Exercise Set 12

Exercise 12.1. Let $f: 2^U \to \mathbb{R}$ be a submodular function with $f(\emptyset) = 0$, and let B(f) denote its base polyhedron. Prove that

$$\min\{f(X) : X \subseteq U\}$$

= $\max\left\{\sum_{u \in U} z_u : z \in \mathbb{R}^U \text{ with } \sum_{u \in A} z_u \leq \min\{0, f(A)\} \text{ for all } A \subseteq U\right\}$
= $\max\left\{\sum_{u \in U} \min\{0, y_u\} : y \in B(f)\right\}.$

(4 points)

Exercise 12.2. Let (G, u, s, t) be a network and $U := \delta^+(s)$. Let

 $P := \left\{ x \in \mathbb{R}^U_{\geq 0} : \text{there is an } s\text{-}t \text{ flow } f \text{ in } (G, u) \text{ with } f(e) = x_e \text{ for all } e \in U \right\}.$ Prove that P is a polymatroid.

(4 points)

Exercise 12.3. Prove that a nonempty compact set $P \subseteq \mathbb{R}^n_{\geq 0}$ is a polymatroid if and only if

- (i) For all $0 \le x \le y \in P$ we have $x \in P$.
- (ii) For all $x \in \mathbb{R}^n_{\geq 0}$ and all $y, z \leq x$ with $y, z \in P$ that are maximal with this property (i.e. $y \leq w \leq x$ and $w \in P$ implies w = y, and $z \leq w \leq x$ and $w \in P$ implies w = z) we have $\mathbb{1}y = \mathbb{1}z$, where $\mathbb{1}$ is the vector whose entries are all 1.

(6 points)

Deadline: Jan 14th, before the lecture. The websites for lecture and exercises can be found at:

http://www.or.uni-bonn.de/lectures/ws24/co_exercises_ws.html

In case of any questions feel free to contact me at mkaul@uni-bonn.de.