

Convex Discrete Optimization

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Abstract

We develop an algorithmic theory of convex optimization over discrete sets. Using a combination of algebraic and geometric tools we are able to provide polynomial time algorithms for solving broad classes of convex combinatorial optimization problems and convex integer programming problems in variable dimension. We discuss some of the many applications of this theory including to quadratic programming, matroids, bin packing and cutting-stock problems, vector partitioning and clustering, multiway transportation problems, and privacy and confidential statistical data disclosure. Highlights of our work include a strongly polynomial time algorithm for convex and linear combinatorial optimization over any family presented by a membership oracle when the underlying polytope has few edge-directions; a new theory of so-termed n -fold integer programming, yielding polynomial time solution of important and natural classes of convex and linear integer programming problems in variable dimension; and a complete complexity classification of high dimensional transportation problems, with practical applications to fundamental problems in privacy and confidential statistical data disclosure.

Contents

1	Introduction	3
1.1	Limitations	4
1.2	Outline and Overview of Main Results and Applications	5
1.3	Terminology and Complexity	9
2	Reducing Convex to Linear Discrete Optimization	12
2.1	Edge-Directions and Zonotopes	12
2.2	Strongly Polynomial Reduction of Convex to Linear Discrete Optimization	14
2.3	Pseudo Polynomial Reduction when Edge-Directions are not Available	16
3	Convex Combinatorial Optimization and More	17
3.1	From Membership to Linear Optimization	17
3.2	Linear and Convex Combinatorial Optimization in Strongly Polynomial Time	19
3.3	Linear and Convex Discrete Optimization over any Set in Pseudo Polynomial Time	20
3.4	Some Applications	22
3.4.1	Positive Semidefinite Quadratic Binary Programming	22
3.4.2	Matroids and Maximum Norm Spanning Trees	23
4	Linear N-fold Integer Programming	25
4.1	Oriented Augmentation and Linear Optimization	25
4.2	Graver Bases and Linear Integer Programming	28
4.3	Graver Bases of N-fold Matrices	31
4.4	Linear N-fold Integer Programming in Polynomial Time	34
4.5	Some Applications	36
4.5.1	Three-Way Line-Sum Transportation Problems	36
4.5.2	Packing Problems and Cutting-Stock	37
5	Convex Integer Programming	40
5.1	Convex Integer Programming over Totally Unimodular Systems	40
5.2	Graver Bases and Convex Integer Programming	42
5.3	Convex N-fold Integer Programming in Polynomial Time	43
5.4	Some Applications	44
5.4.1	Transportation Problems and Packing Problems	44
5.4.2	Vector Partitioning and Clustering	45
6	Multiway Transportation Problems and Privacy in Statistical Databases	47
6.1	Tables and Margins	47
6.2	The Universality Theorem	48
6.3	The Complexity of the Multiway Transportation Problem	51
6.4	Privacy and Entry-Uniqueness	53

1 Introduction

The general linear discrete optimization problem can be posed as follows.

LINEAR DISCRETE OPTIMIZATION. Given a set $S \subseteq \mathbb{Z}^n$ of integer points and an integer vector $w \in \mathbb{Z}^n$, find an $x \in S$ maximizing the standard inner product $wx := \sum_{i=1}^n w_i x_i$.

The algorithmic complexity of this problem, which includes *integer programming* and *combinatorial optimization* as special cases, depends on the presentation of the set S of feasible points. In integer programming, this set is presented as the set of integer points satisfying a given system of linear inequalities, which in standard form is given by

$$S = \{x \in \mathbb{N}^n : Ax = b\} \quad ,$$

where \mathbb{N} stands for the nonnegative integers, $A \in \mathbb{Z}^{m \times n}$ is an $m \times n$ integer matrix, and $b \in \mathbb{Z}^m$ is an integer vector. The input for the problem then consists of A, b, w . In combinatorial optimization, $S \subseteq \{0, 1\}^n$ is a set of $\{0, 1\}$ -vectors, often interpreted as a family of subsets of a ground set $N := \{1, \dots, n\}$, where each $x \in S$ is the indicator of its support $\text{supp}(x) \subseteq N$. The set S is presented implicitly and compactly, say as the set of indicators of subsets of edges in a graph G satisfying a given combinatorial property (such as being a matching, a forest, and so on), in which case the input is G, w . Alternatively, S is given by an oracle, such as a *membership oracle* which, queried on $x \in \{0, 1\}^n$, asserts whether or not $x \in S$, in which case the algorithmic complexity also includes a count of the number of oracle queries needed to solve the problem.

Here we study the following broad generalization of linear discrete optimization.

CONVEX DISCRETE OPTIMIZATION. Given a set $S \subseteq \mathbb{Z}^n$, vectors $w_1, \dots, w_d \in \mathbb{Z}^n$, and a convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$, find an $x \in S$ maximizing $c(w_1 x, \dots, w_d x)$.

This problem can be interpreted as *multi-objective* linear discrete optimization: given d linear functionals $w_1 x, \dots, w_d x$ representing the values of points $x \in S$ under d criteria, the goal is to maximize their “convex balancing” defined by $c(w_1 x, \dots, w_d x)$. In fact, we have a hierarchy of problems of increasing generality and complexity, parameterized by the number d of linear functionals: at the bottom lies the linear discrete optimization problem, recovered as the special case of $d = 1$ and c the identity on \mathbb{R} ; and at the top lies the problem of maximizing an arbitrary convex functional over the feasible set S , arising with $d = n$ and with $w_i = \mathbf{1}_i$ the i -th standard unit vector in \mathbb{R}^n for all i .

The algorithmic complexity of the convex discrete optimization problem depends on the presentation of the set S of feasible points as in the linear case, as well as on the presentation of the convex functional c . When S is presented as the set of integer points satisfying a given system of linear inequalities we also refer to the problem as *convex integer programming*, and when $S \subseteq \{0, 1\}^n$ and is presented implicitly or by an oracle

we also refer to the problem as *convex combinatorial optimization*. As for the convex functional c , we will assume throughout that it is presented by a *comparison oracle* that, queried on $x, y \in \mathbb{R}^d$, asserts whether or not $c(x) \leq c(y)$. This is a very broad presentation that reveals little information on the function, making the problem, on the one hand, very expressive and applicable, but on the other hand, very hard to solve.

There is a massive body of knowledge on the complexity of linear discrete optimization - in particular (linear) integer programming [55] and (linear) combinatorial optimization [31]. The purpose of this monograph is to provide the first comprehensive unified treatment of the extended convex discrete optimization problem. The monograph follows the outline of five lectures given by the author in the Séminaire de Mathématiques Supérieures Series, Université de Montréal, during June 2006. Colorful slides of these lectures are available online at [46] and can be used as a visual supplement to this monograph. The monograph has been written under the support of the ISF - Israel Science Foundation. The theory developed here is based on and is a culmination of several recent papers including [5, 12, 13, 14, 15, 16, 17, 25, 39, 47, 48, 49, 50, 51] written in collaboration with several colleagues - Eric Babson, Jesus De Loera, Komei Fukuda, Raymond Hemmecke, Frank Hwang, Vera Rosta, Uriel Rothblum, Leonard Schulman, Bernd Sturmfels, Rekha Thomas, and Robert Weismantel. By developing and using a combination of geometric and algebraic tools, we are able to provide polynomial time algorithms for several broad classes of convex discrete optimization problems. We also discuss in detail some of the many applications of our theory, including to quadratic programming, matroids, bin packing and cutting-stock problems, vector partitioning and clustering, multiway transportation problems, and privacy and confidential statistical data disclosure.

We hope that this monograph will, on the one hand, allow users of discrete optimization to enjoy the new powerful modelling and expressive capability of convex discrete optimization along with its broad polynomial time solvability, and on the other hand, stimulate more research on this new and fascinating class of problems, their complexity, and the study of various relaxations, bounds, and approximations for such problems.

1.1 Limitations

Convex discrete optimization is generally intractable even for small fixed d , since already for $d = 1$ it includes linear integer programming which is NP-hard. When d is a variable part of the input, even very simple special cases are NP-hard, such as the following problem, so-called *positive semi-definite quadratic binary programming*,

$$\max \{ (w_1x)^2 + \dots + (w_nx)^2 : x \in \mathbb{N}^n, x_i \leq 1, i = 1, \dots, n \} .$$

Therefore, throughout this monograph we will assume that d is fixed (but arbitrary).

As explained above, we also assume throughout that the convex functional c which constitutes part of the data for the convex discrete optimization problem is presented by a comparison oracle. Under such broad presentation, the problem is generally very hard. In particular, if the feasible set is $S := \{x \in \mathbb{N}^n : Ax = b\}$ and the underlying polyhedron $P := \{x \in \mathbb{R}_+^n : Ax = b\}$ is *unbounded*, then the problem is inaccessible even in one variable with no equation constraints. Indeed, consider the following family of univariate convex integer programs with convex functions parameterized by $-\infty < u \leq \infty$,

$$\max \{c_u(x) : x \in \mathbb{N}\}, \quad c_u(x) := \begin{cases} -x, & \text{if } x < u; \\ x - 2u, & \text{if } x \geq u. \end{cases}.$$

Consider any algorithm attempting to solve the problem and let u be the maximum value of x in all queries to the oracle of c . Then the algorithm can not distinguish between the problem with c_u , whose objective function is unbounded, and the problem with c_∞ , whose optimal objective value is 0. Thus, convex discrete optimization (with an oracle presented functional) over an *infinite* set $S \subset \mathbb{Z}^n$ is quite hopeless. Therefore, an algorithm that solves the convex discrete optimization problem will either return an optimal solution, or assert that the problem is infeasible, or assert that the underlying polyhedron is unbounded. In fact, in most applications, such as in combinatorial optimization with $S \subseteq \{0, 1\}^n$ or integer programming with $S := \{x \in \mathbb{Z}^n : Ax = b, l \leq x \leq u\}$ and $l, u \in \mathbb{Z}^n$, the set S is finite and the problem of unboundedness does not arise.

1.2 Outline and Overview of Main Results and Applications

We now outline the structure of this monograph and provide a brief overview of what we consider to be our main results and main applications. The precise relevant definitions and statements of the theorems and corollaries mentioned here are provided in the relevant sections in the monograph body. As mentioned above, most of these results are adaptations or extensions of results from one of the papers [5, 12, 13, 14, 15, 16, 17, 25, 39, 47, 48, 49, 50, 51]. The monograph gives many more applications and results that may turn out to be useful in future development of the theory of convex discrete optimization.

The rest of the monograph consists of five sections. While the results evolve from one section to the next, it is quite easy to read the sections independently of each other (while just browsing now and then for relevant definitions and results). Specifically, Section 3 uses definitions and the main result of Section 2; Section 5 uses definitions and results from Sections 2 and 4; and Section 6 uses the main results of Sections 4 and 5.

In Section 2 we show how to reduce the convex discrete optimization problem over $S \subset \mathbb{Z}^n$ to strongly polynomially many linear discrete optimization counterparts over S , provided that the convex hull $\text{conv}(S)$ satisfies a suitable geometric condition, as follows.

Theorem 2.4 *For every fixed d , the convex discrete optimization problem over any finite $S \subset \mathbb{Z}^n$ presented by a linear discrete optimization oracle and endowed with a set covering all edge-directions of $\text{conv}(S)$, can be solved in strongly polynomial time.*

This result will be incorporated in the polynomial time algorithms for convex combinatorial optimization and convex integer programming to be developed in §3 and §5.

In Section 3 we discuss convex combinatorial optimization. The main result is that convex combinatorial optimization over a set $S \subseteq \{0, 1\}^n$ presented by a membership oracle can be solved in strongly polynomial time provided it is endowed with a set covering all edge-directions of $\text{conv}(S)$. In particular, the standard linear combinatorial optimization problem over S can be solved in strongly polynomial time as well.

Theorem 3.5 *For every fixed d , the convex combinatorial optimization problem over any $S \subseteq \{0, 1\}^n$ presented by a membership oracle and endowed with a set covering all edge-directions of the polytope $\text{conv}(S)$, can be solved in strongly polynomial time.*

An important application of Theorem 3.5 concerns convex matroid optimization.

Corollary 3.11 *For every fixed d , convex combinatorial optimization over the family of bases of a matroid presented by membership oracle is strongly polynomial time solvable.*

In Section 4 we develop the theory of linear n -fold integer programming. As a consequence of this theory we are able to solve a broad class of linear integer programming problems in variable dimension in polynomial time, in contrast with the general intractability of linear integer programming. The main theorem here may seem a bit technical at a first glance, but is really very natural and has many applications discussed in detail in §4, §5 and §6. To state it we need a definition. Given an $(r + s) \times t$ matrix A , let A_1 be its $r \times t$ sub-matrix consisting of the first r rows and let A_2 be its $s \times t$ sub-matrix consisting of the last s rows. We refer to A explicitly as $(r + s) \times t$ matrix, since the definition below depends also on r and s and not only on the entries of A . The n -fold matrix of an $(r + s) \times t$ matrix A is then defined to be the following $(r + ns) \times nt$ matrix,

$$A^{(n)} := (\mathbf{1}_n \otimes A_1) \oplus (I_n \otimes A_2) = \begin{pmatrix} A_1 & A_1 & A_1 & \cdots & A_1 \\ A_2 & 0 & 0 & \cdots & 0 \\ 0 & A_2 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & A_2 \end{pmatrix}.$$

Given now any $n \in \mathbb{N}$, lower and upper bounds $l, u \in \mathbb{Z}_\infty^{nt}$ with $\mathbb{Z}_\infty := \mathbb{Z} \uplus \{\pm\infty\}$, right-hand side $b \in \mathbb{Z}^{r+ns}$, and linear functional wx with $w \in \mathbb{Z}^{nt}$, the corresponding linear n -fold integer programming problem is the following program in variable dimension nt ,

$$\max \{wx : x \in \mathbb{Z}^{nt}, A^{(n)}x = b, l \leq x \leq u\}.$$

The main theorem of §4 asserts that such integer programs are polynomial time solvable.

Theorem 4.11 *For every fixed $(r + s) \times t$ integer matrix A , the linear n -fold integer programming problem with any n, l, u, b , and w can be solved in polynomial time.*

Theorem 4.11 has very important applications to high-dimensional transportation problems which are discussed in §4.5.1 and in more detail in §6. Another major application concerns bin packing problems, where items of several types are to be packed into bins so as to maximize packing utility subject to weight constraints. This includes as a special case the classical cutting-stock problem of [27]. These are discussed in detail in §4.5.2.

Corollary 4.15 *For every fixed number t of types and type weights v_1, \dots, v_t , the corresponding integer bin packing and cutting-stock problems are polynomial time solvable.*

In Section 5 we discuss convex integer programming, where the feasible set S is presented as the set of integer points satisfying a given system of linear inequalities. In particular, we consider convex integer programming over n -fold systems for any fixed (but arbitrary) $(r + s) \times t$ matrix A , where, given $n \in \mathbb{N}$, vectors $l, u \in \mathbb{Z}_{\infty}^{nt}$, $b \in \mathbb{Z}^{r+ns}$ and $w_1, \dots, w_d \in \mathbb{Z}^{nt}$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$, the problem is

$$\max \{c(w_1x, \dots, w_dx) : x \in \mathbb{Z}^{nt}, A^{(n)}x = b, l \leq x \leq u\}.$$

The main theorem of §5 is the following extension of Theorem 4.11, asserting that convex integer programming over n -fold systems is polynomial time solvable as well.

Theorem 5.5 *For every fixed d and $(r + s) \times t$ integer matrix A , convex n -fold integer programming with any $n, l, u, b, w_1, \dots, w_d$, and c can be solved in polynomial time.*

Theorem 5.5 broadly extends the class of objective functions that can be efficiently maximized over n -fold systems. Thus, all applications discussed in §4.5 automatically extend accordingly. These include convex high-dimensional transportation problems and convex bin packing and cutting-stock problems, which are discussed in detail in §5.4.1 and §6.

Another important application of Theorem 5.5 concerns vector partitioning problems which have applications in many areas including load balancing, circuit layout, ranking, cluster analysis, inventory, and reliability, see e.g. [7, 9, 25, 39, 50] and the references therein. The problem is to partition n items among p players so as to maximize social utility. With each item is associated a k -dimensional vector representing its utility under k criteria. The social utility of a partition is a convex function of the sums of vectors of items that each player receives. In the constrained version of the problem, there are also restrictions on the number of items each player can receive. We have the following consequence of Theorem 5.5; more details on this application are in §5.4.2.

Corollary 5.10 *For every fixed number p of players and number k of criteria, the constrained and unconstrained vector partition problems with any item vectors, convex utility,*

and constraints on the number of item per player, are polynomial time solvable.

In the last Section 6 we discuss multiway (high-dimensional) transportation problems and secure statistical data disclosure. Multiway transportation problems form a very important class of discrete optimization problems and have been used and studied extensively in the operations research and mathematical programming literature, as well as in the statistics literature in the context of secure statistical data disclosure and management by public agencies, see e.g. [4, 6, 11, 18, 19, 42, 43, 53, 60, 62] and the references therein. The feasible points in a transportation problem are the multiway tables (“contingency tables” in statistics) such that the sums of entries over some of their lower dimensional sub-tables such as lines or planes (“margins” in statistics) are specified. We completely settle the algorithmic complexity of treating multiway tables and discuss the applications to transportation problems and secure statistical data disclosure, as follows.

In §6.2 we show that “short” 3-way transportation problems, over $r \times c \times 3$ tables with variable number r of rows and variable number c of columns but fixed small number 3 of layers (hence “short”), are *universal* in that *every* integer programming problem is such a problem (see §6.2 for the precise stronger statement and for more details).

Theorem 6.1 *Every linear integer programming problem $\max\{cy : y \in \mathbb{N}^n : Ay = b\}$ is polynomial time representable as a short 3-way line-sum transportation problem*

$$\max \{ wx : x \in \mathbb{N}^{r \times c \times 3} : \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j} \}.$$

In §6.3 we discuss k -way transportation problems of any dimension k . We provide the first polynomial time algorithm for convex and linear “long” $(k+1)$ -way transportation problems, over $m_1 \times \cdots \times m_k \times n$ tables, with k and m_1, \dots, m_k fixed (but arbitrary), and variable number n of layers (hence “long”). This is best possible in view of Theorem 6.1. Our algorithm works for any *hierarchical collection of margins*: this captures common margin collections such as all line-sums, all plane-sums, and more generally all h -flat sums for any $0 \leq h \leq k$ (see §6.1 for more details). We point out that even for the very special case of linear integer transportation over $3 \times 3 \times n$ tables with specified line-sums, our polynomial time algorithm is the only one known. We prove the following statement.

Corollary 6.4 *For every fixed d, k, m_1, \dots, m_k and family \mathcal{F} of subsets of $\{1, \dots, k+1\}$ specifying a hierarchical collection of margins, the convex (and in particular linear) long transportation problem over $m_1 \times \cdots \times m_k \times n$ tables is polynomial time solvable.*

In our last subsection §6.4 we discuss an important application concerning privacy in statistical databases. It is a common practice in the disclosure of a multiway table containing sensitive data to release some table margins rather than the table itself. Once the margins are released, the security of any specific entry of the table is related to the

set of possible values that can occur in that entry in any table having the same margins as those of the source table in the data base. In particular, if this set consists of a unique value, that of the source table, then this entry can be exposed and security can be violated. We show that for multiway tables where one category is significantly richer than the others, that is, when each sample point can take many values in one category and only few values in the other categories, it is possible to check entry-uniqueness in polynomial time, allowing disclosing agencies to make learned decisions on secure disclosure.

Corollary 6.6 *For every fixed k, m_1, \dots, m_k and family \mathcal{F} of subsets of $\{1, \dots, k+1\}$ specifying a hierarchical collection of margins to be disclosed, it can be decided in polynomial time whether any specified entry $x_{i_1, \dots, i_{k+1}}$ is the same in all long $m_1 \times \dots \times m_k \times n$ tables with the disclosed margins, and hence at risk of exposure.*

1.3 Terminology and Complexity

We use \mathbb{R} for the reals, \mathbb{R}_+ for the nonnegative reals, \mathbb{Z} for the integers, and \mathbb{N} for the nonnegative integers. The sign of a real number r is denoted by $\text{sign}(r) \in \{0, -1, 1\}$ and its absolute value is denoted by $|r|$. The i -th standard unit vector in \mathbb{R}^n is denoted by $\mathbf{1}_i$. The *support* of $x \in \mathbb{R}^n$ is the index set $\text{supp}(x) := \{i : x_i \neq 0\}$ of nonzero entries of x . The *indicator* of a subset $I \subseteq \{0, 1\}^n$ is the vector $\mathbf{1}_I := \sum_{i \in I} \mathbf{1}_i$ so that $\text{supp}(\mathbf{1}_I) = I$. When several vectors are indexed by subscripts, $w_1, \dots, w_d \in \mathbb{R}^n$, their entries are indicated by pairs of subscripts, $w_i = (w_{i,1}, \dots, w_{i,n})$. When vectors are indexed by superscripts, $x^1, \dots, x^k \in \mathbb{R}^n$, their entries are indicated by subscripts, $x^i = (x_1^i, \dots, x_n^i)$. The integer lattice \mathbb{Z}^n is naturally embedded in \mathbb{R}^n . The space \mathbb{R}^n is endowed with the standard inner product which, for $w, x \in \mathbb{R}^n$, is given by $wx := \sum_{i=1}^n w_i x_i$. Vectors w in \mathbb{R}^n will also be regarded as linear functionals on \mathbb{R}^n via the inner product wx . Thus, we refer to elements of \mathbb{R}^n as points, vectors, or linear functionals, as will be appropriate from the context. The *convex hull* of a set $S \subseteq \mathbb{R}^n$ is denoted by $\text{conv}(S)$ and the set of *vertices* of a polyhedron $P \subseteq \mathbb{R}^n$ is denoted by $\text{vert}(P)$. In linear discrete optimization over $S \subseteq \mathbb{Z}^n$, the *facets* of $\text{conv}(S)$ play an important role, see Chvátal [10] and the references therein for earlier work, and Grötschel, Lovász and Schrijver [31, 45] for the later culmination in the equivalence of separation and linear optimization via the ellipsoid method of Yudin and Nemirovskii [63]. As will turn out in §2, in convex discrete optimization over S , the *edges* of $\text{conv}(S)$ play an important role (most significantly in a way which is *not* related to the Hirsch conjecture discussed in [41]). We therefore use extensively convex polytopes, for which we follow the terminology of [32, 65].

