

New performance guarantees for the greedy maximization of submodular set functions

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Received: 3 June 2015 / Accepted: 2 May 2016 / Published online: 10 May 2016
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Abstract We present new tight performance guarantees for the greedy maximization of monotone submodular set functions. Our main result first provides a performance guarantee in terms of the overlap of the optimal and greedy solutions. As a consequence we improve performance guarantees of Nemhauser et al. (Math Program 14:265–294, 1978) and Conforti and Cornuéjols (Discr Appl Math 7:251–274, 1984) for maximization over subsets, which are at least half the size of the problem domain. As a further application, we obtain a new tight approximation guarantee in terms of the cardinality of the problem domain.

Keywords Approximation · Cardinality · Convex optimization · Greedy algorithm · Maximization · Steepest ascent

1 Introduction

Let X be a finite set, $X = \{x_1, \dots, x_n\}$, and let T be an integer such that $0 < T \leq n$. We consider the cardinality-constrained maximization problem

$$\max\{f(S) : |S| = T, S \subset X\}, \quad (1)$$

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where $f: 2^X \rightarrow \mathbb{R}_+$ is a submodular set function. Recall that f is submodular if

$$f(S) + f(R) \geq f(S \cup R) + f(S \cap R) \tag{2}$$

for all $S, R \subset X$; see, e.g., [1]. We further assume that f is nondecreasing; $f(S) \leq f(R)$ for all $S \subset R$, and, without loss of generality, that $f(\emptyset) = 0$. We consider the following well-known greedy algorithm for solving problem (1):

Algorithm A

- Step 0: Set $S_0 = \emptyset$. Go to Step 1.
- Step t ($1 \leq t \leq T$): Select any $x_t \in S_{t-1}$ such that

$$f(S_{t-1} \cup \{x_t\}) = \max\{f(S_{t-1} \cup \{x\}) : x \in X \setminus S_{t-1}\}.$$

- Set $S_t = S_{t-1} \cup \{x_t\}$. Go to step $t + 1$.
- Step $T + 1$: Set $S_{gr} = S_T$. Stop.

Algorithm A has been extensively studied in the literature. It is well known [2,3], that it finds an optimal solution when f is an additive set function, i.e., when (2) holds with an equality for all $S, R \subset X$. Nemhauser et al. [1] (see also [4,5]) gave the following performance guarantee for Algorithm A for nonadditive functions f :

$$\frac{f(S_{gr})}{f(S_{opt})} \geq 1 - \left(1 - \frac{1}{T}\right)^T =: G_{NWF}(T), \tag{3}$$

where S_{opt} is an optimal solution to problem (1). Conforti and Cornuéjols [2] improved (3) to

$$\frac{f(S_{gr})}{f(S_{opt})} \geq \frac{1}{\alpha} \left(1 - \left(1 - \frac{\alpha}{T}\right)^T\right) =: G_{CC}(T, \alpha), \tag{4}$$

for $\alpha \in (0, 1]$, where $\alpha \in (0, 1]$ is the total curvature

$$\alpha = \max \left\{ 1 - \frac{f(X) - f(X \setminus \{x\})}{f(\{x\}) - f(\emptyset)} : x \in X, f(\{x\}) \neq f(\emptyset) \right\}.$$

It is known that $\alpha \in (0, 1]$ if and only if f is nonadditive [2]. We also clearly have $G_{NWF}(T) = G_{CC}(T, 1)$ and $G_{CC}(T, \alpha) \rightarrow 1$ as $\alpha \rightarrow 0^+$. The above performance guarantees further satisfy the estimates

$$G_{CC}(T, \alpha) \geq \max \left\{ G_{NWF}(T), \frac{1 - e^{-\alpha}}{\alpha} \right\} \geq 1 - e^{-1},$$

for all α and T . The guarantees (3) and (4) are tight for suitable choices of parameters T and α . For example, for all $\alpha \in (0, 1]$ and $T \geq 1$ there is a problem of the type (1) and the corresponding greedy solution S_{gr} such that $f(S_{gr}) = G_{CC}(T, \alpha)f(S_{opt})$ [2].

Submodular optimization has played a central role in operations research and combinatorial optimization [6]. By now it has applications in various fields, including computer science [7], economics [8] and, more recently, ecology [9–11]. Problem (1) and the above performance guarantees have been extended to various other settings and problem structures, related to, for example, matroid [2, 12] and knapsack [13, 14] constraints, continuous algorithms [15, 16], nonmonotone functions [17], nonsubmodular functions [18] and supermodular minimization [19, 20].

