

算法设计与分析(2024年春季学期)

# Linear Programming

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南京大学计算机科学与技术系

# Outline

## 1 Linear Programming

- Introduction
- Preliminaries
- Methods for Solving Linear Programs

## 2 Linear Programming Duality

## 3 Integral Polytopes: Exact Algorithms Using LP

- Bipartite Matching Polytope
- $s$ - $t$  Flow Polytope
- Weighted Interval Scheduling Problem and Totally Unimodular Matrices

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# Example of Linear Programming

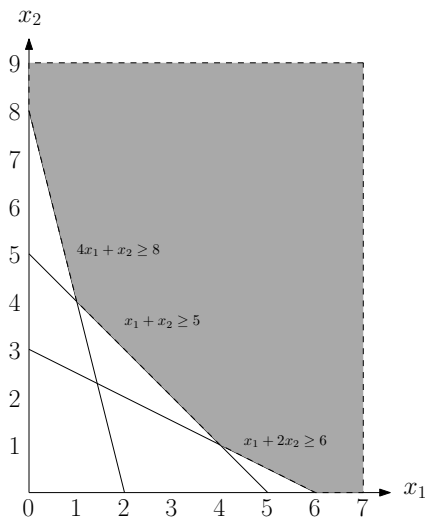
$$\min \quad 7x_1 + 4x_2$$

$$x_1 + x_2 \geq 5$$

$$x_1 + 2x_2 \geq 6$$

$$4x_1 + x_2 \geq 8$$

$$x_1, x_2 \geq 0$$



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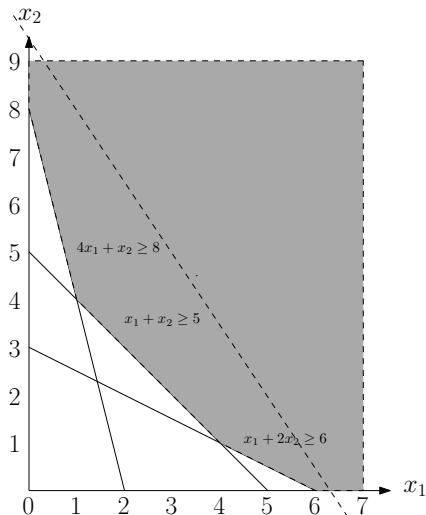
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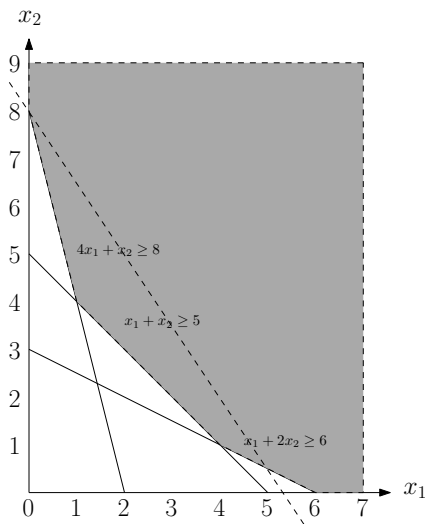
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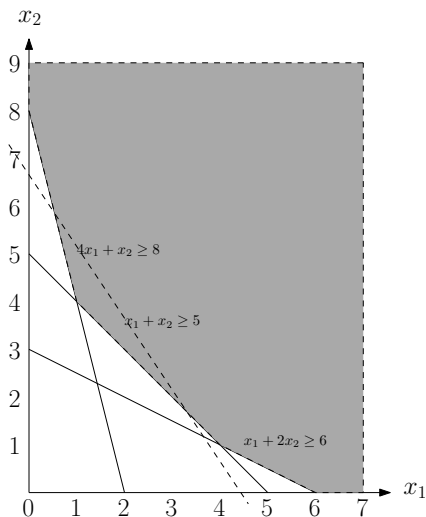
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- optimum point:  $x_1 = 1, x_2 = 4$
- value =  $7 \times 1 + 4 \times 4 = 23$

# Standard Form of Linear Programming

$$\min \quad c_1x_1 + c_2x_2 + \cdots + c_nx_n \quad \text{s.t.}$$

$$\sum A_{1,1}x_1 + A_{1,2}x_2 + \cdots + A_{1,n}x_n \geq b_1$$

$$\sum A_{2,1}x_1 + A_{2,2}x_2 + \cdots + A_{2,n}x_n \geq b_2$$

$$\vdots \quad \vdots \quad \vdots \quad \vdots$$

$$\sum A_{m,1}x_1 + A_{m,2}x_2 + \cdots + A_{m,n}x_n \geq b_m$$

$$x_1, x_2, \cdots, x_n \geq 0$$

# Standard Form of Linear Programming

$$\text{Let } x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \quad c = \begin{pmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{pmatrix},$$
$$A = \begin{pmatrix} A_{1,1} & A_{1,2} & \cdots & A_{1,n} \\ A_{2,1} & A_{2,2} & \cdots & A_{2,n} \\ \vdots & \vdots & \vdots & \vdots \\ A_{m,1} & A_{m,2} & \cdots & A_{m,n} \end{pmatrix}, \quad b = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}.$$

Then, LP becomes 
$$\begin{aligned} \min \quad & c^T x \\ \text{s.t.} \quad & Ax \geq b \\ & x \geq 0 \end{aligned}$$

- $\geq$  means coordinate-wise greater than or equal to

## Standard Form of Linear Programming

$$\min \quad c^T x \quad \text{s.t.}$$

$$Ax \geq b$$

$$x \geq 0$$

- Linear programmings can be solved in polynomial time

Algorithm	Theory	Practice
Simplex Method	Exponential Time	Works Well
Ellipsoid Method	Polynomial Time	Slow
Internal Point Methods	Polynomial Time	Works Well

