovered backbone vertices, while the high-degree vertices usually form the covered backbone. This justifies *a posteriori* the use of the heuristic algorithm presented in section 3.1.

Further results can be obtained when studying the subgraphs induced by the backbone and the non-backbone [42]. It turns out that the structure of the non-backbone graphs in the low-connectivity regime $c < e$ can be described as having a collection of pairs, which are

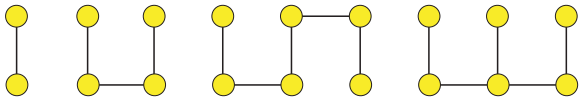

Figure 6. Examples of smallest non-backbone graphs. Note that all these graphs can be divided into connected vertex pairs and some supplementary edges connecting different pairs. A similar structure is found also for the full non-backbone subgraph at connectivities $c < e$.

the simplest graphs having no backbone, as building blocks. These pairs are connected by additional random edges, (see, e.g., figure 6). The non-backbone subgraphs show a percolation transition at $c_{\mathrm{bb}} = \exp(1/\sqrt{2})/\sqrt{2}$ with $1 < c_{bb} < e$. Hence the onset of RSB at $c = e$ *cannot* be explained by this percolation transition. A similar study for the backbone subgraphs shows that they percolate already at the original percolation threshold $c = 1$.

Nevertheless, Bauer and Golinelli have indeed related the onset of RSB to a fourth percolation transition [35]. They have applied the leaf-removal algorithm to find minimum-size VCs. The remaining graph is denoted as the *core* of the graph. Bauer and Golinelli find that, below $c = e$, the core splits into small disconnected components of logarithmic size, while above $c = e$ the core percolates and unifies a finite fraction of all vertices in its largest connected component. Hence, core percolation seems to be responsible for the onset of RSB!

6. Analysing algorithms

In theoretical computer science, the time complexity of an algorithm is defined as the asymptotic ($N \to \infty$) worst-case running time measured on a model computer. In real-world applications, one is usually not confronted with this worst case, but with some kind of *typical* case. As we have seen in section 4 there might be regions in parameter space (i.e. graph connectivity and VC size in our case), where the VC is typically solved in polynomial time, while it is typically hard for other parameter regions. Hence, one would like to observe the easy–hard transition between these regions within an analytical analysis as well. This would allow a better understanding of the underlying mechanisms, hence a step towards finding the source of computational hardness. We will show that also here a statistical mechanics treatment, in particular knowledge of the phase diagram as calculated before, leads to some interesting insights.

First, we present the average-case analysis of a simple branch-and-bound algorithm for the decision problem P2. Within the algorithm a simple heuristics is used to select the next vertex to treat. Next, it is outlined how fluctuations and the influence of restarts can be incorporated into the analysis. In section 6.3, the analysis of generalized linear-time heuristic algorithms is summarized.

6.1. Analysis of a simple branch-and-bound algorithm

The algorithm under consideration is a simplified version of the algorithm presented in section 3.2. The reason for this simplification is that it allows for an analytical approach. In the course of the developments of more sophisticated methods during the next year which are based on the basic understanding gained for simple algorithms, it should be possible to analyse more elaborated algorithms, too.

The simplified branch-and-bound algorithm does *not* use the greedy heuristic, instead the vertices are selected randomly among the *free* vertices. Please note that this corresponds to

the case $w_d = 1$ in the generalized heuristic of section 3.1. Furthermore the depth $k = 0$ is used, i.e. when uncovering a vertex, its neighbours are not covered immediately. This is also necessary for simplifying the analysis. Finally, a simpler bound is used: the algorithm continues to branch into subtrees as long as covering marks are available and as long as no vertex cover has been found.

The type of analysis presented here was first applied to the 3-SAT problem by Cocco and Monasson [61]. The application to the VC is presented in [62]. The analysis of the algorithm consists of two parts: first, the analysis of the first descent into the tree and, second, the calculation of full running time, which includes backtracking if no cover was found in the first descent. The running time is measured in terms of the number of nodes visited in the backtracking tree.

The first descent into the tree: Previously, probabilistic analysis of descent algorithms has been applied to establish rigorous bounds on phase boundaries [9, 10, 27, 63]. The analysis of the first descent into the backtracking tree is straightforward for the algorithm presented here, as it forms a Markov process of random graphs. In every time step, one vertex and all its incident edges are covered and can be regarded as removed from the graph. As the order of appearance of the vertices is not correlated with its geometrical structure, the graph remains a random graph. After T steps, we consequently find a graph $G_{N-T,c/N}$ having $N-T$ vertices. As the edge probability remains unchanged, the average connectivity decreases from c to $(1-T/N)c$.

