

# Classification of Facets of the Hop Constrained Chain Polytope using Projection

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1 Introduction

2 DP-based extended formulations and projection

3 Results

# 1 Introduction

## 2 DP-based extended formulations and projection

## 3 Results

# Paths/Walks/Chains

Given

- digraph  $D = (N, A)$ : obtained from the complete digraph on  $N = \{s, t, 1, 2, \dots, n\}$  by deleting the arcs  $a \in \delta^-(s) \cup \delta^+(t) \cup \{(s, t)\}$ .  
Here, for any node  $v \in N$ ,  $\delta^+(v)$  and  $\delta^-(v)$  denote the set of arcs leaving and entering  $v$ , respectively.
- length function  $d : A \rightarrow \mathbb{R}$ .
- $k \in \{1, \dots, n\}$ .
  
- ▷  $(s, t)$ -chain: node-arc-sequence starting in  $s$  and ending in  $t$ .
- ▷  $(s, t)$ -walk: node-arc-sequence starting in  $s$  and ending in  $t$  such that each arc is used at most one time.
- ▷  $(s, t)$ -path: node-arc-sequence starting in  $s$  and ending in  $t$  such that each node of  $D$  is visited at most one time.

# Hop constrained paths/walks/chains

*Hop constrained shortest path problem: (HCSP)*

Find an  $(s, t)$ -path with at most  $k$  arcs of minimum length.

Complexity: NP-hard

*Hop constrained shortest walk problem: (HCSWP)*

Find an  $(s, t)$ -walk with at most  $k$  arcs of minimum length.

Complexity: ?

*Hop constrained shortest chain problem: (HCSCP)*

Find an  $(s, t)$ -chain with at most  $k$  arcs of minimum length.

Complexity: polynomial (Moore-Bellman-Ford algorithm)

## 6 polyhedra

*Hop constrained path polytope:*

$$P_{s,t\text{-path}}^{\leq k} := \text{conv}\{\chi^P \in \mathbb{R}^A : P \text{ (s, t)-path, } |P| \leq k\}.$$

$$\text{Its dominant: } \text{dmt}(P_{s,t\text{-path}}^{\leq k}) := P_{s,t\text{-path}}^{\leq k} + \mathbb{R}_+^A$$

*Hop constrained walk polytope:*

$$P_{s,t\text{-walk}}^{\leq k} := \text{conv}\{\chi^W \in \mathbb{R}^A : P \text{ (s, t)-walk, } |W| \leq k\}.$$

$$\text{Its dominant: } \text{dmt}(P_{s,t\text{-walk}}^{\leq k}) := P_{s,t\text{-walk}}^{\leq k} + \mathbb{R}_+^A$$

*Hop constrained chain polytope:*

$$P_{s,t\text{-chain}}^{\leq k} := \text{conv}\{\chi^C \in \mathbb{R}^A : P \text{ (s, t)-chain, } |C| \leq k\}.$$

$$\text{Its dominant: } \text{dmt}(P_{s,t\text{-chain}}^{\leq k}) := P_{s,t\text{-chain}}^{\leq k} + \mathbb{R}_+^A$$

# 6 polyhedra and their relations to each other

## Lemma 1

$$(i) P_{s,t-path}^{\leq k} \subseteq P_{s,t-walk}^{\leq k} \subseteq P_{s,t-chain}^{\leq k}.$$

$$(ii) dmt(P_{s,t-path}^{\leq k}) = dmt(P_{s,t-walk}^{\leq k}) = dmt(P_{s,t-chain}^{\leq k}).$$

$$(iii) P_{s,t-chain}^{\leq k} \subseteq dmt(P_{s,t-chain}^{\leq k}).$$

# Characterization of the integer points of $P_{S,t\text{-path}}^{\leq k}$

$$x(\delta^+(i)) - x(\delta^-(i)) = \begin{cases} 1 & \text{if } i = s, \\ 0 & \text{if } i \in N \setminus \{s, t\}, \\ -1 & \text{if } i = t, \end{cases} \quad (1)$$

$$x(A) \leq k, \quad (2)$$

$$x(\delta^+(i)) \leq 1 \quad \forall i \in N \setminus \{s, t\}, \quad (3)$$

$$x(\delta^+(S)) \geq x(\delta^+(j)) \quad \forall S \subset N, \quad (4)$$

$$\begin{aligned} & 3 \leq |S| \leq n - 2, \\ & s, t \in S, j \in N \setminus S, \\ & x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A. \end{aligned} \quad (5)$$