# History

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- [Kantorovich, Koopmans 1939]: formulated the general linear programming problem
- [Dantzig 1946]: simplex method
- [Khachiyan 1979]: ellipsoid method, polynomial time, proved linear programming is in P
- [Karmarkar, 1984]: interior-point method, polynomial time, algorithm is practical

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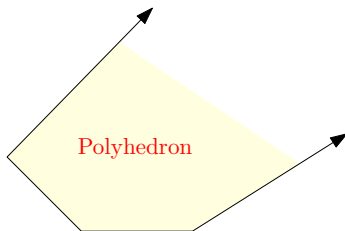


# Preliminaries

- **feasible region**: the set of  $x$ 's satisfying  
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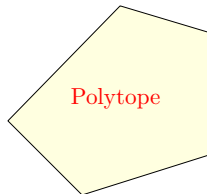
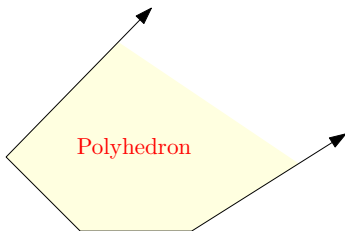
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- feasible region is a **polyhedron**
- if every coordinate has an upper and lower bound in the polyhedron, then the polyhedron is a **polytope**



# Preliminaries

- $x$  is a **convex combination** of  $x^{(1)}, x^{(2)}, \dots, x^{(t)}$  if the following condition holds: there exist  $\lambda_1, \lambda_2, \dots, \lambda_t \in [0, 1]$  such that

$$\lambda_1 + \lambda_2 + \dots + \lambda_t = 1, \quad \lambda_1 x^{(1)} + \lambda_2 x^{(2)} + \dots + \lambda_t x^{(t)} = x$$

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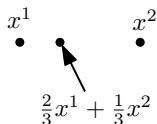
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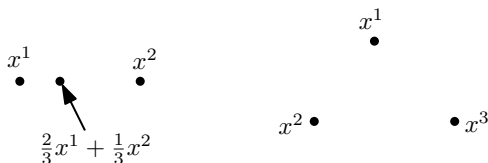
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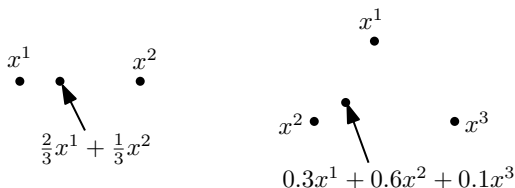
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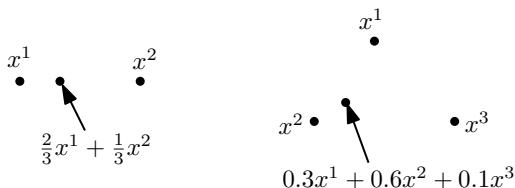


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- the set of convex combinations of  $x^{(1)}, x^{(2)}, \dots, x^{(t)}$  is called the **convex hull** of these points

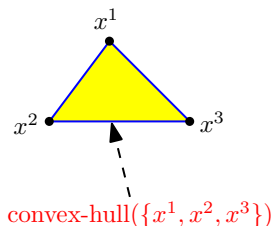
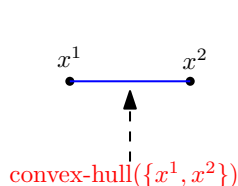


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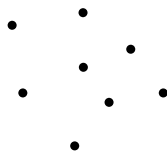
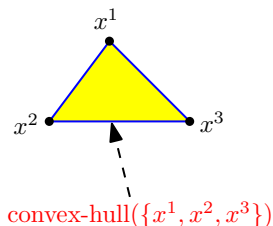
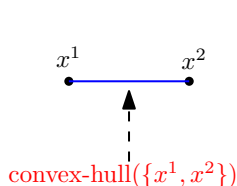


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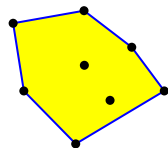
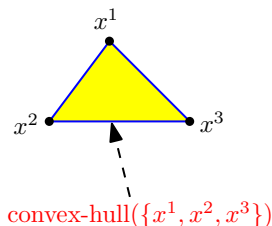
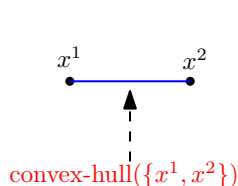


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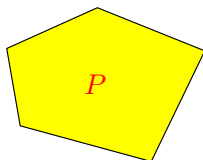
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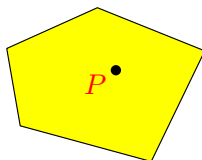
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- let  $P$  be polytope,  $x \in P$ . If there are no other points  $x', x'' \in P$  such that  $x$  is a convex combination of  $x'$  and  $x''$ , then  $x$  is called a **vertex/extreme point** of  $P$