We often assume that the feasible set $S \subseteq \mathbb{Z}^n$ is finite. We then define its *radius* to be its l_∞ radius $\rho(S) := \max\{\|x\|_\infty : x \in S\}$ where, as usual, $\|x\|_\infty := \max_{i=1}^n |x_i|$. In other words, $\rho(S)$ is the smallest $\rho \in \mathbb{N}$ such that S is contained in the cube $[-\rho, \rho]^n$.

Our algorithms are applied to rational data only, and the time complexity is as in

the standard Turing machine model, see e.g. [1, 26, 55]. The input typically consists of rational (usually integer) numbers, vectors, matrices, and finite sets of such objects. The *binary length* of an integer number $z \in \mathbb{Z}$ is defined to be the number of bits in its binary representation, $\langle z \rangle := 1 + \lceil \log_2(|z| + 1) \rceil$ (with the extra bit for the sign). The length of a rational number presented as a fraction $r = \frac{p}{q}$ with $p, q \in \mathbb{Z}$ is $\langle r \rangle := \langle p \rangle + \langle q \rangle$. The length of an $m \times n$ matrix A (and in particular of a vector) is the sum $\langle A \rangle := \sum_{i,j} \langle a_{i,j} \rangle$ of the lengths of its entries. Note that the length of A is no smaller than the number of entries, $\langle A \rangle \geq mn$. Therefore, when A is, say, part of an input to an algorithm, with m, n variable, the length $\langle A \rangle$ already incorporates mn , and so we will typically not account additionally for m, n directly. But sometimes, especially in results related to n -fold integer programming, we will also emphasize n as part of the input length. Similarly, the length of a finite set E of numbers, vectors or matrices is the sum of lengths of its elements and hence, since $\langle E \rangle \geq |E|$, automatically accounts for its cardinality.

Some input numbers affect the running time of some algorithms through their unary presentation, resulting in so-called “pseudo polynomial” running time. The *unary length* of an integer number $z \in \mathbb{Z}$ is the number $|z| + 1$ of bits in its unary representation (again, an extra bit for the sign). The unary length of a rational number, vector, matrix, or finite set of such objects are defined again as the sums of lengths of their numerical constituents, and is again no smaller than the number of such numerical constituents.

When studying convex and linear integer programming in §4 and §5 we sometimes have lower and upper bound vectors l, u with entries in $\mathbb{Z}_\infty := \mathbb{Z} \uplus \{\pm\infty\}$. Both binary and unary lengths of a $\pm\infty$ entry are constant, say 3 by encoding $\pm\infty := \pm“00”$.

To make the input encoding precise, we introduce the following notation. In every algorithmic statement we describe explicitly the input encoding, by listing in square brackets all input objects affecting the running time. Unary encoded objects are listed directly whereas binary encoded objects are listed in terms of their length. For example, as is often the case, if the input of an algorithm consists of binary encoded vectors (linear functionals) $w_1, \dots, w_d \in \mathbb{Z}^n$ and unary encoded integer $\rho \in \mathbb{N}$ (bounding the radius $\rho(S)$ of the feasible set) then we will indicate that the input is *encoded as* $[\rho, \langle w_1, \dots, w_d \rangle]$.

Some of our algorithms are strongly polynomial time in the sense of [59]. For this, part of the input is regarded as “special”. An algorithm is then *strongly polynomial time* if it is polynomial time in the usual Turing sense with respect to all input, and in addition, the number of arithmetic operations (additions, subtractions, multiplications, divisions, and comparisons) it performs is polynomial in the special part of the input. To make this precise, we extend our input encoding notation above by splitting the square bracketed expression indicating the input encoding into a “left” side and a “right” side, separated by semicolon, where the entire input is described on the right and the special part of the input on the left. For example, Theorem 2.4, asserting that the algorithm underlying it is strongly polynomial with data *encoded as* $[n, |E|; \langle \rho(S), w_1, \dots, w_d, E \rangle]$, where $\rho(S) \in \mathbb{N}$,

$w_1, \dots, w_d \in \mathbb{Z}^n$ and $E \subset \mathbb{Z}^n$, means that the running time is polynomial in the binary length of $\rho(S)$, w_1, \dots, w_d , and E , and the number of arithmetic operations is polynomial in n and the cardinality $|E|$, which constitute the special part of the input.

Often, as in [31], part of the input is presented by oracles. Then the running time and the number of arithmetic operations count also the number of oracle queries. An oracle algorithm is *polynomial time* if its running time, including the number of oracle queries, and the manipulations of numbers, some of which are answers to oracle queries, is polynomial in the length of the input encoding. An oracle algorithm is *strongly polynomial time* (with specified input encoding as above), if it is polynomial time in the entire input (on the “right”), and in addition, the number of arithmetic operations it performs (including oracle queries) is polynomial in the special part of the input (on the “left”).

2 Reducing Convex to Linear Discrete Optimization

In this section we show that when suitable auxiliary geometric information about the convex hull $\text{conv}(S)$ of a finite set $S \subseteq \mathbb{Z}^n$ is available, the convex discrete optimization problem over S can be reduced to the solution of strongly polynomially many linear discrete optimization counterparts over S . This result will be incorporated into the polynomial time algorithms developed in §3 and §5 for convex combinatorial optimization and convex integer programming respectively. In §2.1 we provide some preliminaries on edge-directions and zonotopes. In §2.2 we prove the reduction which is the main result of this section. In §2.3 we prove a pseudo polynomial reduction for any finite set.

2.1 Edge-Directions and Zonotopes

We begin with some terminology and facts that play an important role in the sequel. A *direction* of an edge (1-dimensional face) $e = [u, v]$ of a polytope P is any nonzero scalar multiple of $u - v$. A set of vectors E *covers all edge-directions of P* if it contains a direction of each edge of P . The *normal cone* of a polytope $P \subset \mathbb{R}^n$ at its face F is the (relatively open) cone C_P^F of those linear functionals $h \in \mathbb{R}^n$ which are maximized over P precisely at points of F . A polytope Z is a *refinement* of a polytope P if the normal cone of every vertex of Z is contained in the normal cone of some vertex of P . If Z refines P then, moreover, the closure of each normal cone of P is the union of closures of normal cones of Z . The *zonotope* generated by a set of vectors $E = \{e_1, \dots, e_m\}$ in \mathbb{R}^d is the following polytope, which is the projection by E of the cube $[-1, 1]^m$ into \mathbb{R}^d ,

$$Z := \text{zone}(E) := \text{conv} \left\{ \sum_{i=1}^m \lambda_i e_i : \lambda_i = \pm 1 \right\} \subset \mathbb{R}^d .$$

The following fact goes back to Minkowski, see [32].

Lemma 2.1 *Let P be a polytope and let E be a finite set that covers all edge-directions of P . Then the zonotope $Z := \text{zone}(E)$ generated by E is a refinement of P .*

Proof. Consider any vertex u of Z . Then $u = \sum_{e \in E} \lambda_e e$ for suitable $\lambda_e = \pm 1$. Thus, the normal cone C_Z^u consists of those h satisfying $h\lambda_e e > 0$ for all e . Pick any $\hat{h} \in C_Z^u$ and let v be a vertex of P at which \hat{h} is maximized over P . Consider any edge $[v, w]$ of P . Then $v - w = \alpha_e e$ for some scalar $\alpha_e \neq 0$ and some $e \in E$, and $0 \leq \hat{h}(v - w) = \hat{h}\alpha_e e$, implying $\alpha_e \lambda_e > 0$. It follows that every $h \in C_Z^u$ satisfies $h(v - w) > 0$ for every edge of P containing v . Therefore h is maximized over P uniquely at v and hence is in the cone C_P^v of P at v . This shows $C_Z^u \subseteq C_P^v$. Since u was arbitrary, it follows that the normal

cone of every vertex of Z is contained in the normal cone of some vertex of P . \square

The next lemma provides bounds on the number of vertices of any zonotope and on the algorithmic complexity of constructing its vertices, each vertex along with a linear functional maximized over the zonotope uniquely at that vertex. The bound on the number of vertices has been rediscovered many times over the years. An early reference is [33], stated in the dual form of 2-partitions. A more general treatment is [64]. Recent extensions to p -partitions for any p are in [3, 39], and to Minkowski sums of arbitrary polytopes are in [29]. Interestingly, already in [33], back in 1967, the question was raised about the algorithmic complexity of the problem; this is now settled in [20, 21] (the latter reference correcting the former). We state the precise bounds on the number of vertices and arithmetic complexity, but will need later only that for any fixed d the bounds are polynomial in the number of generators. Therefore, below we only outline a proof that the bounds are polynomial. Complete details are in the above references.

Lemma 2.2 *The number of vertices of any zonotope $Z := \text{zone}(E)$ generated by a set E of m vectors in \mathbb{R}^d is at most $2 \sum_{k=0}^{d-1} \binom{m-1}{k}$. For every fixed d , there is a strongly polynomial time algorithm that, given $E \subset \mathbb{Z}^d$, encoded as $[m := |E|; \langle E \rangle]$, outputs every vertex v of $Z := \text{zone}(E)$ along with a linear functional $h_v \in \mathbb{Z}^d$ maximized over Z uniquely at v , using $O(m^{d-1})$ arithmetics operations for $d \geq 3$ and $O(m^d)$ for $d \leq 2$.*

Proof. We only outline a proof that, for every fixed d , the polynomial bounds $O(m^{d-1})$ on the number of vertices and $O(m^d)$ on the arithmetic complexity hold. We assume that E linearly spans \mathbb{R}^d (else the dimension can be reduced) and is generic, that is, no d points of E lie on a linear hyperplane (one containing the origin). In particular, $0 \notin E$. The same bound for arbitrary E then follows using a perturbation argument (cf. [39]).

Each oriented linear hyperplane $H = \{x \in \mathbb{R}^d : hx = 0\}$ with $h \in \mathbb{R}^d$ nonzero induces a partition of E by $E = H^- \uplus H^0 \uplus H^+$, with $H^- := \{e \in E : he < 0\}$, $H^0 := E \cap H$, and $H^+ := \{e \in E : he > 0\}$. The vertices of $Z = \text{zone}(E)$ are in bijection with ordered 2-partitions of E induced by such hyperplanes that avoid E . Indeed, if $E = H^- \uplus H^+$ then the linear functional $h_v := h$ defining H is maximized over Z uniquely at the vertex $v := \sum\{e : e \in H^+\} - \sum\{e : e \in H^-\}$ of Z .

We now show how to enumerate all such 2-partitions and hence vertices of Z . Let M be any of the $\binom{m}{d-1}$ subsets of E of size $d-1$. Since E is generic, M is linearly independent and spans a unique linear hyperplane $\text{lin}(M)$. Let $\hat{H} = \{x \in \mathbb{R}^d : \hat{h}x = 0\}$ be one of the two orientations of the hyperplane $\text{lin}(M)$. Note that $\hat{H}^0 = M$. Finally, let L be any of the 2^{d-1} subsets of M . Since M is linearly independent, there is a $g \in \mathbb{R}^d$ which linearly separates L from $M \setminus L$, namely, satisfies $gx < 0$ for all $x \in L$ and $gx > 0$ for all $x \in M \setminus L$. Furthermore, there is a sufficiently small $\epsilon > 0$ such that the oriented hyperplane $H := \{x \in \mathbb{R}^d : hx = 0\}$ defined by $h := \hat{h} + \epsilon g$ avoids E and the 2-partition

induced by H satisfies $H^- = \hat{H}^- \uplus L$ and $H^+ = \hat{H}^+ \uplus (M \setminus L)$. The corresponding vertex of Z is $v := \sum\{e : e \in H^+\} - \sum\{e : e \in H^-\}$ and the corresponding linear functional which is maximized over Z uniquely at v is $h_v := h = \hat{h} + \epsilon g$.

We claim that any ordered 2-partition arises that way from some M , some orientation \hat{H} of $\text{lin}(M)$, and some L . Indeed, consider any oriented linear hyperplane \tilde{H} avoiding E . It can be perturbed to a suitable oriented \hat{H} that touches precisely $d - 1$ points of E . Put $M := \hat{H}^0$ so that \hat{H} coincides with one of the two orientations of the hyperplane $\text{lin}(M)$ spanned by M , and put $L := \tilde{H}^- \cap M$. Let H be an oriented hyperplane obtained from M , \hat{H} and L by the above procedure. Then the ordered 2-partition $E = H^- \uplus H^+$ induced by H coincides with the ordered 2-partition $E = \tilde{H}^- \uplus \tilde{H}^+$ induced by \tilde{H} .

Since there are $\binom{m}{d-1}$ many $(d - 1)$ -subsets $M \subseteq E$, two orientations \hat{H} of $\text{lin}(M)$, and 2^{d-1} subsets $L \subseteq M$, and d is fixed, the total number of 2-partitions and hence also the total number of vertices of Z obey the upper bound $2^d \binom{m}{d-1} = O(m^{d-1})$. Furthermore, for each choice of M , \hat{H} and L , the linear functional \hat{h} defining \hat{H} , as well as g , ϵ , $h_v = h = \hat{h} + \epsilon g$, and the vertex $v = \sum\{e : e \in H^+\} - \sum\{e : e \in H^-\}$ of Z at which h_v is uniquely maximized over Z , can all be computed using $O(m)$ arithmetic operations. This shows the claimed bound $O(m^d)$ on the arithmetic complexity. \square

We conclude with a simple fact about edge-directions of projections of polytopes.

Lemma 2.3 *If E covers all edge-directions of a polytope P , and $Q := \omega(P)$ is the image of P under a linear map $\omega : \mathbb{R}^n \longrightarrow \mathbb{R}^d$, then $\omega(E)$ covers all edge-directions of Q .*

Proof. Let f be a direction of an edge $[x, y]$ of Q . Consider the face $F := \omega^{-1}([x, y])$ of P . Let V be the set of vertices of F and let $U = \{u \in V : \omega(u) = x\}$. Then for some $u \in U$ and $v \in V \setminus U$, there must be an edge $[u, v]$ of F , and hence of P . Then $\omega(v) \in (x, y]$ hence $\omega(v) = x + \alpha f$ for some $\alpha \neq 0$. Therefore, with $e := \frac{1}{\alpha}(v - u)$, a direction of the edge $[u, v]$ of P , we find that $f = \frac{1}{\alpha}(\omega(v) - \omega(u)) = \omega(e) \in \omega(E)$. \square

2.2 Strongly Polynomial Reduction of Convex to Linear Discrete Optimization

A *linear discrete optimization oracle* for a set $S \subseteq \mathbb{Z}^n$ is one that, queried on $w \in \mathbb{Z}^n$, either returns an optimal solution to the linear discrete optimization problem over S , that is, an $x^* \in S$ satisfying $w x^* = \max\{w x : x \in S\}$, or asserts that none exists, that is, either the problem is infeasible or the objective function is unbounded. We now show that a set E covering all edge-directions of the polytope $\text{conv}(S)$ underlying a convex discrete optimization problem over a finite set $S \subset \mathbb{Z}^n$ allows to solve it by solving polynomially

many linear discrete optimization counterparts over S . The following theorem extends and unifies the corresponding reductions in [49] and [17] for convex combinatorial optimization and convex integer programming respectively. Recall from §1.3 that the *radius* of a finite set $S \subset \mathbb{Z}^n$ is defined to be $\rho(S) := \max\{|x_i| : x \in S, i = 1, \dots, n\}$.

Theorem 2.4 *For every fixed d there is a strongly polynomial time algorithm that, given finite set $S \subset \mathbb{Z}^n$ presented by a linear discrete optimization oracle, integer vectors $w_1, \dots, w_d \in \mathbb{Z}^n$, set $E \subset \mathbb{Z}^n$ covering all edge-directions of $\text{conv}(S)$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[n, |E|; \langle \rho(S), w_1, \dots, w_d, E \rangle]$, solves the convex discrete optimization problem*

$$\max \{c(w_1x, \dots, w_dx) : x \in S\}.$$

Proof. First, query the linear discrete optimization oracle presenting S on the trivial linear functional $w = 0$. If the oracle asserts that there is no optimal solution then S is empty so terminate the algorithm asserting that no optimal solution exists to the convex discrete optimization problem either. So assume the problem is feasible. Let $P := \text{conv}(S) \subset \mathbb{R}^n$ and $Q := \{(w_1x, \dots, w_dx) : x \in P\} \subset \mathbb{R}^d$. Then Q is a projection of P , and hence by Lemma 2.3 the projection $D := \{(w_1e, \dots, w_de) : e \in E\}$ of the set E is a set covering all edge-directions of Q . Let $Z := \text{zone}(D) \subset \mathbb{R}^d$ be the zonotope generated by D . Since d is fixed, by Lemma 2.2 we can produce in strongly polynomial time all vertices of Z , every vertex v along with a linear functional $h_v \in \mathbb{Z}^d$ maximized over Z uniquely at v . For each of these polynomially many h_v , repeat the following procedure. Define a vector $g_v \in \mathbb{Z}^n$ by $g_{v,j} := \sum_{i=1}^d w_{i,j} h_{v,i}$ for $j = 1, \dots, n$. Now query the linear discrete optimization oracle presenting S on the linear functional $w := g_v \in \mathbb{Z}^n$. Let $x_v \in S$ be the optimal solution obtained from the oracle, and let $z_v := (w_1x_v, \dots, w_dx_v) \in Q$ be its projection. Since $P = \text{conv}(S)$, we have that x_v is also a maximizer of g_v over P . Since for every $x \in P$ and its projection $z := (w_1x, \dots, w_dx) \in Q$ we have $h_v z = g_v x$, we conclude that z_v is a maximizer of h_v over Q . Now we claim that each vertex u of Q equals some z_v . Indeed, since Z is a refinement of Q by Lemma 2.1, it follows that there is some vertex v of Z such that h_v is maximized over Q uniquely at u , and therefore $u = z_v$. Since $c(w_1x, \dots, w_dx)$ is convex on \mathbb{R}^n and c is convex on \mathbb{R}^d , we find that

$$\begin{aligned} \max_{x \in S} c(w_1x, \dots, w_dx) &= \max_{x \in P} c(w_1x, \dots, w_dx) &= \max_{z \in Q} c(z) \\ &= \max\{c(u) : u \text{ vertex of } Q\} &= \max\{c(z_v) : v \text{ vertex of } Z\}. \end{aligned}$$

Using the comparison oracle of c , find a vertex v of Z attaining maximum value $c(z_v)$, and output $x_v \in S$, an optimal solution to the convex discrete optimization problem. \square

2.3 Pseudo Polynomial Reduction when Edge-Directions are not Available

Theorem 2.4 reduces convex discrete optimization to polynomially many linear discrete optimization counterparts when a set covering all edge-directions of the underlying polytope is available. However, often such a set is not available (see e.g. [8] for the important case of bipartite matching). We now show how to reduce convex discrete optimization to many linear discrete optimization counterparts when a set covering all edge-directions is not offhand available. In the absence of such a set, the problem is much harder, and the algorithm below is polynomially bounded only in the unary length of the radius $\rho(S)$ and of the linear functionals w_1, \dots, w_d , rather than in their binary length $\langle \rho(S), w_1, \dots, w_d \rangle$ as in the algorithm of Theorem 2.4. Moreover, an upper bound $\rho \geq \rho(S)$ on the radius of S is required to be given explicitly in advance as part of the input.

Theorem 2.5 *For every fixed d there is a polynomial time algorithm that, given finite set $S \subseteq \mathbb{Z}^n$ presented by a linear discrete optimization oracle, integer $\rho \geq \rho(S)$, vectors $w_1, \dots, w_d \in \mathbb{Z}^n$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\rho, w_1, \dots, w_d]$, solves the convex discrete optimization problem*

$$\max \{c(w_1x, \dots, w_dx) : x \in S\} .$$

Proof. Let $P := \text{conv}(S) \subset \mathbb{R}^n$, let $T := \{(w_1x, \dots, w_dx) : x \in S\}$ be the projection of S by w_1, \dots, w_d , and let $Q := \text{conv}(T) \subset \mathbb{R}^d$ be the corresponding projection of P . Let $r := n\rho \max_{i=1}^d \|w_i\|_\infty$ and let $G := \{-r, \dots, -1, 0, 1, \dots, r\}^d$. Then $T \subseteq G$ and the number $(2r+1)^d$ of points of G is polynomially bounded in the input as encoded.