To authors’ knowledge, previously presented performance guarantees either do not depend on T or n , or, like (3) and (4), they are decreasing in T . However, when $T = n$, it is clear that $S_{opt} = S_{gr}$, so the greedy algorithm returns the optimal solution. This suggests that any performance guarantee should in fact be improving when T approaches and is close enough to n . We show that this is indeed the case. More generally, we show that increasing degree of overlap $m = |S_{opt} \cap S_{gr}|$ between the sets S_{opt} and S_{gr} improves the approximation guarantees. While in applications the overlap m may not be known, we can give this quantity a useful lower bound. In fact, when $T > n/2$, we have $m \geq 2T - n > 0$. Our results thus have particular relevance for optimization problems where the maximum is sought over subsets of cardinality larger than $n/2$.

Let

$$G(T, \alpha, m) = \frac{1}{\alpha} \left(1 - \left(1 - \frac{\alpha m}{T} \right) \left(1 - \frac{\alpha}{T} \right)^{T-m} \right)$$

and $\tilde{G}(T, \alpha, n) = G(T, \alpha, \max\{0, 2T - n\})$. Our main result is the following.

Theorem 1 *Let $\alpha \in (0, 1]$, let $1 \leq T \leq n$ and let S_{opt} and S_{gr} be an optimal, respectively a greedy, solution to problem (1) and let $m = |S_{opt} \cap S_{gr}|$. Then*

$$\frac{f(S_{gr})}{f(S_{opt})} \geq G(T, \alpha, m) \geq \tilde{G}(T, \alpha, n). \tag{5}$$

Moreover, these bounds are tight in the following sense: for every $\alpha \in (0, 1]$ and numbers n and T such that $1 \leq T \leq n$, there is a problem of the type (1) and its greedy solution S_{gr} such that $\max\{0, 2T - n\} = |S_{opt} \cap S_{gr}|$ and

$$\frac{f(S_{gr})}{f(S_{opt})} = \tilde{G}(T, \alpha, n).$$

We postpone the proof of Theorem 1 to Sect. 2.

Remark 1 Theorem 1 strictly improves (4) and provides further examples of cases where the performance guarantee equals one. Indeed, for all T and n such that $T > n/2$, we have the strict inequality

$$\tilde{G}(T, \alpha, n) > G_{CC}(T, \alpha).$$

For $T = n$, we get $\tilde{G}(n, \alpha, n) = 1$. Note that, by (4), $\lim_{\alpha \rightarrow 0^+} \tilde{G}(T, \alpha, n) = 1$. Moreover, in the case $m = T$, we again get $G(T, \alpha, T) = 1$. Note also that $G(T, \alpha, m)$ is decreasing in α , so (5) can be substituted by a weaker but simpler approximation guarantee

$$\frac{f(S_{gr})}{f(S_{opt})} \geq 1 - \left(1 - \frac{m}{T}\right) \left(1 - \frac{1}{T}\right)^{T-m}.$$

Using Theorem 1, one can derive other new performance guarantees for the greedy algorithm. As an example of independent interest, we present the following performance guarantee in terms of n only.

Corollary 1 *Let $\alpha \in (0, 1]$, $1 \leq T \leq n$, and let S_{opt} and S_{gr} be an optimal, respectively a greedy, solution to problem (1). Then*

$$\frac{f(S_{gr})}{f(S_{opt})} \geq \frac{1}{\alpha} \left(1 - \left(1 - \frac{\alpha}{\lfloor \frac{n}{2} \rfloor}\right)^{\lfloor \frac{n}{2} \rfloor}\right) \geq \frac{1}{\alpha} \left(1 - \left(1 - \frac{2\alpha}{n}\right)^{n/2}\right), \tag{6}$$

where $\lfloor x \rfloor$ denotes the largest integer not greater than x . The left-hand estimate is tight in the following sense: for every $\alpha \in (0, 1]$ and $n \geq 2$, there is a problem of the type (1) and its greedy solution S_{gr} such that

$$\frac{f(S_{gr})}{f(S_{opt})} = \frac{1}{\alpha} \left(1 - \left(1 - \frac{\alpha}{\lfloor \frac{n}{2} \rfloor}\right)^{\lfloor \frac{n}{2} \rfloor}\right).$$

Proof If n is an odd integer, it is easy to check that the minimum of $\tilde{G}(T, \alpha, n)$ over all integers T with $0 \leq T \leq n$ is $\tilde{G}((n - 1)/2, \alpha, n)$. Moreover, when treated as a continuous function of T , $\tilde{G}(T, \alpha, n)$ attains its minimum at $T = n/2$. Together with Theorem 1 this yields (6). Tightness of the left-hand inequality in (6) follows from Theorem 1 with the choice $T = \lfloor \frac{n}{2} \rfloor$.