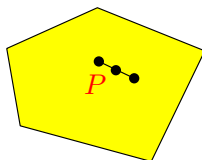
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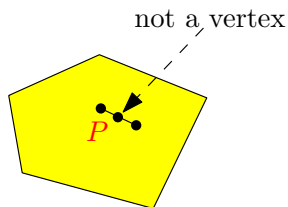
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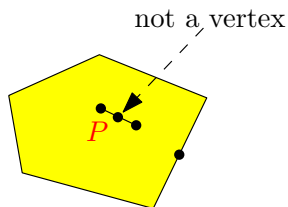
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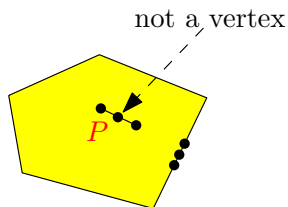
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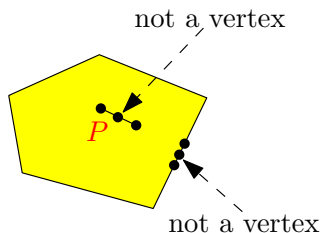
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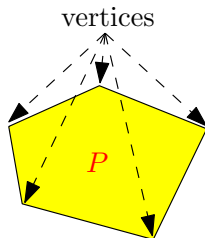
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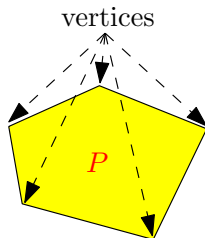
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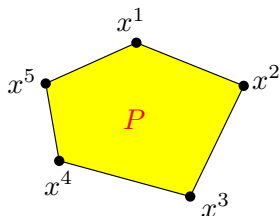
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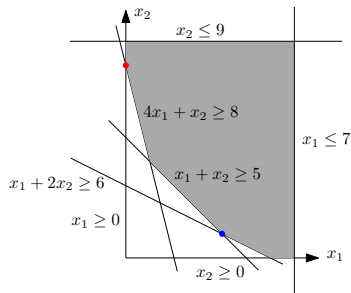
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$$P = \text{convex-hull}(\{x^1, x^2, x^3, x^4, x^5\})$$

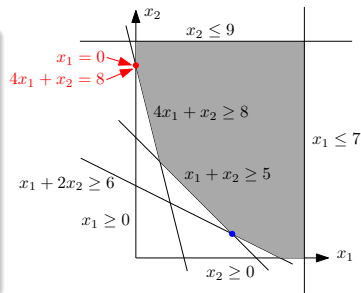
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**Lemma** Let  $x \in \mathbb{R}^n$  be an extreme point in a  $n$ -dimensional polytope. Then, there are  $n$  constraints in the definition of the polytope, such that  $x$  is the unique solution to the linear system obtained from the  $n$  constraints by replacing inequalities to equalities.



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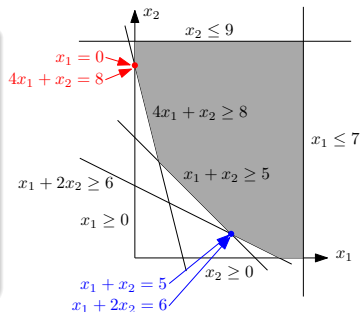
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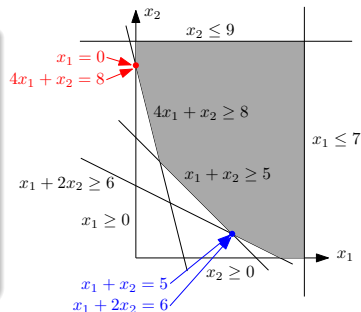
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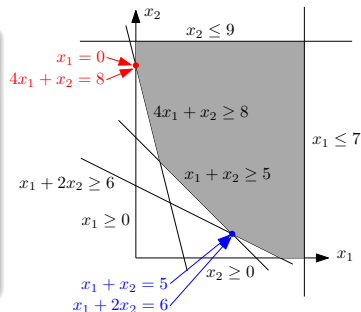
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**Lemma** If the feasible region of a linear program is a polytope, then the optimum value can be attained at some vertex of the polytope.

Special cases (for minimization linear programs):

- if feasible region is empty, then its value is  $\infty$
- if the feasible region is unbounded, then its value can be  $-\infty$

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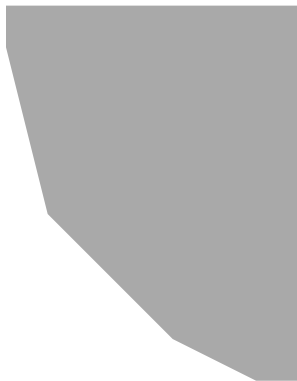
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# Simplex Method

- [Dantzig, 1946]
- move from one vertex to another, so as to improve the objective
- repeat until we reach an optimum vertex

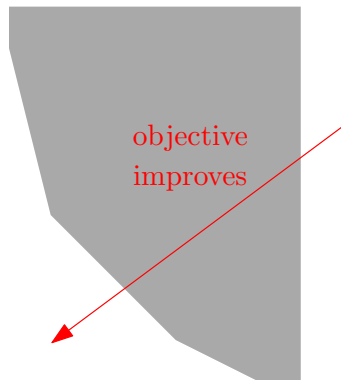
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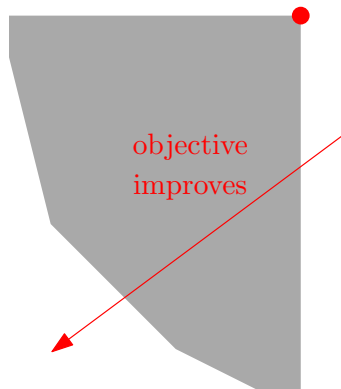
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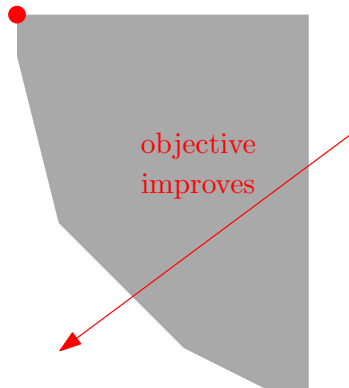
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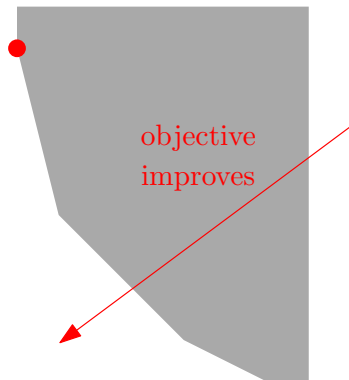
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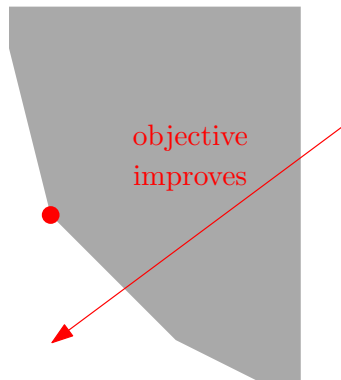
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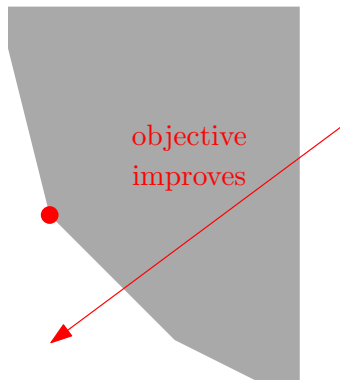
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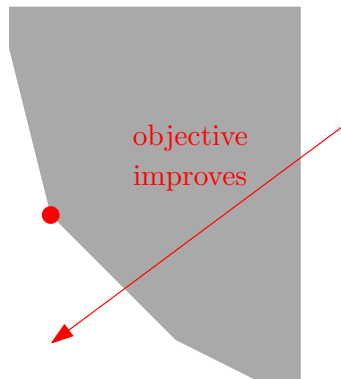


