Let I denote the solution obtained by the first rounding algorithm and I' be the solution returned by the second algorithm. Then

$$I \subseteq I' \ .$$

This means I' is never better than I.

- Suppose that we take S_i in the first algorithm. I.e., $i \in I$.
- This means $x_i \geq \frac{1}{f}$.
- Because of Complementary Slackness Conditions the corresponding constraint in the dual must be tight.
- Hence, the second algorithm will also choose S_i.

Technique 3: The Primal Dual Method

The previous two rounding algorithms have the disadvantage that it is necessary to solve the LP. The following method also gives an f-approximation without solving the LP.

For estimating the cost of the solution we only required two properties.

1. The solution is dual feasible and, hence,

$$\sum_u y_u \leq \mathrm{cost}(x^*) \leq \mathrm{OPT}$$

   where x^* is an optimum solution to the primal LP.
2. The set I contains only sets for which the dual inequality is tight.

Of course, we also need that I is a cover.

Technique 3: The Primal Dual Method

Algorithm 1 PrimalDual

1: $y \leftarrow 0$
2: $I \leftarrow \emptyset$
3: **while** exists $u \notin \bigcup_{i \in I} S_i$ **do**
4: increase dual variable y_i until constraint for some new set S_ℓ becomes tight
5: $I \leftarrow I \cup \{\ell\}$

Technique 4: The Greedy Algorithm

Algorithm 1 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

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.