

$$\sum_{\substack{\{i,j\} \\ \in E(S)}} X_{\{i,j\}} \leq |S|-1$$

is not satisfied for $X = \tilde{X}$.

(Search problem)

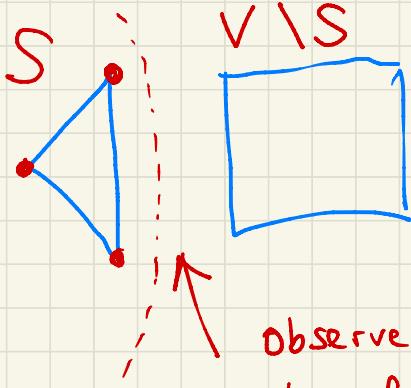
Stronger: Find a subset $\emptyset \neq S \subseteq V$
that maximizes

$$\sum_{\substack{\{i,j\} \\ \in E(S)}} \tilde{X}_{\{i,j\}} - (|S|-1)$$

(optimization problem).

Q: IP formulation for this optimization
problem? (Later.)

Next: An alternative approach to subtour
elimination.



$$S \subseteq V.$$

Observe that there are too few edges...

four edges form a disconnected graph.

- Disconnectedness is certified by subset S so that the

$$\begin{aligned} \text{Cutset induced by } S &= \delta(S) \\ &= \left\{ \{s, t\} \in E : s \in S, t \notin S \right\} \end{aligned}$$

graph edges

contains no tour edge.

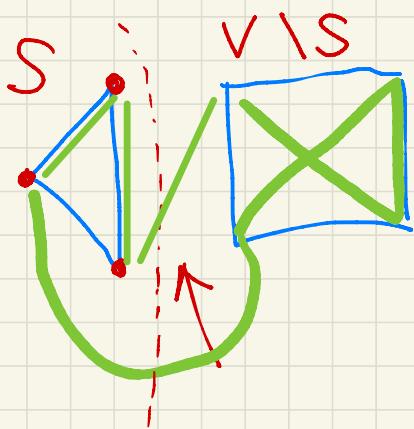
- The graph formed by the tour edges is connected $\Leftrightarrow \nexists \emptyset \neq S \subsetneq V$, the cutset $\delta(S)$ contains a tour edge.

Cutset formulation for TSP:

degree : $\sum_{\substack{w \in V \\ \{v,w\} \in E}} x_{\{v,w\}} = 2 \quad \forall v \in V$

cutset ineq :
$$\sum_{\substack{\{u,v\} \in \\ \delta(S)}} x_{\{u,v\}} \geq 1 \quad \forall \emptyset \neq S \subseteq V$$

$x_{\{u,v\}} \in \{0,1\} \quad \forall \{u,v\} \in E$



The number of two edges crossing each cut is even!

$$\sum_{\substack{\{u,v\} \in \\ \delta(S)}} x_{\{u,v\}} \geq 2 \quad \forall \emptyset \neq S \subseteq V$$

Strengthened cutset inequality.

"Strength" of the two correct IP formulations (comparing versions with ≥ 1 , ≥ 2 cutset inequalities)

can be discussed using the
"linear (continuous) relaxation" (LP)

Ask about the real solutions to
the inequality systems (without
considering integrality constraint :

replacing $x_{\{u_1, v_2\}} \in \{0, 1\}$

by $0 \leq x_{\{u_1, v_2\}} \leq 1 .$)

Relevant b/c IP solvers solve IPs
by going through the linear optimization
relaxation, applying additional techniques
"branch and bound" & "cutting planes".

First formulation using Subtour elim. constraints
 is equivalent (equal strength) to the
 formulation using strengthened cutset inequalities:

The polyhedra:

$$P_{\text{subtours}} = \left\{ X \in \mathbb{R}^E : 0 \leq x_{\{i,j\}} \leq 1 \quad \forall \{i,j\} \in E \right. \\ \sum_{\substack{j: \\ \{i,j\} \in E}} x_{\{i,j\}} = 2 \quad \forall i \in V \\ \left. \sum_{\substack{i,j: \\ \{i,j\} \in E \\ i,j \in S}} x_{\{i,j\}} \leq |S|-1 \quad \forall \emptyset \neq S \subseteq V \right\}$$

$$P_{\text{strengthened}} = \left\{ X \in \mathbb{R}^E : 0 \leq x_{\{i,j\}} \leq 1 \quad \forall \{i,j\} \in E \right. \\ \sum_{\substack{j: \\ \{i,j\} \in E}} x_{\{i,j\}} = 2 \quad \forall i \in V \\ \{i,j\} \in \delta(\{i\}) \quad \longleftrightarrow \quad \{i,j\} \in E \\ \left. \sum_{\substack{i,j: \\ \{i,j\} \in \delta(S)}} x_{\{i,j\}} \geq 2 \quad \forall \emptyset \neq S \subseteq V \right\}$$

$$\subset \left\{ X \in \mathbb{R}^E : \sum_{\substack{i,j: \\ \{i,j\} \in \delta(S)}} x_{\{i,j\}} \geq 1 \quad \forall \emptyset \neq S \subseteq V \right\} \\ \overset{=} P_{\text{cutset}}$$

We have exponentially many
(strengthened) cutset inequalities.
Need to solve (in a constraint
generation scheme) the subproblem of
finding for a solution \tilde{x} (to a
relaxation) a violated cutset
inequality! Again: an optimization
problem:

$$\min \sum_{\substack{\{i,j\} \\ \in \delta(S)}} \tilde{x}_{\{i,j\}}$$

$$\text{s.t. } \emptyset \neq S \subsetneq V$$

(a combinatorial optimization problem:
"undirected min cut").