## On Rational Polytopes with Chvátal Rank 1

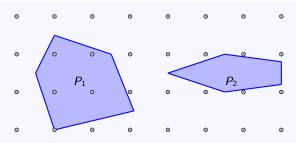
#### Dabeen Lee

Tepper School of Business, Carnegie Mellon University

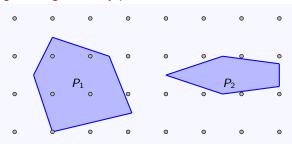
January 9, 2017

(Joint work with Gérard Cornuéjols and Yanjun Li)



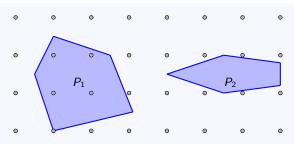


Given a rational polyhedron  $P:=\{x\in\mathbb{R}^n:\,Ax\leq b\}$  where  $A\in\mathbb{Q}^{m\times n}$  and  $b\in\mathbb{Q}^m$ , decide whether  $P\cap\mathbb{Z}^n=\emptyset$ .



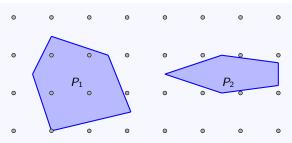
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- It is a classical NP-complete problem!
- We still hope to find a "meaningful class" of easy instances.
- What makes integer programming hard?

$$P':=\bigcap_{c\in\mathbb{Z}^n}\{x\in\mathbb{R}^n:\ cx\leq\lfloor\max\{cy:\ y\in P\}\rfloor\}$$

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## Theorem [Chvátal, 1973, Schrijver, 1980]

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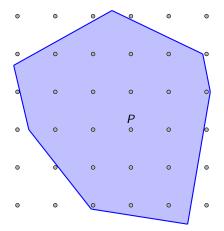
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## Theorem [Chvátal, 1973, Schrijver, 1980]

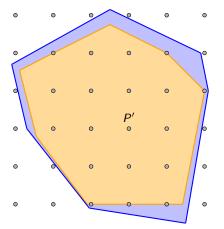
Let P be a rational polyhedron. There exists a positive integer k such that  $P^{(k)} = P_1$ .

• The Chvátal rank of P is the smallest integer k such that  $P^{(k)} = P_I$ .

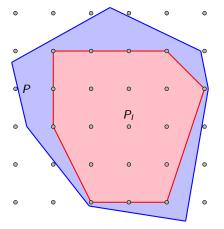
Chvátal rank measures how "close" a polyhedron is to its integer hull.



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## Question

Can we use Chvátal rank to measure computational complexity of integer programming?

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- In fact, this problem belongs to NP ∩ co-NP. [Boyd and Pulleyblank, 2009]
- This is the main motivation.

## Example: Satisfiability problem

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Polytope in 
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$$\begin{cases} x \in [0,1]^4 : x_1 + (1-x_2) + x_3 & \geq 1, \\ (1-x_3) + x_4 & \geq 1 \end{cases}$$

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- Given a Chvátal rank 1 formula, decide whether it has a satisfying assignment.

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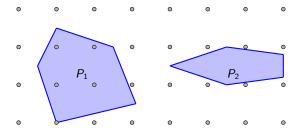
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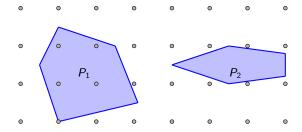
## Theorem [Cornuéjols, Lee, and Li, 2016]

Let  $\varphi$  be a Chvátal rank 1 formula with at least 3 variables in each clause. There is a polynomial algorithm to decide satisfiability of  $\varphi$ .

Let us look at more general problem.

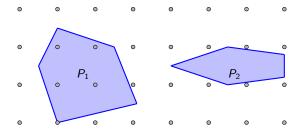


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If a polyhedron is not "flat", it will contain an integer point.

How do you measure "flatness"?

Let  $d \in \mathbb{Z}^n \setminus \{0\}$  be a nonzero integer vector.

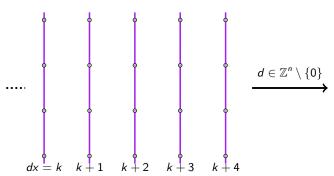
# Integer width

Let  $d \in \mathbb{Z}^n \setminus \{0\}$  be a nonzero integer vector.

 $\mathbb{Z}^n$  can be decomposed into parallel hyperplanes all orthogonal to d.

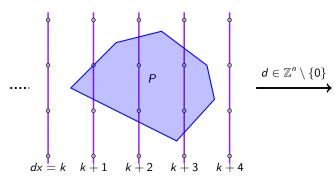
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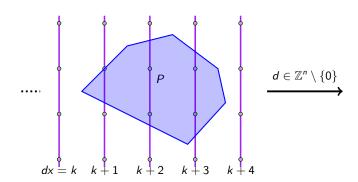
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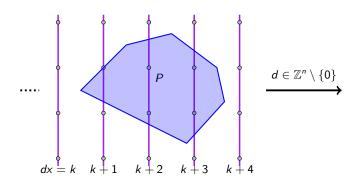


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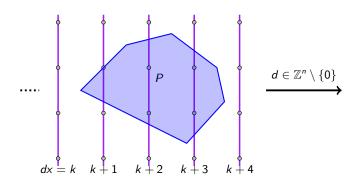