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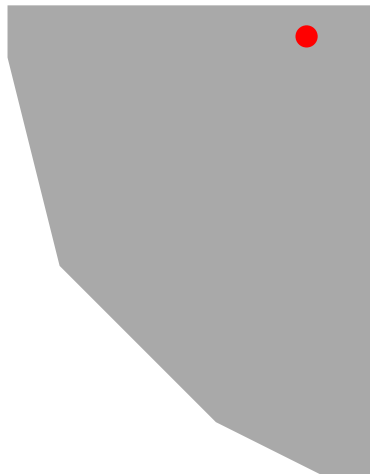
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- [Spielman-Teng,2002]: smoothed analysis

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- keep the solution inside the polytope
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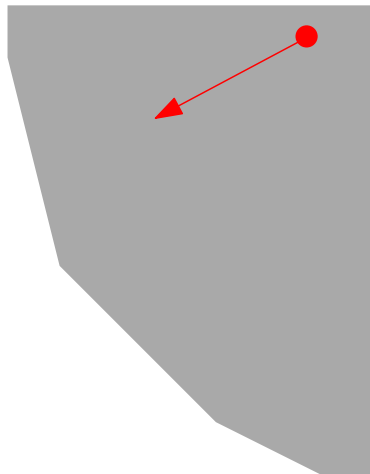
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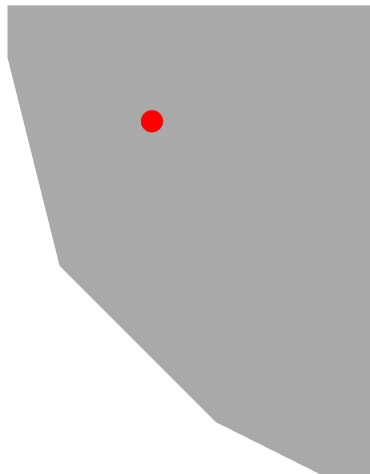
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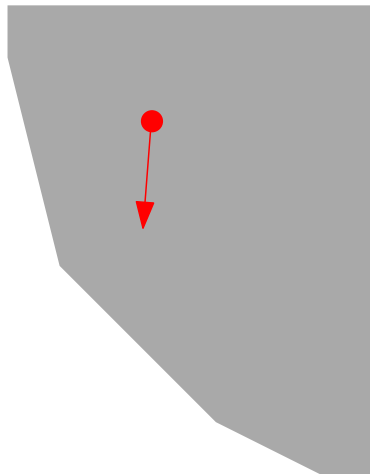
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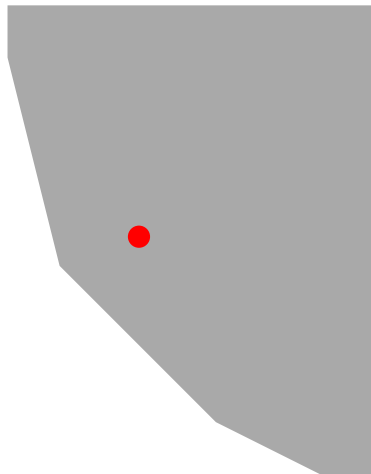
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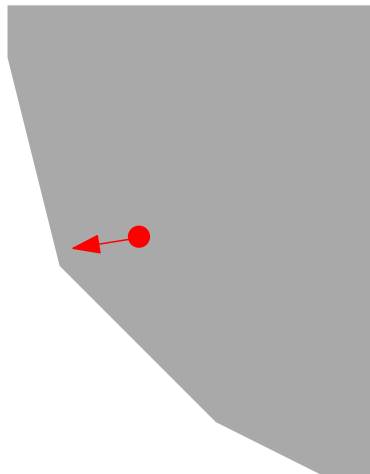
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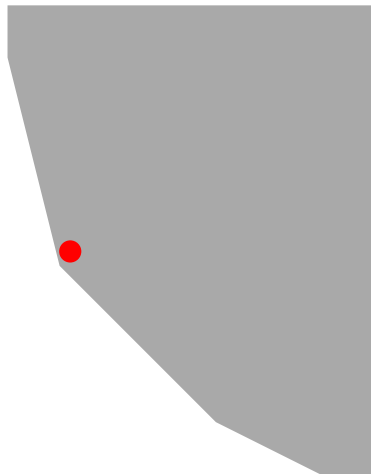
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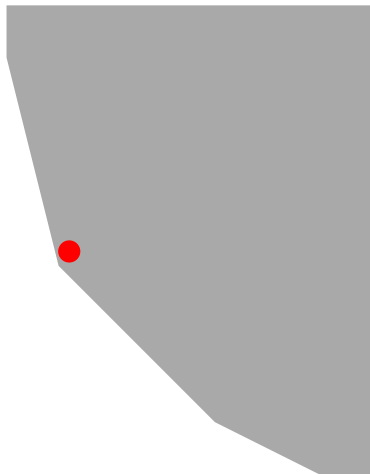
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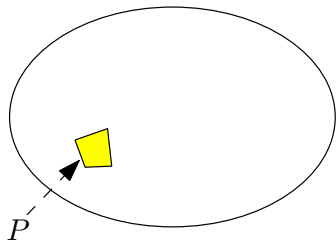
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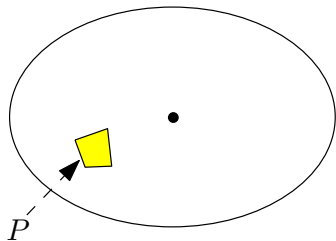
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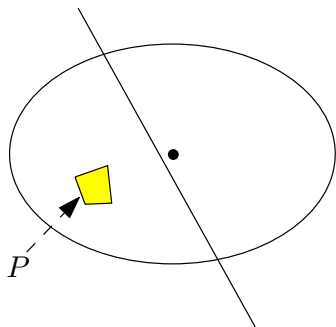
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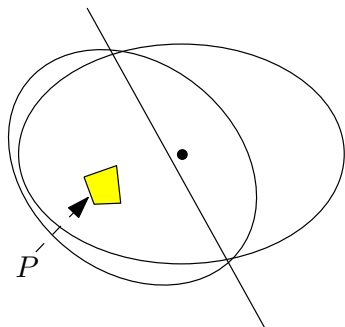
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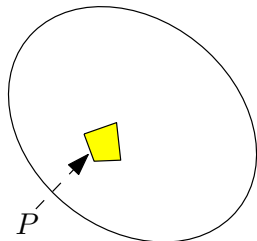
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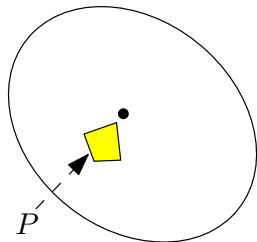
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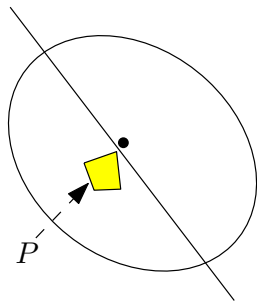
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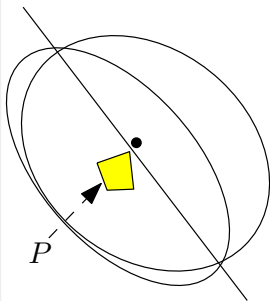
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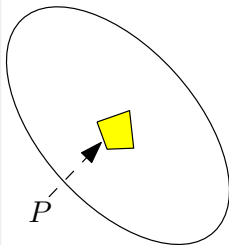
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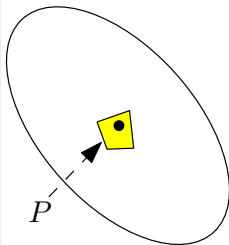