Let $D := \{u - v : u, v \in G, u \neq v\}$ be the set of differences of pairs of distinct point of G . It covers all edge-directions of Q since $\text{vert}(Q) \subseteq T \subseteq G$. Moreover, the number of points of D is less than $(2r+1)^{2d}$ and hence polynomial in the input. Now invoke the algorithm of Theorem 2.4: while the algorithm requires a set E covering all edge-directions of P , it needs E only to compute a set D covering all edge-directions of the projection Q (see proof of Theorem 2.4), which here is computed directly. \square

3 Convex Combinatorial Optimization and More

In this section we discuss convex combinatorial optimization. The main result is that convex combinatorial optimization over a set $S \subseteq \{0, 1\}^n$ presented by a membership oracle can be solved in strongly polynomial time provided it is endowed with a set covering all edge-directions of $\text{conv}(S)$. In particular, the standard linear combinatorial optimization problem over S can be solved in strongly polynomial time as well. In §3.1 we provide some preparatory statements involving various oracle presentation of the feasible set S . In §3.2 we combine these preparatory statements with Theorem 2.4 and prove the main result of this section. An extension to arbitrary finite sets $S \subset \mathbb{Z}^n$ endowed with edge-directions is established in §3.3. We conclude with some applications in §3.4.

As noted in the introduction, when S is contained in $\{0, 1\}^n$ we refer to discrete optimization over S also as *combinatorial optimization* over S , to emphasize that S typically represents a family $\mathcal{F} \subseteq 2^N$ of subsets of a ground set $N := \{1, \dots, n\}$ possessing some combinatorial property of interest (for instance, the family of bases of a matroid over N , see §3.4.2). The convex combinatorial optimization problem then also has the following interpretation (taken in [47, 49]). We are given a weighting $\omega : N \rightarrow \mathbb{Z}^d$ of elements of the ground set by d -dimensional integer vectors. We interpret the weight vector $\omega(j) \in \mathbb{Z}^d$ of element j as representing its value under d criteria (e.g., if N is the set of edges in a network then such criteria may include profit, reliability, flow velocity, etc.). The weight of a subset $F \subseteq N$ is the sum $\omega(F) := \sum_{j \in F} \omega(j)$ of weights of its elements, representing the total value of F under the d criteria. Now, given a convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$, the objective function value of $F \subseteq N$ is the “convex balancing” $c(\omega(F))$ of the values of the weight vector of F . The convex combinatorial optimization problem is to find a family member $F \in \mathcal{F}$ maximizing $c(\omega(F))$. The usual linear combinatorial optimization problem over \mathcal{F} is the special case of $d = 1$ and c the identity on \mathbb{R} . To cast a problem of that form in our usual setup just let $S := \{\mathbf{1}_F : F \in \mathcal{F}\} \subseteq \{0, 1\}^n$ be the set of indicators of members of \mathcal{F} and define weight vectors $w_1, \dots, w_d \in \mathbb{Z}^n$ by $w_{i,j} := \omega(j)_i$ for $i = 1, \dots, d$ and $j = 1, \dots, n$.

3.1 From Membership to Linear Optimization

A *membership oracle* for a set $S \subseteq \mathbb{Z}^n$ is one that, queried on $x \in \mathbb{Z}^n$, asserts whether or not $x \in S$. An *augmentation oracle* for S is one that, queried on $x \in S$ and $w \in \mathbb{Z}^n$, either returns an $\hat{x} \in S$ with $w\hat{x} > wx$, i.e. a better point of S , or asserts that none exists, i.e. x is optimal for the linear discrete optimization problem over S .

A membership oracle presentation of S is very broad and available in all reasonable applications, but reveals little information on S , making it hard to use. However, as we now show, the edge-directions of $\text{conv}(S)$ allow to convert membership to augmentation.

Lemma 3.1 *There is a strongly polynomial time algorithm that, given set $S \subseteq \{0, 1\}^n$ presented by a membership oracle, $x \in S$, $w \in \mathbb{Z}^n$, and set $E \subset \mathbb{Z}^n$ covering all edge-directions of the polytope $\text{conv}(S)$, encoded as $[n, |E|; \langle x, w, E \rangle]$, either returns a better point $\hat{x} \in S$, that is, one satisfying $w\hat{x} > wx$, or asserts that none exists.*

Proof. Each edge of $P := \text{conv}(S)$ is the difference of two $\{0, 1\}$ -vectors. Therefore, each edge direction of P is, up to scaling, a $\{-1, 0, 1\}$ -vector. Thus, scaling $e := \frac{1}{\|e\|_\infty}e$ and $e := -e$ if necessary, we may and will assume that $e \in \{-1, 0, 1\}^n$ and $we \geq 0$ for all $e \in E$. Now, using the membership oracle, check if there is an $e \in E$ such that $x + e \in S$ and $we > 0$. If there is such an e then output $\hat{x} := x + e$ which is a better point, whereas if there is no such e then terminate asserting that no better point exists.

Clearly, if the algorithm outputs an \hat{x} then it is indeed a better point. Conversely, suppose x is not a maximizer of w over S . Since $S \subseteq \{0, 1\}^n$, the point x is a vertex of P . Since x is not a maximizer of w , there is an edge $[x, \hat{x}]$ of P with \hat{x} a vertex satisfying $w\hat{x} > wx$. But then $e := \hat{x} - x$ is the one $\{-1, 0, 1\}$ edge-direction of $[x, \hat{x}]$ with $we \geq 0$ and hence $e \in E$. Thus, the algorithm will find and output $\hat{x} = x + e$ as it should. \square

An augmentation oracle presentation of a finite S allows to solve the linear discrete optimization problem $\max\{wx : x \in S\}$ over S by starting from any feasible $x \in S$ and repeatedly augmenting it until an optimal solution $x^* \in S$ is reached. The next lemma bounds the running time needed to reach optimality using this procedure. While the running time is polynomial in the binary length of the linear functional w and the initial point x , it is more sensitive to the radius $\rho(S)$ of the feasible set S , and is polynomial only in its unary length. The lemma is an adaptation of a result of [30, 57] (stated therein for $\{0, 1\}$ -sets), which makes use of bit-scaling ideas going back to [23].

Lemma 3.2 *There is a polynomial time algorithm that, given finite set $S \subset \mathbb{Z}^n$ presented by an augmentation oracle, $x \in S$, and $w \in \mathbb{Z}^n$, encoded as $[\rho(S), \langle x, w \rangle]$, provides an optimal solution $x^* \in S$ to the linear discrete optimization problem $\max\{wz : z \in S\}$.*

Proof. Let $k := \max_{j=1}^n \lceil \log_2(|w_j| + 1) \rceil$ and note that $k \leq \langle w \rangle$. For $i = 0, \dots, k$ define a linear functional $u_i = (u_{i,1}, \dots, u_{i,n}) \in \mathbb{Z}^n$ by $u_{i,j} := \text{sign}(w_j) \lfloor 2^{i-k} |w_j| \rfloor$ for $j = 1, \dots, n$. Then $u_0 = 0$, $u_k = w$, and $u_i - 2u_{i-1} \in \{-1, 0, 1\}^n$ for all $i = 1, \dots, k$.

We now describe how to construct a sequence of points $y_0, y_1, \dots, y_k \in S$ such that y_i is an optimal solution to $\max\{u_i y : y \in S\}$ for all i . First note that all points of S are optimal for $u_0 = 0$ and hence we can take $y_0 := x$ to be the point of S given as part of the input. We now explain how to determine y_i from y_{i-1} for $i = 1, \dots, k$. Suppose y_{i-1} has been determined. Set $\tilde{y} := y_{i-1}$. Query the augmentation oracle on $\tilde{y} \in S$ and u_i ; if the oracle returns a better point \hat{y} then set $\tilde{y} := \hat{y}$ and repeat, whereas if it asserts that there is no better point then the optimal solution for u_i is read off to be $y_i := \tilde{y}$. We now

bound the number of calls to the oracle. Each time the oracle is queried on \tilde{y} and u_i and returns a better point \hat{y} , the improvement is by at least one, i.e. $u_i(\hat{y} - \tilde{y}) \geq 1$; this is so because u_i , \tilde{y} and \hat{y} are integer. Thus, the number of necessary augmentations from y_{i-1} to y_i is at most the total improvement, which we claim satisfies

$$u_i(y_i - y_{i-1}) = (u_i - 2u_{i-1})(y_i - y_{i-1}) + 2u_{i-1}(y_i - y_{i-1}) \leq 2n\rho + 0 = 2n\rho ,$$

where $\rho := \rho(S)$. Indeed, $u_i - 2u_{i-1} \in \{-1, 0, 1\}^n$ and $y_i, y_{i-1} \in S \subset [-\rho, \rho]^n$ imply $(u_i - 2u_{i-1})(y_i - y_{i-1}) \leq 2n\rho$; and y_{i-1} optimal for u_{i-1} gives $u_{i-1}(y_i - y_{i-1}) \leq 0$.

Thus, after a total number of at most $2n\rho k$ calls to the oracle we obtain y_k which is optimal for u_k . Since $w = u_k$ we can output $x^* := y_k$ as the desired optimal solution to the linear discrete optimization problem. Clearly the number $2n\rho k$ of calls to the oracle, as well as the number of arithmetic operations and binary length of numbers occurring during the algorithm, are polynomial in $\rho(S), \langle x, w \rangle$. This completes the proof. \square

We conclude this preparatory subsection by recording the following result of [24] which incorporates the heavy simultaneous Diophantine approximation of [44].

Proposition 3.3 *There is a strongly polynomial time algorithm that, given $w \in \mathbb{Z}^n$, encoded as $[n; \langle w \rangle]$, produces $\hat{w} \in \mathbb{Z}^n$, whose binary length $\langle \hat{w} \rangle$ is polynomially bounded in n and independent of w , and with $\text{sign}(\hat{w}z) = \text{sign}(wz)$ for every $z \in \{-1, 0, 1\}^n$.*

3.2 Linear and Convex Combinatorial Optimization in Strongly Polynomial Time

Combining the preparatory statements of §3.1 with Theorem 2.4, we can now solve the convex combinatorial optimization over a set $S \subseteq \{0, 1\}^n$ presented by a membership oracle and endowed with a set covering all edge-directions of $\text{conv}(S)$ in strongly polynomial time. We start with the special case of linear combinatorial optimization.

Theorem 3.4 *There is a strongly polynomial time algorithm that, given set $S \subseteq \{0, 1\}^n$ presented by a membership oracle, $x \in S$, $w \in \mathbb{Z}^n$, and set $E \subset \mathbb{Z}^n$ covering all edge-directions of the polytope $\text{conv}(S)$, encoded as $[n, |E|; \langle x, w, E \rangle]$, provides an optimal solution $x^* \in S$ to the linear combinatorial optimization problem $\max\{wz : z \in S\}$.*

Proof. First, an augmentation oracle for S can be simulated using the membership oracle, in strongly polynomial time, by applying the algorithm of Lemma 3.1

Next, using the simulated augmentation oracle for S , we can now do linear optimization over S in strongly polynomial time as follows. First, apply to w the algorithm of Proposition 3.3 and obtain $\hat{w} \in \mathbb{Z}^n$ whose binary length $\langle \hat{w} \rangle$ is polynomially bounded in

n , which satisfies $\text{sign}(\hat{w}z) = \text{sign}(wz)$ for every $z \in \{-1, 0, 1\}^n$. Since $S \subseteq \{0, 1\}^n$, it is finite and has radius $\rho(S) = 1$. Now apply the algorithm of Lemma 3.2 to S , x and \hat{w} , and obtain a maximizer x^* of \hat{w} over S . For every $y \in \{0, 1\}^n$ we then have $x^* - y \in \{-1, 0, 1\}^n$ and hence $\text{sign}(w(x^* - y)) = \text{sign}(\hat{w}(x^* - y))$. So x^* is also a maximizer of w over S and hence an optimal solution to the given linear combinatorial optimization problem. Now, $\rho(S) = 1$, $\langle \hat{w} \rangle$ is polynomial in n , and $x \in \{0, 1\}^n$ and hence $\langle x \rangle$ is linear in n . Thus, the entire length of the input $[\rho(S), \langle x, \hat{w} \rangle]$ to the polynomial-time algorithm of Lemma 3.2 is polynomial in n , and so its running time is in fact strongly polynomial on that input. \square

Combining Theorems 2.4 and 3.4 we recover at once the following result of [49].

Theorem 3.5 *For every fixed d there is a strongly polynomial time algorithm that, given set $S \subseteq \{0, 1\}^n$ presented by a membership oracle, $x \in S$, vectors $w_1, \dots, w_d \in \mathbb{Z}^n$, set $E \subset \mathbb{Z}^n$ covering all edge-directions of the polytope $\text{conv}(S)$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[n, |E|; \langle x, w_1, \dots, w_d, E \rangle]$, provides an optimal solution $x^* \in S$ to the convex combinatorial optimization problem*

$$\max \{c(w_1 z, \dots, w_d z) : z \in S\} .$$

Proof. Since S is nonempty, a linear discrete optimization oracle for S can be simulated in strongly polynomial time by the algorithm of Theorem 3.4. Using this simulated oracle, we can apply the algorithm of Theorem 2.4 and solve the given convex combinatorial optimization problem in strongly polynomial time. \square

3.3 Linear and Convex Discrete Optimization over any Set in Pseudo Polynomial Time

In §3.2 above we developed strongly polynomial time algorithms for linear and convex discrete optimization over $\{0, 1\}$ -sets. We now provide extensions of these algorithms to arbitrary finite sets $S \subset \mathbb{Z}^n$. As can be expected, the algorithms become slower.

We start by recording the following fundamental result of Khachiyan [40] asserting that linear programming is polynomial time solvable via the ellipsoid method [63]. This result will be used below as well as several more times later in the monograph.

Proposition 3.6 *There is a polynomial time algorithm that, given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, and $w \in \mathbb{Z}^n$, encoded as $[\langle A, b, w \rangle]$, either asserts that $P := \{x \in \mathbb{R}^n : Ax \leq b\}$ is empty, or asserts that the linear functional wx is unbounded over P , or provides a vertex $v \in \text{vert}(P)$ which is an optimal solution to the linear program $\max\{wx : x \in P\}$.*

The following analog of Lemma 3.1 shows how to covert membership to augmentation in polynomial time, albeit, no longer in strongly polynomial time. Here, both the given initial point x and the returned better point \hat{x} if any, are *vertices* of $\text{conv}(S)$.

Lemma 3.7 *There is a polynomial time algorithm that, given finite set $S \subset \mathbb{Z}^n$ presented by a membership oracle, vertex x of the polytope $\text{conv}(S)$, $w \in \mathbb{Z}^n$, and set $E \subset \mathbb{Z}^n$ covering all edge-directions of $\text{conv}(S)$, encoded as $[\rho(S), \langle x, w, E \rangle]$, either returns a better vertex \hat{x} of $\text{conv}(S)$, that is, one satisfying $w\hat{x} > wx$, or asserts that none exists.*

Proof. Dividing each vector $e \in E$ by the greatest common divisor of its entries and setting $e := -e$ if necessary, we can and will assume that each e is *primitive*, that is, its entries are relatively prime integers, and $we \geq 0$. Using the membership oracle, construct the subset $F \subseteq E$ of those $e \in E$ for which $x + re \in S$ for some $r \in \{1, \dots, 2\rho(S)\}$. Let $G \subseteq F$ be the subset of those $f \in F$ for which $wf > 0$. If G is empty then terminate asserting that there is no better vertex. Otherwise, consider the convex cone $\text{cone}(F)$ generated by F . It is clear that x is incident on an edge of $\text{conv}(S)$ in direction f if and only if f is an extreme ray of $\text{cone}(F)$. Moreover, since $G = \{f \in F : wf > 0\}$ is nonempty, there must be an extreme ray of $\text{cone}(F)$ which lies in G . Now $f \in F$ is an extreme ray of $\text{cone}(F)$ if and only if there do not exist nonnegative λ_e , $e \in F \setminus \{f\}$, such that $f = \sum_{e \neq f} \lambda_e e$; this can be checked in polynomial time using linear programming. Applying this procedure to each $f \in G$, identify an extreme ray $g \in G$. Now, using the membership oracle, determine the largest $r \in \{1, \dots, 2\rho(S)\}$ for which $x + rg \in S$. Output $\hat{x} := x + rg$ which is a better vertex of $\text{conv}(S)$. \square

We now prove the extensions of Theorems 3.4 and 3.5 to arbitrary, not necessarily $\{0, 1\}$ -valued, finite sets. While the running time remains polynomial in the binary length of the weights w_1, \dots, w_d and the set of edge-directions E , it is more sensitive to the radius $\rho(S)$ of the feasible set S , and is polynomial only in its unary length. Here, the initial feasible point and the optimal solution output by the algorithms are vertices of $\text{conv}(S)$. Again, we start with the special case of linear combinatorial optimization.

Theorem 3.8 *There is a polynomial time algorithm that, given finite $S \subset \mathbb{Z}^n$ presented by a membership oracle, vertex x of the polytope $\text{conv}(S)$, $w \in \mathbb{Z}^n$, and set $E \subset \mathbb{Z}^n$ covering all edge-directions of $\text{conv}(S)$, encoded as $[\rho(S), \langle x, w, E \rangle]$, provides an optimal solution $x^* \in S$ to the linear discrete optimization problem $\max\{wz : z \in S\}$.*

Proof. Apply the algorithm of Lemma 3.2 to the given data. Consider any query $x' \in S$, $w' \in \mathbb{Z}^n$ made by that algorithm to an augmentation oracle for S . To answer it, apply the algorithm of Lemma 3.7 to x' and w' . Since the first query made by the algorithm of Lemma 3.2 is on the given input vertex $x' := x$, and any consequent query is on

a point $x' := \hat{x}$ which was the reply of the augmentation oracle to the previous query (see proof of Lemma 3.2), we see that the algorithm of Lemma 3.7 will always be asked on a vertex of S and reply with another. Thus, the algorithm of Lemma 3.7 can answer all augmentation queries and enables the polynomial time solution of the given problem. \square

Theorem 3.9 *For every fixed d there is a polynomial time algorithm that, given finite set $S \subseteq \mathbb{Z}^n$ presented by membership oracle, vertex x of $\text{conv}(S)$, vectors $w_1, \dots, w_d \in \mathbb{Z}^n$, set $E \subset \mathbb{Z}^n$ covering all edge-directions of the polytope $\text{conv}(S)$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\rho(S), \langle x, w_1, \dots, w_d, E \rangle]$, provides an optimal solution $x^* \in S$ to the convex combinatorial optimization problem*

$$\max \{c(w_1 z, \dots, w_d z) : z \in S\} .$$

Proof. Since S is nonempty, a linear discrete optimization oracle for S can be simulated in polynomial time by the algorithm of Theorem 3.8. Using this simulated oracle, we can apply the algorithm of Theorem 2.4 and solve the given problem in polynomial time. \square

3.4 Some Applications

3.4.1 Positive Semidefinite Quadratic Binary Programming

The quadratic binary programming problem is the following: given an $n \times n$ matrix M , find a vector $x \in \{0, 1\}^n$ maximizing the quadratic form $x^T M x$ induced by M . We consider here the instance where M is positive semidefinite, in which case it can be assumed to be presented as $M = W^T W$ with W a given $d \times n$ matrix. Already this restricted version is very broad: if the rank d of W and M is variable then, as mentioned in the introduction, the problem is NP-hard. We now show that, for fixed d , Theorem 3.5 implies at once that the problem is strongly polynomial time solvable (see also [2]).

Corollary 3.10 *For every fixed d there is a strongly polynomial time algorithm that given $W \in \mathbb{Z}^{d \times n}$, encoded as $[n; \langle W \rangle]$, finds $x^* \in \{0, 1\}^n$ maximizing the form $x^T W^T W x$.*

Proof. Let $S := \{0, 1\}^n$ and let $E := \{\mathbf{1}_1, \dots, \mathbf{1}_n\}$ be the set of unit vectors in \mathbb{R}^n . Then $P := \text{conv}(S)$ is just the n -cube $[0, 1]^n$ and hence E covers all edge-directions of P . A membership oracle for S is easily and efficiently realizable and $x := 0 \in S$ is an initial point. Also, $|E|$ and $\langle E \rangle$ are polynomial in n , and E is easily and efficiently computable.

Now, for $i = 1, \dots, d$ define $w_i \in \mathbb{Z}^n$ to be the i -th row of the matrix W , that is, $w_{i,j} := W_{i,j}$ for all i, j . Finally, let $c : \mathbb{R}^d \rightarrow \mathbb{R}$ be the squared l_2 norm given by $c(y) := \|y\|_2^2 := \sum_{i=1}^d y_i^2$, and note that the comparison of $c(y)$ and $c(z)$ can be done for

$y, z \in \mathbb{Z}^d$ in time polynomial in $\langle y, z \rangle$ using a constant number of arithmetic operations, providing a strongly polynomial time realization of a comparison oracle for c .

This translates the given quadratic programming problem into a convex combinatorial optimization problem over S , which can be solved in strongly polynomial time by applying the algorithm of Theorem 3.5 to S , $x = 0$, w_1, \dots, w_d , E , and c . \square

3.4.2 Matroids and Maximum Norm Spanning Trees

Optimization problems over matroids form a fundamental class of combinatorial optimization problems. Here we discuss matroid bases, but everything works for independent sets as well. Recall that a family \mathcal{B} of subsets of $\{1, \dots, n\}$ is the family of *bases* of a *matroid* if all members of \mathcal{B} have the same cardinality, called the *rank* of the matroid, and for every $B, B' \in \mathcal{B}$ and $i \in B \setminus B'$ there is a $j \in B'$ such that $B \setminus \{i\} \cup \{j\} \in \mathcal{B}$. Useful models include the *graphic matroid* of a graph G with edge set $\{1, \dots, n\}$ and \mathcal{B} the family of spanning forests of G , and the *linear matroid* of an $m \times n$ matrix A with \mathcal{B} the family of sets of indices of maximal linearly independent subsets of columns of A .