# Some facts

Complete linear descriptions are known for

- the dominant of the ordinary path polytope  $\text{dmt}(P_{s,t\text{-path}})$ ,  
 where  $P_{s,t\text{-path}} := P_{0s,t\text{-path}}^{\leq n+1}$   
 (see, for instance, Schrijver (2003));
- the 3-hop constrained path polytope  $P_{s,t\text{-path}}^{\leq 3}$   
 (Dahl and Gouveia (2004));
- the 4-hop constrained walk polytope  $P_{s,t\text{-walk}}^{\leq 4}$   
 (Dahl, Foldnes, and Gouveia (2004)).

Can be given by inequalities with coefficients in  $\{-1, 0, 1\}$ .

# $r$ -jump inequalities

## Theorem 2 (Dahl, Foldnes, and Gouveia (2004))

Let

$$N = \bigcup_{p=0}^{k+r} S_p$$

be a partition of node set  $N$ , where  $r \in \mathbb{N}$ ,  $1 \leq r \leq n - k$ ,  $S_0 = \{s\}$ , and  $S_{k+r} = \{t\}$ . For  $k \geq 4$ , the  $r$ -jump inequality

$$\sum_{p=0}^{k+r-1} \sum_{q=p+1}^{k+r} \alpha_{pq} x((S_p : S_q)) \geq r, \quad (6)$$

where for  $p < q$ ,  $\alpha_{pq} := \min\{q - p - 1, r\}$ , is facet defining for  $\text{dmt}(P_{s,t\text{-path}}^{\leq k})$ .

# $r$ -jump inequalities

Illustration for  $r = 1$  and  $k = 5$ .

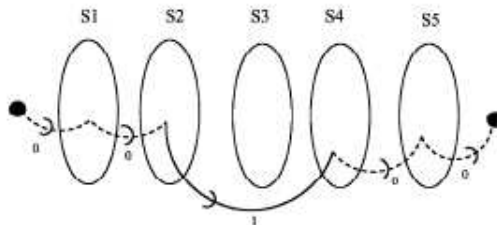


Figure: Picture from Dahl, Foldnes, and Gouveia

# $r$ -jump inequalities

Illustration for  $r = 1$  and  $k = 5$ .

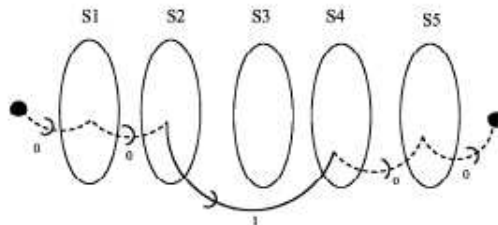


Figure: Picture from Dahl, Foldnes, and Gouveia

Inequalities (6) define facets of  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$  but not of  $P_{s,t\text{-path}}^{\leq k}$ ,  $P_{s,t\text{-walk}}^{\leq k}$ , and  $P_{s,t\text{-chain}}^{\leq k}$ .

# Our contribution

We present

- a classification of all 0/1-facet defining inequalities for  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$ .
- a classification of all -1/0/1-facet defining inequalities for  $P_{s,t\text{-chain}}^{\leq k}$ .
- a generalization of  $r$ -jump inequalities.
- a systematic way to lift  $r$ -jump inequalities or their generalization into facet defining inequalities for  $P_{s,t\text{-chain}}^{\leq k}$ .

