

Contents

1	Getting Started	1
1.1	Integer Programming	1
1.2	Methods for Solving Integer Programs	5
1.2.1	The Branch-and-Bound Method	6
1.2.2	The Cutting Plane Method	11
1.2.3	The Branch-and-Cut Method	15
1.3	Complexity	16
1.3.1	Problems, Instances, Encoding Size	17
1.3.2	Polynomial Algorithm	18
1.3.3	Complexity Class NP	19
1.4	Convex Hulls and Perfect Formulations	20
1.4.1	Example: A Two-Dimensional Mixed Integer Set	22
1.4.2	Example: A Two-Dimensional Pure Integer Set	24
1.5	Connections to Number Theory	25
1.5.1	The Greatest Common Divisor	26
1.5.2	Integral Solutions to Systems of Linear Equations	29
1.6	Further Readings	36
1.7	Exercises	38
2	Integer Programming Models	45
2.1	The Knapsack Problem	45
2.2	Comparing Formulations	46
2.3	Cutting Stock: Formulations with Many Variables	48
2.4	Packing, Covering, Partitioning	51
2.4.1	Set Packing and Stable Sets	51
2.4.2	Strengthening Set Packing Formulations	52
2.4.3	Set Covering and Transversals	53
2.4.4	Set Covering on Graphs: Many Constraints	55

2.4.5	Set Covering with Many Variables: Crew Scheduling	57
2.4.6	Covering Steiner Triples	58
2.5	Generalized Set Covering: The Satisfiability Problem	58
2.6	The Sudoku Game	60
2.7	The Traveling Salesman Problem	61
2.8	The Generalized Assignment Problem	65
2.9	The Mixing Set	66
2.10	Modeling Fixed Charges	66
2.10.1	Facility Location	67
2.10.2	Network Design	69
2.11	Modeling Disjunctions	70
2.12	The Quadratic Assignment Problem and Fortet's Linearization	72
2.13	Further Readings	73
2.14	Exercises	74
3	Linear Inequalities and Polyhedra	85
3.1	Fourier Elimination	85
3.2	Farkas' Lemma	88
3.3	Linear Programming	89
3.4	Affine, Convex, and Conic Combinations	91
3.4.1	Linear Combinations, Linear Spaces	91
3.4.2	Affine Combinations, Affine Spaces	92
3.4.3	Convex Combinations, Convex Sets	92
3.4.4	Conic Combinations, Convex Cones	93
3.5	Polyhedra and the Theorem of Minkowski–Weyl	94
3.5.1	Minkowski–Weyl Theorem for Polyhedral Cones	94
3.5.2	Minkowski–Weyl Theorem for Polyhedra	95
3.6	Lineality Space and Recession Cone	97
3.7	Implicit Equalities, Affine Hull, and Dimension	98
3.8	Faces	101
3.9	Minimal Representation and Facets	104
3.10	Minimal Faces	108
3.11	Edges and Extreme Rays	109
3.12	Decomposition Theorem for Polyhedra	111
3.13	Encoding Size of Vertices, Extreme Rays, and Facets	112
3.14	Carathéodory's Theorem	113
3.15	Projections	116
3.16	Polarity	119

3.17	Further Readings	120
3.18	Exercises	124
4	Perfect Formulations	129
4.1	Properties of Integral Polyhedra	130
4.2	Total Unimodularity	131
4.3	Networks	134
4.3.1	Circulations	135
4.3.2	Shortest Paths	137
4.3.3	Maximum Flow and Minimum Cut	139
4.4	Matchings in Graphs	145
4.4.1	Augmenting Paths	146
4.4.2	Cardinality Bipartite Matchings	147
4.4.3	Minimum Weight Perfect Matchings in Bipartite Graphs	149
4.4.4	The Matching Polytope	150
4.5	Spanning Trees	153
4.6	Total Dual Integrality	155
4.7	Submodular Polyhedra	157
4.8	The Fundamental Theorem of Integer Programming	159
4.8.1	An Example: The Mixing Set	161
4.8.2	Mixed Integer Linear Programming is in NP	163
4.8.3	Polynomial Encoding of the Facets of the Integer Hull	165
4.9	Union of Polyhedra	166
4.9.1	Example: Modeling Disjunctions	169
4.9.2	Example: All the Even Subsets of a Set	170
4.9.3	Mixed Integer Linear Representability	171
4.10	The Size of a Smallest Perfect Formulation	174
4.10.1	Rectangle Covering Bound	177
4.10.2	An Exponential Lower-Bound for the Cut Polytope	179
4.10.3	An Exponential Lower-Bound for the Matching Polytope	181
4.11	Further Readings	182
4.12	Exercises	187
5	Split and Gomory Inequalities	195
5.1	Split Inequalities	195
5.1.1	Inequality Description of the Split Closure	199
5.1.2	Polyhedrality of the Split Closure	202
5.1.3	Split Rank	203