It is well known that linear combinatorial optimization over matroids can be solved by the fast greedy algorithm [22]. We now show that, as a consequence of Theorem 3.5, convex combinatorial optimization over a matroid presented by a membership oracle can be solved in strongly polynomial time as well (see also [34, 47]). We state the result for bases, but the analogous statement for independent sets hold as well. We say that $S \subseteq \{0, 1\}^n$ is the *set of bases of a matroid* if it is the set of indicators of the family \mathcal{B} of bases of some matroid, in which case we call $\text{conv}(S)$ the *matroid base polytope*.

Corollary 3.11 *For every fixed d there is a strongly polynomial time algorithm that, given set $S \subseteq \{0, 1\}^n$ of bases of a matroid presented by a membership oracle, $x \in S$, $w_1, \dots, w_d \in \mathbb{Z}^n$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[n; \langle x, w_1, \dots, w_d \rangle]$, solves the convex matroid optimization problem*

$$\max \{c(w_1 z, \dots, w_d z) : z \in S\} .$$

Proof. Let $E := \{\mathbf{1}_i - \mathbf{1}_j : 1 \leq i < j \leq n\}$ be the set of differences of pairs of unit vectors in \mathbb{R}^n . We claim that E covers all edge-directions of the matroid base polytope $P := \text{conv}(S)$. Consider any edge $e = [y, y']$ of P with $y, y' \in S$ and let $B := \text{supp}(y)$ and $B' := \text{supp}(y')$ be the corresponding bases. Let $h \in \mathbb{R}^n$ be a linear functional uniquely maximized over P at e . If $B \setminus B' = \{i\}$ is a singleton then $B' \setminus B = \{j\}$ is a singleton as well in which case $y - y' = \mathbf{1}_i - \mathbf{1}_j$ and we are done. Suppose then, indirectly, that it is not, and pick an element i in the symmetric difference $B \Delta B' := (B \setminus B') \cup (B' \setminus B)$ of minimum value h_i . Without loss of generality assume $i \in B \setminus B'$. Then there is a

$j \in B' \setminus B$ such that $B'' := B \setminus \{i\} \cup \{j\}$ is also a basis. Let $y'' \in S$ be the indicator of B'' . Now $|B \Delta B'| > 2$ implies that B'' is neither B nor B' . By the choice of i we have $hy'' = hy - h_i + h_j \geq hy$. So y'' is also a maximizer of h over P and hence $y'' \in e$. But no $\{0, 1\}$ -vector is a convex combination of others, a contradiction.

Now, $|E| = \binom{n}{2}$ and $E \subset \{-1, 0, 1\}^n$ imply that $|E|$ and $\langle E \rangle$ are polynomial in n . Moreover, E can be easily computed in strongly polynomial time. Therefore, applying the algorithm of Theorem 3.5 to the given data and the set E , the convex discrete optimization problem over S can be solved in strongly polynomial time. \square

One important application of Corollary 3.11 is a polynomial time algorithm for computing the *universal Gröbner basis* of any system of polynomials having a finite set of common zeros in fixed (but arbitrary) number of variables, as well as the construction of the *state polyhedron* of any member of the *Hilbert scheme*, see [5, 51]. Other important applications are in the field of *algebraic statistics* [52], in particular for *optimal experimental design*. These applications are beyond our scope here and will be discussed elsewhere.

Here is another concrete example of a convex matroid optimization application.

Example 3.12 (MAXIMUM NORM SPANNING TREE). Fix any positive integer d . Let $\|\cdot\|_p : \mathbb{R}^d \rightarrow \mathbb{R}$ be the l_p norm given by $\|x\|_p := (\sum_{i=1}^d |x_i|^p)^{\frac{1}{p}}$ for $1 \leq p < \infty$ and $\|x\|_\infty := \max_{i=1}^d |x_i|$. Let G be a connected graph with edge set $N := \{1, \dots, n\}$. For $j = 1, \dots, n$ let $u_j \in \mathbb{Z}^d$ be a weight vector representing the values of edge j under some d criteria. The weight of a subset $T \subseteq N$ is the sum $\sum_{j \in T} u_j$ representing the total values of T under the d criteria. The problem is to find a spanning tree T of G whose weight has maximum l_p norm, that is, a spanning tree T maximizing $\|\sum_{j \in T} u_j\|_p$.

Define $w_1, \dots, w_d \in \mathbb{Z}^n$ by $w_{i,j} := u_{j,i}$ for $i = 1, \dots, d, j = 1, \dots, n$. Let $S \subseteq \{0, 1\}^n$ be the set of indicators of spanning trees of G . Then, in time polynomial in n , a membership oracle for S is realizable, and an initial $x \in S$ is obtainable as the indicator of any greedily constructible spanning tree T . Finally, define the convex functional $c := \|\cdot\|_p$. Then for most common values $p = 1, 2, \infty$, and in fact for any $p \in \mathbb{N}$, the comparison of $c(y)$ and $c(z)$ can be done for $y, z \in \mathbb{Z}^d$ in time polynomial in $\langle y, z, p \rangle$ by computing and comparing the integer valued p -th powers $\|y\|_p^p$ and $\|z\|_p^p$. Thus, by Corollary 3.11, this problem is solvable in time polynomial in $\langle u_1, \dots, u_n, p \rangle$.

4 Linear N-fold Integer Programming

In this section we develop a theory of linear *n-fold integer programming*, which leads to the polynomial time solution of broad classes of linear integer programming problems in variable dimension. This will be extended to convex *n-fold integer programming* in §5.

In §4.1 we describe an adaptation of a result of [56] involving an oriented version of the augmentation oracle of §3.1. In §4.2 we discuss Graver bases and their application to linear integer programming. In §4.3 we show that Graver bases of *n-fold* matrices can be computed efficiently. In §4.4 we combine the preparatory statements from §4.1, §4.2, and §4.3, and prove the main result of this section, asserting that linear *n-fold integer programming* is polynomial time solvable. We conclude with some applications in §4.5.

Here and in §5 we concentrate on discrete optimization problems over a set S presented as the set of integer points satisfying an explicitly given system of linear inequalities. Without loss of generality we may and will assume that S is given either in standard form $S := \{x \in \mathbb{N}^n : Ax = b\}$ where $A \in \mathbb{Z}^{m \times n}$ and $b \in \mathbb{Z}^m$, or in the form

$$S := \{x \in \mathbb{Z}^n : Ax = b, l \leq x \leq u\}$$

where $l, u \in \mathbb{Z}_\infty^n$ and $\mathbb{Z}_\infty = \mathbb{Z} \uplus \{\pm\infty\}$, where some of the variables are bounded below or above and some are unbounded. Thus, S is no longer presented by an oracle, but by the explicit data A, b and possibly l, u . In this setup we refer to discrete optimization over S also as *integer programming* over S . As usual, an algorithm solving the problem must either provide an $x \in S$ maximizing wx over S , or assert that none exists (either because S is empty or because the objective function is unbounded over the underlying polyhedron). We will sometimes assume that an initial point $x \in S$ is given, in which case b will be computed as $b := Ax$ and not be part of the input.

4.1 Oriented Augmentation and Linear Optimization

We have seen in §3.1 that an augmentation oracle presentation of a finite set $S \subset \mathbb{Z}^n$ enables to solve the linear discrete optimization problem over S . However, the running time of the algorithm of Lemma 3.2 which demonstrated this, was polynomial in the unary length of the radius $\rho(S)$ of the feasible set rather than in its binary length.

In this subsection we discuss a recent result of [56] and show that, when S is presented by a suitable stronger oriented version of the augmentation oracle, the linear optimization problem can be solved by a much faster algorithm, whose running time is in fact polynomial in the binary length $\langle \rho(S) \rangle$. The key idea behind this algorithm is that it gives preference to augmentations along interior points of $\text{conv}(S)$ staying far off its boundary. It is inspired by and extends the combinatorial interior point algorithm of [61].

For any vector $g \in \mathbb{R}^n$, let $g^+, g^- \in \mathbb{R}_+^n$ denote its *positive* and *negative* parts, defined by $g_j^+ := \max\{g_j, 0\}$ and $g_j^- := -\min\{g_j, 0\}$ for $j = 1, \dots, n$. Note that both g^+, g^- are nonnegative, $\text{supp}(g) = \text{supp}(g^+) \uplus \text{supp}(g^-)$, and $g = g^+ - g^-$.

An *oriented augmentation oracle* for a set $S \subset \mathbb{Z}^n$ is one that, queried on $x \in S$ and $w_+, w_- \in \mathbb{Z}^n$, either returns an *augmenting vector* $g \in \mathbb{Z}^n$, defined to be one satisfying $x + g \in S$ and $w_+g^+ - w_-g^- > 0$, or asserts that none exists.

Note that this oracle involves *two* linear functionals $w_+, w_- \in \mathbb{Z}^n$ rather than one (w_+, w_- are two distinct independent vectors and *not* the positive and negative parts of one vector). The conditions on an augmenting vector g indicate that it is a feasible direction and has positive value under the nonlinear objective function determined by w_+, w_- . Note that this oracle is indeed stronger than the augmentation oracle of §3.1: to answer a query $x \in S$, $w \in \mathbb{Z}^n$ to the latter, set $w_+ := w_- := w$, thereby obtaining $w_+g^+ - w_-g^- = wg$ for all g , and query the former on x, w_+, w_- ; if it replies with an augmenting vector g then reply with the better point $\hat{x} := x + g$, whereas if it asserts that no g exists then assert that no better point exists.

The following lemma is an adaptation of the result of [56] concerning sets of the form $S := \{x \in \mathbb{Z}^n : Ax = b, 0 \leq x \leq u\}$ of nonnegative integer points satisfying equations and upper bounds. However, the pair A, b is neither explicitly needed nor does it affect the running time of the algorithm underlying the lemma. It suffices that S is of that form. Moreover, an arbitrary lower bound vector l rather than 0 can be included. So it suffices to assume that S coincides with the intersection of its affine hull and the set of integer points in a box, that is, $S = \text{aff}(S) \cap \{x \in \mathbb{Z}^n : l \leq x \leq u\}$ where $l, u \in \mathbb{Z}^n$. We now describe and prove the algorithm of [56] adjusted to any lower and upper bounds l, u .

Lemma 4.1 *There is a polynomial time algorithm that, given vectors $l, u \in \mathbb{Z}^n$, set $S \subset \mathbb{Z}^n$ satisfying $S = \text{aff}(S) \cap \{z \in \mathbb{Z}^n : l \leq z \leq u\}$ and presented by an oriented augmentation oracle, $x \in S$, and $w \in \mathbb{Z}^n$, encoded as $[\langle l, u, x, w \rangle]$, provides an optimal solution $x^* \in S$ to the linear discrete optimization problem $\max\{wz : z \in S\}$.*

Proof. We start with some strengthening adjustments to the oriented augmentation oracle. Let $\rho := \max\{\|l\|_\infty, \|u\|_\infty\}$ be an upper bound on the radius of S . Then any augmenting vector g obtained from the oriented augmentation oracle when queried on $y \in S$ and $w_+, w_- \in \mathbb{Z}^n$, can be made in polynomial time to be *exhaustive*, that is, to satisfy $y + 2g \notin S$ (which means that no longer augmenting step in direction g can be taken). Indeed, using binary search, find the largest $r \in \{1, \dots, 2\rho\}$ for which $l \leq y + rg \leq u$; then $S = \text{aff}(S) \cap \{z \in \mathbb{Z}^n : l \leq z \leq u\}$ implies $y + rg \in S$ and hence we can replace $g := rg$. So from here on we will assume that if there is an augmenting vector then the oracle returns an exhaustive one. Second, let $\mathbb{R}_\infty := \mathbb{R} \uplus \{\pm\infty\}$ and for any vector $v \in \mathbb{R}^n$ let $v^{-1} \in \mathbb{R}_\infty^n$ denote its entry-wise reciprocal defined by $v_i^{-1} := \frac{1}{v_i}$ if $v_i \neq 0$ and $v_i^{-1} := \infty$ if $v_i = 0$. For any $y \in S$, the vectors $(y - l)^{-1}$ and $(u - y)^{-1}$ are the reciprocals of the

“entry-wise distance” of y from the given lower and upper bounds. The algorithm will query the oracle on triples y, w_+, w_- with $w_+ := w - \mu(u - y)^{-1}$ and $w_- := w + \mu(y - l)^{-1}$ where μ is a suitable positive scalar and w is the input linear functional. The fact that such w_+, w_- may have infinite entries does not cause any problem: indeed, if g is an augmenting vector then $y + g \in S$ implies that $g_i^+ = 0$ whenever $y_i = u_i$ and $g_i^- = 0$ whenever $l_i = y_i$, so each infinite entry in w_+ or w_- occurring in the expression $w_+g^+ - w_-g^-$ is multiplied by 0 and hence zeroed out.

The algorithm proceeds in phases. Each phase i starts with a feasible point $y_{i-1} \in S$ and performs repeated augmentations using the oriented augmentation oracle, terminating with a new feasible point $y_i \in S$ when no further augmentations are possible. The queries to the oracle make use of a positive scalar parameters μ_i fixed throughout the phase. The first phase ($i=1$) starts with the input point $y_0 := x$ and sets $\mu_1 := \rho \|w\|_\infty$. Each further phase $i \geq 2$ starts with the point y_{i-1} obtained from the previous phase and sets the parameter value $\mu_i := \frac{1}{2}\mu_{i-1}$ to be half its value in the previous phase. The algorithm terminates at the end of the first phase i for which $\mu_i < \frac{1}{n}$, and outputs $x^* := y_i$. Thus, the number of phases is at most $\lceil \log_2(2n\rho\|w\|_\infty) \rceil$ and hence polynomial in $\langle l, u, w \rangle$.

We now describe the i -th phase which determines y_i from y_{i-1} . Set $\mu_i := \frac{1}{2}\mu_{i-1}$ and $\hat{y} := y_{i-1}$. Iterate the following: query the strengthened oriented augmentation oracle on $\hat{y}, w_+ := w - \mu_i(u - \hat{y})^{-1}$, and $w_- := w + \mu_i(\hat{y} - l)^{-1}$; if the oracle returns an exhaustive augmenting vector g then set $\hat{y} := \hat{y} + g$ and repeat, whereas if it asserts that there is no augmenting vector then set $y_i := \hat{y}$ and complete the phase. If $\mu_i \geq \frac{1}{n}$ then proceed to the $(i+1)$ -th phase, else output $x^* := y_i$ and terminate the algorithm.

It remains to show that the output of the algorithm is indeed an optimal solution and that the number of iterations (and hence calls to the oracle) in each phase is polynomial in the input. For this we need the following facts, the easy proofs of which are omitted:

1. For every feasible $y \in S$ and direction g with $y + g \in S$ also feasible, we have

$$(u - y)^{-1}g^+ + (y - l)^{-1}g^- \leq n \quad .$$

2. For every $y \in S$ and direction g with $y + g \in S$ but $y + 2g \notin S$, we have

$$(u - y)^{-1}g^+ + (y - l)^{-1}g^- > \frac{1}{2} \quad .$$

3. For every feasible $y \in S$, direction g with $y + g \in S$ also feasible, and $\mu > 0$, setting $w_+ := w - \mu(u - y)^{-1}$ and $w_- := w + \mu(y - l)^{-1}$ we have

$$w_+g^+ - w_-g^- = wg - \mu((u - y)^{-1}g^+ + (y - l)^{-1}g^-) \quad .$$

Now, consider the last phase i with $\mu_i < \frac{1}{n}$, let $x^* := y_i := \hat{y}$ be the output of the algorithm at the end of this phase, and let $\hat{x} \in S$ be any optimal solution. Now, the phase is completed when the oracle, queried on the triple \hat{y} , $w_+ = w - \mu_i(u - \hat{y})^{-1}$, and $w_- = w + \mu_i(\hat{y} - l)^{-1}$, asserts that there is no augmenting vector. In particular, setting $g := \hat{x} - \hat{y}$, we find $w_+g^+ - w_-g^- \leq 0$ and hence, by facts 1 and 3 above,

$$w\hat{x} - wx^* = wg \leq \mu_i((u - \hat{y})^{-1}g^+ + (\hat{y} - l)^{-1}g^-) < \frac{1}{n}n = 1.$$

Since $w\hat{x}$ and wx^* are integer, this implies that in fact $w\hat{x} - wx^* \leq 0$ and hence the output x^* of the algorithm is indeed an optimal solution to the given optimization problem.

Next we bound the number of iterations in each phase i starting from $y_{i-1} \in S$. Let again $\hat{x} \in S$ be any optimal solution. Consider any iteration in that phase, where the oracle is queried on \hat{y} , $w_+ = w - \mu_i(u - \hat{y})^{-1}$, and $w_- = w + \mu_i(\hat{y} - l)^{-1}$, and returns an exhaustive augmenting vector g . We will now show that

$$w(\hat{y} + g) - w\hat{y} \geq \frac{1}{4n}(w\hat{x} - wy_{i-1}), \quad (1)$$

that is, the increment in the objective value from \hat{y} to the augmented point $\hat{y} + g$ is at least $\frac{1}{4n}$ times the difference between the optimal objective value $w\hat{x}$ and the objective value wy_{i-1} of the point y_{i-1} at the beginning of phase i . This shows that at most $4n$ such increments (and hence iterations) can occur in the phase before it is completed.

To establish (1), we show that $wg \geq \frac{1}{2}\mu_i$ and $w\hat{x} - wy_{i-1} \leq 2n\mu_i$. For the first inequality, note that g is an exhaustive augmenting vector and so $w_+g^+ - w_-g^- > 0$ and $\hat{y} + 2g \notin S$ and hence, by facts 2 and 3, $wg > \mu_i((u - \hat{y})^{-1}g^+ + (\hat{y} - l)^{-1}g^-) > \frac{1}{2}\mu_i$. We proceed with the second inequality. If $i = 1$ (first phase) then this indeed holds since $w\hat{x} - wy_0 \leq 2n\rho\|w\|_\infty = 2n\mu_1$. If $i \geq 2$, let $\tilde{w}_+ := w - \mu_{i-1}(u - y_{i-1})^{-1}$ and $\tilde{w}_- := w + \mu_{i-1}(y_{i-1} - l)^{-1}$. The $(i-1)$ -th phase was completed when the oracle, queried on the triple y_{i-1} , \tilde{w}_+ , and \tilde{w}_- , asserted that there is no augmenting vector. In particular, for $\tilde{g} := \hat{x} - y_{i-1}$, we find $\tilde{w}_+\tilde{g}^+ - \tilde{w}_-\tilde{g}^- \leq 0$ and so, by facts 1 and 3,

$$w\hat{x} - wy_{i-1} = w\tilde{g} \leq \mu_{i-1}((u - y_{i-1})^{-1}\tilde{g}^+ + (y_{i-1} - l)^{-1}\tilde{g}^-) \leq \mu_{i-1}n = 2n\mu_i. \quad \square$$

4.2 Graver Bases and Linear Integer Programming

We now come to the definition of a fundamental object introduced by Graver in [28]. The *Graver basis* of an integer matrix A is a canonical finite set $\mathcal{G}(A)$ that can be defined as follows. Define a partial order \sqsubseteq on \mathbb{Z}^n which extends the coordinate-wise order \leq on \mathbb{N}^n as follows: for two vectors $u, v \in \mathbb{Z}^n$ put $u \sqsubseteq v$ and say that u is *conformal* to v if $|u_i| \leq |v_i|$ and $u_i v_i \geq 0$ for $i = 1, \dots, n$, that is, u and v lie in the same orthant

of \mathbb{R}^n and each component of u is bounded by the corresponding component of v in absolute value. It is not hard to see that \sqsubseteq is a *well* partial ordering (this is basically Dickson's lemma) and hence every subset of \mathbb{Z}^n has finitely-many \sqsubseteq -minimal elements. Let $\mathcal{L}(A) := \{x \in \mathbb{Z}^n : Ax = 0\}$ be the lattice of linear integer dependencies on A . The *Graver basis* of A is defined to be the set $\mathcal{G}(A)$ of all \sqsubseteq -minimal vectors in $\mathcal{L}(A) \setminus \{0\}$.

Note that if A is an $m \times n$ matrix then its Graver basis consist of vectors in \mathbb{Z}^n . We sometimes write $\mathcal{G}(A)$ as a suitable $|\mathcal{G}(A)| \times n$ matrix whose rows are the Graver basis elements. The Graver basis is centrally symmetric ($g \in \mathcal{G}(A)$ implies $-g \in \mathcal{G}(A)$); thus, when listing a Graver basis we will typically give one of each antipodal pair and prefix the set (or matrix) by \pm . Any element of the Graver basis is primitive (its entries are relatively prime integers). Every circuit of A (nonzero primitive minimal support element of $\mathcal{L}(A)$) is in $\mathcal{G}(A)$; in fact, if A is totally unimodular then $\mathcal{G}(A)$ coincides with the set of circuits (see §5.1 in the sequel for more details on this). However, in general $\mathcal{G}(A)$ is much larger. For more details on Graver bases and their connection to Gröbner bases see Sturmfels [58] and for the currently fastest procedure for computing them see [35, 36].

Here is a quick simple example; we will see more structured and complex examples later on. Consider the 1×3 matrix $A := (1, 2, 1)$. Then its Graver basis can be shown to be the set $\mathcal{G}(A) = \pm\{(2, -1, 0), (0, -1, 2), (1, 0, -1), (1, -1, 1)\}$. The first three elements (and their antipodes) are the circuits of A ; already in this small example non-circuits appear as well: the fourth element (and its antipode) is a primitive linear integer dependency whose support is not minimal.

We now show that when we do have access to the Graver basis, it can be used to solve linear integer programming. We will extend this in §5, where we show that the Graver basis enables to solve convex integer programming as well. In §4.3 we will show that there are important classes of matrices for which the Graver basis is indeed accessible.