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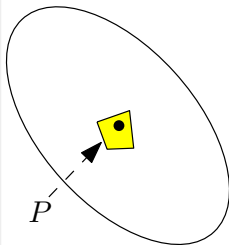
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- polynomial time, but impractical



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## Open Problem

Can linear programming be solved in strongly polynomial time algorithm?



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- domain: computer science, mathematics, operations research, economics
- types of problems: transportation, scheduling, clustering, network routing, resource allocation, facility location

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## Research Directions

- polynomial time exact algorithm
- polynomial time approximation algorithm
- sub-routines for the branch-and-bound method for integer programming
- other algorithmic models: online algorithm, distributed algorithms, dynamic algorithms, fast algorithms

# Outline

## 1 Linear Programming

- Introduction
- Preliminaries
- Methods for Solving Linear Programs

## 2 Linear Programming Duality

## 3 Integral Polytopes: Exact Algorithms Using LP

- Bipartite Matching Polytope
- $s$ - $t$  Flow Polytope
- Weighted Interval Scheduling Problem and Totally Unimodular Matrices

$$\min \quad 7x_1 + 4x_2$$

$$x_1 + x_2 \geq 5$$

$$x_1 + 2x_2 \geq 6$$

$$4x_1 + x_2 \geq 8$$

$$x_1, x_2 \geq 0$$

- optimum point:  $x_1 = 1, x_2 = 4$
- value =  $7 \times 1 + 4 \times 4 = 23$

**Q:** How can we prove a lower bound for the value?

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- $7x_1 + 4x_2 \geq 2(x_1 + x_2) + (x_1 + 2x_2) \geq 2 \times 5 + 6 = 16$
- $7x_1 + 4x_2 \geq (x_1 + 2x_2) + 1.5(4x_1 + x_2) \geq 6 + 1.5 \times 8 = 18$
- $7x_1 + 4x_2 \geq (x_1 + x_2) + (x_1 + 2x_2) + (4x_1 + x_2) \geq 5 + 6 + 8 = 19$
- $7x_1 + 4x_2 \geq 4(x_1 + x_2) \geq 4 \times 5 = 20$
- $7x_1 + 4x_2 \geq 3(x_1 + x_2) + (4x_1 + x_2) \geq 3 \times 5 + 8 = 23$

