Fourth Homework Assignment for Math 408 and 827

Due: Wednesday, March 21st, 2007, in class.

Problems for Math 408 and 827:

- 1. Chapter 8 problem 8.
- 2.-3. Chapter 9 problems 1 and 3.
- 4. Show that the system $\{x, y \in \mathbb{R}^2 | x + y \le 0, x y \le 0\}$ is not TDI, but that if we add the redundant inequality $x \le 0$, the system becomes TDI.
- 5. What is the dimension of the convex hull of the set of permutations matrices considered as points in \mathbb{R}^{n^2} ?

Additional problems for Math 827:

- 6.-7. Chapter 9 problems 4 and 14.
- 8. Consider the stable set formulation from Chapter 9, problem 14. Take the graph G which consists of a 5-cycle and a single vertex v_6 attached to each vertex of the cycle. (Such graphs are sometimes called *wheels*. Some years ago the 5-wheel also appeared as a crest on Chryslers). The 5-cycle inequality is valid for the 5-wheel.
 - (1) What is the dimension of the face induced by the 5-cycle inequality? What is the dimension of the stable-set polytope of the 5-wheel?
 - (2) Lift this face to a facet by adding a term representing the variable x_6 to the inequality.

Reading:

Chapters 10 and 11.

Schedule of Presentations. Please verify if the schedule is correct and let me know ASAP if there are any errors:

Graduate students have the option of presenting their talk either in class, on their selected Friday, or on the following Monday in the Operation Research Seminar (3:30, room SUR 14-400) or both. The OR Seminar will include audience members from the SFU commity.

Monday, March 19th: Karel Casteels.

Michel X. Goemans and David P. Williamson, Improved approximation algorithms for maximum cut and satisfiability problems using semidefinite programming, J. Assoc. Comput. Mach. 42 (1995), no. 6, 1115–1145.

Monday, March 26th: Arman Kaveh.

Sanjeev Arora, Polynomial time approximation schemes for Euclidean traveling salesman and other geometric problems, J. Assoc. Comput. Mach. 45 (1998), no. 5, 753–782.

Monday, April 2nd: Annie Zhang.

Dimitris Bertsimas and Melvyn Sim, Robust discrete optimization and network flows, Math. Program., 98, (2003), no. 1-3, Ser. B, 49–71.

Also note that Dan Benvenuti's thesis M.Sc. defense will be on Friday, March 30th at 9:30 a.m. in Surrey 14-400.