First, we need a simple property of Graver bases. A finite sum $u := \sum_i v_i$ of vectors $v_i \in \mathbb{R}^n$ is *conformal* if each summand is conformal to the sum, that is, $v_i \sqsubseteq u$ for all i .

Lemma 4.2 *Let A be any integer matrix. Then any $h \in \mathcal{L}(A) \setminus \{0\}$ can be written as a conformal sum $h := \sum g_i$ of (not necessarily distinct) Graver basis elements $g_i \in \mathcal{G}(A)$.*

Proof. By induction on the well partial order \sqsubseteq . Recall that $\mathcal{G}(A)$ is the set of \sqsubseteq -minimal elements in $\mathcal{L}(A) \setminus \{0\}$. Consider any $h \in \mathcal{L}(A) \setminus \{0\}$. If it is \sqsubseteq -minimal then $h \in \mathcal{G}(A)$ and we are done. Otherwise, there is a $h' \in \mathcal{G}(A)$ such that $h' \sqsubset h$. Set $h'' := h - h'$. Then $h'' \in \mathcal{L}(A) \setminus \{0\}$ and $h'' \sqsubset h$, so by induction there is a conformal sum $h'' = \sum_i g_i$ with $g_i \in \mathcal{G}(A)$ for all i . Now $h = h' + \sum_i g_i$ is the desired conformal sum of h . \square

The next lemma shows the usefulness of Graver bases for oriented augmentation.

Lemma 4.3 *Let A be an $m \times n$ integer matrix with Graver basis $\mathcal{G}(A)$ and let $l, u \in \mathbb{Z}_\infty^n$, $w_+, w_- \in \mathbb{Z}^n$, and $b \in \mathbb{Z}^m$. Suppose $x \in T := \{y \in \mathbb{Z}^n : Ay = b, l \leq y \leq u\}$. Then for every $g \in \mathbb{Z}^n$ which satisfies $x + g \in T$ and $w_+g^+ - w_-g^- > 0$ there exists an element $\hat{g} \in \mathcal{G}(A)$ with $\hat{g} \sqsubseteq g$ which also satisfies $x + \hat{g} \in T$ and $w_+\hat{g}^+ - w_-\hat{g}^- > 0$.*

Proof. Suppose $g \in \mathbb{Z}^n$ satisfies the requirements. Then $Ag = A(x + g) - Ax = b - b = 0$ since $x, x + g \in T$. Thus, $g \in \mathcal{L}(A) \setminus \{0\}$ and hence, by Lemma 4.2, there is a conformal sum $g = \sum_i h_i$ with $h_i \in \mathcal{G}(A)$ for all i . Now, $h_i \sqsubseteq g$ is equivalent to $h_i^+ \leq g^+$ and $h_i^- \leq g^-$, so the conformal sum $g = \sum_i h_i$ gives corresponding sums of the positive and negative parts $g^+ = \sum_i h_i^+$ and $g^- = \sum_i h_i^-$. Therefore we obtain

$$0 < w_+g^+ - w_-g^- = w_+ \sum_i h_i^+ - w_- \sum_i h_i^- = \sum_i (w_+h_i^+ - w_-h_i^-)$$

which implies that there is some h_i in this sum with $w_+h_i^+ - w_-h_i^- > 0$. Now, $h_i \in \mathcal{G}(A)$ implies $A(x + h_i) = Ax = b$. Also, $l \leq x, x + g \leq u$ and $h_i \sqsubseteq g$ imply that $l \leq x + h_i \leq u$. So $x + h_i \in T$. Therefore the vector $\hat{g} := h_i$ satisfies the claim. \square

We can now show that the Graver basis enables to solve linear integer programming in polynomial time provided an initial feasible point is available.

Theorem 4.4 *There is a polynomial time algorithm that, given $A \in \mathbb{Z}^{m \times n}$, its Graver basis $\mathcal{G}(A)$, $l, u \in \mathbb{Z}_\infty^n$, $x, w \in \mathbb{Z}^n$ with $l \leq x \leq u$, encoded as $[\langle A, \mathcal{G}(A), l, u, x, w \rangle]$, solves the linear integer program $\max\{wz : z \in \mathbb{Z}^n, Az = b, l \leq z \leq u\}$ with $b := Ax$.*

Proof. First, note that the objective function of the integer program is unbounded if and only if the objective function of its relaxation $\max\{wy : y \in \mathbb{R}^n, Ay = b, l \leq y \leq u\}$ is unbounded, which can be checked in polynomial time using linear programming. If it is unbounded then assert that there is no optimal solution and terminate the algorithm.

Assume then that the objective is bounded. Then, since the program is feasible, it has an optimal solution. Furthermore, (as basically follows from Cramer's rule, see e.g. [55, Theorem 17.1]) it has an optimal x^* satisfying $|x_j^*| \leq \rho$ for all j , where ρ is an easily computable integer upper bound whose binary length $\langle \rho \rangle$ is polynomially bounded in $\langle A, l, u, x \rangle$. For instance, $\rho := (n + 1)(n + 1)!r^{n+1}$ will do, with r the maximum among $\max_i |\sum_j A_{i,j}x_j|$, $\max_{i,j} |A_{i,j}|$, $\max\{|l_j| : |l_j| < \infty\}$, and $\max\{|u_j| : |u_j| < \infty\}$.

Let $T := \{y \in \mathbb{Z}^n : Ay = b, l \leq y \leq u\}$ and $S := T \cap [-\rho, \rho]^n$. Then our linear integer programming problem now reduces to linear discrete optimization over S . Now, an oriented augmentation oracle for S can be simulated in polynomial time using the given Graver basis $\mathcal{G}(A)$ as follows: given a query $y \in S$ and $w_+, w_- \in \mathbb{Z}^n$, search for $g \in \mathcal{G}(A)$ which satisfies $w_+g^+ - w_-g^- > 0$ and $y + g \in S$; if there is such a g then return

it as an augmenting vector, whereas if there is no such g then assert that no augmenting vector exists. Clearly, if this simulated oracle returns a vector g then it is an augmenting vector. On the other hand, if there exists an augmenting vector g then $y + g \in S \subseteq T$ and $w_+g^+ - w_-g^- > 0$ imply by Lemma 4.3 that there is also a $\hat{g} \in \mathcal{G}(A)$ with $\hat{g} \sqsubseteq g$ such that $w_+\hat{g}^+ - w_-\hat{g}^- > 0$ and $y + \hat{g} \in T$. Since $y, y + g \in S$ and $\hat{g} \sqsubseteq g$, we find that $y + \hat{g} \in S$ as well. Therefore the Graver basis contains an augmenting vector and hence the simulated oracle will find and output one.

Define $\hat{l}, \hat{u} \in \mathbb{Z}^n$ by $\hat{l}_j := \max(l_j, -\rho), \hat{u}_j := \min(u_j, \rho), j = 1, \dots, n$. Then it is easy to see that $S = \text{aff}(S) \cap \{y \in \mathbb{Z}^n : \hat{l} \leq y \leq \hat{u}\}$. Now apply the algorithm of Lemma 4.1 to \hat{l}, \hat{u}, S, x , and w , using the above simulated oriented augmentation oracle for S , and obtain in polynomial time a vector $x^* \in S$ which is optimal to the linear discrete optimization problem over S and hence to the given linear integer program. \square

As a special case of Theorem 4.4 we recover the following result of [16] concerning linear integer programming in standard form when the Graver basis is available.

Theorem 4.5 *There is a polynomial time algorithm that, given matrix $A \in \mathbb{Z}^{m \times n}$, its Graver basis $\mathcal{G}(A)$, $x \in \mathbb{N}^n$, and $w \in \mathbb{Z}^n$, encoded as $[\langle A, \mathcal{G}(A), x, w \rangle]$, solves the linear integer programming problem $\max\{wz : z \in \mathbb{N}^n, Az = b\}$ where $b := Ax$.*

4.3 Graver Bases of N-fold Matrices

As mentioned above, the Graver basis $\mathcal{G}(A)$ of an integer matrix A contains all circuits of A and typically many more elements. While the number of circuits is already typically exponential and can be as large as $\binom{n}{m+1}$, the number of Graver basis elements is usually even larger and depends also on the entries of A and not only on its dimensions m, n . So unfortunately it is typically very hard to compute $\mathcal{G}(A)$. However, we now show that for the important and useful broad class of n -fold matrices, the Graver basis is better behaved and can be computed in polynomial time. Recall the following definition from the introduction. Given an $(r + s) \times t$ matrix A , let A_1 be its $r \times t$ sub-matrix consisting of the first r rows and let A_2 be its $s \times t$ sub-matrix consisting of the last s rows. We refer to A explicitly as $(r + s) \times t$ matrix, since the definition below depends also on r and s and not only on the entries of A . The n -fold matrix of an $(r + s) \times t$ matrix A is then defined to be the following $(r + ns) \times nt$ matrix,

$$A^{(n)} := (\mathbf{1}_n \otimes A_1) \oplus (I_n \otimes A_2) = \begin{pmatrix} A_1 & A_1 & A_1 & \cdots & A_1 \\ A_2 & 0 & 0 & \cdots & 0 \\ 0 & A_2 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & A_2 \end{pmatrix}.$$

We now discuss a recent result of [54], which originates in [4], and its extension in [38], on the stabilization of Graver bases of n -fold matrices. Consider vectors $x = (x^1, \dots, x^n)$ with $x^k \in \mathbb{Z}^t$ for $k = 1, \dots, n$. The *type* of x is the number $|\{k : x^k \neq 0\}|$ of nonzero components $x^k \in \mathbb{Z}^t$ of x . The *Graver complexity* of an $(r + s) \times t$ matrix, denoted $c(A)$, is defined to be the smallest $c \in \mathbb{N} \uplus \{\infty\}$ such that for all n , the Graver basis of $A^{(n)}$ consists of vectors of type at most $c(A)$. We provide the proof of the following result of [38, 54] stating that the Graver complexity is always finite.

Lemma 4.6 *The Graver complexity $c(A)$ of any $(r + s) \times t$ integer matrix A is finite.*

Proof. Call an element $x = (x^1, \dots, x^n)$ in the Graver basis of some $A^{(n)}$ *pure* if $x^i \in \mathcal{G}(A_2)$ for all i . Note that the type of a pure $x \in \mathcal{G}(A^{(n)})$ is n . First, we claim that if there is an element of type m in some $\mathcal{G}(A^{(l)})$ then for some $n \geq m$ there is a pure element in $\mathcal{G}(A^{(n)})$, and so it will suffice to bound the type of pure elements. Suppose there is an element of type m in some $\mathcal{G}(A^{(l)})$. Then its restriction to its m nonzero components is an element $x = (x^1, \dots, x^m)$ in $\mathcal{G}(A^{(m)})$. Let $x^i = \sum_{j=1}^{k_i} g_{i,j}$ be a conformal decomposition of x^i with $g_{i,j} \in \mathcal{G}(A_2)$ for all i, j , and let $n := k_1 + \dots + k_m \geq m$. Then $g := (g_{1,1}, \dots, g_{m,k_m})$ is in $\mathcal{G}(A^{(n)})$, else there would be $\hat{g} \sqsubset g$ in $\mathcal{G}(A^{(n)})$ in which case the nonzero \hat{x} with $\hat{x}^i := \sum_{j=1}^{k_i} \hat{g}_{i,j}$ for all i would satisfy $\hat{x} \sqsubset x$ and $\hat{x} \in \mathcal{L}(A^{(m)})$, contradicting $x \in \mathcal{G}(A^{(m)})$. Thus g is a pure element of type $n \geq m$, proving the claim.

We proceed to bound the type of pure elements. Let $\mathcal{G}(A_2) = \{g_1, \dots, g_m\}$ be the Graver basis of A_2 and let G_2 be the $t \times m$ matrix whose columns are the g_i . Suppose $x = (x^1, \dots, x^n) \in \mathcal{G}(A^{(n)})$ is pure for some n . Let $v \in \mathbb{N}^m$ be the vector with $v_i := |\{k : x^k = g_i\}|$ counting the number of g_i components of x for each i . Then $\sum_{i=1}^m v_i$ is equal to the type n of x . Next, note that $A_1 G_2 v = A_1 (\sum_{k=1}^n x^k) = 0$ and hence $v \in \mathcal{L}(A_1 G_2)$. We claim that, moreover, $v \in \mathcal{G}(A_1 G_2)$. Suppose indirectly not. Then there is $\hat{v} \in \mathcal{G}(A_1 G_2)$ with $\hat{v} \sqsubset v$, and it is easy to obtain a nonzero $\hat{x} \sqsubset x$ from x by zeroing out some components so that $\hat{v}_i = |\{k : \hat{x}^k = g_i\}|$ for all i . Then $A_1 (\sum_{k=1}^n \hat{x}^k) = A_1 G_2 \hat{v} = 0$ and hence $\hat{x} \in \mathcal{L}(A^{(n)})$, contradicting $x \in \mathcal{G}(A^{(n)})$.

So the type of any pure element, and hence the Graver complexity of A , is at most the largest value $\sum_{i=1}^m v_i$ of any nonnegative element v of the Graver basis $\mathcal{G}(A_1 G_2)$. \square

Using Lemma 4.6 we now show how to compute $\mathcal{G}(A^{(n)})$ in polynomial time.

Theorem 4.7 *For every fixed $(r + s) \times t$ integer matrix A there is a strongly polynomial time algorithm that, given $n \in \mathbb{N}$, encoded as $[n; n]$, computes the Graver basis $\mathcal{G}(A^{(n)})$ of the n -fold matrix $A^{(n)}$. In particular, the cardinality $|\mathcal{G}(A^{(n)})|$ and binary length $\langle \mathcal{G}(A^{(n)}) \rangle$ of the Graver basis of the n -fold matrix are polynomially bounded in n .*

Proof. Let $c := c(A)$ be the Graver complexity of A and consider any $n \geq c$. We show that the Graver basis of $A^{(n)}$ is the union of $\binom{n}{c}$ suitably embedded copies of the Graver basis of $A^{(c)}$. For every c indices $1 \leq k_1 < \dots < k_c \leq n$ define a map ϕ_{k_1, \dots, k_c} from \mathbb{Z}^{ct} to \mathbb{Z}^{nt} sending $x = (x^1, \dots, x^c)$ to $y = (y^1, \dots, y^n)$ with $y^{k_i} := x^i$ for $i = 1, \dots, c$ and $y^k := 0$ for $k \notin \{k_1, \dots, k_c\}$. We claim that $\mathcal{G}(A^{(n)})$ is the union of the images of $\mathcal{G}(A^{(c)})$ under the $\binom{n}{c}$ maps ϕ_{k_1, \dots, k_c} for all $1 \leq k_1 < \dots < k_c \leq n$, that is,

$$\mathcal{G}(A^{(n)}) = \bigcup_{1 \leq k_1 < \dots < k_c \leq n} \phi_{k_1, \dots, k_c}(\mathcal{G}(A^{(c)})) \quad . \quad (2)$$

If $x = (x^1, \dots, x^c) \in \mathcal{G}(A^{(c)})$ then x is a \sqsubseteq -minimal nonzero element of $\mathcal{L}(A^{(c)})$, implying that $\phi_{k_1, \dots, k_c}(x)$ is a \sqsubseteq -minimal nonzero element of $\mathcal{L}(A^{(n)})$ and therefore we have $\phi_{k_1, \dots, k_c}(x) \in \mathcal{G}(A^{(n)})$. So the right-hand side of (2) is contained in the left-hand side. Conversely, consider any $y \in \mathcal{G}(A^{(n)})$. Then, by Lemma 4.6, the type of y is at most c , so there are indices $1 \leq k_1 < \dots < k_c \leq n$ such that all nonzero components of y are among those of the reduced vector $x := (y^{k_1}, \dots, y^{k_c})$ and therefore $y = \phi_{k_1, \dots, k_c}(x)$. Now, $y \in \mathcal{G}(A^{(n)})$ implies that y is a \sqsubseteq -minimal nonzero element of $\mathcal{L}(A^{(n)})$ and hence x is a \sqsubseteq -minimal nonzero element of $\mathcal{L}(A^{(c)})$. Therefore $x \in \mathcal{G}(A^{(c)})$ and $y \in \phi_{k_1, \dots, k_c}(\mathcal{G}(A^{(c)}))$. So the left-hand side of (2) is contained in the right-hand side.

Since A is fixed we have that $c = c(A)$ and $\mathcal{G}(A^{(c)})$ are constant. Then (2) implies that $|\mathcal{G}(A^{(n)})| \leq \binom{n}{c} |\mathcal{G}(A^{(c)})| = O(n^c)$. Moreover, every element of $\mathcal{G}(A^{(n)})$ is an nt -dimensional vector $\phi_{k_1, \dots, k_c}(x)$ obtained by appending zero components to some $x \in \mathcal{G}(A^{(c)})$ and hence has linear binary length $O(n)$. So the binary length of the entire Graver basis $\mathcal{G}(A^{(n)})$ is $O(n^{c+1})$. Thus, the $\binom{n}{c} = O(n^c)$ images $\phi_{k_1, \dots, k_c}(\mathcal{G}(A^{(c)}))$ and their union $\mathcal{G}(A^{(n)})$ can be computed in strongly polynomial time, as claimed. \square

Example 4.8 Consider the $(2+1) \times 2$ matrix A with $A_1 := I_2$ the 2×2 identity and $A_2 := (1, 1)$. Then $\mathcal{G}(A_2) = \pm(1, -1)$ and $\mathcal{G}(A_1 G_2) = \pm(1, 1)$ from which the Graver complexity of A can be concluded to be $c(A) = 2$ (see the proof of Lemma 4.6). The 2-fold matrix of A and its Graver basis, consisting of two antipodal vectors only, are

$$A^{(2)} = \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{pmatrix}, \quad \mathcal{G}(A^{(2)}) = \pm \begin{pmatrix} 1 & -1 & -1 & 1 \end{pmatrix} \quad .$$

By Theorem 4.7, the Graver basis of the 4-fold matrix $A^{(4)}$ is computed to be the union

of the images of the $6 = \binom{4}{2}$ maps $\phi_{k_1, k_2} : \mathbb{Z}^{2 \times 2} \longrightarrow \mathbb{Z}^{4 \times 2}$ for $1 \leq k_1 < k_2 \leq 4$, getting

$$A^{(4)} = \begin{pmatrix} 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 \end{pmatrix}, \mathcal{G}(A^{(4)}) = \pm \begin{pmatrix} 1 & -1 & -1 & 1 & 0 & 0 & 0 & 0 \\ 1 & -1 & 0 & 0 & -1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 & 0 & 0 & -1 & 1 \\ 0 & 0 & 1 & -1 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & 0 & 1 & -1 & -1 & 1 \end{pmatrix}.$$

4.4 Linear N-fold Integer Programming in Polynomial Time

We now proceed to provide a polynomial time algorithm for linear integer programming over n -fold matrices. First, combining the results of §4.2 and §4.3, we get at once the following polynomial time algorithm for converting any feasible point to an optimal one.

Lemma 4.9 *For every fixed $(r + s) \times t$ integer matrix A there is a polynomial time algorithm that, given $n \in \mathbb{N}$, $l, u \in \mathbb{Z}_{\infty}^{nt}$, $x, w \in \mathbb{Z}^{nt}$ satisfying $l \leq x \leq u$, encoded as $[\langle l, u, x, w \rangle]$, solves the linear n -fold integer programming problem with $b := A^{(n)}x$,*

$$\max \{wz : z \in \mathbb{Z}^{nt}, A^{(n)}z = b, l \leq z \leq u\}.$$

Proof. First, apply the polynomial time algorithm of Theorem 4.7 and compute the Graver basis $\mathcal{G}(A^{(n)})$ of the n -fold matrix $A^{(n)}$. Then apply the polynomial time algorithm of Theorem 4.4 to the data $A^{(n)}$, $\mathcal{G}(A^{(n)})$, l, u, x and w . \square

Next we show that an initial feasible point can also be found in polynomial time.

Lemma 4.10 *For every fixed $(r + s) \times t$ integer matrix A there is a polynomial time algorithm that, given $n \in \mathbb{N}$, $l, u \in \mathbb{Z}_{\infty}^{nt}$, and $b \in \mathbb{Z}^{r+ns}$, encoded as $[\langle l, u, b \rangle]$, either finds an $x \in \mathbb{Z}^{nt}$ satisfying $l \leq x \leq u$ and $A^{(n)}x = b$ or asserts that none exists.*

Proof. If $l \not\leq u$ then assert that there is no feasible point and terminate the algorithm. Assume then that $l \leq u$ and determine some $x \in \mathbb{Z}^{nt}$ with $l \leq x \leq u$ and $\langle x \rangle \leq \langle l, u \rangle$. Now, introduce $n(2r + 2s)$ auxiliary variables to the given n -fold integer program and denote by \hat{x} the resulting vector of $n(t + 2r + 2s)$ variables. Suitably extend the lower and upper bound vectors to \hat{l}, \hat{u} by setting $\hat{l}_j := 0$ and $\hat{u}_j := \infty$ for each auxiliary variable \hat{x}_j . Consider the auxiliary integer program of finding an integer vector \hat{x} that minimizes the sum of auxiliary variables subject to the lower and upper bounds $\hat{l} \leq \hat{x} \leq \hat{u}$ and the

following system of equations, with I_r and I_s the $r \times r$ and $s \times s$ identity matrices,

$$\begin{pmatrix} A_1 & I_r & -I_r & 0 & 0 & A_1 & I_r & -I_r & 0 & 0 & \cdots & A_1 & I_r & -I_r & 0 & 0 \\ A_2 & 0 & 0 & I_s & -I_s & 0 & 0 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & A_2 & 0 & 0 & I_s & -I_s & \cdots & 0 & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \cdots & A_2 & 0 & 0 & I_s & -I_s \end{pmatrix} \hat{x} = b.$$

This is again an n -fold integer program, with an $(r+s) \times (t+2r+2s)$ matrix \hat{A} , where $\hat{A}_1 = (A_1, I_r, -I_r, 0, 0)$ and $\hat{A}_2 = (A_2, 0, 0, I_s, -I_s)$. Since A is fixed, so is \hat{A} . It is now easy to extend the vector $x \in \mathbb{Z}^{nt}$ determined above to a feasible point \hat{x} of the auxiliary program. Indeed, put $\hat{b} := b - A^{(n)}x \in \mathbb{Z}^{r+ns}$; now, for $i = 1, \dots, r+ns$, simply choose an auxiliary variable \hat{x}_j appearing only in the i -th equation, whose coefficient equals the sign $\text{sign}(\hat{b}_i)$ of the corresponding entry of \hat{b} , and set $\hat{x}_j := |\hat{b}_i|$. Define $\hat{w} \in \mathbb{Z}^{n(t+2r+2s)}$ by setting $\hat{w} := 0$ for each original variable and $\hat{w} := -1$ for each auxiliary variable, so that maximizing $\hat{w}\hat{x}$ is equivalent to minimizing the sum of auxiliary variables. Now solve the auxiliary linear integer program in polynomial time by applying the algorithm of Lemma 4.9 corresponding to \hat{A} to the data $n, \hat{l}, \hat{u}, \hat{x}$, and \hat{w} . Since the auxiliary objective $\hat{w}\hat{x}$ is bounded above by zero, the algorithm will output an optimal solution \hat{x}^* . If the optimal objective value is negative, then the original n -fold program is infeasible, whereas if the optimal value is zero, then the restriction of \hat{x}^* to the original variables is a feasible point x^* of the original integer program. \square

Combining Lemmas 4.9 and 4.10 we get at once the main result of this section.

