## Lecture 12: The cut polytope and SOS cones

**Instructor:** James R. Lee

## 1 The cut polytope

Consider the set  $[n] = \{1, 2, ..., n\}$ . A partition  $S \cup \bar{S} = [n]$  is called a *cut*, and we associate to it the vector  $v^S \in \mathbb{R}^{\binom{n}{2}}$  given by

$$v_{\{i,j\}}^S = |\mathbf{1}_S(i) - \mathbf{1}_S(j)|, \quad \{i,j\} \in {[n] \choose 2},$$

which indicates whether i, j are on the same side of  $(S, \bar{S})$ .

The *cut polytope*  $CUT_n \subseteq \mathbb{R}^{\binom{n}{2}}$  is defined as the convex hull of these vectors:

$$CUT_n := conv \left( \left\{ v_{i,j}^S : \{i, j\} \in {[n] \choose 2} \right\} \right).$$

It is NP-hard to optimize linear functions over  $CUT_n$ . For instance, the MAX-CUT value of a weighted graph G = (V, E, w) can be written

$$\max \{\langle w, v \rangle : v \in CUT_n \}$$
.

Thus if  $P \neq NP$ , we don't expect that  $CUT_n$  that the SDP extension complexity of  $CUT_n$  should be bounded by a polynomial in n. (Formally speaking, this would only show that  $NP \subseteq P/\text{poly}$ .)

## 1.1 Slack matrices of $CUT_n$

To understand the structure of  $CUT_n$ , we examine its slack matrices. Instead of studying  $CUT_n$ , we will look at the correlation polytope  $CORR_n$  defined by

$$CORR_n = conv (\{xx^T : x \in \{0, 1\}^n\}).$$

**Lemma 1.1.** For every  $n \ge 1$ , the polytopes  $CUT_{n+1}$  and  $CORR_n$  are affine-equivalent.

*Proof.* Note that for every  $X := xx^T \in CORR_n$ , we have diag(X) = x, and we can associate the cut  $S(x) = \{i \in [n] : x_i = 1\} \subseteq [n+1]$ . The corresponding cut vector is a linear function of the entries of X:

$$\begin{split} v_{\{ij\}}^{S(x)} &:= x_i (1 - x_j) + x_j (1 - x_i) = X_{ii} + X_{jj} - 2X_{ij}, \quad 1 \leq i < j \leq n, \\ v_{\{i,n+1\}}^{S(x)} &:= x_i = X_{ii}. \end{split}$$

It is straightforward to check that this map is invertible.

In light of this equivalence, we focus on the correlation polytopes  $CORR_n$ . Define the set of quadratic multilinear functions  $f: \{0,1\}^n \to \mathbb{R}$ :

$$QML^{n} := \left\{ f : \{0,1\}^{n} \to \mathbb{R} \mid f(x) = a_{0} + \sum_{i} a_{i}x_{i} + \sum_{i < j} a_{ij}x_{i}x_{j} \right\},$$

$$QML^{n}_{+} := \left\{ f \in QML^{n} : f(x) \geqslant 0 \quad \forall x \in \{0,1\}^{n} \right\}.$$

Finally, let us define the (infinite) nonnegative matrix  $\mathcal{M}_n : QML_+^n \times \{0,1\}^n \to \mathbb{R}_+$  by

$$\mathcal{M}_n(f,x) := f(x).$$

**Lemma 1.2.** For every  $n \ge 1$ ,  $\mathcal{M}_n$  is a slack matrix for  $CORR_n$ .

*Proof.* By definition,  $\{0,1\}^n$  represents a set of vertices for CORR<sub>n</sub>. Now consider  $f \in QML_+^n$  and note that since  $x_i = x_i^2$  on  $\{0,1\}^n$ , we can write

$$f(x) = b - \sum_i A_{ii} x_i^2 - \sum_{i \neq j} A_{ij} x_i x_j,$$

for some real symmetric matrix  $A \in \mathbb{S}_n$  and  $b \in \mathbb{R}$ . Observe that  $f(x) = b - \langle A, xx^T \rangle$ .

Since  $f(x) \ge 0$  for  $x \in \{0,1\}^n$ , it holds that  $\langle A, xx^T \rangle \le b$  and thus, by convexity,  $\langle A, Y \rangle \le b$  holds for all  $Y \in CORR_n$ . Furthermore, it is clear that every valid inequality on  $CORR_n$  can be represented by some  $f \in QML_+^n$ . Since f(x) is precisely the slack of the  $\langle A, Y \rangle \le b$  constraint on the vertex x, the proof is complete.