For large N, it is reasonable to work with the *rescaled time* $t = T/N$, which becomes continuous in the thermodynamic limit. In this notation, our generated graph reads $G_{(1-t)N,c/N}$. An isolated vertex is now found with probability $(1-c/N)^{(1-t)N-1} \simeq \exp\{-(1-t)c\}$, so the expected number of free covering marks becomes $X(t) = X - N\int_0^t \mathrm{d}t'(1-\exp\{-(1-t')c\})$. The first descent thus describes a trajectory in the c–x-plane,

$$c(t) = (1-t)c \qquad x(t) = \frac{x-t}{1-t} + \frac{\mathrm{e}^{-(1-t)c} - \mathrm{e}^{-c}}{(1-t)c}. \tag{19}$$

The results are presented in figure 7. One observes a perfect agreement of the analytical result and the trajectory generated for a large graph.

Analysis of the full algorithm: To understand how the algorithm works, we study the trajectories together with the phase diagram. We can observe three regions, the shape of the search tree is schematically represented in figure 8:

I. *Easy and coverable:* The algorithm works in linear, i.e. polynomial, time, if the first descent already finds a VC. This is the case for large starting values of x. Then $x(t)$ reaches the value one at a certain rescaled time $t < 1$, and the graph is proved to be coverable after having visited tN nodes of the backtracking tree. The critical value $x_{\mathrm{b}}(c)$ above this happens can be obtained from (19) by setting $x(t) = 1$ and resolving with respect to x in the limit $t \to 1$:

$$x_{\mathrm{b}}(c) = 1 + \frac{\mathrm{e}^{-c} - 1}{c} \tag{20}$$

II. *Hard and coverable:* For $x_{\mathrm{c}}(c) < x < x_{\mathrm{b}}(c)$ the graph is typically coverable, but during the first descent $x(t)$ vanishes already before having covered all edges. The trajectory crosses the phase transition line at a certain rescaled time $\tilde{t}$ at $(\tilde{c}, \tilde{x})$. There the generated random subgraph of $\tilde{N} = (1-\tilde{t})N$ vertices and average connectivity $\tilde{c}$ becomes uncoverable by the remaining $\tilde{x}\tilde{N}$ covering marks. To determine that the generated subproblem is not coverable, the algorithm has basically to visit the full backtracking tree for the subproblem. Hence, exponential solution times have to be expected. This means

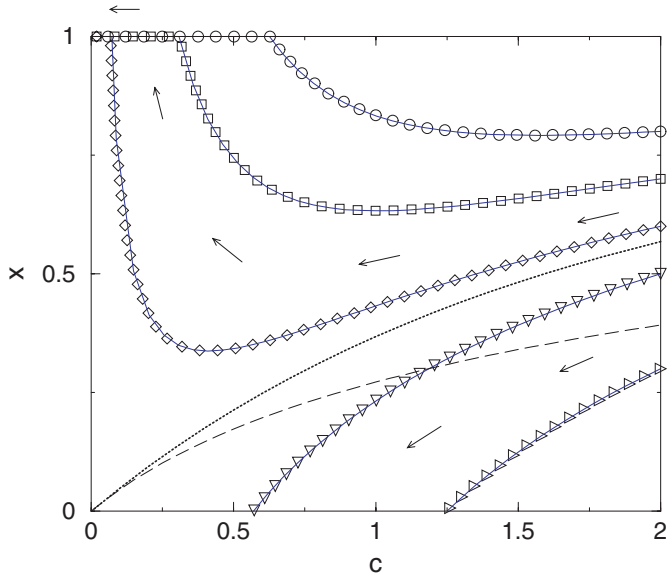

Figure 7. Trajectories of the first descent in the (c, x) plane. The full lines represent the analytical curves, the symbols numerical results of one random graph with 10^6 vertices, $c = 2.0$ and $x = 0.8, 0.7, 0.6, 0.5$ and 0.3. The trajectories follow the sense of the arrows. The dotted line $x_b(c)$ separates the regions where this simple algorithm finds a cover from the region where the method fails. No trajectory crosses this line. The long dashed line represents the true phase boundary $x_c(c)$, instances below that line are not coverable.