Theorem 4.11 *For every fixed $(r+s) \times t$ integer matrix A there is a polynomial time algorithm that, given n , lower and upper bounds $l, u \in \mathbb{Z}_{\infty}^{nt}$, $w \in \mathbb{Z}^{nt}$, and $b \in \mathbb{Z}^{r+ns}$, encoded as $[\langle l, u, w, b \rangle]$, solves the following linear n -fold integer programming problem,*

$$\max \{wx : x \in \mathbb{Z}^{nt}, A^{(n)}x = b, l \leq x \leq u\}.$$

Again, as a special case of Theorem 4.11 we recover the following result of [16] concerning linear integer programming in standard form over n -fold matrices.

Theorem 4.12 *For every fixed $(r+s) \times t$ integer matrix A there is a polynomial time algorithm that, given n , linear functional $w \in \mathbb{Z}^{nt}$, and right-hand side $b \in \mathbb{Z}^{r+ns}$, encoded as $[\langle w, b \rangle]$, solves the following linear n -fold integer program in standard form,*

$$\max \{wx : x \in \mathbb{N}^{nt}, A^{(n)}x = b\}.$$

4.5 Some Applications

4.5.1 Three-Way Line-Sum Transportation Problems

Transportation problems form a very important class of discrete optimization problems studied extensively in the operations research and mathematical programming literature, see e.g. [6, 42, 43, 53, 60, 62] and the references therein. We will discuss this class of problem and its applications to secure statistical data disclosure in more detail in §6.

It is well known that 2-way transportation problems are polynomial time solvable, since they can be encoded as linear integer programs over totally unimodular systems. However, already 3-way transportation problem are much more complicated. Consider the following 3-way transportation problem over $p \times q \times n$ tables with all line-sums fixed,

$$\max\{wx : x \in \mathbb{N}^{p \times q \times n}, \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j}\}.$$

The data for the problem consist of given integer numbers (lines-sums) $u_{i,j}$, $v_{i,k}$, $z_{j,k}$ for $i = 1, \dots, p$, $j = 1, \dots, q$, $k = 1, \dots, n$, and a linear functional given by a $p \times q \times n$ integer array w representing the transportation profit per unit on each cell. The problem is to find a transportation, that is, a $p \times q \times n$ nonnegative integer table x satisfying the line sum constraints, which attains maximum profit $wx = \sum_{i=1}^p \sum_{j=1}^q \sum_{k=1}^n w_{i,j,k} x_{i,j,k}$.

When at least two of the table sides, say p, q , are variable part of the input, and even when the third side is fixed and as small as $n = 3$, this problem is already *universal* for integer programming in a very strong sense [13, 15], and in particular is NP-hard [12]; this will be discussed in detail and proved in §6. We now show that in contrast, when two sides, say p, q , are fixed (but arbitrary), and one side n is variable, then the 3-way transportation problem over such *long* tables is an n -fold integer programming problem and therefore, as a consequence of Theorem 4.12, can be solved in polynomial time.

Corollary 4.13 *For every fixed p and q there is a polynomial time algorithm that, given n , integer profit array $w \in \mathbb{Z}^{p \times q \times n}$, and line-sums $u \in \mathbb{Z}^{p \times q}$, $v \in \mathbb{Z}^{p \times n}$ and $z \in \mathbb{Z}^{q \times n}$, encoded as $[\langle w, u, v, z \rangle]$, solves the integer 3-way line-sum transportation problem*

$$\max\{wx : x \in \mathbb{N}^{p \times q \times n}, \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j}\}.$$

Proof. Re-index $p \times q \times n$ arrays as $x = (x^1, \dots, x^n)$ with each component indexed as $x^k := (x_{i,j}^k) := (x_{1,1,k}, \dots, x_{p,q,k})$ suitably indexed as a pq vector representing the k -th layer of x . Put $r := t := pq$ and $s := p + q$, and let A be the $(r + s) \times t$ matrix with $A_1 := I_{pq}$ the $pq \times pq$ identity and with A_2 the $(p + q) \times pq$ matrix of equations of the usual 2-way transportation problem for $p \times q$ arrays. Re-arrange the given line-sums in a vector $b := (b^0, b^1, \dots, b^n) \in \mathbb{Z}^{r+ns}$ with $b^0 := (u_{i,j})$ and $b^k := ((v_{i,k}), (z_{j,k}))$ for $k = 1, \dots, n$.

This translates the given 3-way transportation problem into an n -fold integer programming problem in standard form,

$$\max \{wx : x \in \mathbb{N}^{nt}, A^{(n)}x = b\} ,$$

where the equations $A_1(\sum_{k=1}^n x^k) = b^0$ represent the constraints $\sum_k x_{i,j,k} = u_{i,j}$ of all line-sums where summation over layers occurs, and the equations $A_2x^k = b^k$ for $k = 1, \dots, n$ represent the constraints $\sum_i x_{i,j,k} = z_{j,k}$ and $\sum_j x_{i,j,k} = v_{i,k}$ of all line-sums where summations are within a single layer at a time.

Using the algorithm of Theorem 4.12, this n -fold integer program, and hence the given 3-way transportation problem, can be solved in polynomial time. \square

Example 4.14 We demonstrate the encoding of the $p \times q \times n$ transportation problem as an n -fold integer program as in the proof of Corollary 4.13 for $p = q = 3$ (smallest case where the problem is genuinely 3-dimensional). Here we put $r := t := 9$, $s := 6$, write

$$x^k := (x_{1,1,k}, x_{1,2,k}, x_{1,3,k}, x_{2,1,k}, x_{2,2,k}, x_{2,3,k}, x_{3,1,k}, x_{3,2,k}, x_{3,3,k}), \quad k = 1, \dots, n,$$

and let the $(9 + 6) \times 9$ matrix A consist of $A_1 = I_9$ the 9×9 identity matrix and

$$A_2 := \begin{pmatrix} 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \\ 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 \end{pmatrix} .$$

Then the corresponding n -fold integer program encodes the $3 \times 3 \times n$ transportation problem as desired. Already for this case, of $3 \times 3 \times n$ tables, the only known polynomial time algorithm for the transportation problem is the one underlying Corollary 4.13.

Corollary 4.13 has a very broad generalization to multiway transportation problems over long k -way tables of any dimension k ; this will be discussed in detail in §6.

4.5.2 Packing Problems and Cutting-Stock

We consider the following rather general class of packing problems which concern maximum utility packing of many items of several types in various bins subject to weight constraints. More precisely, the data is as follows. There are t types of items. Each item of type j has integer weight v_j . There are n_j items of type j to be packed. There are

n bins. The weight capacity of bin k is an integer u_k . Finally, there is a utility matrix $w \in \mathbb{Z}^{t \times n}$ where $w_{j,k}$ is the utility of packing one item of type j in bin k . The problem is to find a feasible packing of maximum total utility. By incrementing the number t of types by 1 and suitably augmenting the data, we may assume that the last type t represents “slack items” which occupy the unused capacity in each bin, where the weight of each slack item is 1, the utility of packing any slack item in any bin is 0, and the number of slack items is the total residual weight capacity $n_t := \sum_{k=1}^n u_k - \sum_{j=1}^{t-1} n_j v_j$. Let $x \in \mathbb{N}^{t \times n}$ be a variable matrix where $x_{j,k}$ represents the number of items of type j to be packed in bin k . Then the packing problem becomes the following linear integer program,

$$\max\{wx : x \in \mathbb{N}^{t \times n}, \sum_j v_j x_{j,k} = u_k, \sum_k x_{j,k} = n_j\}.$$

We now show that this is in fact an n -fold integer programming problem and therefore, as a consequence of Theorem 4.12, can be solved in polynomial time. While the number t of types and type weights v_j are fixed, which is natural in many bin packing applications, the numbers n_j of items of each type and the bin capacities u_k may be very large.

Corollary 4.15 *For every fixed number t of types and integer type weights v_1, \dots, v_t , there is a polynomial time algorithm that, given n bins, integer item numbers n_1, \dots, n_t , integer bin capacities u_1, \dots, u_n , and $t \times n$ integer utility matrix w , encoded as $[\langle n_1, \dots, n_t, u_1, \dots, u_n, w \rangle]$, solves the following integer bin packing problem,*

$$\max\{wx : x \in \mathbb{N}^{t \times n}, \sum_j v_j x_{j,k} = u_k, \sum_k x_{j,k} = n_j\}.$$

Proof. Re-index the variable matrix as $x = (x^1, \dots, x^n)$ with $x^k := (x_1^k, \dots, x_t^k)$ where x_j^k represents the number of items of type j to be packed in bin k for all j and k . Let A be the $(t+1) \times t$ matrix with $A_1 := I_t$ the $t \times t$ identity and with $A_2 := (v_1, \dots, v_t)$ a single row. Rearrange the given item numbers and bin capacities in a vector $b := (b^0, b^1, \dots, b^n) \in \mathbb{Z}^{t+n}$ with $b^0 := (n_1, \dots, n_t)$ and $b^k := u_k$ for all k . This translates the bin packing problem into an n -fold integer programming problem in standard form,

$$\max\{wx : x \in \mathbb{N}^{nt}, A^{(n)}x = b\},$$

where the equations $A_1(\sum_{k=1}^n x^k) = b^0$ represent the constraints $\sum_k x_{j,k} = n_j$ assuring that all items of each type are packed, and the equations $A_2 x^k = b^k$ for $k = 1, \dots, n$ represent the constraints $\sum_j v_j x_{j,k} = u_k$ assuring that the weight capacity of each bin is not exceeded (in fact, the slack items make sure each bin is perfectly packed).

Using the algorithm of Theorem 4.12, this n -fold integer program, and hence the given integer bin packing problem, can be solved in polynomial time. \square

Example 4.16 (cutting-stock problem). This is a classical manufacturing problem [27], where the usual setup is as follows: a manufacturer produces rolls of material (such as scotch-tape or band-aid) in one of t different widths v_1, \dots, v_t . The rolls are cut out from standard rolls of common large width u . Given orders by customers for n_j rolls of width v_j , the problem facing the manufacturer is to meet the orders using the smallest possible number of standard rolls. This can be cast as a bin packing problem as follows. Rolls of width v_j become items of type j to be packed. Standard rolls become identical bins, of capacity $u_k := u$ each, where the number of bins is set to be $n := \sum_{j=1}^t \lceil n_j / \lfloor u/v_j \rfloor \rceil$ which is sufficient to accommodate all orders. The utility of each roll of width v_j is set to be its width negated $w_{j,k} := -v_j$ regardless of the standard roll k from which it is cut (paying for the width it takes). Introduce a new roll width $v_0 := 1$, where rolls of that width represent “slack rolls” which occupy the unused width of each standard roll, with utility $w_{0,k} := -1$ regardless of the standard roll k from which it is cut (paying for the unused width it represents), with the number of slack rolls set to be the total residual width $n_0 := nu - \sum_{j=1}^t n_j v_j$. Then the cutting-stock problem becomes a bin packing problem and therefore, by Corollary 4.15, for every fixed t and fixed roll widths v_1, \dots, v_t , it is solvable in time polynomial in $\sum_{j=1}^t \lceil n_j / \lfloor u/v_j \rfloor \rceil$ and $\langle n_1, \dots, n_t, u \rangle$.

One common approach to the cutting-stock problem uses so-called *cutting patterns*, which are feasible solutions of the knapsack problem $\{y \in \mathbb{N}^t : \sum_{j=1}^t v_j y_j \leq u\}$. This is useful when the common width u of the standard rolls is of the same order of magnitude as the demand roll widths v_j . However, when u is much larger than the v_j , the number of cutting patterns becomes prohibitively large to handle. But then the values $\lfloor u/v_j \rfloor$ are large and hence $n := \sum_{j=1}^t \lceil n_j / \lfloor u/v_j \rfloor \rceil$ is small, in which case the solution through the algorithm of Corollary 4.15 becomes particularly appealing.

5 Convex Integer Programming

In this section we discuss convex integer programming. In particular, we extend the theory of §4 and show that convex n -fold integer programming is polynomial time solvable as well. In §5.1 we discuss convex integer programming over totally unimodular matrices. In §5.2 we show the applicability of Graver bases to convex integer programming. In §5.3 we combine Theorem 2.4, the results of §4, and the preparatory facts from §§5.2, and prove the main result of this section, asserting that convex n -fold integer programming is polynomial time solvable. We conclude with some applications in §5.4.

As in §4, the feasible set S is presented as the set of integer points satisfying an explicitly given system of linear inequalities, given in one of the forms

$$S := \{x \in \mathbb{N}^n : Ax = b\} \quad \text{or} \quad S := \{x \in \mathbb{Z}^n : Ax = b, l \leq x \leq u\} ,$$

with matrix $A \in \mathbb{Z}^{m \times n}$, right-hand side $b \in \mathbb{Z}^m$, and lower and upper bounds $l, u \in \mathbb{Z}_\infty^n$.

As demonstrated in §1.1, if the polyhedron $P := \{x \in \mathbb{R}^n : Ax = b, l \leq x \leq u\}$ is unbounded then the convex integer programming problem with an oracle presented convex functional is rather hopeless. Therefore, an algorithm that solves the convex integer programming problem should either return an optimal solution, or assert that the program is infeasible, or assert that the underlying polyhedron is unbounded.

Nonetheless, we do allow the lower and upper bounds l, u to lie in \mathbb{Z}_∞^n rather than \mathbb{Z}^n , since often the polyhedron is bounded even though the variables are not bounded explicitly (for instance, if each variable is bounded below only, and appears in some equation all of whose coefficients are positive). This results in broader formulation flexibility. Furthermore, in the next subsections we prove auxiliary lemmas asserting that certain sets cover all edge-directions of relevant polyhedra, which do hold also in the unbounded case. So we now extend the notion of edge-directions, defined in §2.1 for polytopes, to polyhedra. A *direction* of an edge (1-dimensional face) e of a polyhedron P is any nonzero scalar multiple of $y - x$ where x, y are any two distinct points in e . As before, a set *covers all edge-directions* of P if it contains a direction of each edge of P .

5.1 Convex Integer Programming over Totally Unimodular Systems

A matrix A is *totally unimodular* if the determinant of every square submatrix of A lies in $\{-1, 0, 1\}$. Such matrices arise naturally in network flows, ordinary (2-way) transportation problems, and many other situations. A fundamental result in integer programming [37] asserts that polyhedra defined by totally unimodular matrices are integer. More precisely, if A is an $m \times n$ totally unimodular matrix, $l, u \in \mathbb{Z}_\infty^n$, and $b \in \mathbb{Z}^m$, then

$$P_I := \text{conv}\{x \in \mathbb{Z}^n : Ax = b, l \leq x \leq u\} = \{x \in \mathbb{R}^n : Ax = b, l \leq x \leq u\} := P ,$$

that is, the underlying polyhedron P coincides with its integer hull P_I . This has two consequences useful in facilitating the solution of the corresponding convex integer programming problem via the algorithm of Theorem 2.4. First, the corresponding linear integer programming problem can be solved by linear programming over P in polynomial time. Second, a set covering all edge-directions of the implicitly given integer hull P_I , which is typically very hard to determine, is obtained here as a set covering all edge-directions of P which is explicitly given and hence easier to determine.

We now describe a well known property of polyhedra of the above form. A *circuit* of a matrix $A \in \mathbb{Z}^{m \times n}$ is a nonzero primitive minimal support element of $\mathcal{L}(A)$. So a circuit is a nonzero $c \in \mathbb{Z}^n$ satisfying $Ac = 0$, whose entries are relatively prime integers, such that no nonzero c' with $Ac' = 0$ has support strictly contained in the support of c .

Lemma 5.1 *For every $A \in \mathbb{Z}^{m \times n}$, $l, u \in \mathbb{Z}_\infty^n$, and $b \in \mathbb{Z}^m$, the set of circuits of A covers all edge-directions of the polyhedron $P := \{x \in \mathbb{R}^n : Ax = b, l \leq x \leq u\}$.*

Proof. Consider any edge e of P . Pick two distinct points $x, y \in e$ and set $g := y - x$. Then $Ag = 0$ and therefore, as can be easily proved by induction on $|\text{supp}(g)|$, there is a finite decomposition $g = \sum_i \alpha_i c_i$ with α_i positive real number and c_i circuit of A such that $\alpha_i c_i \sqsubseteq g$ for all i , where \sqsubseteq is the natural extension from \mathbb{Z}^n to \mathbb{R}^n of the partial order defined in §4.2. We claim that $x + \alpha_i c_i \in P$ for all i . Indeed, c_i being a circuit implies $A(x + \alpha_i c_i) = Ax = b$; and $l \leq x, x + g \leq u$ and $\alpha_i c_i \sqsubseteq g$ imply $l \leq x + \alpha_i c_i \leq u$.

Now let $w \in \mathbb{R}^n$ be a linear functional uniquely maximized over P at the edge e . Then $w\alpha_i c_i = w(x + \alpha_i c_i) - wx \leq 0$ for all i . But $\sum(w\alpha_i c_i) = wg = wy - wx = 0$, implying that in fact $w\alpha_i c_i = 0$ and hence $x + \alpha_i c_i \in e$ for all i . This implies that each c_i is a direction of e (in fact, all c_i are the same and g is a multiple of some circuit). \square

Combining Theorem 2.4 and Lemma 5.1 we obtain the following statement.

Theorem 5.2 *For every fixed d there is a polynomial time algorithm that, given $m \times n$ totally unimodular matrix A , set $C \subset \mathbb{Z}^n$ containing all circuits of A , vectors $l, u \in \mathbb{Z}_\infty^n$, $b \in \mathbb{Z}^m$, and $w_1, \dots, w_d \in \mathbb{Z}^n$, and convex $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $\langle A, C, l, u, b, w_1, \dots, w_d \rangle$, solves the convex integer program*

$$\max \{c(w_1 x, \dots, w_d x) : x \in \mathbb{Z}^n, Ax = b, l \leq x \leq u\}.$$

Proof. First, check in polynomial time using linear programming whether the objective function of any of the following $2n$ linear programs is unbounded,

$$\max \{\pm y_i : y \in P\}, \quad i = 1, \dots, n, \quad P := \{y \in \mathbb{R}^n : Ay = b, l \leq y \leq u\}.$$

If any is unbounded then terminate, asserting that P is unbounded. Otherwise, let ρ be the least integer upper bound on the absolute value of all optimal objective values. Then $P \subseteq [-\rho, \rho]^n$ and $S := \{y \in \mathbb{Z}^n : Ay = b, l \leq y \leq u\} \subset P$ is finite of radius $\rho(S) \leq \rho$. In fact, since A is totally unimodular, $P_I = P = \text{conv}(S)$ and hence $\rho(S) = \rho$. Moreover, by Cramer's rule, $\langle \rho \rangle$ is polynomially bounded in $\langle A, l, u, x \rangle$.

Now, since A is totally unimodular, using linear programming over $P_I = P$ we can simulate in polynomial time a linear discrete optimization oracle for S . By Lemma 5.1, the given set C , which contains all circuits of A , also covers all edge-directions of $\text{conv}(S) = P_I = P$. Therefore we can apply the algorithm of Theorem 2.4 and solve the given convex n -fold integer programming problem in polynomial time. \square

While the number of circuits of an $m \times n$ matrix A can be as large as $2^{\binom{n}{m+1}}$ and hence exponential in general, it is nonetheless relatively small in that it is bounded in terms of m and n only and is independent of the matrix A itself. Furthermore, it may happen that the number of circuits is much smaller than the upper bound $2^{\binom{n}{m+1}}$. Also, if in a class of matrices, m grows slowly in terms of n , say $m = O(\log n)$, then this bound is subexponential. In such situations, the above theorem may provide a good strategy for solving convex integer programming over totally unimodular systems.

5.2 Graver Bases and Convex Integer Programming

We now extend the statements of §5.1 about totally unimodular matrices to arbitrary integer matrices. The next lemma shows that the Graver basis of any integer matrix covers all edge-directions of the integer hulls of polyhedra defined by that matrix.

