

Collapsing and lifting for the cut cone

Caterina De Simone

Istituto di Analisi dei Sistemi ed Informatica del CNR-Viale Manzoni 30, 00185 Roma, Italy

Michel Deza

CNRS-Université Paris VII-Passage de l'Industrie 17, 75010 Paris, France

Monique Laurent

CNRS-Université Paris Dauphine-LAMSADE-Place du Maréchal de Lattre de Tassigny, 75775 Paris Cedex 16, France

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Abstract

The cut polytope $P_C(G)$ of a graph G is the convex hull of the incidence vectors of all cuts of G ; the cut cone $C(G)$ of G is the cone generated by the incidence vectors of all cuts of G . We introduce the operation of collapsing an inequality valid over the cut cone $C(K_n)$ of the complete graph with n vertices: it consists of identifying vertices and adding the weights of the corresponding incident edges. Using collapsing and its inverse operation (lifting), we give several methods to find facets of $C(K_n)$. We also show how to construct facets of $C(K_n)$ from the difference of inequalities valid over $C(K_n)$. When G is an induced subgraph of a graph H , we give sufficient conditions to derive inequalities defining facets of $P_C(H)$ from inequalities defining facets of $P_C(G)$. Finally, the description (up to permutation) of the cut cone $C(K_7)$ is given.

1. Introduction and preliminaries

We use the standard graph-theoretical terminology as in [9, 10]. An edge with endpoints i and j in an undirected graph will be denoted by ij (or ji). The complete graph on n vertices is denoted by K_n . Let $G = (V, E)$ be a graph, and let S be a (possibly empty) subset of V . The *cut* corresponding to S is the set $\delta(S)$ of edges with exactly one endpoint in S . (In particular, we allow $S = \emptyset$, in which case $\delta(S)$ is a zero vector.) Throughout this paper, we shall let $\delta(S)$ stand for both a cut and its incidence vector. The *cut cone* $C(G)$ of a graph G is the cone generated by the incidence vectors of all

Correspondence to: Caterina De Simone, Istituto di Analisi dei Sistemi ed Informatica del CNR-Viale Manzoni 30, 00185 Roma, Italy.

edge sets of cuts of G ; the *cut polytope* $P_C(G)$ of a graph G is the convex hull of the incidence vectors of all edge sets of cuts of G . For every graph G , the cone $C(G)$ and the polytope $P_C(G)$ are full dimensional. As usual, we let B^A denote the set of all mappings from A to B ; elements of B^A can be thought of as vectors whose components are subscripted by elements of A and take values in B .

Let $G=(V, E)$ be a graph, and let v be a vector in \mathbb{R}^E . If the inequality $v^T x \leq 0$ is satisfied by all points in $C(G)$ or, equivalently, by all cut vectors $\delta(S)$, we say that the inequality $v^T x \leq 0$ is valid over $C(G)$. The face defined by the inequality $v^T x \leq 0$ is the set $F_v = \{x \in C(G) : v^T x = 0\}$. A *root* of the vector v is a nonzero cut vector which belongs to F_v . The dimension of a face F_v , denoted by $\dim(F_v)$, is the largest number of affinely independent points in F_v minus one or, equivalently, the largest number of linearly independent roots of v (since F_v contains the zero vector). The codimension of a face F_v is equal to $\binom{2}{2} - \dim(v)$. A facet of $C(G)$ is a face of dimension $|E| - 1$.

For every graph $G=(V, E)$, and for every vector v in \mathbb{R}^E , we define a graph $G(v)$ as follows: its edges are all the edges ij in G for which $v_{ij} \neq 0$, and its vertices are all the endpoints of these edges; to every edge ij , the weight v_{ij} is assigned. The graph $G(v)$ is called the *supporting graph* of v . Let $v^T x \leq 0$ be an inequality valid over $C(G)$. If all nonzero components of v are ± 1 , then we say that the inequality $v^T x \leq 0$ is *pure*. As usual, a vector with components all equal to zero will be denoted by $\underline{0}$.

When G is the complete graph K_n with n vertices, the corresponding cut cone will be denoted by C_n . Points in C_n can be interpreted as semi-metrics on n points; in fact, C_n coincides with the family of all the semi-metrics on n points which are isometrically embeddable into L^1 ; in this context, the study of the cut cone C_n was started in 1960 by Deza [12]. (For more informations, see for instance [2, 6, 13, 14, 24].)