2 Proof of Theorem 1

In this section we present a proof of Theorem 1. We first prove (5). Note that the right-hand inequality in (5) follows directly from $m = |S_{opt} \cap S_{gr}| \geq \max\{0, 2T - n\}$ and the fact that $G(T, \alpha, m)$ is increasing in m .

We next prove the left-hand inequality in (5). We may assume that $0 < m < T$. Indeed, if $m = T$, then $S_{gr} = S_{opt}$ and the claim is trivial. If $m = 0$, the claim follows from (4).

Let $S_0 = \emptyset$ and $S_t = \{y_1, \dots, y_t\} \subset X$ be the successive sets chosen by the greedy algorithm for $t = 1, \dots, T$, so that $S_0 \subset S_1 \subset \dots \subset S_T$. Let

$$a_t = \frac{f(S_t) - f(S_{t-1})}{f(S_{opt})},$$

for $t = 1, \dots, T$. Because f is nondecreasing, each a_t is nonnegative and

$$\frac{f(S_{gr})}{f(S_{opt})} = \sum_{i=1}^T a_i.$$

Let $1 \leq j_1 \leq \dots \leq j_m \leq T$ denote the indices for which $S_{gr} \cap S_{opt} = \{y_{j_1}, \dots, y_{j_m}\}$. Denote $j_0 = 0$ and $j_{m+1} = T$. We will use the following lemma from [2].

Lemma 1 ([2, Lemma 5.1]) *We have*

$$\alpha \sum_{\{i: y_i \in S_{t-1} \setminus S_{opt}\}} a_i + \sum_{\{i: y_i \in S_{t-1} \cap S_{opt}\}} a_i + (T - |S_{t-1} \cap S_{opt}|)a_t \geq 1,$$

for $t = 1, \dots, T$.

Using Lemma 1, we get

$$\frac{f(S_{gr})}{f(S_{opt})} \geq B(J), \tag{7}$$

where $J = \{j_1, \dots, j_m\}$ and, for $U \subset \{1, \dots, T\}$, $B(U)$ denotes the minimum of the linear program

$$\begin{aligned} &\text{minimize } \sum_{i=1}^T b_i \\ &\text{s.t. } \alpha \sum_{i \in V_{t-1} \setminus U} b_i + \sum_{i \in U \cap V_{t-1}} b_i + (T - |U \cap V_{t-1}|)b_t \geq 1, \quad t = 1, \dots, T \\ &\quad b_t \geq 0, \quad t = 1, \dots, T, \end{aligned} \tag{8}$$

where $V_t = \{1, \dots, t\}$. The following lemma refines [2, Lemma 5.2].

Lemma 2 $B(J) \geq B(\{T - m + 1, T - m + 2, \dots, T\})$.

Proof Fix $1 \leq r \leq m$ and consider $q = j_r \in J$. We first show that $b_q \leq b_{q+1}$ for some optimal solution to (8) with $U = J$. To this end, assume that this does not hold for some optimal solution $b = (b_1, \dots, b_T)$. Then $\varepsilon := b_q - b_{q+1} > 0$. The constraints q and $q + 1$ are

$$\begin{aligned} \alpha \sum_{i \in V_{q-1} \setminus J} b_i + \sum_{i \in J \cap V_{q-1}} b_i + (T - r + 1)b_q &\geq 1; \\ \alpha \sum_{i \in V_q \setminus J} b_i + \sum_{i \in J \cap V_q} b_i + (T - r)b_{q+1} &\geq 1. \end{aligned}$$