Lemma 5.3 *For every $A \in \mathbb{Z}^{m \times n}$, $l, u \in \mathbb{Z}_\infty^n$, and $b \in \mathbb{Z}^m$, the Graver basis $\mathcal{G}(A)$ of A covers all edge-directions of the polyhedron $P_I := \text{conv}\{x \in \mathbb{Z}^n : Ax = b, l \leq x \leq u\}$.*

Proof. Consider any edge e of P_I and pick two distinct points $x, y \in e \cap \mathbb{Z}^n$. Then $g := y - x$ is in $\mathcal{L}(A) \setminus \{0\}$. Therefore, by Lemma 4.2, there is a conformational sum $g = \sum_i h_i$ with $h_i \in \mathcal{G}(A)$ for all i . We claim that $x + h_i \in P_I$ for all i . Indeed, first note that $h_i \in \mathcal{G}(A) \subset \mathcal{L}(A)$ implies $Ah_i = 0$ and hence $A(x + h_i) = Ax = b$; and second note that $l \leq x, x + g \leq u$ and $h_i \sqsubseteq g$ imply that $l \leq x + h_i \leq u$.

Now let $w \in \mathbb{Z}^n$ be a linear functional uniquely maximized over P_I at the edge e . Then $wh_i = w(x + h_i) - wx \leq 0$ for all i . But $\sum(wh_i) = wg = wy - wx = 0$, implying that in fact $wh_i = 0$ and hence $x + h_i \in e$ for all i . Therefore each h_i is a direction of e (in fact, all h_i are the same and g is a multiple of some Graver basis element). \square

Combining Theorems 2.4 and 4.4 and Lemma 5.3 we obtain the following statement.

Theorem 5.4 *For every fixed d there is a polynomial time algorithm that, given integer $m \times n$ matrix A , its Graver basis $\mathcal{G}(A)$, $l, u \in \mathbb{Z}_\infty^n$, $x \in \mathbb{Z}^n$ with $l \leq x \leq u$, $w_1, \dots, w_d \in \mathbb{Z}^n$, and convex $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $\langle A, \mathcal{G}(A), l, u, x, w_1, \dots, w_d \rangle$, solves the convex integer program with $b := Ax$,*

$$\max \{c(w_1 z, \dots, w_d z) : z \in \mathbb{Z}^n, Az = b, l \leq z \leq u\}.$$

Proof. First, check in polynomial time using linear programming whether the objective function of any of the following $2n$ linear programs is unbounded,

$$\max \{\pm y_i : y \in P\}, \quad i = 1, \dots, n, \quad P := \{y \in \mathbb{R}^n : Ay = b, l \leq y \leq u\}.$$

If any is unbounded then terminate, asserting that P is unbounded. Otherwise, let ρ be the least integer upper bound on the absolute value of all optimal objective values. Then $P \subseteq [-\rho, \rho]^n$ and $S := \{y \in \mathbb{Z}^n : Ay = b, l \leq y \leq u\} \subset P$ is finite of radius $\rho(S) \leq \rho$. Moreover, by Cramer's rule, $\langle \rho \rangle$ is polynomially bounded in $\langle A, l, u, x \rangle$.

Using the given Graver basis and applying the algorithm of Theorem 4.4 we can simulate in polynomial time a linear discrete optimization oracle for S . Furthermore, by Lemma 5.3, the given Graver basis covers all edge-directions of the integer hull $P_I := \text{conv}\{y \in \mathbb{Z}^n : Ay = b, l \leq y \leq u\} = \text{conv}(S)$. Therefore we can apply the algorithm of Theorem 2.4 and solve the given convex program in polynomial time. \square

5.3 Convex N-fold Integer Programming in Polynomial Time

We now extend the result of Theorem 4.11 and show that convex integer programming problems over n -fold systems can be solved in polynomial time as well. As explained in the beginning of this section, the algorithm either returns an optimal solution, or asserts that the program is infeasible, or asserts that the underlying polyhedron is unbounded.

Theorem 5.5 *For every fixed d and fixed $(r + s) \times t$ integer matrix A there is a polynomial time algorithm that, given n , lower and upper bounds $l, u \in \mathbb{Z}_\infty^{nt}$, $w_1, \dots, w_d \in \mathbb{Z}^{nt}$, $b \in \mathbb{Z}^{r+ns}$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $\langle l, u, w_1, \dots, w_d, b \rangle$, solves the convex n -fold integer programming problem*

$$\max \{c(w_1 x, \dots, w_d x) : x \in \mathbb{Z}^{nt}, A^{(n)}x = b, l \leq x \leq u\}.$$

Proof. First, check in polynomial time using linear programming whether the objective function of any of the following $2nt$ linear programs is unbounded,

$$\max \{\pm y_i : y \in P\}, \quad i = 1, \dots, nt, \quad P := \{y \in \mathbb{R}^{nt} : A^{(n)}y = b, l \leq y \leq u\}.$$

If any is unbounded then terminate, asserting that P is unbounded. Otherwise, let ρ be the least integer upper bound on the absolute value of all optimal objective values. Then $P \subseteq [-\rho, \rho]^{nt}$ and $S := \{y \in \mathbb{Z}^{nt} : A^{(n)}y = b, l \leq y \leq u\} \subset P$ is finite of radius $\rho(S) \leq \rho$. Moreover, by Cramer's rule, $\langle \rho \rangle$ is polynomially bounded in n and $\langle l, u, b \rangle$.

Using the algorithm of Theorem 4.11 we can simulate in polynomial time a linear discrete optimization oracle for S . Also, using the algorithm of Theorem 4.7 we can compute in polynomial time the Graver basis $\mathcal{G}(A^{(n)})$ which, by Lemma 5.3, covers all edge-directions of $P_I := \text{conv}\{y \in \mathbb{Z}^{nt} : A^{(n)}y = b, l \leq y \leq u\} = \text{conv}(S)$. Therefore we can apply the algorithm of Theorem 2.4 and solve the given convex n -fold integer programming problem in polynomial time. \square

Again, as a special case of Theorem 5.5 we recover the following result of [17] concerning convex integer programming in standard form over n -fold matrices.

Theorem 5.6 *For every fixed d and fixed $(r + s) \times t$ integer matrix A there is a polynomial time algorithm that, given n , linear functionals $w_1, \dots, w_d \in \mathbb{Z}^{nt}$, right-hand side $b \in \mathbb{Z}^{r+ns}$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\langle w_1, \dots, w_d, b \rangle]$, solves the convex n -fold integer program in standard form*

$$\max \{c(w_1x, \dots, w_dx) : x \in \mathbb{N}^{nt}, A^{(n)}x = b\} .$$

5.4 Some Applications

5.4.1 Transportation Problems and Packing Problems

Theorems 5.5 and 5.6 generalize Theorems 4.11 and 4.12 by broadly extending the class of objective functions that can be maximized in polynomial time over n -fold systems. Therefore all applications discussed in §4.5 automatically extend accordingly.

First, we have the following analog of Corollary 4.13 for the *convex integer transportation problem* over long 3-way tables. This has a very broad further generalization to multiway transportation problems over long k -way tables of any dimension k , see §6.

Corollary 5.7 *For every fixed d, p, q there is a polynomial time algorithm that, given n , arrays $w_1, \dots, w_d \in \mathbb{Z}^{p \times q \times n}$, line-sums $u \in \mathbb{Z}^{p \times q}$, $v \in \mathbb{Z}^{p \times n}$ and $z \in \mathbb{Z}^{q \times n}$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\langle w_1, \dots, w_d, u, v, z \rangle]$, solves the convex integer 3-way line-sum transportation problem*

$$\max \{c(w_1x, \dots, w_dx) : x \in \mathbb{N}^{p \times q \times n}, \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j}\} .$$

Second, we have the following analog of Corollary 4.15 for convex bin packing.

Corollary 5.8 *For every fixed d , number of types t , and type weights $v_1, \dots, v_t \in \mathbb{Z}$, there is a polynomial time algorithm that, given n bins, item numbers $n_1, \dots, n_t \in \mathbb{Z}$, bin capacities $u_1, \dots, u_n \in \mathbb{Z}$, utility matrices $w_1, \dots, w_d \in \mathbb{Z}^{t \times n}$, and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\langle n_1, \dots, n_t, u_1, \dots, u_n, w_1, \dots, w_d \rangle]$, solves the convex integer bin packing problem,*

$$\max \{ c(w_1 x, \dots, w_d x) : x \in \mathbb{N}^{t \times n}, \sum_j v_j x_{j,k} = u_k, \sum_k x_{j,k} = n_j \} .$$

5.4.2 Vector Partitioning and Clustering

The vector partition problem concerns the partitioning of n items among p players to maximize social value subject to constraints on the number of items each player can receive. More precisely, the data is as follows. With each item i is associated a vector $v_i \in \mathbb{Z}^k$ representing its utility under k criteria. The utility of player h under ordered partition $\pi = (\pi_1, \dots, \pi_p)$ of the set of items $\{1, \dots, n\}$ is the sum $v_h^\pi := \sum_{i \in \pi_h} v_i$ of utility vectors of items assigned to h under π . The social value of π is the balancing $c(v_{1,1}^\pi, \dots, v_{1,k}^\pi, \dots, v_{p,1}^\pi, \dots, v_{p,k}^\pi)$ of the player utilities, where c is a convex functional on \mathbb{R}^{pk} . In the constrained version, the partition must be of a given *shape*, i.e. the number $|\pi_h|$ of items that player h gets is required to be a given number λ_h (with $\sum \lambda_h = n$). In the unconstrained version, there is no restriction on the number of items per player.

Vector partition problems have applications in diverse areas such as load balancing, circuit layout, ranking, cluster analysis, inventory, and reliability, see e.g. [7, 9, 25, 39, 50] and the references therein. Here is a typical example.

Example 5.9 (minimal variance clustering). This problem has numerous applications in the analysis of statistical data: given n observed points v_1, \dots, v_n in k -space, group them into p clusters π_1, \dots, π_p that minimize the sum of cluster variances given by

$$\sum_{h=1}^p \frac{1}{|\pi_h|} \sum_{i \in \pi_h} \|v_i - (\frac{1}{|\pi_h|} \sum_{i \in \pi_h} v_i)\|^2 .$$

Consider instances where there are $n = pm$ points and the desired clustering is balanced, that is, the clusters should have equal size m . Suitable manipulation of the sum of variances expression above shows that the problem is equivalent to a constrained vector partition problem, where $\lambda_h = m$ for all h , and where the convex functional $c : \mathbb{R}^{pk} \rightarrow \mathbb{R}$ (to be maximized) is the Euclidean norm squared, given by

$$c(z) = \|z\|^2 = \sum_{h=1}^p \sum_{i=1}^k |z_{h,i}|^2 .$$

If either the number of criteria k or the number of players p is variable, the partition problem is intractable since it instantly captures NP-hard problems [39]. When both k, p are fixed, both the constrained and unconstrained versions of the vector partition problem are polynomial time solvable [39, 50]. We now show that vector partition problems (either constrained or unconstrained) are in fact convex n -fold integer programming problems and therefore, as a consequence of Theorem 5.6, can be solved in polynomial time.

Corollary 5.10 *For every fixed number p of players and number k of criteria, there is a polynomial time algorithm that, given n , item vectors $v_1, \dots, v_n \in \mathbb{Z}^k$, $\lambda_1, \dots, \lambda_p \in \mathbb{N}$, and convex functional $c : \mathbb{R}^{pk} \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $[\langle v_1, \dots, v_n, \lambda_1, \dots, \lambda_p \rangle]$, solves the constrained and unconstrained partitioning problems.*

Proof. There is an obvious one-to-one correspondence between partitions and matrices $x \in \{0, 1\}^{p \times n}$ with all column-sums equal to one, where partition π corresponds to the matrix x with $x_{h,i} = 1$ if $i \in \pi_h$ and $x_{h,i} = 0$ otherwise. Let $d := pk$ and define d matrices $w_{h,j} \in \mathbb{Z}^{p \times n}$ by setting $(w_{h,j})_{h,i} := v_{i,j}$ for all $h = 1, \dots, p$, $i = 1, \dots, n$ and $j = 1, \dots, k$, and setting all other entries to zero. Then for any partition π and its corresponding matrix x we have $v_{h,j}^\pi = w_{h,j}x$ for all $h = 1, \dots, p$ and $j = 1, \dots, k$. Therefore, the unconstrained vector partition problem is the convex integer program

$$\max\{ c(w_{1,1}x, \dots, w_{p,k}x) : x \in \mathbb{N}^{p \times n}, \sum_h x_{h,i} = 1 \} .$$

Suitably arranging the variables in a vector, this becomes a convex n -fold integer program with a $(0 + 1) \times p$ defining matrix A , where A_1 is empty and $A_2 := (1, \dots, 1)$.

Similarly, the constrained vector partition problem is the convex integer program

$$\max\{ c(w_{1,1}x, \dots, w_{p,k}x) : x \in \mathbb{N}^{p \times n}, \sum_h x_{h,i} = 1, \sum_i x_{h,i} = \lambda_h \} .$$

This again is a convex n -fold integer program, now with a $(p + 1) \times p$ defining matrix A , where now $A_1 := I_p$ is the $p \times p$ identity matrix and $A_2 := (1, \dots, 1)$ as before.

Using the algorithm of Theorem 5.6, this convex n -fold integer program, and hence the given vector partition problem, can be solved in polynomial time. \square

6 Multiway Transportation Problems and Privacy in Statistical Databases

Transportation problems form a very important class of discrete optimization problems. The feasible points in a transportation problem are the multiway tables (“contingency tables” in statistics) such that the sums of entries over some of their lower dimensional sub-tables such as lines or planes (“margins” in statistics) are specified. Transportation problems and their corresponding transportation polytopes have been used and studied extensively in the operations research and mathematical programming literature, as well as in the statistics literature in the context of secure statistical data disclosure and management by public agencies, see [4, 6, 11, 18, 19, 42, 43, 53, 60, 62] and references therein.

In this section we completely settle the algorithmic complexity of treating multiway tables and discuss the applications to transportation problems and secure statistical data disclosure, as follows. After introducing some terminology in §6.1, we go on to describe, in §6.2, a universality result that shows that “short” 3-way $r \times c \times 3$ tables, with variable number r of rows and variable number c of columns but fixed small number 3 of layers (hence “short”), are *universal* in a very strong sense. In §6.3 we discuss the general multiway transportation problem. Using the results of §6.2 and the results on linear and convex n -fold integer programming from §4 and §5, we show that the transportation problem is intractable for short 3-way $r \times c \times 3$ tables but polynomial time treatable for “long” $(k + 1)$ -way $m_1 \times \cdots \times m_k \times n$ tables, with k and the sides m_1, \dots, m_k fixed (but arbitrary), and the number n of layers variable (hence “long”). In §6.4 we turn to discuss data privacy and security and consider the central problem of detecting entry uniqueness in tables with disclosed margins. We show that as a consequence of the results of §6.2 and §6.3, and in analogy to the complexity of the transportation problem established in §6.3, the entry uniqueness problem is intractable for short 3-way $r \times c \times 3$ tables but polynomial time decidable for long $(k + 1)$ -way $m_1 \times \cdots \times m_k \times n$ tables.

6.1 Tables and Margins

We start with some terminology on tables, margins and transportation polytopes. A k -way table is an $m_1 \times \cdots \times m_k$ array $x = (x_{i_1, \dots, i_k})$ of nonnegative integers. A k -way transportation polytope (or simply k -way polytope for brevity) is the set of all $m_1 \times \cdots \times m_k$ nonnegative arrays $x = (x_{i_1, \dots, i_k})$ such that the sums of the entries over some of their lower dimensional sub-arrays (margins) are specified. More precisely, for any tuple (i_1, \dots, i_k) with $i_j \in \{1, \dots, m_j\} \cup \{+\}$, the corresponding margin x_{i_1, \dots, i_k} is the sum of entries of x over all coordinates j with $i_j = +$. The support of (i_1, \dots, i_k) and of x_{i_1, \dots, i_k} is the set $\text{supp}(i_1, \dots, i_k) := \{j : i_j \neq +\}$ of non-summed coordinates. For instance, if x is a $4 \times 5 \times 3 \times 2$ array then it has 12 margins with support $F = \{1, 3\}$ such as

$x_{3,+2,+} = \sum_{i_2=1}^5 \sum_{i_4=1}^2 x_{3,i_2,2,i_4}$. A collection of margins is *hierarchical* if, for some family \mathcal{F} of subsets of $\{1, \dots, k\}$, it consists of all margins u_{i_1, \dots, i_k} with support in \mathcal{F} . In particular, for any $0 \leq h \leq k$, the collection of *all h -margins* of k -tables is the hierarchical collection with \mathcal{F} the family of all h -subsets of $\{1, \dots, k\}$. Given a hierarchical collection of margins u_{i_1, \dots, i_k} supported on a family \mathcal{F} of subsets of $\{1, \dots, k\}$, the corresponding *k -way polytope* is the set of nonnegative arrays with these margins,

$$T_{\mathcal{F}} := \left\{ x \in \mathbb{R}_+^{m_1 \times \dots \times m_k} : x_{i_1, \dots, i_k} = u_{i_1, \dots, i_k}, \text{ supp}(i_1, \dots, i_k) \in \mathcal{F} \right\}.$$

The integer points in this polytope are precisely the k -way tables with the given margins.

6.2 The Universality Theorem

We now describe the following *universality* result of [13, 15] which shows that, quite remarkably, *any* rational polytope is a short 3-way $r \times c \times 3$ polytope with all line-sums specified. (In the terminology of §6.1 this is the $r \times c \times 3$ polytope $T_{\mathcal{F}}$ of all 2-margins fixed, supported on the family $\mathcal{F} = \{\{1, 2\}, \{1, 3\}, \{2, 3\}\}$.) By saying that a polytope $P \subset \mathbb{R}^p$ is *representable* as a polytope $Q \subset \mathbb{R}^q$ we mean in the strong sense that there is an injection $\sigma : \{1, \dots, p\} \longrightarrow \{1, \dots, q\}$ such that the coordinate-erasing projection

$$\pi : \mathbb{R}^q \longrightarrow \mathbb{R}^p : x = (x_1, \dots, x_q) \mapsto \pi(x) = (x_{\sigma(1)}, \dots, x_{\sigma(p)})$$

provides a bijection between Q and P and between the sets of integer points $Q \cap \mathbb{Z}^q$ and $P \cap \mathbb{Z}^p$. In particular, if P is representable as Q then P and Q are isomorphic in any reasonable sense: they are linearly equivalent and hence all linear programming related problems over the two are polynomial time equivalent; they are combinatorially equivalent and hence they have the same face numbers and facial structure; and they are integer equivalent and therefore all integer programming and integer counting related problems over the two are polynomial time equivalent as well.

We provide only an outline of the proof of the following statement; complete details and more consequences of this theorem can be found in [13, 15].

Theorem 6.1 *There is a polynomial time algorithm that, given $A \in \mathbb{Z}^{m \times n}$ and $b \in \mathbb{Z}^m$, encoded as $[\langle A, b \rangle]$, produces r, c and line-sums $u \in \mathbb{Z}^{r \times c}$, $v \in \mathbb{Z}^{r \times 3}$ and $z \in \mathbb{Z}^{c \times 3}$ such that the polytope $P := \{y \in \mathbb{R}_+^n : Ay = b\}$ is representable as the 3-way polytope*

$$T := \left\{ x \in \mathbb{R}_+^{r \times c \times 3} : \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j} \right\}.$$

Proof. The construction proving the theorem consists of three polynomial time steps, each representing a polytope of a given format as a polytope of another given format.

First, we show that any $P := \{y \geq 0 : Ay = b\}$ with A, b integer can be represented in polynomial time as $Q := \{x \geq 0 : Cx = d\}$ with C matrix all entries of which are in $\{-1, 0, 1, 2\}$. This reduction of coefficients will enable the rest of the steps to run in polynomial time. For each variable y_j let $k_j := \max\{\lfloor \log_2 |a_{i,j}| \rfloor : i = 1, \dots, m\}$ be the maximum number of bits in the binary representation of the absolute value of any entry $a_{i,j}$ of A . Introduce variables $x_{j,0}, \dots, x_{j,k_j}$, and relate them by the equations $2x_{j,i} - x_{j,i+1} = 0$. The representing injection σ is defined by $\sigma(j) := (j, 0)$, embedding y_j as $x_{j,0}$. Consider any term $a_{i,j} y_j$ of the original system. Using the binary expansion $|a_{i,j}| = \sum_{s=0}^{k_j} t_s 2^s$ with all $t_s \in \{0, 1\}$, we rewrite this term as $\pm \sum_{s=0}^{k_j} t_s x_{j,s}$. It is not hard to verify that this represents P as Q with defining $\{-1, 0, 1, 2\}$ -matrix.

Second, we show that any $Q := \{y \geq 0 : Ay = b\}$ with A, b integer can be represented as a face F of a 3-way polytope with all plane-sums fixed, that is, a face of a 3-way polytope $T_{\mathcal{F}}$ of all 1-margins fixed, supported on the family $\mathcal{F} = \{\{1\}, \{2\}, \{3\}\}$.

Since Q is a polytope and hence bounded, we can compute (using Cramer's rule) an integer upper bound U on the value of any coordinate y_j of any $y \in Q$. Note also that a face of a 3-way polytope $T_{\mathcal{F}}$ is the set of all $x = (x_{i,j,k})$ with some entries forced to zero; these entries are termed “forbidden”, and the other entries are termed “enabled”.