We now describe two classes of inequalities valid over the cone C_n . The first class is the class of *hypermetric inequalities* which were introduced by Deza [12] and later, independently, by Kelly [22]. For every integer row vector, $b=(b_1, \dots, b_n)$ such that $b_1 + \dots + b_n = 1$, the hypermetric inequality specified by the vector b is the inequality

$$\sum_{1 \leq i < j \leq n} b_i b_j x_{ij} \leq 0. \tag{1}$$

We refer to each inequality (1) as $\text{Hyp}(b)$. Write $b(S) = \sum_{i \in S} b_i$. To see that (1) is valid, observe that

$$\sum_{ij \in \delta(S)} b_i b_j = \sum_{i \in S} b_i \sum_{j \notin S} b_j = b(S)(1 - b(S))$$

and that $t(1 - t) \leq 0$ for all integers t . Let v be the vector defined by $v_{ij} = b_i b_j$ for all ij . Note that every root of the vector v is a cut for which $b(S)$ is equal to zero or one.

An hypermetric inequality that will play a special role in our paper is the inequality

$$x_{ij} - x_{ik} - x_{jk} \leq 0;$$

we shall refer to such inequality as *triangle inequality*. It is easy to verify that, for $n \geq 3$, every triangle inequality defines a facet of C_n .

The second class of inequalities valid over C_n is the class of *cycle inequalities* which were introduced by Deza and Laurent [17]. To specify these inequalities, we need one more definition. Let f be an integer greater than or equal to three; a cycle $C = (1, 2, \dots, f)$ is the graph with vertices $1, 2, \dots, f$ and edges $12, 23, \dots, f1$. For every cycle C , $E(C)$ denotes the set of its edges. Let $b = (b_1, \dots, b_n)$ be an integer row vector such that $b_1 + \dots + b_n = 3$; order the components of b in such a way that $b_1, b_2, \dots, b_f > 0 \geq b_{f+1}, \dots, b_n$. Then the cycle inequality specified by the vector b is the inequality

$$\sum_{1 \leq i < j \leq n} b_i b_j x_{ij} - \sum_{ij \in E(C)} x_{ij} \leq 0; \quad (2)$$

we shall refer to each inequality (2) as $\text{Cyc}(b)$.

For every nonnegative integer n , we let $[1, n]$ denote the set $\{1, \dots, n\}$, and we let N stand for $\binom{n}{2}$. In the following, we describe two operations on an inequality valid over the cone C_n : permutation and switching.

Let v be a vector in \mathbb{R}^N . For every permutation σ of the set $[1, n]$, we define a vector v^σ in \mathbb{R}^N by

$$v_{ij}^\sigma = v_{\sigma(i)\sigma(j)} \quad \text{for every } 1 \leq i < j \leq n;$$

we shall say that v^σ has been obtained from v via the *permutation* σ or that v^σ is permutation equivalent to v . Clearly, the inequality $v^T x \leq 0$ is valid over C_n if and only if the inequality $(v^\sigma)^T x \leq 0$ is valid over C_n . It is easy to verify that if $\text{Hyp}(b_1, \dots, b_n)$ is an hypermetric facet-defining inequality of C_n , then for every permutation σ of the set $[1, n]$, the inequality $\text{Hyp}(b_{\sigma(1)}, \dots, b_{\sigma(n)})$ defines a facet of C_n . However, if $\text{Cyc}(b_1, \dots, b_n)$ is a cycle facet-defining inequality of C_n , then the inequality $\text{Cyc}(b_{\sigma(1)}, \dots, b_{\sigma(n)})$ does not define a facet of C_n for every permutation σ of the set $[1, n]$ [17].

The second operation, called *switching*, relates the cut polytope of a graph G with the cut cone of G in the following sense. Since $P_C(G) \subset C(G)$, every inequality valid over $C(G)$ is also valid over $P_C(G)$. Moreover, every facet-defining inequality of $C(G)$ is facet-defining inequality of $P_C(G)$. In fact, the switching operation will show that looking for all facets of $P_C(G)$ is equivalent to looking for all facets of $C(G)$. To describe this operation, consider a graph $G = (V, E)$ and let v be a vector in \mathbb{R}^E . For every subset S of V , we define a vector v^S in \mathbb{R}^E by

$$v_{ij}^S = \begin{cases} v_{ij} & \text{if } ij \notin \delta(S), \\ -v_{ij} & \text{otherwise,} \end{cases}$$

