## Multicuts in Series-Parallel Graphs and Box-TDIness

Michele Barbato<sup>1</sup>, Roland Grappe<sup>2</sup>, Mathieu Lacroix<sup>2</sup>, <u>Emiliano Lancini</u><sup>2</sup>, Roberto Wolfler Calvo<sup>2</sup>

- 1. DEIO, Facultade de Ciências, Universidade de Lisboa, CMAFCIO, Campo Grande, Cidade Universitária Bloco C6 Piso 4, 1749-016, Lisboa, Portugal.

  E-mail: mbarbato@fc.ul.pt
- 2. Université Paris 13, Sorbonne Paris Cité, LIPN, CNRS UMR 7030, F-93430, Villetaneuse, France.

E-mail: roland.grappe@lipn.univ-paris13.fr mathieu.lacroix@lipn.univ-paris13.fr emiliano.lancini@lipn.univ-paris13.fr roberto.wolfler@lipn.univ-paris13.fr

**Keywords:** Box-TDI polyhedra, series-parallel graphs

The concept of total dual integrality dates back to the works of Edmonds, Giles and Pulley-blank in the late 70's of the previous century. This concept is strongly connected to min-max relations in combinatorial optimization problems. In this work we show a characterization of series-parallel graphs in terms of box-TDIness of the k-edge-connected spanning subgraph polyhedron.

Throughout the paper, all entries will be rational. Let us be given a linear system, and its linear programming duality equation:

$$\min\{cx : Ax \ge b\} = \max\{yb : yA = c, y \ge \mathbf{0}\}\tag{1}$$

The system  $Ax \geq b$  is totally dual integral (TDI) if, for each integer vector c for which the minimum in (1) is finite, there exists an integer optimal solution for the maximum in (1). General properties of TDI systems can be found in [9, Chap. 22]. Every polyhedron P can be described by a TDI system  $Ax \geq b$ . When the polyhedron is integer, A and b can be chosen integer. The integrality of the TDI system is desirable because, then, (1) is a min-max relations between combinatorial objects.

We are interested in the stronger property of box-TDIness. A system  $Ax \geq b$  is called box-TDI if the system  $Ax \geq b, \ell \leq x \leq u$  is TDI for all rational vectors  $\ell$  and u. A polyhedron that can be described by box-TDI system is called a box-TDI polyhedron. This definition is motivated the fact that any TDI system describing a box-TDI polyhedron is box-TDI [4]. The past few years, box-TDIness has received a renewed interest: new tools for recognising box-TDI systems and polyhedra are presented in [1] and [3]. Moreover, new box-TDI polyhedra have been discovered [2, 5, 7].

In this paper, we are interested in box-TDI systems and polyhedra associated with multicuts in series-parallel graphs. We provide systems having only integer coefficients for the flow cone and the k-edge-connected spanning subgraph polyhedron with k even. We prove that these systems are box-TDI if and only if the graph is series-parallel. We also prove that, when k is odd, the k-edge-connected spanning subgraph polyhedron is a box-TDI polyhedron.

**Definitions.** Throughout the paper, G = (V, E) denotes a connected undirected graph, possibly with parallel edges and loops. A graph G is *series-parallel* if it does not contain  $K_4$  as a

minor [8]. For  $S \subseteq V$ , the set  $\delta(S)$  is the set of edges of G with one endpoint in S and the other in  $V \setminus S$ . Such a set  $\delta(S)$  is called a *cut*. Given a partition  $S_1, S_2, \ldots, S_t$  of V, the *multicut*  $\delta(S_1, \ldots, S_t)$  is the set of edges of G having their endpoints in two distinct  $S_i$ . Given a multicut  $M = \delta(S_1, \ldots, S_t)$ , we define  $d_M = t$ . A *flow* of G is obtained by signing the edges of a circuit of G, all but one receiving +1, the remaining one being assigned -1.

An integer box-TDI system for the polar of the cut cone. The cut cone of G is the cone generated by the incidence vectors of the cuts of G. In [5], series-parallel graphs are characterized in terms of the box-TDIness of the standard system describing the cut cone. The flow cone of a graph is the cone generated by the vectors  $\chi^e$  for all  $e \in E$  and the incidence vectors of the flows of G. In graphs with no  $K_5$ -minor, the cut cone and the flow cone are polar of one another, see e.g. [10]. In [3], the authors provide a system describing the flow cone which is box-TDI if and only if the graph is series-parallel. Unfortunately, this system has half-integer coefficients, and they raise the question of finding an integer box-TDI system describing this cone. Here, we provide an answer.