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## A way to prove lower bound on the value of primal LP

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- Goal: need to maximize  $5y_1 + 6y_2 + 8y_3$

## Primal LP

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$$A = \begin{pmatrix} 1 & 1 \\ 1 & 2 \\ 4 & 1 \end{pmatrix} \quad b = \begin{pmatrix} 5 \\ 6 \\ 8 \end{pmatrix} \quad c = \begin{pmatrix} 7 \\ 4 \end{pmatrix}$$

$$\min \quad c^T x \quad \text{s.t.}$$

$$Ax \geq b$$

$$x \geq 0$$

$$\max \quad b^T y \quad \text{s.t.}$$

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- $P$  = value of primal LP
- $D$  = value of dual LP

**Theorem** (weak duality theorem)  $D \leq P$ .

**Theorem** (strong duality theorem)  $D = P$ .

- Can always prove the optimality of the primal solution, by adding up primal constraints.

## Proof of Strong Duality Theorem

**Lemma** (Variant of Farkas Lemma)  $Ax \leq b, x \geq 0$  is infeasible, if and only if  $y^T A \geq 0, y^T b < 0, y \geq 0$  is feasible.

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- $\forall \epsilon > 0, D > P - \epsilon \implies D = P$  (since  $D \leq P$ ) □



# Example

## Primal LP

$$\min \quad 5x_1 + 6x_2 + x_3 \quad \text{s.t.}$$

$$2x_1 + 5x_2 - 3x_3 \geq 2$$

$$3x_1 - 2x_2 + x_3 \geq 5$$

$$x_1 + 2x_2 + 3x_3 \geq 7$$

$$x_1, x_2, x_3 \geq 0$$

## Dual LP

$$\max \quad 2y_1 + 5y_2 + 7y_3 \quad \text{s.t.}$$

$$2y_1 + 3y_2 + y_3 \leq 5$$

$$5y_1 - 2y_2 + 2y_3 \leq 6$$

$$-3y_1 + y_2 + 3y_3 \geq 1$$

$$y_1, y_2, y_3 \geq 0$$

## Primal Solution

$$x_1 = 1.6, x_2 = 0.6$$

$$x_3 = 1.4, \text{value} = 13$$

## Dual Solution

$$y_1 = 1, y_2 = 5/8$$

$$y_3 = 9/8, \text{value} = 13$$

$$\begin{aligned} & 5x_1 + 6x_2 + x_3 \\ \geq & (2x_1 + 5x_2 - 3x_3) + \frac{5}{8}(3x_1 - 2x_2 + x_3) + \frac{9}{8}(x_1 + 2x_2 + 3x_3) \\ \geq & 2 + \frac{5}{8} \times 5 + \frac{9}{8} \times 7 \\ = & 13 \end{aligned}$$

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- $s$ - $t$  Flow Polytope
- Weighted Interval Scheduling Problem and Totally Unimodular Matrices

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- For some combinatorial optimization problems, a polynomial-sized LP  $Ax \leq b$  already defines an integral polytope, whose vertices correspond to valid integral solutions.
- Such a problem can be solved directly using the LP:

$$\max / \min \quad c^T x \quad Ax \leq b.$$

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- Preliminaries
- Methods for Solving Linear Programs

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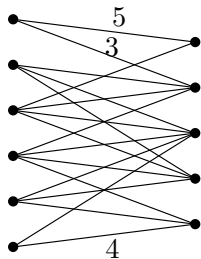
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## Maximum Weight Bipartite Matching

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**Output:** a matching  $M \subseteq E$  so as to  
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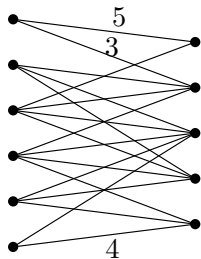


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## LP Relaxation

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$$\sum_{e \in \delta(v)} x_e \leq 1 \quad \forall v \in L \cup R$$

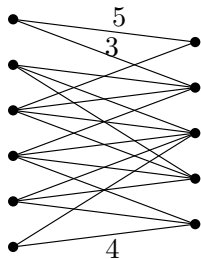
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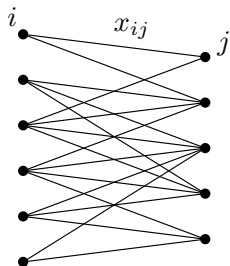
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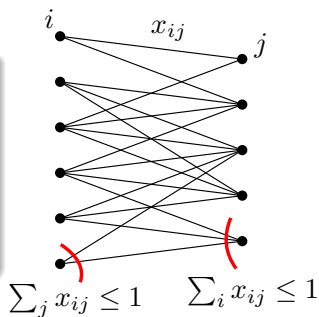
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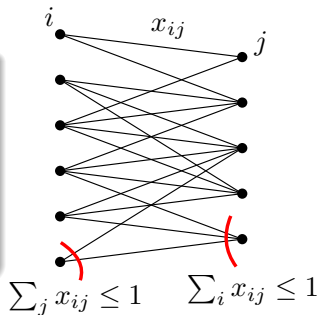
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- $\chi^M \in \{0, 1\}^E$ :  $\chi_e^M = 1$  iff  $e \in M$

