6.859/15.083 Integer Programming and Combinatorial Optimization

Fall 2009

Problem Set 5

Due Wednesday, November 18, 2009; 4pm

Problem 1 (Monomial orderings).

- (a) Show that an order relation \succ on \mathbb{Z}^n_+ is a monomial ordering if and only if
 - (i) \succ is a total ordering on \mathbb{Z}^n_+ ,
 - (ii) $\alpha \succ \beta$ and $\gamma \in \mathbb{Z}^n_+$ imply $\alpha + \gamma \succ \beta + \gamma$, and
 - (iii) every strictly decreasing sequence in \mathbb{Z}^n_+ , $\alpha(1) \succ \alpha(2) \succ \alpha(3) \succ \cdots$, eventually terminates.
- (b) Prove that the lex ordering is a monomial ordering.
- (c) Use Dickson's Lemma to prove that an order relation \succ on \mathbb{Z}^n_+ that satisfies (i) and (ii) is a monomial ordering if and only if $\alpha \succeq 0$ for all $\alpha \in \mathbb{Z}^n_+$.
- (d) Let $f, g \in k[x_1, \ldots, x_n]$ be nonzero polynomials. Show that $\operatorname{multideg}(fg) = \operatorname{multideg}(f) + \operatorname{multideg}(g)$. Also show that, if $f+g \neq 0$, then $\operatorname{multideg}(f+g) \leq \max(\operatorname{multideg}(f), \operatorname{multideg}(g))$.

Problem 2 (Monomial ideals). If $I = \langle x^{\alpha(1)}, \ldots, x^{\alpha(s)} \rangle$ is a monomial ideal, prove that a polynomial f is in I if and only if the remainder of f on division by $x^{\alpha(1)}, \ldots, x^{\alpha(s)}$ is zero.

Problem 3 (Gröbner bases).

- (a) Let G be a minimal Gröbner basis for a polynomial ideal $I \neq \{0\}$. We say that $g \in G$ is reduced for G if no monomial of g is in $\langle LT(G \setminus \{g\}) \rangle$. For $g \in G$, let g' be the remainder of g on division by $G \setminus \{g\}$. Set $G' := (G \setminus \{g\}) \cup \{g'\}$.
 - (i) Prove that G' is a minimal Gröbner basis for I.
 - (ii) Show that g' is reduced for G'.
 - (iii) Use (i) and (ii) to suggest an algorithm for computing a reduced Gröbner basis.
- (b) Consider the ideal $I = \langle 3x 6y 2z, 2x 4y + 4w, x 2y z w \rangle$. Compute the reduced Gröbner basis with respect to lex order with x > y > z > w, and use it to solve the corresponding system of linear equations.

Problem 4 (Gröbner basis algorithm for 0/1-integer programming). Solve the problem

min
$$3x_1 - 2x_2 - 4x_3 + 7x_4 + x_5 + 2x_6$$

subject to $8x_1 + 4x_2 - 3x_3 - 5x_4 + 2x_5 - x_6 = 7$
 $x_1, \dots, x_6 \in \{0, 1\}$

by using the algorithm described on Page 263 of the textbook. (You may use computer algebra software to compute Gröbner bases, if you want to.)

Problem 5 (Total dual integrality).

(a) Consider the linear system

$$x_1 + 2x_2 \le 6,$$

 $2x_1 + x_2 \le 6,$
 $x_1, x_2 \ge 0.$

Show that it is not totally dual integral (TDI), yet it defines an integer polytope P. Find a representation $Ax \leq b$ of P, with A and b integral, such that $Ax \leq b$ is TDI.

- (b) Let $Ax \leq b$ be a rational system of linear inequalities. Show that there exists a positive integer t such that $\frac{1}{t}Ax \leq \frac{1}{t}b$ is totally dual integral.
- (c) Let G = (V, E) be a 2k-connected undirected graph.¹ Orient the edges of G arbitrarily, yielding the directed graph D = (V, A). Consider the following linear system:

$$\sum_{a \in \delta^{-}(U)} x_a - \sum_{a \in \delta^{+}(U)} x_a \le |\delta^{-}(U)| - k \text{ for } \emptyset \subset U \subset V, \quad 0 \le x_a \le 1 \text{ for } a \in A.$$
(1)

Here $\delta^{-}(U)$ ($\delta^{+}(U)$) denotes the set of arcs of D entering (leaving) U.

(i) Show that if (1) has an integral solution x, then G can be oriented so as to become a k-connected digraph.² (Hint: Reverse the orientation on the arcs of D with $x_a = 1$.)

So it suffices to show that (1) has an integral solution to prove the following theorem:

A 2k-connected undirected graph can be oriented so as to become a k-connected directed graph.

- (ii) Show that (1) has a feasible (fractional) solution.
- (iii) Show that (1) is TDI. (You may use the following fact: Let D = (V, A) be a digraph, and let $\mathcal{F} \subseteq 2^V$ be a family of subsets of V with the following property: if $T, U \in \mathcal{F}$, then $T \subseteq U$ or $U \subseteq T$ or $T \cap U = \emptyset$ or $T \cup U = V$. Then the matrix M with entries $M_{U,a} = +1$ if a enters $U, M_{U,a} = -1$ if a leaves U, and $M_{U,a} = 0$ otherwise, for $U \in \mathcal{F}, a \in A$, is totally unimodular.)

¹An undirected graph is 2k-connected if each nonempty proper subset of vertices is entered by at least 2k edges.

²A directed graph is k-connected if each nonempty proper subset of the vertices is entered by at least k arcs.

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