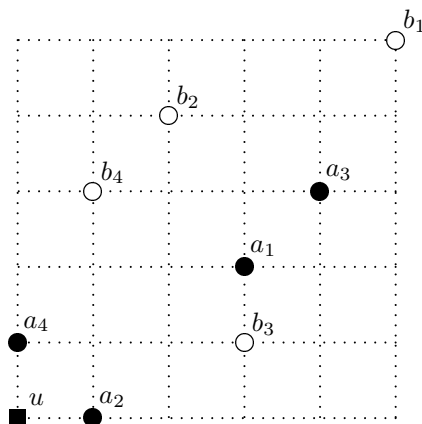


# COMBINATORIAL ONLINE-OPTIMIZATION IN PRACTICE

Jörg Rambau / Luis M. Torres

## Homework

1. In the following street network, four transportation requests from  $a_i$  to  $b_i$  (where  $i \in \{1, \dots, 4\}$ ) are given. The dotted lines represent the streets, and the distance between two adjacent crossings is always 1. Consider the problem of attending these requests with one unit  $u$  located initially at the lowest left corner of the map. We want to find the shortest feasible service tour for  $u$ , starting and ending at its current position. The unit can transport only one request at the same time. Moreover, we do not allow *preemption*, i.e., once a request has been picked up, it can be only dropped at its destination.



- (a) Model this problem as an asymmetric traveling salesman problem (ATSP).
- (b) Give an IP formulation of the problem.
- (c) Use branch-and-bound to solve the IP to optimality. Draw the search tree indicating the branching variables and the LP lower bounds.

(3 pts)

2. Let  $D = (V, A)$  be a directed graph and  $c : A \rightarrow \mathbb{R}_+$  a nonnegative cost function on the arcs.

- (a) Suppose a set of labels  $\{y_v : v \in V\}$  has been found for all the vertices in  $V$  such that

$$y_v + c_{vw} \geq y_w$$

holds for all  $vw \in A$ . Let  $s$  and  $t$  be two arbitrary nodes in  $V$ . Prove that any path from  $s$  to  $t$  has a cost larger or equal than  $y_t - y_s$ .

- (b) Prove that the distance labels found by Dijkstra's algorithm satisfy this inequality for all arcs in  $A$ .
- (c) Use the last observation to prove the correctness of Dijkstra's algorithm and show that it can be implemented to run in time  $O(n^2)$ .

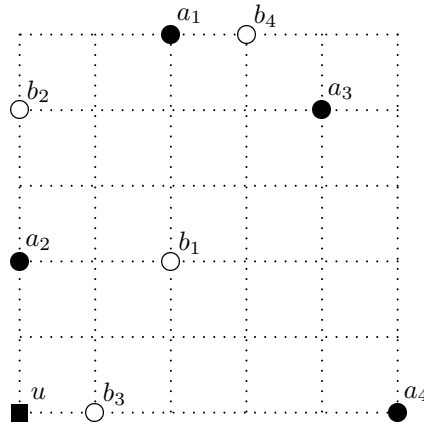
(4 pts)

3. Let  $G = (V, E)$  be a bipartite graph with bipartition  $V = A \cup B$ . Suppose that  $S \subseteq A$ ,  $T \subseteq B$ , and there is a matching  $M_1$  covering  $S$  and a matching  $M_2$  covering  $T$ . Prove that then there is a matching covering  $S \cup T$ .

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2. Prove the correctness of Kruskal's algorithm to find the minimum-weight spanning tree in a graph.
- (4 pts)
3. Let  $E$  be a finite set and  $\mathcal{B} \subseteq 2^E$  a family of subsets of  $E$ . Show that  $\mathcal{B}$  is the set of bases of some matroid  $(E, \mathcal{F})$  if and only if the following holds:

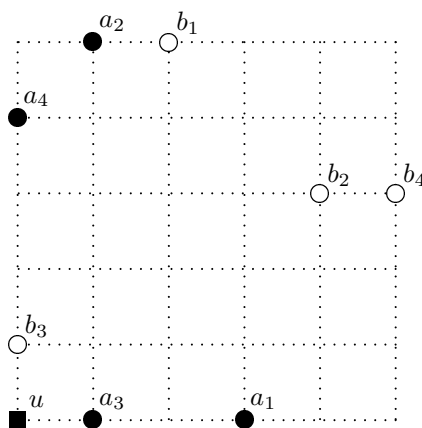
(B1)  $\mathcal{B} \neq \emptyset$

(B2) For any  $B_1, B_2 \in \mathcal{B}$  and  $y \in B_2 \setminus B_1$  there exists an  $x \in B_1 \setminus B_2$  with  
 $(B_1 \setminus \{x\}) \cup \{y\} \in \mathcal{B}$

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2. A *topological sort* of a digraph  $D = (V, A)$  is a set  $\{\ell_v : v \in V\}$  of labels for its nodes having the property that  $\ell_v < \ell_w$  holds for all arcs  $vw \in A$ .
  - (a) Show that  $D$  has a topological sort if and only if it doesn't contain any (directed) cycle.