For each variable y_j , let r_j be the largest between the sum of positive coefficients of y_j and the sum of absolute values of negative coefficients of y_j over all equations,

$$r_j := \max \left(\sum_k \{a_{k,j} : a_{k,j} > 0\}, \sum_k \{|a_{k,j}| : a_{k,j} < 0\} \right).$$

Assume that A is of size $m \times n$. Let $r := \sum_{j=1}^n r_j$, $R := \{1, \dots, r\}$, $h := m + 1$ and $H := \{1, \dots, h\}$. We now describe how to construct vectors $u, v \in \mathbb{Z}^r$, $z \in \mathbb{Z}^h$, and a set $E \subset R \times R \times H$ of triples - the enabled, non-forbidden, entries - such that the polytope Q is represented as the face F of the corresponding 3-way polytope of $r \times r \times h$ arrays with plane-sums u, v, z and only entries indexed by E enabled,

$$F := \{x \in \mathbb{R}_+^{r \times r \times h} : x_{i,j,k} = 0 \text{ for all } (i, j, k) \notin E, \text{ and } \sum_{i,j} x_{i,j,k} = z_k, \sum_{i,k} x_{i,j,k} = v_j, \sum_{j,k} x_{i,j,k} = u_i\}.$$

We also indicate the injection $\sigma : \{1, \dots, n\} \longrightarrow R \times R \times H$ giving the desired embedding of coordinates y_j as coordinates $x_{i,j,k}$ and the representation of Q as F .

Roughly, each equation $k = 1, \dots, m$ is encoded in a “horizontal plane” $R \times R \times \{k\}$ (the last plane $R \times R \times \{h\}$ is included for consistency with its entries being “slacks”); and each variable y_j , $j = 1, \dots, n$ is encoded in a “vertical box” $R_j \times R_j \times H$, where $R = \uplus_{j=1}^n R_j$ is the natural partition of R with $|R_j| = r_j$ for all $j = 1, \dots, n$, that is, with $R_j := \{1 + \sum_{l < j} r_l, \dots, \sum_{l \leq j} r_l\}$.

Now, all “vertical” plane-sums are set to the same value U , that is, $u_j := v_j := U$ for $j = 1, \dots, r$. All entries not in the union $\biguplus_{j=1}^n R_j \times R_j \times H$ of the variable boxes will be forbidden. We now describe the enabled entries in the boxes; for simplicity we discuss the box $R_1 \times R_1 \times H$, the others being similar. We distinguish between the two cases $r_1 = 1$ and $r_1 \geq 2$. In the first case, $R_1 = \{1\}$; the box, which is just the single line $\{1\} \times \{1\} \times H$, will have exactly two enabled entries $(1, 1, k^+)$, $(1, 1, k^-)$ for suitable k^+ , k^- to be defined later. We set $\sigma(1) := (1, 1, k^+)$, namely embed $y_1 = x_{1,1,k^+}$. We define the *complement* of the variable y_1 to be $\bar{y}_1 := U - y_1$ (and likewise for the other variables). The vertical sums u, v then force $\bar{y}_1 = U - y_1 = U - x_{1,1,k^+} = x_{1,1,k^-}$, so the complement of y_1 is also embedded. Next, consider the case $r_1 \geq 2$. For each $s = 1, \dots, r_1$, the line $\{s\} \times \{s\} \times H$ (respectively, $\{s\} \times \{1 + (s \bmod r_1)\} \times H$) will contain one enabled entry $(s, s, k^+(s))$ (respectively, $(s, 1 + (s \bmod r_1), k^-(s))$). All other entries of $R_1 \times R_1 \times H$ will be forbidden. Again, we set $\sigma(1) := (1, 1, k^+(1))$, namely embed $y_1 = x_{1,1,k^+(1)}$; it is then not hard to see that, again, the vertical sums u, v force $x_{s,s,k^+(s)} = x_{1,1,k^+(1)} = y_1$ and $x_{s,1+(s \bmod r_1),k^-(s)} = U - x_{1,1,k^+(1)} = \bar{y}_1$ for each $s = 1, \dots, r_1$. Therefore, both y_1 and \bar{y}_1 are each embedded in r_1 distinct entries.

We now encode the equations by defining the horizontal plane-sums z and the indices $k^+(s), k^-(s)$ above as follows. For $k = 1, \dots, m$, consider the k -th equation $\sum_j a_{k,j} y_j = b_k$. Define the index sets $J^+ := \{j : a_{k,j} > 0\}$ and $J^- := \{j : a_{k,j} < 0\}$, and set $z_k := b_k + U \cdot \sum_{j \in J^-} |a_{k,j}|$. The last coordinate of z is set for consistency with u, v to be $z_h = z_{m+1} := r \cdot U - \sum_{k=1}^m z_k$. Now, with $\bar{y}_j := U - y_j$ the complement of variable y_j as above, the k -th equation can be rewritten as

$$\sum_{j \in J^+} a_{k,j} y_j + \sum_{j \in J^-} |a_{k,j}| \bar{y}_j = \sum_{j=1}^n a_{k,j} y_j + U \cdot \sum_{j \in J^-} |a_{k,j}| = b_k + U \cdot \sum_{j \in J^-} |a_{k,j}| = z_k.$$

To encode this equation, we simply “pull down” to the corresponding k -th horizontal plane as many copies of each variable y_j or \bar{y}_j by suitably setting $k^+(s) := k$ or $k^-(s) := k$. By the choice of r_j there are sufficiently many, possibly with a few redundant copies which are absorbed in the last hyperplane by setting $k^+(s) := m+1$ or $k^-(s) := m+1$. This completes the encoding and provides the desired representation.

Third, we show that any 3-way polytope with plane-sums fixed and entry bounds,

$$F := \{ y \in \mathbb{R}_+^{l \times m \times n} : \sum_{i,j} y_{i,j,k} = c_k, \sum_{i,k} y_{i,j,k} = b_j, \sum_{j,k} y_{i,j,k} = a_i, y_{i,j,k} \leq e_{i,j,k} \},$$

can be represented as a 3-way polytope with line-sums fixed (and no entry bounds),

$$T := \{ x \in \mathbb{R}_+^{r \times c \times 3} : \sum_I x_{I,J,K} = z_{J,K}, \sum_J x_{I,J,K} = v_{I,K}, \sum_K x_{I,J,K} = u_{I,J} \}.$$

In particular, this implies that any face F of a 3-way polytope with plane-sums fixed can be represented as a 3-way polytope T with line-sums fixed: forbidden entries are encoded by setting a “forbidding” upper-bound $e_{i,j,k} := 0$ on all forbidden entries $(i, j, k) \notin E$ and an “enabling” upper-bound $e_{i,j,k} := U$ on all enabled entries $(i, j, k) \in E$. We describe the presentation, but omit the proof that it is indeed valid; further details on this step can be found in [12, 13, 15]. We give explicit formulas for $u_{I,J}, v_{I,K}, z_{J,K}$ in terms of a_i, b_j, c_k and $e_{i,j,k}$ as follows. Put $r := l \cdot m$ and $c := n + l + m$. The first index I of each entry $x_{I,J,K}$ will be a pair $I = (i, j)$ in the r -set

$$\{(1, 1), \dots, (1, m), (2, 1), \dots, (2, m), \dots, (l, 1), \dots, (l, m)\} .$$

The second index J of each entry $x_{I,J,K}$ will be a pair $J = (s, t)$ in the c -set

$$\{(1, 1), \dots, (1, n), (2, 1), \dots, (2, l), (3, 1), \dots, (3, m)\} .$$

The last index K will simply range in the 3-set $\{1, 2, 3\}$. We represent F as T via the injection σ given explicitly by $\sigma(i, j, k) := ((i, j), (1, k), 1)$, embedding each variable $y_{i,j,k}$ as the entry $x_{(i,j), (1,k), 1}$. Let U now denote the minimal between the two values $\max\{a_1, \dots, a_l\}$ and $\max\{b_1, \dots, b_m\}$. The line-sums (2-margins) are set to be

$$u_{(i,j), (1,t)} = e_{i,j,t}, \quad u_{(i,j), (2,t)} = \begin{cases} U & \text{if } t = i, \\ 0 & \text{otherwise.} \end{cases}, \quad u_{(i,j), (3,t)} = \begin{cases} U & \text{if } t = j, \\ 0 & \text{otherwise.} \end{cases}$$

$$v_{(i,j), t} = \begin{cases} U & \text{if } t = 1, \\ e_{i,j,+} & \text{if } t = 2, \\ U & \text{if } t = 3. \end{cases}, \quad z_{(i,j), 1} = \begin{cases} c_j & \text{if } i = 1, \\ m \cdot U - a_j & \text{if } i = 2, \\ 0 & \text{if } i = 3. \end{cases}$$

$$z_{(i,j), 2} = \begin{cases} e_{+,+,j} - c_j & \text{if } i = 1, \\ 0 & \text{if } i = 2, \\ b_j & \text{if } i = 3. \end{cases}, \quad z_{(i,j), 3} = \begin{cases} 0 & \text{if } i = 1, \\ a_j & \text{if } i = 2, \\ l \cdot U - b_j & \text{if } i = 3. \end{cases} .$$

Applying the first step to the given rational polytope P , applying the second step to the resulting Q , and applying the third step to the resulting F , we get in polynomial time a 3-way $r \times c \times 3$ polytope T of all line-sums fixed representing P as claimed. \square

6.3 The Complexity of the Multiway Transportation Problem

We are now finally in position to settle the complexity of the general multiway transportation problem. The data for the problem consists of: positive integers k (table dimension) and m_1, \dots, m_k (table sides); family \mathcal{F} of subsets of $\{1, \dots, k\}$ (supporting the hierarchical collection of margins to be fixed); integer values u_{i_1, \dots, i_k} for all margins supported

on \mathcal{F} ; and integer “profit” $m_1 \times \cdots \times m_k$ array w . The transportation problem is to find an $m_1 \times \cdots \times m_k$ table having the given margins and attaining maximum profit, or assert that none exists. Equivalently, it is the linear integer programming problem of maximizing the linear functional defined by w over the transportation polytope $T_{\mathcal{F}}$,

$$\max \{wx : x \in \mathbb{N}^{m_1 \times \cdots \times m_k} : x_{i_1, \dots, i_k} = u_{i_1, \dots, i_k}, \text{ supp}(i_1, \dots, i_k) \in \mathcal{F}\} .$$

The following result of [12] is an immediate consequence of Theorem 6.1. It asserts that if two sides of the table are variable part of the input then the transportation problem is intractable already for short 3-way tables with $\mathcal{F} = \{\{1, 2\}, \{1, 3\}, \{2, 3\}\}$ supporting all 2-margins (line-sums). This result can be easily extended to k -way tables of any dimension $k \geq 3$ and \mathcal{F} the collection of all h -subsets of $\{1, \dots, k\}$ for any $1 < h < k$ as long as two sides of the table are variable; we omit the proof of this extended result.

Corollary 6.2 *It is NP-complete to decide, given r, c , and line-sums $u \in \mathbb{Z}^{r \times c}$, $v \in \mathbb{Z}^{r \times 3}$, and $z \in \mathbb{Z}^{c \times 3}$, encoded as $[\langle u, v, z \rangle]$, if the following set of tables is nonempty,*

$$S := \{x \in \mathbb{N}^{r \times c \times 3} : \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j}\} .$$

Proof. The integer programming feasibility problem is to decide, given $A \in \mathbb{Z}^{m \times n}$ and $b \in \mathbb{Z}^m$, if $\{y \in \mathbb{N}^n : Ay = b\}$ is nonempty. Given such A and b , the polynomial time algorithm of Theorem 6.1 produces r, c and $u \in \mathbb{Z}^{r \times c}$, $v \in \mathbb{Z}^{r \times 3}$, and $z \in \mathbb{Z}^{c \times 3}$, such that $\{y \in \mathbb{N}^n : Ay = b\}$ is nonempty if and only if the set S above is nonempty. This reduces integer programming feasibility to short 3-way line-sum transportation feasibility. Since the former is NP-complete (see e.g. [55]), so turns out to be the latter. \square

We now show that in contrast, when all sides but one are fixed (but arbitrary), and one side n is variable, then the corresponding long k -way transportation problem for any hierarchical collection of margins is an n -fold integer programming problem and therefore, as a consequence of Theorem 4.12, can be solved in polynomial time. This extends Corollary 4.13 established in §4.5.1 for 3-way line-sum transportation.

Corollary 6.3 *For every fixed k , table sides m_1, \dots, m_k , and family \mathcal{F} of subsets of $\{1, \dots, k+1\}$, there is a polynomial time algorithm that, given n , integer values $u = (u_{i_1, \dots, i_{k+1}})$ for all margins supported on \mathcal{F} , and integer $m_1 \times \cdots \times m_k \times n$ array w , encoded as $[\langle u, w \rangle]$, solves the linear integer multiway transportation problem*

$$\max \{wx : x \in \mathbb{N}^{m_1 \times \cdots \times m_k \times n}, x_{i_1, \dots, i_{k+1}} = u_{i_1, \dots, i_{k+1}}, \text{ supp}(i_1, \dots, i_{k+1}) \in \mathcal{F}\} .$$

Proof. Re-index the arrays as $x = (x^1, \dots, x^n)$ with each $x^j = (x_{i_1, \dots, i_k, j})$ a suitably indexed $m_1 m_2 \cdots m_k$ vector representing the j -th layer of x . Then the transportation problem can be encoded as an n -fold integer programming problem in standard form,

$$\max \{wx : x \in \mathbb{N}^{nt}, A^{(n)}x = b\},$$

with an $(r + s) \times t$ defining matrix A where $t := m_1 m_2 \cdots m_k$ and r, s, A_1 and A_2 are determined from \mathcal{F} , and with right-hand side $b := (b^0, b^1, \dots, b^n) \in \mathbb{Z}^{r+ns}$ determined from the margins $u = (u_{i_1, \dots, i_{k+1}})$, in such a way that the equations $A_1(\sum_{j=1}^n x^j) = b^0$ represent the constraints of all margins $x_{i_1, \dots, i_k, +}$ (where summation over layers occurs), whereas the equations $A_2 x^j = b^j$ for $j = 1, \dots, n$ represent the constraints of all margins $x_{i_1, \dots, i_k, j}$ with $j \neq +$ (where summations are within a single layer at a time).

Using the algorithm of Theorem 4.12, this n -fold integer program, and hence the given multiway transportation problem, can be solved in polynomial time. \square

The proof of Corollary 6.3 shows that the set of feasible points of any long k -way transportation problem, with all sides but one fixed and one side n variable, for any hierarchical collection of margins, is an n -fold integer programming problem. Therefore, as a consequence of Theorem 5.6, we also have the following extension of Corollary 6.3 for the convex integer multiway transportation problem over long k -way tables.

Corollary 6.4 *For every fixed d, k , table sides m_1, \dots, m_k , and family \mathcal{F} of subsets of $\{1, \dots, k + 1\}$, there is a polynomial time algorithm that, given n , integer values $u = (u_{i_1, \dots, i_{k+1}})$ for all margins supported on \mathcal{F} , integer $m_1 \times \cdots \times m_k \times n$ arrays w_1, \dots, w_d , and convex functional $c : \mathbb{R}^d \rightarrow \mathbb{R}$ presented by a comparison oracle, encoded as $\langle u, w_1, \dots, w_d \rangle$, solves the convex integer multiway transportation problem*

$$\begin{aligned} \max \{ c(w_1 x, \dots, w_d x) & : x \in \mathbb{N}^{m_1 \times \cdots \times m_k \times n}, \\ x_{i_1, \dots, i_{k+1}} &= u_{i_1, \dots, i_{k+1}}, \text{ supp}(i_1, \dots, i_{k+1}) \in \mathcal{F} \}. \end{aligned}$$

6.4 Privacy and Entry-Uniqueness

A common practice in the disclosure of a multiway table containing sensitive data is to release some of the table margins rather than the table itself, see e.g. [11, 18, 19] and the references therein. Once the margins are released, the security of any specific entry of the table is related to the set of possible values that can occur in that entry in any table having the same margins as those of the source table in the data base. In particular, if this set consists of a unique value, that of the source table, then this entry can be exposed and privacy can be violated. This raises the following fundamental *entry-uniqueness problem*: given a consistent disclosed (hierarchical) collection of margin values, and a specific entry

index, is the value that can occur in that entry in any table having these margins unique? We now describe the results of [48] that settle the complexity of this problem, and interpret the consequences for secure statistical data disclosure.

First, we show that if two sides of the table are variable part of the input then the entry-uniqueness problem is intractable already for short 3-way tables with all 2-margins (line-sums) disclosed (corresponding to $\mathcal{F} = \{\{1, 2\}, \{1, 3\}, \{2, 3\}\}$). This can be easily extended to k -way tables of any dimension $k \geq 3$ and \mathcal{F} the collection of all h -subsets of $\{1, \dots, k\}$ for any $1 < h < k$ as long as two sides of the table are variable; we omit the proof of this extended result. While this result indicates that the disclosing agency may not be able to check for uniqueness, in this situation, some consolation is in that an adversary will be computationally unable to identify and retrieve a unique entry either.

Corollary 6.5 *It is coNP-complete to decide, given r, c , and line-sums $u \in \mathbb{Z}^{r \times c}$, $v \in \mathbb{Z}^{r \times 3}$, $z \in \mathbb{Z}^{c \times 3}$, encoded as $[u, v, z]$, if the entry $x_{1,1,1}$ is the same in all tables in*

$$\{x \in \mathbb{N}^{r \times c \times 3} : \sum_i x_{i,j,k} = z_{j,k}, \sum_j x_{i,j,k} = v_{i,k}, \sum_k x_{i,j,k} = u_{i,j}\}.$$

Proof. The *subset-sum problem*, well known to be NP-complete, is the following: given positive integers a_0, a_1, \dots, a_m , decide if there is an $I \subseteq \{1, \dots, m\}$ with $a_0 = \sum_{i \in I} a_i$. We reduce the complement of subset-sum to entry-uniqueness. Given a_0, a_1, \dots, a_m , consider the polytope in $2(m+1)$ variables $y_0, y_1, \dots, y_m, z_0, z_1, \dots, z_m$,

$$P := \{(y, z) \in \mathbb{R}_+^{2(m+1)} : a_0 y_0 - \sum_{i=1}^m a_i y_i = 0, y_i + z_i = 1, i = 0, 1, \dots, m\}.$$

First, note that it always has one integer point with $y_0 = 0$, given by $y_i = 0$ and $z_i = 1$ for all i . Second, note that it has an integer point with $y_0 \neq 0$ if and only if there is an $I \subseteq \{1, \dots, m\}$ with $a_0 = \sum_{i \in I} a_i$, given by $y_0 = 1$, $y_i = 1$ for $i \in I$, $y_i = 0$ for $i \in \{1, \dots, m\} \setminus I$, and $z_i = 1 - y_i$ for all i . Lifting P to a suitable $r \times c \times 3$ line-sum polytope T with the coordinate y_0 embedded in the entry $x_{1,1,1}$ using Theorem 6.1, we find that T has a table with $x_{1,1,1} = 0$, and this value is unique among the tables in T if and only if there is *no* solution to the subset-sum problem with a_0, a_1, \dots, a_m . \square

Next we show that, in contrast, when all table sides but one are fixed (but arbitrary), and one side n is variable, then, as a consequence of Corollary 6.3, the corresponding long k -way entry-uniqueness problem for any hierarchical collection of margins can be solved in polynomial time. In this situation, the algorithm of Corollary 6.6 below allows disclosing agencies to efficiently check possible collections of margins before disclosure: if an entry value is not unique then disclosure may be assumed secure, whereas if the value

is unique then disclosure may be risky and fewer margins should be released. Note that this situation, of long multiway tables, where one category is significantly richer than the others, that is, when each sample point can take many values in one category and only few values in the other categories, occurs often in practical applications, e.g., when one category is the individuals age and the other categories are binary (“yes-no”). In such situations, our polynomial time algorithm below allows disclosing agencies to check entry-uniqueness and make learned decisions on secure disclosure.

Corollary 6.6 *For every fixed k , table sides m_1, \dots, m_k , and family \mathcal{F} of subsets of $\{1, \dots, k+1\}$, there is a polynomial time algorithm that, given n , integer values $u = (u_{j_1, \dots, j_{k+1}})$ for all margins supported on \mathcal{F} , and entry index (i_1, \dots, i_{k+1}) , encoded as $[n, \langle u \rangle]$, decides if the entry $x_{i_1, \dots, i_{k+1}}$ is the same in all tables in the set*

$$\{x \in \mathbb{N}^{m_1 \times \dots \times m_k \times n} : x_{j_1, \dots, j_{k+1}} = u_{j_1, \dots, j_{k+1}}, \text{ supp}(j_1, \dots, j_{k+1}) \in \mathcal{F}\}.$$

Proof. By Theorem 6.3 we can solve in polynomial time both transportation problems

$$l := \min \{x_{i_1, \dots, i_{k+1}} : x \in \mathbb{N}^{m_1 \times \dots \times m_k \times n}, \quad x \in T_{\mathcal{F}}\},$$

$$u := \max \{x_{i_1, \dots, i_{k+1}} : x \in \mathbb{N}^{m_1 \times \dots \times m_k \times n}, \quad x \in T_{\mathcal{F}}\},$$

over the corresponding k -way transportation polytope

$$T_{\mathcal{F}} := \{x \in \mathbb{R}_+^{m_1 \times \dots \times m_k \times n} : x_{j_1, \dots, j_{k+1}} = u_{j_1, \dots, j_{k+1}}, \text{ supp}(j_1, \dots, j_{k+1}) \in \mathcal{F}\}.$$

Clearly, entry $x_{i_1, \dots, i_{k+1}}$ has the same value in all tables with the given (disclosed) margins if and only if $l = u$, completing the description of the algorithm and the proof. \square

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