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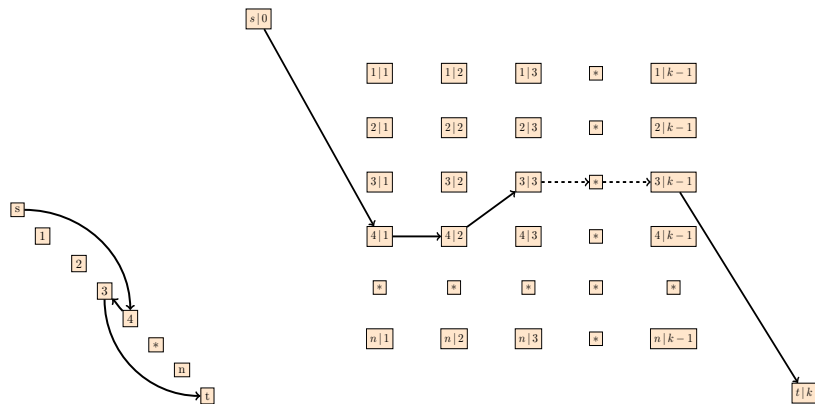
**Algorithm 1: Moore-Bellman-Ford**

**Input:** A digraph  $D = (N, A)$ , a fixed node  $s \in N$ , and a length function  $d : A \rightarrow \mathbb{R}$ .

**Output:** For each node  $j \in N$  and each number  $\ell \in \{0, \dots, |N| - 1\}$ , the length  $u_j^{(\ell)}$  of a shortest  $(s, j)$ -chain using at most  $\ell$  arcs and its predecessor  $p(j, \ell)$  on such a chain. If  $j$  is not reachable from  $s$ , then  $u_j^{(\ell)} = +\infty$  and  $p(j, \ell)$  is undefined for all  $\ell$ .

- (1) Set  $u_s^{(0)} := 0$  and  $u_j^{(0)} := +\infty$  for all  $j \in N \setminus \{s\}$ .
- (2) **for**  $\ell := 1$  **to**  $|N| - 1$  **do**
  - Set  $t_j := u_j^{(\ell-1)}$  for all  $j \in N$ .
  - forall**  $(i, j) \in A$  **do**
    - if**  $t_j > u_i^{(\ell-1)} + d((i, j))$  **then**
      - Set  $t_j := u_i^{(\ell-1)} + d((i, j))$  and  $p(j, \ell) := i$ .
  - Set  $u_j^{(\ell)} := t_j$  for all  $j \in N$ .

# Costruction of the DP-graph



**Figure:** Digraph  $D$  and DP-graph  $\mathcal{D} = (\mathcal{N}, \mathcal{A})$  associated with  $(D, s, t, k)$ ; arc sets are omitted. Illustration of an  $(s, t)$ - $k$ -walk and one of its counterparts in  $\mathcal{D}$ .



# Projection I

Given  $Q := \{(x, y) \in \mathbb{R}^p \times \mathbb{R}^q : Ay + Bx \geq b\}$ ,

- the *projection of  $Q$  onto the  $x$ -space* is defined as

$$\text{Proj}_x(Q) := \{x \in \mathbb{R}^p : \exists y \in \mathbb{R}^q \text{ with } (x, y) \in Q\}.$$

# Extended formulations and projection

## Theorem 3

$P_{s,t-chain}^{\leq k}$  ( $dmt(P_{s,t-chain}^{\leq k}$ )) is the projection of the polytope constituted by

$$y(\delta^+([s, 0])) = 1, \quad (7)$$

$$y(\delta^-([t, k])) = 1, \quad (8)$$

$$y(\delta^-([i, \ell])) - y(\delta^+([i, \ell])) = 0 \quad \text{for all } [i, \ell] \in \mathcal{N}', \quad (9)$$

$$y_a \geq 0 \quad \text{for all } a \in \mathcal{A}, \quad (10)$$

$$x = (\geq) Ty \quad (11)$$

onto the  $x$ -space, where  $\mathcal{N}' := \mathcal{N} \setminus \{[s, 0], [t, k]\}$  and  $T$  represents the set function

$$\varphi : \mathcal{A} \rightarrow \mathcal{A} \cup \emptyset, \quad \varphi([i, h], [j, \ell]) = \begin{cases} (i, j) & \text{if } i \neq j \\ \emptyset & \text{else.} \end{cases}$$

# Projection II

Given  $Q := \{(x, y) \in \mathbb{R}^p \times \mathbb{R}^q : Ay + Bx \geq b\}$ ,

- the *projection of  $Q$  onto the  $x$ -space* is defined as

$$\text{Proj}_x(Q) := \{x \in \mathbb{R}^p : \exists y \in \mathbb{R}^q \text{ with } (x, y) \in Q\}.$$

- $\mathcal{C} := \{v : v^T A = 0^T, v \geq 0\}$  is called the *projection cone*.