Because $V_q \setminus J = V_{q-1} \setminus J$ and $J \cap V_q = (J \cap V_{q-1}) \cup \{q\}$, the constraint $q + 1$ is equivalent to

$$\alpha \sum_{i \in V_{q-1} \setminus J} b_i + \sum_{i \in J \cap V_{q-1}} b_i + b_q + (T - r)b_{q+1} \geq 1.$$

Therefore

$$\alpha \sum_{i \in V_{q-1} \setminus J} b_i + \sum_{i \in J \cap V_{q-1}} b_i + (T - r + 1)b_q \geq 1 + \varepsilon(T - r) > 1,$$

which shows that the constraint q is not tight. Form a new solution $b' = (b'_1, \dots, b'_T)$ by setting $b'_i = b_i$ for $1 \leq i \leq q - 1$, $b'_q = b_q - \varepsilon(T - r)/(T - r + 1)$ and $b'_i = b_i + \varepsilon/(T - r + 1)$ for $q + 1 \leq i \leq T$. It is easy to check that b' is feasible. Moreover,

$$b'_q - b'_{q+1} = b_q - \frac{\varepsilon(T - r)}{T - r + 1} - b_{q+1} - \frac{\varepsilon}{T - r + 1} = 0$$

and

$$\sum_{i=1}^T b'_i = \sum_{i=1}^T b_i + \frac{\varepsilon(T - q)}{T - r + 1} - \frac{\varepsilon(T - r)}{T - r + 1} \leq \sum_{i=1}^T b_i,$$

because $r \leq q$. Hence b' is an optimal solution with $b'_q \leq b'_{q+1}$.

Assume next that $q = j_r \in J$ and $q + 1 \notin J$ for some r . Let $b = (b_1, \dots, b_T)$ be a feasible solution to (8) with $U = J$, so that

$$\alpha \sum_{i \in V_{t-1} \setminus J} b_i + \sum_{i \in J \cap V_{t-1}} b_i + (T - |J \cap V_{t-1}|)b_t \geq 1, \tag{9}$$

for $1 \leq t \leq T$. Assume also that $b_q \leq b_{q+1}$. Let $J' = \{j_1, \dots, j_{r-1}, q + 1, j_{r+1}, \dots, j_m\}$. We will show that b is a feasible solution to (8) with $U = J'$. Consider first $1 \leq t \leq q$. Then $V_{t-1} \setminus J' = V_{t-1} \setminus J$ and $J' \cap V_{t-1} = J \cap V_{t-1}$, so

$$\alpha \sum_{i \in V_{t-1} \setminus J'} b_i + \sum_{i \in J' \cap V_{t-1}} b_i + (T - |J' \cap V_{t-1}|)b_t \geq 1,$$

by (9). Consider next $t = q + 1$. Then $V_{t-1} \setminus J' = (V_{t-1} \setminus J) \cup \{q\}$ and $J' \cap V_{t-1} = (J \cap V_{t-1}) \setminus \{q\}$. By (9) and using $b_q \leq b_{q+1}$, we get

$$\begin{aligned} & \alpha \sum_{i \in V_q \setminus J'} b_i + \sum_{i \in J' \cap V_q} b_i + (T - |J' \cap V_q|)b_{q+1} \\ &= \alpha \sum_{i \in V_q \setminus J} b_i + \alpha b_q + \sum_{i \in J \cap V_q} b_i - b_q + (T - |J \cap V_q| + 1)b_{q+1} \\ &\geq 1 + \alpha b_q - b_q + b_{q+1} \geq 1. \end{aligned}$$

Finally, consider $t = q + k$ for $k \geq 2$. Then $V_{t-1} \setminus J' = ((V_{t-1} \setminus J) \cup \{q\}) \setminus \{q + 1\}$ and $J' \cap V_{t-1} = ((J \cap V_{t-1}) \setminus \{q\}) \cup \{q + 1\}$. By (9) and using $b_q \leq b_{q+1}$, we get similarly as above

$$\begin{aligned} & \alpha \sum_{i \in V_{q+k-1} \setminus J'} b_i + \sum_{i \in J' \cap V_{q+k-1}} b_i + (T - |J' \cap V_{q+k-1}|)b_{q+k} \\ &\geq 1 + (b_{q+1} - b_q)(1 - \alpha) \geq 1. \end{aligned}$$

This shows that b is a feasible solution to (8) with $U = J'$.
By combining the above results, we get

$$B(J) \geq B(J').$$

The proof of Lemma 2 is completed by repeating this argument sufficiently many times. □