The integer width of P along d is

$$\lfloor \max\{dx:\ x\in P\}\rfloor - \lceil \min\{dx:\ x\in P\}\rceil + 1.$$

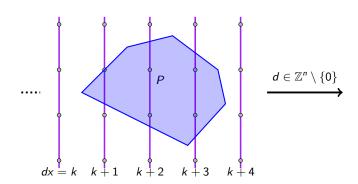


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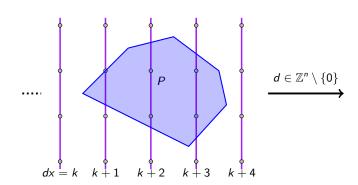
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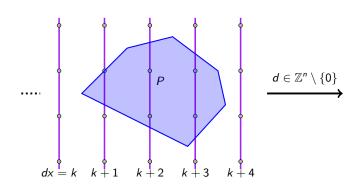
$$\inf_{d\in\mathbb{Z}^n\setminus\{0\}}\lfloor\max\{dx:\ x\in P\}\rfloor-\lceil\min\{dx:\ x\in P\}\rceil+1.$$



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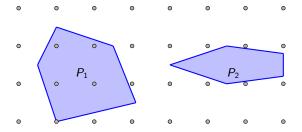


- In this figure, the integer width of P along d is 3.
- You can check that the integer width of P is 2.
- Integer width indeed measures "flatness" of a polyhedron.

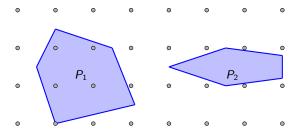
# Flatness theorem

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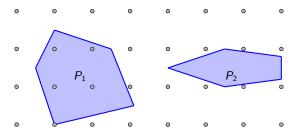
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## Theorem [Rudelson, 2000]

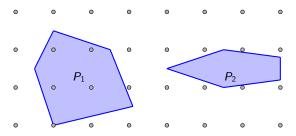
Let  $K \subset \mathbb{R}^n$  be a compact convex set.

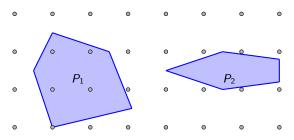
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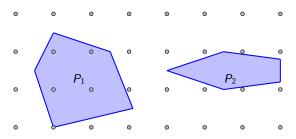
Let  $K \subset \mathbb{R}^n$  be a compact convex set. Then, either K contains an integer point or the integer width of K is  $O\left(n^{\frac{4}{3}}\operatorname{polylog}(n)\right)$ .





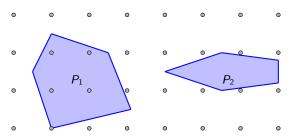
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• There exists a polytope whose Chvátal closure is empty with its integer width exactly n-1.

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- Is there another way to get a better algorithm?

# Difficulty

We are analyzing difference between IP over a general polyhedron and IP over a Chvátal rank 1 polyhedron.

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• This is the second topic of this talk.

# Hardness results

However, the answer is probably NO!

## Theorem [Cornuéjols and Li, 2016]

Let  $P \subset \mathbb{R}^n$  be a rational polytope. Even when  $P_I = \emptyset$ , the problem of deciding whether  $P' = P_I$  is NP-hard.

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- Let P ⊂ ℝ<sup>n</sup> be a rational simplex. Even when P<sub>I</sub> = ∅, the problem of deciding whether P' = P<sub>I</sub> is NP-hard.

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As a result,

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Let  $P \subseteq [0,1]^n$  be a rational polytope. Even when  $P_I = \emptyset$ , the problem of deciding whether  $P' = P_I$  is NP-complete.

#### Proof.

Let  $a_1, \ldots, a_n, b$  be positive integers such that  $1 \le a_1, \ldots, a_n < b$ .

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## Equality Knapsack Problem

Let 
$$Q := \{x \in \mathbb{Z}^n : \sum_{i=1}^n a_i x_i = b, x \ge 0\}$$
. Decide whether  $Q \ne \emptyset$ .

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- This problem is NP-complete.
- We are going to construct a 0,1 polytope  $P \subseteq [0,1]^{n+4}$  such that  $P_I = \emptyset$ using the data  $a_1, \ldots, a_n, b$ .
- Then, we will prove that  $P' = \emptyset$  if and only if  $Q \neq \emptyset$ .



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## Hardness results

In addition,

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- Given a rational simplex P ⊂ ℝ<sup>n</sup>, deciding whether adding at most 1
   Chvátal inequality is sufficient to describe its integer hull is NP-hard.
- These hardness results imply that we should not expect to find a "simple" characterization of polyhedra with Chvátal rank 1.

#### Final remark

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- More information will lead to better algorithm.
- We need better understanding about Chvátal rank 1 polyhedra.

Thank you for your attention!

Paper available on (integer.tepper.cmu.edu)



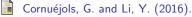
Facet Generating Techniques, pages 33–55.

Springer Berlin Heidelberg, Berlin, Heidelberg.



Edmonds polytopes and a hierarchy of combinatorial problems.

Discrete Mathematics, 4(4):305 – 337.



Deciding emptiness of the Gomory-Chvátal closure is NP-complete, even for a rational polyhedron containing no integer point.

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