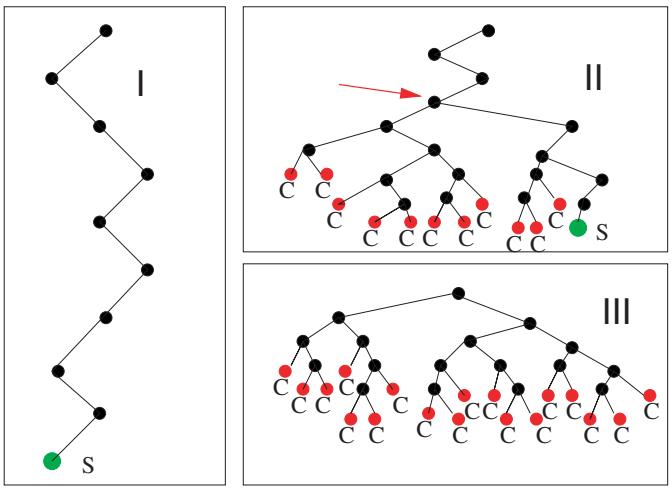

Figure 8. Shape of the backtracking tree in the three dynamical regions, contradictions are denoted by 'C', solutions by 'S': In I, the heuristic immediately finds a solution, no backtracking is required. In II, the heuristic fails, the algorithm has to backtrack. It has to go back to the tree level, where the first uncoverable sub-instance was generated. In III, the graph in uncoverable with the given number of covering marks. The algorithm has to backtrack completely.

$x_b(c) > x_c(c)$ denotes the easy–hard transition of the algorithm. After backtracking the region of the uncoverable subproblem, the algorithms proceeds until a solution is found.

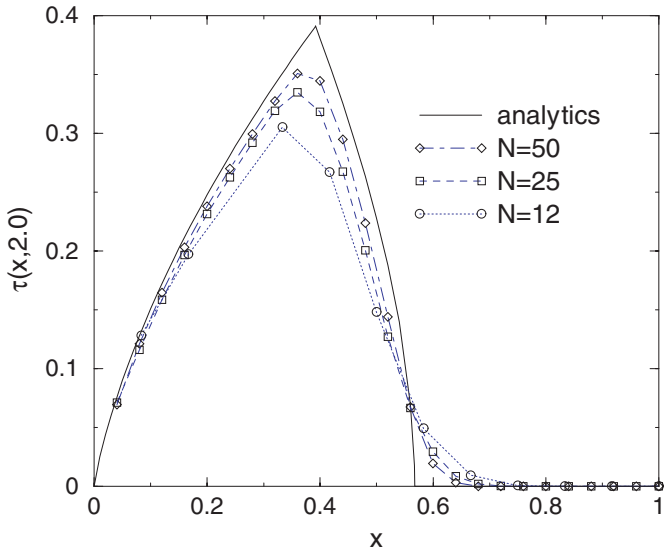

Figure 9. Normalized and averaged logarithm $\tau = \overline{\ln t_{bt}}/N$ of running time t_{bt} of the algorithm as a function of the fraction x of coverable vertices. The solid line is the result of the annealed calculation. The symbols represent the numerical data for $N = 12, 25, 50$, lines are guides for the eye only.

III. *Hard and uncoverable:* For $x < x_c(c)$, the graph is typically uncoverable. Thus, again the algorithm has to build a full backtracking tree until it is proved that no VC exists. Hence, again the running time is exponential.

For more sophisticated algorithms, a phase IV can also appear which is easy and uncoverable. This happens if the used bound is able to prove already in the very beginning that no VC of the allowed size exists, and no exponential backtracking is required. The simple algorithm considered in [62] does not show this phase.

To calculate the running time of the algorithm one has to calculate the size of the backtracking tree generated during the calculation. This size is determined by the numbers $\tilde{N}, \tilde{c}$ and $\tilde{x}$ characterizing the uncoverable subproblem which is typically generated. This calculation can be performed using an annealed approximation and by applying a saddle-point argument (i.e. the running time is exponentially dominated by the largest uncoverable subproblem generated). Details can be found in [62]. The result is displayed in figure 9, where it is compared with numerical simulations.

Note that the algorithm exhibits a peak of the running time exactly at the phase boundary. This can be directly understood by looking again at figure 7: for $x > x_c(c)$ the uncoverable subproblems, which have to be backtracked fully, are smaller than the full graph. For $x < x_c(c)$, the number of covering marks is so small that the generated backtracking trees are smaller due to the trivial bound included in the algorithm. Thus, directly *at* the phase boundary the size of the backtracking tree is maximal.