- (b) Give an  $O(m)$  algorithm for finding a topological sort in an acyclic digraph and analyze its complexity. Consider for this purpose that the operation of deleting a node from a graph can be implemented to run in constant time.

(4 pts)

3. Let  $G$  be a graph and  $P$  the *fractional perfect matching polytope* of  $G$ , defined by

$$P := \left\{ x \in [0, 1]^E : \sum_{e \in \delta(v)} x_e = 1 \forall v \in V \right\}.$$

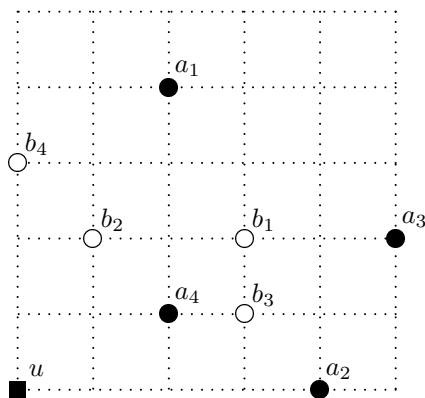
Prove that  $P$  is *half-integral*, i.e., that the coordinates of its vertices may only take values of 0, 1 and  $\frac{1}{2}$ . Moreover, show that the edges corresponding to fractional coordinates form a set of disjoint odd circuits.

**Hint:** Recall that given any vertex  $x$  of a polytope  $P = (A, b)$ , the rows of  $A$  corresponding to the inequalities satisfied by  $x$  with equality form a submatrix of full rank.

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2. Let  $G = (V, E)$  be an undirected graph and  $A \subset V$  a set of nodes. A connected component of the graph  $G \setminus A$  which has an odd number of vertices will be called an *odd component* of  $G \setminus A$ . Moreover, let us denote by  $oc(G \setminus A)$  the number of such odd components.

Prove that, for any matching  $M$  in  $G$ , the following holds:

$$|M| \leq \frac{1}{2} (|V| - \text{oc}(G \setminus A) + |A|).$$

(4 pts)

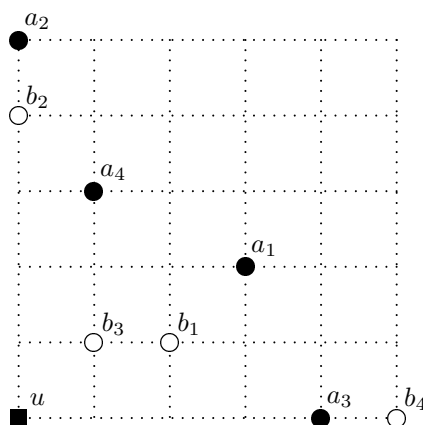
3. Prove *Carathéodory's theorem*: If  $X \subseteq \mathbb{R}^n$  and  $y \in \text{conv}(X)$ , then there are  $x_1, \dots, x_n \in X$  such that  $y \in \text{conv}(\{x_1, \dots, x_n\})$ .

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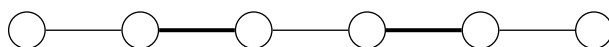


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2. Let  $G = (V, E)$  be an undirected graph and  $M$  a matching in  $G$ . A (simple) path in  $G$  is called an  $M$ -alternating path if it consists alternately of edges belonging to  $M$  and not, like in the figure (the bold edges are matching edges).



An  $M$ -alternating path between two  $M$ -exposed nodes  $u$  and  $v$  is called an  $M$ -*augmenting* path. Show that  $M$  is a matching of maximum cardinality if and only if there are no  $M$ -augmenting paths in  $G$ .

(4 pts)

3. Given an undirected graph  $G = (V, E)$ , with  $n := |V|$ , we define the polytope

$$P := \left\{ x \in [0, 1]^E : \sum_{e \in E} x_e = n - 1, \sum_{e \in \delta(X)} x_e \geq 1, \text{ for } \emptyset \subset X \subset V \right\}$$

Show that  $P$  *strictly* contains the spanning tree polytope of  $G$ , i.e., the convex hull of all incidence vectors of spanning trees.

(3 pts)