Lemma 2 and (7) now imply

$$\frac{f(S_{gr})}{f(S_{opt})} \geq B(\{T - m + 1, T - m + 2, \dots, T\}).$$

By the weak duality theorem, we get

$$\frac{f(S_{gr})}{f(S_{opt})} \geq \sum_{i=1}^T c_i^*, \tag{10}$$

where $c^* = (c_1^*, \dots, c_T^*)$ is an optimal solution to the dual problem of (8):

$$\text{maximize } \sum_{i=1}^T c_i \tag{11}$$

$$\text{s.t. } Tc_t + \alpha \sum_{i=t+1}^T c_i \leq 1, \quad 1 \leq t \leq T - m \tag{12}$$

$$(2T - m + 1 - t)c_t + \sum_{i=t+1}^T c_i \leq 1, \quad T - m + 1 \leq t \leq T \tag{13}$$

$$c_i \geq 0, \quad i = 1, \dots, T. \tag{14}$$

Define the vector $c = (c_1, \dots, c_T)$ by

$$c_t = \begin{cases} \frac{1}{T} \left(1 - \frac{\alpha m}{T}\right) \left(1 - \frac{\alpha}{T}\right)^{T-m-t}, & 1 \leq t \leq T - m, \\ \frac{T-m}{(2T-m+1-t)(2T-m-t)}, & T - m + 1 \leq t \leq T. \end{cases}$$

We will need the following two straightforward identities:

$$\sum_{i=s}^{T-m} c_i = \frac{1}{\alpha} \left(1 - \frac{\alpha m}{T}\right) \left(1 - \left(1 - \frac{\alpha}{T}\right)^{T-m-s+1}\right), \quad 1 \leq s \leq T - m; \tag{15}$$

$$\sum_{i=k}^T c_i = \frac{T - k + 1}{2T - m - k + 1}, \quad T - m + 1 \leq k \leq T + 1. \tag{16}$$

Lemma 3 *The vector c is a feasible solution to problem (11).*

Proof Consider first $1 \leq t \leq T - m - 1$. By (15) and (16),

$$\sum_{i=s}^T c_i = \sum_{i=s}^{T-m} c_i + \sum_{i=T-m+1}^T c_i = \frac{1}{\alpha} \left(1 - \frac{\alpha m}{T}\right) \left(1 - \left(1 - \frac{\alpha}{T}\right)^{T-m-s+1}\right) + \frac{m}{T},$$

for $1 \leq s \leq T - m$. Hence

$$\begin{aligned} Tc_t + \alpha \sum_{i=t+1}^T c_i &= \left(1 - \frac{\alpha m}{T}\right) \left(1 - \frac{\alpha}{T}\right)^{T-m-t} \\ &\quad + \left(1 - \frac{\alpha m}{T}\right) \left(1 - \left(1 - \frac{\alpha}{T}\right)^{T-m-t}\right) + \frac{\alpha m}{T} \\ &= 1, \end{aligned}$$

so c_t satisfies the constraint (12).

By (16),

$$Tc_{T-m} + \alpha \sum_{i=T-m+1}^T c_i = \left(1 - \frac{\alpha m}{T}\right) + \frac{\alpha m}{T} = 1,$$

so c_{T-m} also satisfies the constraint (12).

For $T - m + 1 \leq t \leq T$, we get from (16) that

$$(2T - m + 1 - t)c_t + \sum_{i=t+1}^T c_i = 1,$$

so c_t satisfies the constraint (13).

Finally, it is clear from the definition that each c_t satisfies the constraint (14). This completes the proof of Lemma 3. □

Lemma 3 and (10) imply

$$\frac{f(S_{gr})}{f(S_{opt})} \geq \sum_{i=1}^T c_i.$$

Moreover, by (15) and (16),

$$\sum_{i=1}^T c_i = \frac{1}{\alpha} \left(1 - \frac{\alpha m}{T}\right) \left(1 - \left(1 - \frac{\alpha}{T}\right)^{T-m}\right) + \frac{m}{T} = G(T, \alpha, m),$$

which yields the desired estimate

$$\frac{f(S_{gr})}{f(S_{opt})} \geq G(T, \alpha, m)$$

and completes the proof of (5).