## Theorem 4 (Benders)

$$\text{Proj}_x(Q) = \{x \in \mathbb{R}^p : (v^T B)x \geq v^T b, v \in \text{extr}(\mathcal{C})\},$$

where  $\text{extr}(\mathcal{C})$  denotes the set of extreme rays of  $\mathcal{C}$ .

# Projection II

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where  $\text{extr}(\mathcal{C})$  denotes the set of extreme rays of  $\mathcal{C}$ .

Usually, the goal is to determine all or at least a subset of all extreme rays  $v \in \text{extr}(\mathcal{C})$  whose corresponding inequalities  $(v^T B)x \geq v^T b$  define facets of  $\text{Proj}_x(Q)$ .

# The projection cones

The projection cone  $\mathcal{C}^=$  associated with  $P_{s,t\text{-chain}}^{\leq k}$  ( $\mathcal{C}^{\geq}, \text{dmt}(P_{s,t\text{-chain}}^{\leq k})$ ) is the set of all  $(\pi, \rho, \sigma) \in \mathbb{R}^N \times \mathbb{R}^{\mathcal{A}} \times \mathbb{R}^{\mathcal{A}}$  satisfying the equations

$$\begin{aligned} \pi_{i,\ell-1} - \pi_{i\ell} - \rho_a &= 0 & \forall a = ([i, \ell - 1], [i, \ell]) \in \hat{\mathcal{A}}, \\ \sigma_{ij} + \pi_{i,\ell-1} - \pi_{j\ell} - \rho_a &= 0 & \forall a = ([i, \ell - 1], [j, \ell]) \in \mathcal{A} \setminus \hat{\mathcal{A}}, \\ \rho &\geq 0 \quad (\sigma \geq 0) \end{aligned}$$

Here,

$$\hat{\mathcal{A}} := \{a = ([i, \ell - 1], [i, \ell]) : i \in N \setminus \{s, t\}, \ell \in \{2, \dots, k - 1\}\}.$$

Moreover, we define  $\mathcal{A}^{ij} := \{a \in \mathcal{A} : \varphi(a) = (i, j)\}$ .

Valid inequality:  $\sum_{a \in \mathcal{A}} \sigma_a x_a \geq \pi_{tk} - \pi_{s0}$ .

# The projection cones

The variables  $\rho_a$ ,  $a \in \mathcal{A}$ , only act as slack variables. Projecting them out, we see that every  $(\pi, \rho, \sigma) \in \mathcal{C}^= (\mathcal{C}^{\geq})$  satisfies the inequalities

$$\pi_{i,\ell-1} - \pi_{i\ell} \geq 0 \quad \forall i \in N \setminus \{s, t\}, \ell = 2, \dots, k-1 \quad (12)$$

$$\sigma_{ij} + \pi_{i,\ell-1} - \pi_{j\ell} \geq 0 \quad \forall a = ([i, \ell-1], [j, \ell]) \in \mathcal{A} \setminus \hat{\mathcal{A}} \quad (13)$$

$$(\sigma \geq 0). \quad (14)$$

# The projection cones

For fixed  $\pi$  satisfying (12), denote by  $\mathcal{C}_\pi^-$  ( $\mathcal{C}_\pi^=$ ) the set of all  $\sigma \in \mathbb{R}^A$  satisfying (13) (and (14)). Let  $\tau := \pi_{tk} - \pi_{s0}$ .