we shall say that the vector v^S has been obtained from v by switching the cut $\delta(S)$. Write

$$d = - \sum_{ij \in \delta(S)} v_{ij}.$$

For the case $G = K_n$, Deza [12] (see also [17]) showed that for every vector v in \mathbb{R}^N and for every root $\delta(S)$ of v , the inequality $v^T x \leq 0$ defines a facet of C_n if and only if the inequality $(v^S)^T x \leq 0$ defines a facet of C_n . For a general graph $G = (V, E)$, Barahona and Mahjoub [8] showed that for every vector v in \mathbb{R}^E and for every cut $\delta(S)$, $v^T x \leq b$ defines a facet of $P_C(G)$ if and only if the inequality $(v^S)^T x \leq b - d$ defines a facet of $P_C(G)$. Furthermore, they showed that every inequality defining a facet of $P_C(G)$ can be obtained for some inequality defining a facet of $C(G)$ by switching a cut [8]. In [15], it was shown that switching and permutation are the only symmetries of $P_C(K_n)$.

In Section 2, we introduce two operations on an inequality valid over C_n : collapsing and expansion; collapsing an inequality consists of identifying vertices and adding the weights of the corresponding incident edges; the expansion of an inequality is the inverse operation of collapsing.

In Sections 3–5, we give several results on lifting. Lifting is a commonly used technique in polyhedral combinatorics to derive inequalities defining facets of a polyhedron in \mathbb{R}^n from inequalities defining facets of a polyhedron in $\mathbb{R}^{n'}$ with $n' < n$ (see for instance [23]).

Let $G = (V, E)$ and $H = (W, F)$ be two graphs where the former is an induced subgraph of the latter, and let v be a vector in \mathbb{R}^E . *Lifting* the vector v means to find a vector v' in \mathbb{R}^F such that the following two conditions hold:

- if $v^T x \leq 0$ is valid over $C(G)$, then $(v')^T x \leq 0$ is valid over $C(H)$;
- if $v^T x \leq 0$ defines a facet of $C(G)$, then $(v')^T x \leq 0$ defines a facet of $C(H)$.

If $v' = (v, 0)$ where 0 is the vector in \mathbb{R}^{F-E} with components all equal to zero, then we shall say that v' was obtained from v by *zero-lifting*.

Finally, in Section 6, we give the complete description of the cut cone C_7 .

2. Collapsing and expansion

Let n be an integer greater than or equal to two, and let k be an integer such that $1 \leq k \leq n-1$. Recall that N stands for $\binom{n}{2}$. For every partition, $\pi = \{V_1, \dots, V_k\}$ of the set $[1, n]$ into k nonempty subsets, and for every vector v in \mathbb{R}^N , we define a vector v^π in $\mathbb{R}^{\binom{k}{2}}$ by

$$v_{ij}^\pi = \sum_{s \in V_i, t \in V_j} v_{st} \quad \text{for all } 1 \leq i < j \leq k.$$

We call the vector v^π the π -*collapsing* of v . If $k = n-1$, then precisely one of the k subsets of $[1, n]$, say V_1 , has size two, all the others have size one; in this case, if $V_1 = \{i, j\}$ then we denote the vector v^π simply by $v^{i,j}$, and we call the vector $v^{i,j}$ the (i, j) -*collapsing* of v . The π -collapsing of an inequality $v^T x \leq 0$ is the inequality $(v^\pi)^T x \leq 0$.

The π -collapsing of an hypermetric inequality $\text{Hyp}(b_1, \dots, b_n)$ can be easily obtained in the following way: define a vector v in \mathbb{R}^N by writing $b_i b_j$ for v_{ij} . Clearly, for distinct

i and j in $[1, n]$, the (i, j) -collapsing of the vector v is the vector $v^{i,j}$ given by

$$v_{hk}^{i,j} = \begin{cases} (b_i + b_j)b_k & \text{if } h=i, k \in [1, n] - \{i, j\}, \\ b_h b_k & \text{if } h, k \in [1, n] - \{i, j\}. \end{cases}$$

Now define a vector $b^{i,j}$ in $\mathbb{R}^{\binom{n-1}{2}}$ by

$$b_h^{i,j} = \begin{cases} b_i + b_j & \text{if } h=i, \\ b_h & \text{if } h \in [1, n] - \{i, j\}. \end{cases}$$

Since $b_1^{i,j} + \dots + b_n^{i,j} = 1$, the inequality $(v^{i,j})^T x \leq 0$ is an hypermetric inequality. We call the vector $b^{i,j}$ the (i, j) -collapsing of the vector b . For instance, if $b = (1, 1, 1, -1, -1)$ then the $(1, 2)$ -collapsing of b is the vector $(2, 1, -1, -1)$.