We next show the tightness of $\tilde{G}(T, \alpha, n)$ by modifying the proof of [2, Theorem 5.4]. Let $1 \leq T < n$ be any positive numbers. Pick any number $1 \leq r \leq n/2$, let $X = \{a_1, \dots, a_r, b_1, \dots, b_{n-r}\}$ and let $f: 2^X \rightarrow \mathbb{R}_+$ be the set function

$$f(\{a_{i_1}, \dots, a_{i_s}, b_{j_1}, \dots, b_{j_u}\}) = u + \left(1 - \frac{\alpha u}{T}\right) \sum_{k=1}^s \left(1 - \frac{\alpha}{T}\right)^{i_k-1},$$

defined for all subsets $\{a_{i_1}, \dots, a_{i_s}, b_{j_1}, \dots, b_{j_u}\} \subset X$. Then $f(\emptyset) = 0$. For any $S = \{a_{i_1}, \dots, a_{i_s}, b_{j_1}, \dots, b_{j_u}\} \subsetneq X$, where $s < r$ and $u \leq n - r$, and $a_i \in X \setminus S$, we have

$$f(S \cup \{a_i\}) - f(S) = \left(1 - \frac{\alpha u}{T}\right) \left(1 - \frac{\alpha}{T}\right)^{i-1} \geq 0.$$

For any $S = \{a_{i_1}, \dots, a_{i_s}, b_{j_1}, \dots, b_{j_u}\} \subsetneq X$, where $s \leq r$ and $u < n - r$, and $b_j \in X \setminus S$, we have

$$f(S \cup \{b_j\}) - f(S) = 1 - \frac{\alpha}{T} \sum_{k=1}^s \left(1 - \frac{\alpha}{T}\right)^{k-1} \geq 0.$$

By recalling that a set function $g : 2^X \rightarrow \mathbb{R}_+$ is submodular if and only if

$$g(S \cup \{x\}) - g(S) \geq g(R \cup \{x\}) - g(R),$$

for all $S \subset R \subsetneq X$ and $x \in X \setminus R$ (e.g., [1]), these inequalities show that f is submodular and nondecreasing. Moreover,

$$\begin{aligned} \max \left\{ 1 - \frac{f(X) - f(X \setminus \{x\})}{f(\{x\})} : x \in X, f(\{x\}) \neq 0 \right\} \\ = 1 - \frac{f(X) - f(X \setminus \{a_i\})}{f(\{a_i\})} = \alpha, \end{aligned}$$

for any $1 \leq i \leq r$, so f has total curvature α .

Consider next the case where $T > n/2$. Set $r = n - T$, so that $r < n/2 < T$ and $n - r = T$. It is easy to verify that $S_{opt} = \{b_1, \dots, b_T\}$ is an optimal solution to problem (1) with $f(S_{opt}) = T$. Since $f(\{a_1\}) = f(\{b_j\}) = 1$, for any $1 \leq j \leq T$, the greedy algorithm can choose the element a_1 at the first iteration. Assume next that the greedy algorithm has chosen $S_{t-1} = \{a_1, \dots, a_{t-1}\}$ for some $t \leq n - T$. Using the fact

$$\sum_{k=1}^l \left(1 - \frac{\alpha}{T}\right)^{k-1} = \frac{T}{\alpha} \left(1 - \left(1 - \frac{\alpha}{T}\right)^l\right)$$

it is easy to see that

$$f(S_{t-1} \cup \{a_t\}) = f(S_{t-1} \cup \{b_j\}) = \sum_{i=1}^t \left(1 - \frac{\alpha}{T}\right)^{i-1},$$

so the greedy algorithm can choose a_t at the t th iteration. We therefore can have $S_{gr} = \{a_1, \dots, a_{n-T}, b_1, \dots, b_{2T-n}\}$. This solution has the value

$$f(S_{gr}) = \frac{T}{\alpha} \left(1 - \left(1 - \frac{\alpha m}{T}\right) \left(1 - \frac{\alpha}{T}\right)^{n-T}\right).$$

The claim follows because $m = |S_{opt} \cap S_{gr}| = 2T - n$, whence we obtain $n - T = T - m$.

The proof of case $T \leq n/2$ is easier, so we omit its proof.

Acknowledgements J.L. and A.M. were supported by the ERC-StG Grant 260393. A.M. was supported by the Academy of Finland Centre of Excellence programme 2012–2017, Grant 250444, and the Finnish Natural Heritage Services (Metsähallitus).

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