**Theorem 1.** The system  $x(M) \geq 0$ , for all multicuts M of G is box-TDI if and only if the graph G is series-parallel.

Box-TDIness for the k-edge-connected spanning subgraph polyhedron. Given  $k \geq 2$ , a graph is k-edge-connected if it remains connected after the deletion of any set of k-1 edges. The k-edge-connected spanning subgraph polyhedron of a graph G is the convex hull of the points  $x \in \mathbb{Z}^E$  such that replacing each edge e by  $x_e$  copies yields a k-edge-connected spanning subgraph of G. In [6], Didi Biha and Mahjoub provide a linear description of this polyhedron for series-parallel graphs. In [2], Chen, Ding, and Zhang provide a box-TDI system describing the 2-edge-connected polyhedron of a series-parallel graph. More precisely, they prove that the system  $\frac{1}{2}x(C) \geq 1$ , for all cuts C of  $G, x \geq 0$  is box-TDI if and only if G is series-parallel. Their result implies that the k-edge-connected spanning subgraph polyhedron is box-TDI whenever k is even. However, there remains to find a box-TDI system with integer coefficients. We provide the following one.

**Theorem 2.** Let G = (V, E) be a graph and k even. The system

$$x(M) \geq \frac{k}{2}d_M$$
, for all multicuts  $M$  of  $G, x \geq \mathbf{0}$ 

is box-TDI if and only if the graph G is series-parallel.

**Perspectives.** When the graph is series-parallel and k is odd, thanks to Didi Biha and Mahjoub [6], we know a linear description for k-edge-connected spanning subgraph polyhedron. Yet, neither a TDI nor a box-TDI system describing it is known. Our next goal is to provide an integer box-TDI system for this case. We already proved that the polyhedron is box-TDI, using a characterization of [5] for odd k.

**Theorem 3.** Let G = (V, E) be a graph and  $k \ge 2$ . The k-edge-connected spanning subgraph polyhedron of G is box-TDI if and only if G is series-parallel.

Combining Theorem 3 with Cook's result [4], if one finds a TDI system describing this polyhedron for odd  $k \geq 2$ , then one gets a box-TDI system. This is our next goal, our starting point being the description of Didi Biha and Mahjoub in [6].

## References

- [1] X. Chen, G. Ding, and W. Zang. A Characterization of Box-Mengerian Matroid Ports *Mathematics of Operations Research*, 33(2):497 512, 2008.
- [2] X. Chen, G. Ding, and W. Zang. The Box-TDI System associated with 2-edge Connected Spanning Subgraphs *Discrete Appl. Math.*, 157(1):118 125, 2009.
- [3] P. Chervet, R. Grappe, L. Robert Characterizations of Box-Totally Dual Integral Polyhedra Submitted, 2016.
- [4] W. Cook. On Box Totally Dual Integral Polyhedra. Math. Program., 34(1):48–61, 1986.
- [5] D. Cornaz, R. Grappe, and M. Lacroix. Trader Multiflow and Box-TDI Polyhedra. Submitted, 2016.
- [6] M. Didi Biha, A.R. Mahjoub k-edge Connected Polyhedra on Series-parallel Graphs  $Operations\ research\ letters,\ 19(2):71-78,\ 1996.$
- [7] G. Ding, L. Tan, and W. Zang. When is the matching polytope box-totally dual integral? *Tech. Rep.*, 2015.
- [8] R.J. Duffin. Topology of series-parallel networks Journal of Mathematical Analysis and Applications, 10(2):303 318, 1965.
- [9] A. Schrijver. *Theory of linear and integer programming*. Wiley-Interscience series in discrete mathematics and optimization. Wiley, 1999.
- [10] A. Schrijver. Combinatorial optimization: polyhedra and efficiency. Algorithms and combinatorics. Springer-Verlag, Berlin, Heidelberg, New York, N.Y., et al., 2003.