Proposition 2.1. *Let π be a partition of the set $[1, n]$ into k nonempty subsets ($1 \leq k \leq n-1$). If the inequality $v^T x \leq 0$ is valid over C_n , then the inequality $(v^\pi)^T x \leq 0$ is valid over C_k .*

Proof. Write $\pi = (V_1, \dots, V_k)$; let S be a subset of $[1, k]$; and set $S' = \bigcup_{i \in S} V_i$. Clearly, S' is a subset of $[1, n]$. Now it is easy to verify that $(v^\pi)^T \delta(S) = v^T \delta(S')$. \square

Let $G = (V, E)$ be a graph; the concept of the π -collapsing of a vector v can be extended to the case when v is a vector in \mathbb{R}^E in the following sense. For every partition $\pi = \{V_1, \dots, V_k\}$ of V , let E' be the set of edges of the graph G' obtained from G by identifying all the vertices in each V_i into a single vertex (multiple edges are deleted). Define the π -collapsing of v as the vector v^π in $\mathbb{R}^{E'}$ given by

$$v_{ij}^\pi = \sum_{h \in E, h \in V_i, k \in V_j} v_{hk} \quad \text{for all } ij \in E'.$$

Clearly, if $v^T x \leq 0$ is valid over $C(G)$, then the inequality $(v^\pi)^T x \leq 0$ is valid over $C(G')$.

Let Σ be the set of all partitions of the set $[1, n]$, and let v be a vector in \mathbb{R}^N . For every π in Σ , we denote by \bar{v}^π the vector in \mathbb{R}^N defined by

$$\bar{v}^\pi = (v^\pi, 0).$$

The vector \bar{v}^π is a zero-lifting of v^π . Let $L(v) = \{\bar{v}^\pi : \pi \in \Sigma\}$. It is easy to verify that $L(v)$ is a lattice isomorphic to the set of all the partitions of $[1, n]$; the order of $L(v)$ is the following: for all partitions $\pi = \{V_1, \dots, V_k\}$ and $\pi' = \{W_1, \dots, W_h\}$ in Σ , $\bar{v}^\pi \geq \bar{v}^{\pi'}$ if and only if for every i in $\{1, \dots, k\}$, $V_i \subseteq W_j$ for some j in $\{1, \dots, h\}$. Note that the greatest element of the lattice $L(v)$ is v , and that the smallest element of $L(v)$ is $\underline{0}$ (zero vector corresponding to the trivial partition $\pi = \{[1, n]\}$). For every vector v , we call the lattice $L(v)$ the *collapsing lattice* of v .

Let v be a vector in $\mathbb{R}^{\binom{n}{2}}$, and let v' be a vector in $\mathbb{R}^{\binom{n'}{2}}$, with $n' > n$. If v is a π -collapsing of v' for some partition π of $[1, n']$, then we say that v' is an *expansion* of v . Not every expansion of an inequality valid over the cut cone C_n is valid over $C_{n'}$. In fact, every inequality $v^T x \leq 0$ valid over C_n admits an expansion which is not valid over some cut

cone containing C_n . For instance, let k be an arbitrary element in $[1, n]$; define a vector v' by

$$v'_{ij} = \begin{cases} 1 & \text{if } i = n + 1, j = k, \\ 0 & \text{if } i = n + 1, j \neq k, \\ v_{ij} & \text{otherwise.} \end{cases}$$

Note that the vector v is the $(k, n + 1)$ -collapsing of V' , and that the inequality $(v')^T x \leq 0$ is not valid over C_{n+1} . On the other hand, every inequality which is valid over C_n admits an expansion which is valid over C_{n+1} : its zero-lifting.