- $\sigma \in \mathcal{C}_\pi^- (\in \mathcal{C}_\pi^=) \Rightarrow$  right hand side =  $\tau$ .
- $\sigma \in \mathcal{C}_\pi^- (\in \mathcal{C}_\pi^=) \Rightarrow$

$$\sigma_{ij} \geq \max(\pi_{j\ell} - \pi_{i,\ell-1}) \quad (\text{and } \sigma_{ij} \geq 0) \quad \text{for all } (i, j) \in A.$$

# The projection cones

Conversely, define  $\sigma^\pi$  by

$$\sigma_{ij}^\pi := \max\{\pi_{j\ell} - \pi_{i,\ell-1} : a = ([i, \ell - 1], [j, \ell]) \in \mathcal{A}^{ij}\}$$

for all  $(i, j) \in A$ . Then,  $\sigma^\pi \in \mathcal{C}_\pi^\equiv$  and  $\sigma^\pi \leq \sigma$  for all  $\sigma \in \mathcal{C}_\pi^\equiv$ . Thus,  $\sigma^\pi$  provides the strongest valid inequality under all inequalities  $\sigma^T x \geq \pi_{tk} - \pi_{s0}$  with  $\sigma \in \mathcal{C}_\pi^\equiv$ .



# The projection cones

Conversely, define  $\sigma^\pi$  by

$$\sigma_{ij}^\pi := \max\{\pi_{j\ell} - \pi_{i,\ell-1} : \mathbf{a} = ([i, \ell - 1], [j, \ell]) \in \mathcal{A}^{ij}\}$$

for all  $(i, j) \in A$ . Then,  $\sigma^\pi \in \mathcal{C}_\pi^\leq$  and  $\sigma^\pi \leq \sigma$  for all  $\sigma \in \mathcal{C}_\pi^\leq$ . Thus,  $\sigma^\pi$  provides the strongest valid inequality under all inequalities  $\sigma^T x \geq \pi_{tk} - \pi_{s0}$  with  $\sigma \in \mathcal{C}_\pi^\leq$ .

Analogous for  $\sigma^{\pi,+} \in \mathcal{C}_\pi^\geq$  defined by

$$\sigma_{ij}^{\pi,+} := \max\{0, \pi_{j\ell} - \pi_{i,\ell-1} : \mathbf{a} = ([i, \ell - 1], [j, \ell]) \in \mathcal{A}^{ij}\}$$

for  $(i, j) \in A$ .

# The projection cones

- $F(\pi)$ : face of  $P_{s,t\text{-chain}}^{\leq k}$  induced by  $\sum_{a \in A} \sigma_a^\pi x_a \geq \pi_{tk} - \pi_{s0}$ .
- $F(\pi, +)$ : face of  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$  induced by  $\sum_{a \in A} \sigma_a^{\pi,+} x_a \geq \pi_{tk} - \pi_{s0}$ .

# Example

$$\pi = \begin{pmatrix} 0 & & & \\ & 2 & 1 & 1 \\ & 4 & 1 & 0 \\ & 2 & 2 & 2 \\ & 1 & 1 & 0 \\ & & & & 3 \end{pmatrix}$$

$F(\pi) :$

$F(\pi, +) :$

# Example

$$\pi = \begin{pmatrix} 0 & & & \\ & 2 & 1 & 1 \\ & 4 & 1 & 0 \\ & 2 & 2 & 2 \\ & 1 & 1 & 0 \\ & & & 3 \end{pmatrix}$$

$$F(\pi) : 2 \times_{S1}$$

$$F(\pi, +) : 2 \times_{S1}$$





















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# Characterization of 0/1-facets of $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$

## Theorem 6

Let  $\pi$  be a 0/1-vector. Then,  $F(\pi, +)$  is a facet of  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$  if and only if the minimal representative of  $\pi$  is one of the following four vectors

$$\begin{array}{l} \left( \begin{array}{cccc} 0 & & & \\ & 0 & \dots & \dots & 0 \\ & 1 & \ddots & & \vdots \\ & \vdots & \ddots & \ddots & \vdots \\ & \vdots & & \ddots & 0 \\ & 1 & \dots & \dots & 1 \\ & & & & 1 \end{array} \right) \\ \Rightarrow \text{1-jump inequality} \end{array} \quad \left| \quad \begin{array}{l} \left( \begin{array}{cccc} 0 & & & \\ & 0 & \dots & 0 & \\ & & & & 1 \end{array} \right) \\ \left( \begin{array}{cccc} 0 & & & \\ & 1 & \dots & 1 & \\ & & & & 1 \end{array} \right) \\ \left( \begin{array}{cccc} 0 & & & \\ & 0 & \dots & 0 & \\ & 1 & \dots & 1 & \\ & & & & 1 \end{array} \right) \\ \Rightarrow \text{min-cut inequality} \end{array} \end{array}$$