**Theorem** The LP polytope is integral: It is the convex hull of  $\{\chi^M : M \text{ is a matching}\}$ .

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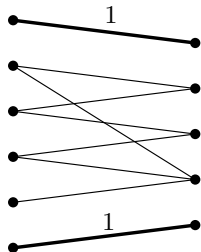
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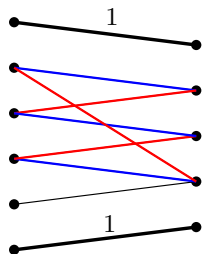
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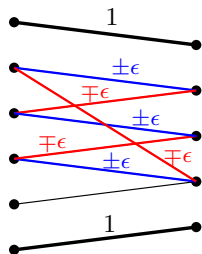
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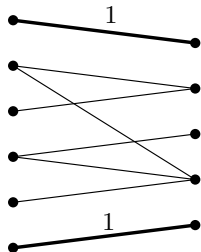
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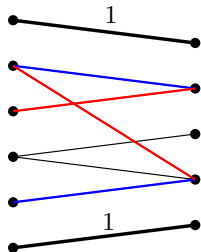
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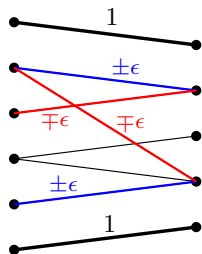
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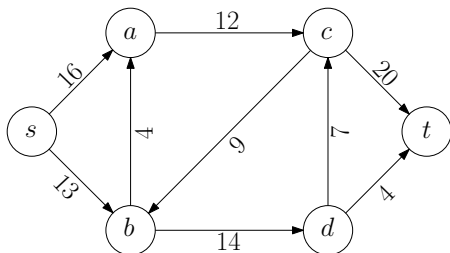
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# Example: $s$ - $t$ Flow Polytope

## Flow Network

- directed graph  $G = (V, E)$ , **source**  $s \in V$ , **sink**  $t \in V$ , edge capacities  $c_e \in \mathbb{Z}_{>0}, \forall e \in E$
- $s$  has no incoming edges,  $t$  has no outgoing edges



**Def.** A  $s$ - $t$  flow is a vector  $f \in \mathbb{R}_{\geq 0}^E$  satisfying the following conditions:

- $\forall e \in E, 0 \leq f_e \leq c_e$  (capacity constraints)
- $\forall v \in V \setminus \{s, t\},$

$$\sum_{e \in \delta^{\text{in}}(v)} f_e = \sum_{e \in \delta^{\text{out}}(v)} f_e \quad (\text{flow conservation})$$

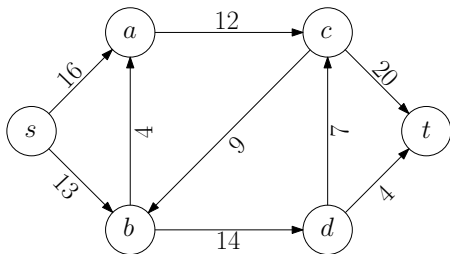
The value of flow  $f$  is defined as:

$$\text{val}(f) := \sum_{e \in \delta^{\text{out}}(s)} f_e = \sum_{e \in \delta^{\text{in}}(t)} f_e$$

## Maximum Flow Problem

**Input:** flow network  $(G = (V, E), c, s, t)$

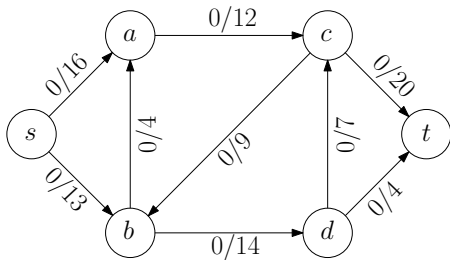
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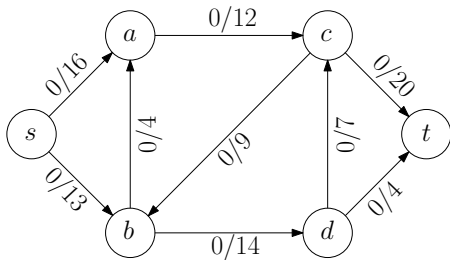
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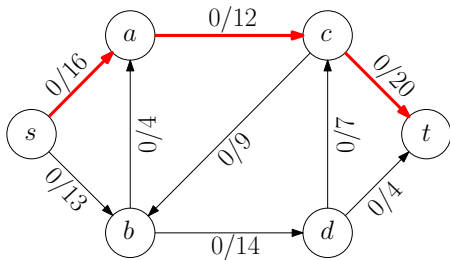


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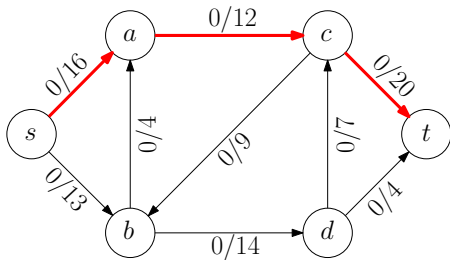


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- [Chen-Kyng-Liu-Peng-Gutenberg-Sachdeva, 2022]: nearly linear-time algorithm

## LP for Maximum Flow

$$\begin{aligned} \max \quad & \sum_{e \in \delta_{\text{in}}(t)} x_e \\ & x_e \leq c_e \quad \forall e \in E \\ \sum_{e \in \delta_{\text{out}}(v)} x_e - \sum_{e \in \delta_{\text{in}}(v)} x_e = 0 \quad & \forall v \in V \setminus \{s, t\} \\ & x_e \geq 0 \quad \forall e \in E \end{aligned}$$



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### Sketch of Proof.

