

**Question 1** Observe the following polyhedron  $P^{\leq}(A, b)$  with

$$A = \begin{pmatrix} 1 & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & 1 & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & 1 & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & 1 & 1 & 1 \\ \cdot & \cdot & \cdot & \cdot & 2 & 2 & 2 \\ \cdot & \cdot & \cdot & \cdot & 3 & 3 & 3 \end{pmatrix}, \quad b = \begin{pmatrix} 2 \\ 4 \\ 6 \\ 1 \\ 2 \\ 8 \\ 1 \end{pmatrix}.$$

a) Determine  $\text{lineal}(P)$ .

b) What is the affine dimension of a minimal face in  $P$ ?

*Solution*

$$\text{lineal}(P) = \ker(A) = \text{span}\left\{ \begin{pmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \\ 1 \\ -1 \\ \cdot \end{pmatrix}, \begin{pmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \\ 1 \\ \cdot \\ -1 \end{pmatrix} \right\}$$

For a minimal face  $F$  we have  $F = x + \text{lineal}(P)$  for any  $x \in F$ . Since  $\text{lineal}(P)$  has dimension 2, a minimal face will have affine dimension 2.

**Question 2** A Hamilton cycle is a cycle in a graph  $G$  that visits every vertex.

Formulate an integer program for a given graph  $G = (V, E)$  to determine if the graph contains a hamilton cycle.

*Hint: A graph is connected if for any bipartition of the vertices, there must be an edge running between the bipartition.*

*Solution* We wish to find a subset of edges that form a Hamilton cycle, so we define our variable  $x \in \{0, 1\}^E$ . This is a viability problem, so the objective function is unimportant. A Hamilton cycle must satisfy two constraints:

- The induced graph must be a cycle. For a given vertex, exactly one edge must "enter" the vertex, and one must "exit" it. To model this:

$$\sum_{e=(v,w)} x_e = 2, \quad \forall v \in V,$$

- The induced graph must be connected. For any bipartition of the vertices, there must be edges that run between the bipartition. As with H4.2:

$$\sum_{\substack{e=(v,w) \\ v \in S \\ w \notin S}} x_e \geq 2, \quad \forall S \subset V, S \notin \{\emptyset, V\}.$$

This model does cause the same issue as in H4.2, which is that it can require an exponential number of constraints.