# Lifted $r$ -jump inequalities

$r$ -jump inequalities (6)

$$\sum_{p=0}^{k+r-1} \sum_{q=p+1}^{k+r} \alpha_{pq} x((S_p : S_q)) \geq r,$$

where for  $p < q$ ,  $\alpha_{pq} := \min\{q - p - 1, r\}$ , define facets of  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$  but not of  $P_{s,t\text{-path}}^{\leq k}$ ,  $P_{s,t\text{-walk}}^{\leq k}$ , or  $P_{s,t\text{-chain}}^{\leq k}$ . Here,

$$N = \bigcup_{p=0}^{k+r} S_p$$

is a partition of  $N$  with  $S_0 = \{s\}$ , and  $S_{k+r} = \{t\}$ .

# Lifted $r$ -jump inequalities

$r$ -jump inequalities (6)

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Dahl and Gouveia (2004) investigate the problem to strengthen inequalities (6) into facet defining inequalities for  $P_{s,t\text{-path}}^{\leq k}$  by decreasing coefficients of the left hand side for the cases  $r \in \{1, 2\}$ .

# Lifted $r$ -jump inequalities

We propose the following systematic way:

1. Derive  $\pi$  such that  $F(\pi, +)$  is induced by  $r$ -jump inequality.
2. Derive  $\sigma^\pi / F(\pi)$ .

# Lifted $r$ -jump inequalities

- $F(\pi, +)$  facet of  $\text{dmt}(P_{s,t\text{-chain}}^{\leq k})$ .
- $F(\pi)$  facet of  $P_{s,t\text{-chain}}^{\leq k}$ .
- $F(\pi) \cap P_{s,t\text{-path}}^{\leq k}$  facet of  $P_{s,t\text{-path}}^{\leq k}$   $\pi^{mr} =$   
if each collection of identical  
rows of  $\pi$  has size at least two.

$$\begin{pmatrix} 0 & 0 & \dots & \dots & 0 \\ & 1 & \dots & & \vdots \\ & 2 & \dots & \dots & \vdots \\ & \vdots & \dots & \dots & 0 \\ & \vdots & & \dots & 1 \\ & \vdots & & & 2 \\ & \vdots & & & \vdots \\ & \vdots & & & \vdots \\ r-1 & & & & \vdots \\ & r & \dots & & \vdots \\ & \vdots & \dots & \dots & \vdots \\ & \vdots & \dots & \dots & \vdots \\ & \vdots & \dots & \dots & r-1 \\ & r & \dots & \dots & r \end{pmatrix}$$



# Shifting vectors

$$\begin{pmatrix} 0 \\ 0 \\ * \\ * \\ * \\ 0 \\ 1 \\ * \\ * \\ 1 \\ 2 \\ * \\ * \\ * \\ * \\ r-1 \\ r \\ * \\ * \\ * \\ * \\ r \end{pmatrix}$$

$$v \in \mathbb{R}^n, v_1 = 0, v_{i+1} \leq v_i + 1, v_i = r, i = n - k + 2, \dots, n.$$