6.2. Fluctuations and random restarts

In the analysis summarized above, the algorithm was assumed to follow the *typical*, or average, trajectory in phase space, and the generated subproblems become uncoverable exactly when the

trajectory crosses the cov–uncov phase boundary. These assumptions hold with a probability tending to one in the thermodynamic limit, so they are perfectly justified if we consider a single run of the algorithm.

There are, however, exponentially rare deviations from these two assumptions, which can be exploited by running the algorithm described above only up to some cutoff backtracking time, and restarting it using a new seed for the random-number generator if no solution was found. In general we will need exponentially frequent restarts of the algorithm, but these can be over-compensated by an exponential time gain due to the restricted backtracking time. According to Montanari and Zecchina [39], the relevant rare events are:

- Also in the uncoverable phase, there exists an exponentially small fraction of coverable instances. Following the first descent into the backtracking tree in these rare cases, the system will stay coverable up to a point well inside the uncoverable phase. The largest generated uncoverable sub-instance will be smaller, and the backtracking time consequently shorter. The exponential gain due to the smaller backtracking tree has to be balanced against the exponential number of restarts needed to find this smaller tree. Analytically, these events can be described in a replica calculation generalizing the one which was used to calculate the phase boundary.
- Right from the beginning, the algorithm may follow a different trajectory in parameter space, also hitting the phase boundary at a later point. Again, macroscopic deviations from the typical trajectory are exponentially rare, but they can be exploited by exponentially frequent restarts. This can be understood analytically within the path-integral formalism introduced by Montanari and Zecchina [39], by calculating the probability of an arbitrary trajectory $(c(t), x(t))$ starting at (c_0, x_0).

Most astonishingly, Montanari and Zecchina [39] found that the optimal time between restarts is only linear in N, i.e. that mainly no backtracking is needed, because the heuristic is able to find a solution even in the first descent—even if this happens with small probability. These analytical results were beautifully confirmed by numerical simulations.

In a more general case [31] this can be different: a non-trivial optimum in the restart time can be observed numerically for more sophisticated algorithms.

6.3. Generalized heuristics

Within the two analyses presented above only a simple heuristic was considered. The generalized heuristic presented in section 3.1 was analysed by one of the authors [29], again for an ensemble of diluted random graphs characterized by an average connectivity c. The concentration of the analysis was laid on the heuristic itself, not on the interplay with a backtracking algorithm. The basic idea is similar to the first descent analysis presented in the preceding section: one follows the dynamics of the algorithm analytically in a suitably chosen parameter space. For the algorithm studied in the preceding analysis, the degree distribution p_d of the graphs is unchanged for all times, i.e it remains the usual random graph distribution (Poissonian). Only the average connectivity $c(t)$ is time dependent, leading to a simple differential equation. For the generalized analysis the degree distribution itself is time dependent, i.e. one obtains an infinite set of differential equations for $p_d(t)$. The other difference is that in the preceding section the relative number x of covering marks was given as input to the algorithm (problem P3), while in this case the algorithms runs until all edges are covered (problem P1). The final result of the analysis gives the relative size $x_{\mathrm{f}}(c)$ of the resulting VC. This allows us to compare different variants of the heuristic: algorithms with smaller $x_{\mathrm{f}}(c)$ perform better.

The central idea in the improved heuristic is to select vertices according to degree-dependent weights $w_d \sim d^\alpha$. This allows, e.g., for the preferential selection of high-connectivity vertices as used in the complete algorithm described in section 3.2. In addition, the inclusion of more than one vertex was allowed by going to depth-k algorithms as already described. The main results of [29] are the following:

- For depth $k = 0$, the algorithmic performance increased with growing α, i.e. with a stronger preference to selecting high-connectivity vertices initially. Asymptotically, the constructed vertex covers were found to be of size $x_f(c) \simeq 1 - 2\alpha/(c + 2\alpha)$. The correct asymptotics of minimal VCs is reached to leading order only in the limit $\alpha \to \infty$, which is the case implemented in section 3.2.
- For higher depth $k > 1$, the correct asymptotics is already reached for $\alpha = 0$, i.e. for a completely random selection of vertices. This includes also the algorithm studied by Gazmuri [27], which is characterized by $k = 1$ and $\alpha = 0$. Still, for low connectivities the constructed VCs are pretty large compared to the minimal ones.
- The best performance was found for a generalized leaf-removal with $w_d = A\delta_{d,1} + 1$. In the limit $A \gg 1$, this algorithm unifies the perfect result of leaf removal for small connectivities $c < e$ with the correct asymptotic performance of depth-1 algorithms.

For technical details we refer to [29].