5.1.4	Gomory's Mixed Integer Inequalities	205
5.1.5	Mixed Integer Rounding Inequalities	206
5.2	Chvátal Inequalities	207
5.2.1	The Chvátal Closure of a Pure Integer Linear Set . . .	208
5.2.2	Chvátal Rank	209
5.2.3	Chvátal Inequalities for Other Forms of the Linear System	211
5.2.4	Gomory's Fractional Cuts	212
5.2.5	Gomory's Lexicographic Method for Pure Integer Programs	213
5.3	Gomory's Mixed Integer Cuts	216
5.4	Lift-and-Project	222
5.4.1	Lift-and-Project Rank for Mixed 0,1 Linear Programs	223
5.4.2	A Finite Cutting Plane Algorithm for Mixed 0,1 Linear Programming	225
5.5	Further Readings	227
5.6	Exercises	230
6	Intersection Cuts and Corner Polyhedra	235
6.1	Corner Polyhedron	235
6.2	Intersection Cuts	240
6.2.1	The Gauge Function	248
6.2.2	Maximal Lattice-Free Convex Sets	249
6.3	Infinite Relaxations	253
6.3.1	Pure Integer Infinite Relaxation	256
6.3.2	Continuous Infinite Relaxation	264
6.3.3	The Mixed Integer Infinite Relaxation	268
6.3.4	Trivial and Unique Liftings	270
6.4	Further Readings	273
6.5	Exercises	275
7	Valid Inequalities for Structured Integer Programs	281
7.1	Cover Inequalities for the 0,1 Knapsack Problem	282
7.2	Lifting	283
7.2.1	Lifting Minimal Cover Inequalities	285
7.2.2	Lifting Functions, Superadditivity, and Sequence Independent Lifting	287
7.2.3	Sequence Independent Lifting for Minimal Cover Inequalities	289

7.3	Flow Cover Inequalities	291
7.4	Faces of the Symmetric Traveling Salesman Polytope	299
7.4.1	Separation of Subtour Elimination Constraints	302
7.4.2	Comb Inequalities	303
7.4.3	Local Cuts	305
7.5	Equivalence Between Optimization and Separation	307
7.6	Further Readings	311
7.7	Exercises	315
8	Reformulations and Relaxations	321
8.1	Lagrangian Relaxation	321
8.1.1	Examples	324
8.1.2	Subgradient Algorithm	326
8.2	Dantzig–Wolfe Reformulation	330
8.2.1	Problems with Block Diagonal Structure	332
8.2.2	Column Generation	334
8.2.3	Branch-and-Price	337
8.3	Benders Decomposition	338
8.4	Further Readings	341
8.5	Exercises	344
9	Enumeration	351
9.1	Integer Programming in Fixed Dimension	351
9.1.1	Basis Reduction	352
9.1.2	The Flatness Theorem and Rounding Polytopes	358
9.1.3	Lenstra’s Algorithm	362
9.2	Implementing Branch-and-Cut	364
9.3	Dealing with Symmetries	373
9.4	Further Readings	380
9.5	Exercises	383
10	Semidefinite Bounds	389
10.1	Semidefinite Relaxations	389
10.2	Two Applications in Combinatorial Optimization	391
10.2.1	The Max-Cut Problem	391
10.2.2	The Stable Set Problem	393
10.3	The Lovász–Schrijver Relaxation	394
10.3.1	Semidefinite Versus Linear Relaxations	396

10.3.2	Connection with Lift-and-Project	397
10.3.3	Iterating the Lovász–Schrijver Procedure	399
10.4	The Sherali–Adams and Lasserre Hierarchies	400
10.4.1	The Sherali–Adams Hierarchy	400
10.4.2	The Lasserre Hierarchy	402
10.5	Further Readings	408
10.6	Exercises	411
Bibliography		415
Index		447



The authors discussing the outline of the book