## Shifting vectors

$$\begin{pmatrix}
 0 & 0 & 0 & * & 0 \\
 * & 0 & * & * & * \\
 * & * & 0 & * & * \\
 * & * & * & * & * \\
 0 & * & * & * & 0 \\
 1 & 0 & * & * & * \\
 * & 1 & 0 & * & * \\
 * & * & 1 & * & 0 \\
 1 & * & * & * & 1 \\
 2 & 1 & * & * & * \\
 * & 2 & 1 & * & * \\
 * & * & 2 & * & 1 \\
 * & * & * & * & 2 \\
 * & * & * & * & * \\
 r-1 & * & * & * & * \\
 r & r-1 & * & * & * \\
 * & r & r-1 & * & * \\
 * & * & r & * & r-1 \\
 * & * & * & * & r \\
 * & * & * & * & * \\
 r & r & r & * & r
 \end{pmatrix}$$

$$v \in \mathbb{R}^n, v_1 = 0, v_{i+1} \leq v_i + 1, v_i = r, i = n - k + 2, \dots, n.$$

# Shifting vectors

## Theorem 8

*Let  $\pi$  be a vector whose minimal representative is a shifting vector.*

- (i)  $F(\pi, +)$  is a facet of  $dmt(P_{s,t-chain}^{\leq k})$ .*
- (ii)  $F(\pi)$  is a facet of  $P_{s,t-chain}^{\leq k}$ .*
- (iii)  $F(\pi) \cap P_{s,t-path}^{\leq k}$  is a facet of  $P_{s,t-path}^{\leq k}$  if each collection of identical rows of  $\pi$  has size at least two.*

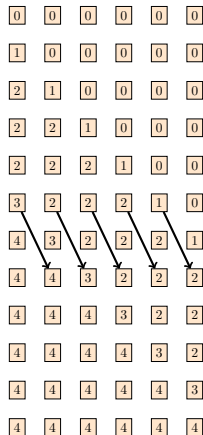
# Sketch of the proof

We only show that  $F(\pi)$  is a high dimensional face of  $P_{s,t\text{-chain}}^{\leq k}$ .

- W.l.o.g. assume that  $\pi$  is the minimal representative of itself.
- $\dim P_{s,t\text{-chain}}^{\leq k} = |A| - (n + 1) = n(n - 1) + 2n - (n + 1) = (n - 1)(n + 1) \Rightarrow$  we have to show that there are  $(n - 1)(n + 1)$  chains whose incidence vectors are in  $F(\pi)$  and affinely independent.

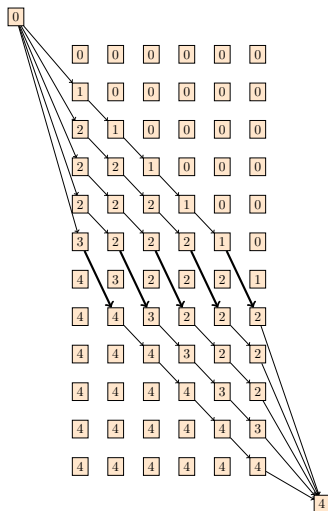
# Sketch of the proof

0

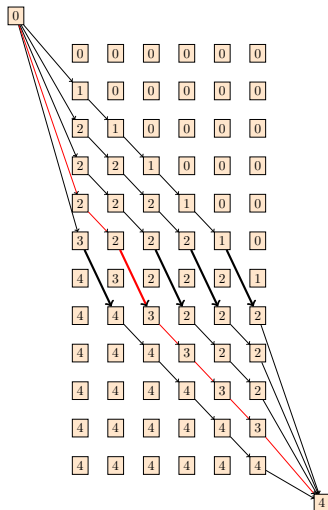


4

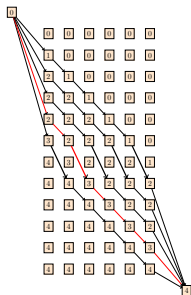
# Sketch of the proof



# Sketch of the proof



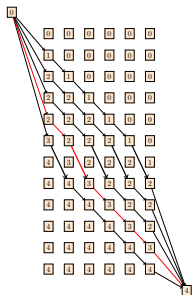
# Sketch of the proof



incidence vector of  $\varphi(P)$  in  $F(\pi)$



# Sketch of the proof



incidence vector of  $\varphi(P)$  in  $F(\pi)$

$\Rightarrow n(n-1) - (n-1)$  affinely independent vectors in  $F(\pi)$ .

# Open questions

- complete linear descriptions of  $P_{s,t\text{-chain}}^{\leq k}$  and its dominant
- investigation of the associated separation problems