- Take any  $s$ - $t$  flow  $x$ ; consider fractional edges  $E'$
- Every  $v \notin \{s, t\}$  must be incident to 0 or  $\geq 2$  edges in  $E'$
- Ignoring the directions of  $E'$ , it contains a cycle, or a  $s$ - $t$  path
- We can increase/decrease flow values along cycle/path



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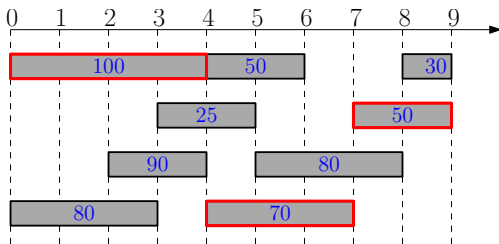
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**Output:** maximum weight subset of jobs that can be scheduled



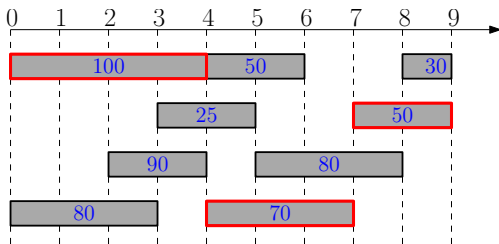
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# Weighted Interval Scheduling Problem

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$$\sum_{j \in [n]: t \in [s_j, f_j)} x_j \leq 1 \quad \forall t \in [T]$$

$$x_j \geq 0 \quad \forall j \in [n]$$

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**Lemma** A matrix  $A \in \{0, 1\}^{m \times n}$  where the 1's on every column form an interval is TUM.

- So, the matrix for the LP is TUM, and the polytope is integral.

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- Every vertex  $x \in P$  is the unique solution to the linear system (after permuting coordinates):  $\begin{pmatrix} A' & 0 \\ 0 & I \end{pmatrix} x = \begin{pmatrix} b' \\ 0 \end{pmatrix}$ , where
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- Cramer's rule:  $x_i^1 = \frac{\det(A'_i|b)}{\det(A')}$  for every  $i \implies x_i^1$  is integer  
 $A'_i|b$ : the matrix of  $A'$  with the  $i$ -th column replaced by  $b$  □

## Example for the Proof

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & a_{1,4} & a_{1,5} \\ a_{2,1} & a_{2,2} & a_{2,3} & a_{2,4} & a_{2,5} \\ a_{3,1} & a_{3,2} & a_{3,3} & a_{3,4} & a_{3,5} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} \geq \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$$

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The following equation system may give a vertex:

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & a_{1,4} & a_{1,5} \\ a_{3,1} & a_{3,2} & a_{3,3} & a_{3,4} & a_{3,5} \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_3 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$



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Equivalently, the vertex satisfies

$$\begin{pmatrix} a_{1,2} & a_{1,3} & 0 & 0 & 0 \\ a_{3,2} & a_{3,3} & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_2 \\ x_3 \\ x_1 \\ x_4 \\ x_5 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_3 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

**Lemma** Let  $A' \in \{0, \pm 1\}^{n \times n}$  such that every row of  $A'$  contains at most one 1 and one  $-1$ . Then  $\det(A') \in \{0, \pm 1\}$ .

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**Coro.** The matrix for  $s$ - $t$  flow polytope is TUM; thus, the polytope is integral.

## Example for the Proof

$$\begin{pmatrix} 1 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 & 0 & 0 \\ 0 & 0 & -1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 & -1 & 0 & 0 \end{pmatrix}$$

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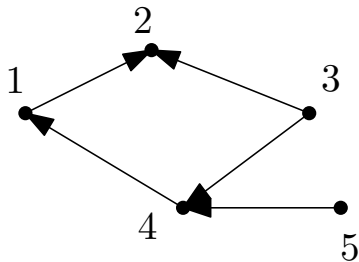
$$\begin{pmatrix} 1 & -1 & 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & -1 & 0 & 0 \end{pmatrix}$$

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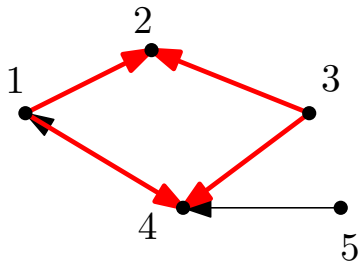
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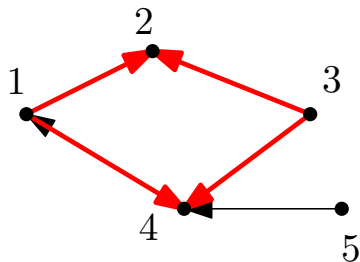
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$$\begin{aligned} &+ \begin{pmatrix} 1 & -1 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & -1 & 1 \\ 1 & 0 & 0 & -1 & 0 \end{pmatrix} \\ &- \begin{pmatrix} 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 1 & 0 & 0 & -1 & 0 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \end{pmatrix} \end{aligned}$$

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$$M = \begin{pmatrix} 1 & -1 & 0 & \cdots & 0 \\ 0 & 1 & -1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \cdots & 1 & -1 \\ 0 & 0 & \cdots & 0 & 1 \end{pmatrix}. \det(M) = 1.$$

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- $\det(A'M) \in \{0, \pm 1\} \implies \det(A') \in \{0, \pm 1\}$ . □

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$$\begin{pmatrix} 0 & 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 \end{pmatrix}$$

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**Lemma** The edge-vertex incidence matrix  $A$  of a bipartite graph is totally-unimodular.

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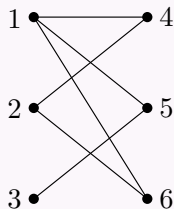
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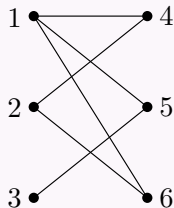


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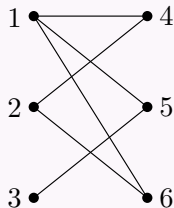
$$\begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

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**Coro.** Bipartite matching polytope is integral.