7. VC on other random ensembles

So far we have presented results for the ensemble of Erdös–Rényi random graphs [22]. The VC has recently been studied on two other ensembles, on random graphs with power-law distribution for the degrees including correlations between vertex degrees, and on graphs where the basic graph-forming elements are cliques.

Vázquez and Weigt [64] have introduced a generalized Bethe–Peierls approach, which allows us to study the VC and other lattice-gas-like models on graphs with arbitrary degree distributions p_d. Furthermore correlations $e_{d,d'}$ between the degrees of connected vertices are allowed: the quantity $e_{d,d'}$ measures the probability that for a randomly selected edge, the first end-vertex has degree d, and the second one has degree d'. The RS result is evaluated for power-law distributions $p_d \sim d^{-\gamma}$ ($\gamma > 2$) and with correlations $e_{dd'} = q_d[r\delta_{d,d'} + (1-r)q_{d'}]$ where $q_d = (d+1)p_{d+1}/c$ is the probability that for a random edge a vertex attached to the edge has degree $d + 1$. The parameter r can be used to interpolate between the uncorrelated ($r = 0$) regime and the regime where each vertex is only connected to vertices of the same degree ($r = 1$). The analytical result for the threshold $x_c(r)$ is compared with numerical results obtained from the application of a generalized leaf-removal. The leaf-removal process can be used to determine the onset of RSB: it appears when the number of treated vertices having minimal degree larger than 1 during the run of the algorithm becomes of the order of the graph size. The main result is that for small values of r (e.g., $r < 0.7$ for $\gamma = 2.5$) the problem is always easy, i.e. the leaf-removal finds the correct answer. In other words: uncorrelated power-law graphs are coverable in polynomial time. In this region a good coincidence between the analytical and numerical results could be observed. Results in the RSB region for large r are not available so far.

A different approach to obtain hard ensembles is followed in [30]. There, graphs are constructed from basic units consisting of p-cliques, i.e. fully connected subgraphs of p vertices. The full graph is obtained by randomly joining K cliques in every vertex. The VC on

such graphs, or the corresponding lattice-gas model, can be solved using the cavity approach. For $p, K \geqslant 3$, a discontinuous 1RSB transition is found at some VC size being extensively larger than the minimal VC size. This means that the problem is computationally hard, even if one would be satisfied with a solution of order $O(1)$ away from the optimum. Furthermore, when studying the dynamics using a Monte Carlo algorithm in the grand-canonical ensemble (see section 3.1), a dynamical transition to a glassy phase [65] appears: the system gets trapped in metastable states, and equilibration times are exponentially large in N. For this reason, VC on the modified graph ensemble represents a good mean-field model for structural glass formers. It has, in particular, only two-particle interactions in contrast to previous hard-core lattice gas models [66–68] for glasses.

8. Summary and outlook

We have introduced the vertex-cover problem, which is one of the fundamental NP-complete problems in theoretical computer science. We have reviewed different incomplete and complete algorithms for solving VC. Although VC is considered to be computationally hard, on an ensemble of random graphs, it exhibits an easy–hard transition when looking for vertex covers of given size. This make the problem very valuable for studies aiming at understanding the origin of computational hardness.

Using concepts and methods of statistical physics, many properties of the model can be understood which are well beyond the horizon of traditional approaches in theoretical computer science. In the low-connectivity region ($c < e$, i.e. even above the percolation threshold $c = 1$), it is possible to calculate the phase boundary exactly using the replica trick or the cavity approach. Above $c = e$ full RSB sets in continuously. The morphology of the phase diagram and the onset of RSB can be related to different percolation transitions occurring in the graph and in the solution space structure of vertex covers.

Furthermore, it is possible to analyse analytically simple backtracking algorithms by following the parameter flow in the phase diagram and to calculate the easy–hard transition threshold. It is possible to understand better how an algorithm solves a coverable problem by including fluctuations in the analysis. Also more complex heuristics, so far without including backtracking, can be analysed.

One central point of future research will be to study special ensembles of graphs, which are very hard to solve. Examples are graphs with correlations or graphs having small complete subgraphs. In particular, one is interested in finite-dimensional regular graphs (i.e. lattices) exhibiting one-step RSB, which would make them a good model for structural glass formers.

Another direction of future research will be the analysis of more complicated algorithms, i.e. backtracking algorithms with better heuristics or including bounds. Finally, the research aims to apply statistical mechanics methods to invent more efficient algorithms, similar to the recent development of the survey-propagation algorithm by Mézard *et al* [21] which originates in the cavity approach.

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