Algorithm 1 Greedy

Algorithm I Greedy

1:
$$I \leftarrow \emptyset$$

2: $\hat{S}_j \leftarrow S_j$ for all j

3: while I not a set cover do

4: $\ell \leftarrow \arg\min_{j:\hat{S}_j \neq 0} \frac{w_j}{|\hat{S}_j|}$

5: $I \leftarrow I \cup \{\ell\}$

6: $\hat{S}_j \leftarrow \hat{S}_j - S_\ell$ for all j

5:
$$I \leftarrow I \cup \{\ell\}$$

6:
$$\hat{S}_j \leftarrow \hat{S}_j - S_\ell$$
 for all j

In every round the Greedy algorithm takes the set that covers remaining elements in the most cost-effective way.

We choose a set such that the ratio between cost and still uncovered elements in the set is minimized.

Lemma 4

Given positive numbers a_1, \ldots, a_k and b_1, \ldots, b_k then

$$\min_{i} \frac{a_i}{b_i} \le \frac{\sum_{i} a_i}{\sum_{i} b_i} \le \max_{i} \frac{a_i}{b_i}$$

Let n_ℓ denote the number of elements that remain at the beginning of iteration ℓ . $n_1=n=|U|$ and $n_{s+1}=0$ if we need s iterations.

In the ℓ -th iteration

$$\min_{j} \frac{w_{j}}{|\hat{S}_{j}|} \leq \frac{\sum_{j \in \text{OPT}} w_{j}}{\sum_{j \in \text{OPT}} |\hat{S}_{j}|} = \frac{\text{OPT}}{\sum_{j \in \text{OPT}} |\hat{S}_{j}|} \leq \frac{\text{OPT}}{n_{\ell}}$$

since an optimal algorithm can cover the remaining n_ℓ elements with cost OPT.

Let \hat{S}_j be a subset that minimizes this ratio. Hence, $w_j/|\hat{S}_j| \leq \frac{\text{OPT}}{n_\ell}.$

Adding this set to our solution means $n_{\ell+1} = n_\ell - |\hat{S}_j|$.

$$w_j \le \frac{|\hat{S}_j| \text{OPT}}{n_\ell} = \frac{n_\ell - n_{\ell+1}}{n_\ell} \cdot \text{OPT}$$

$$\sum_{j \in I} w_j \le \sum_{\ell=1}^s \frac{n_\ell - n_{\ell+1}}{n_\ell} \cdot \text{OPT}$$

$$\le \text{OPT} \sum_{\ell=1}^s \left(\frac{1}{n_\ell} + \frac{1}{n_\ell - 1} + \dots + \frac{1}{n_{\ell+1} + 1} \right)$$

$$= \text{OPT} \sum_{i=1}^k \frac{1}{i}$$

$$= H_n \cdot \text{OPT} \le \text{OPT}(\ln n + 1) .$$