Let v be a vector in \mathbb{R}^N , and let v' be an expansion of v . If the inequality $(v')^T x \leq 0$ is pure, then we say that $(v')^T x \leq 0$ is a *purification* of the inequality $v^T x \leq 0$. Every inequality $v^T x \leq 0$ valid over C_n admits a purification which is valid over some cut cone containing C_n . If v is not pure then some coefficient v_{hk} is greater than one in modulo. Without loss of generality, we can assume that $v_{hk} > 1$; define a vector v' in $\mathbb{R}^{\binom{n+1}{2}}$ by

$$v'_{ij} = \begin{cases} v_{hk} - 1 & \text{if } i = h, j = k, \\ 1 & \text{if } i = n + 1, j = h, \\ -1 & \text{if } i = n + 1, j = k, \\ 0 & \text{if } i = n + 1, j \neq h, k, \\ v_{ij} & \text{otherwise.} \end{cases}$$

Clearly, the vector v is the $(k, n + 1)$ -collapsing of v' . Now, let S be a subset of $[1, n + 1]$; without loss of generality, we can assume that $n + 1 \notin S$. Clearly, if h and k are both in S or both not in S then $(v')^T \delta(S) \leq 0$ (since $(v')^T \delta(S) = v^T \delta(S)$); if $h \in S$ and $k \notin S$ then $(v')^T \delta(S) = v^T \delta(S) - v_{hh} + v_{hk} - 1 + 1$, and so $(v')^T \delta(S) \leq 0$; if $h \notin S$ and $k \in S$ then

$$(v')^T \delta(S) = v^T \delta(S) - v_{hk} + v_{hk} - 1 - 1,$$

and so $(v')^T \delta(S) < 0$. Hence, the inequality $(v')^T x \leq 0$ is valid over C_{n+1} . Repeating this procedure on v' will yield a purification of the vector v .

Let $\pi = \{V_1, \dots, V_k\}$ be a partition of the set $[1, n]$, and let S be a subset of $[1, n]$. We say that the cut $\delta(S)$ is *compatible* with the partition π if, for every $i = 1, \dots, k$, each V_i is a subset of S whenever $S \cap V_i \neq \emptyset$. Recall that, for every vector v in \mathbb{R}^N , the vector v^π denotes the π -collapsing of v and v^S denotes the vector obtained from v by switching the cut $\delta(S)$.

Proposition 2.2. *Let $\pi = \{V_1, \dots, V_k\}$ be a partition of the set $[1, n]$, and let S be a subset of $[1, n]$. If the cut $\delta(S)$ is compatible with π then $(v^\pi)^S = (v^S)^\pi$.*

Proof. Let i and j be two distinct elements in $[1, n]$. Clearly, it is sufficient to show that the vector obtained from the (i, j) -collapsing of v by switching the cut $\delta(S)$ is the

(i, j) -collapsing of the vector obtained from v by switching the cut $\delta(S)$, i.e. $(v^{i,j})^S = (v^S)^{i,j}$. Let π be the corresponding partition of $[1, n]$. Set $x = v^S$, $y = x^{i,j}$, $z = v^{i,j}$, and $w = z^S$. Since the cut $\delta(S)$ is compatible with the partition π , $ij \notin \delta(S)$, and so we may assume that both i and j are in S . Let h and k be distinct elements in $[1, n] - \{i, j\}$; we have

$$\begin{aligned} y_{ik} = x_{ik} + x_{jk} &= \begin{cases} -v_{ik} - v_{jk} & \text{if } k \notin S, \\ v_{ik} + v_{jk} & \text{if } k \in S, \end{cases} \\ y_{hk} = x_{hk} &= \begin{cases} -v_{hk} & \text{if } hk \in \delta(S), \\ v_{hk} & \text{if } hk \notin \delta(S), \end{cases} \\ w_{ik} &= \begin{cases} -z_{ik} = -v_{ik} - v_{jk} & \text{if } k \notin S, \\ z_{ik} = v_{ik} + v_{jk} & \text{if } k \in S, \end{cases} \\ w_{hk} &= \begin{cases} -z_{hk} = -v_{hk} & \text{if } hk \in \delta(S), \\ z_{hk} = v_{hk} & \text{if } hk \notin \delta(S). \end{cases} \quad \square \end{aligned}$$

We refer to [16] for an extension of the notion of collapsing for the multicut polytope.

3. Zero-lifting

In this section, we consider two graphs $G = (V, E)$ and $H = (W, F)$ where the former is an induced subgraph of the latter. Let v be a vector in \mathbb{R}^E , and let $\underline{0}$ be a vector in \mathbb{R}^{F-E} with components all equal to zero. It is easy to see that if the inequality $v^T x \leq d$ is valid over $P_C(G)$, then the inequality $(v, \underline{0})^T x \leq d$ is valid over $P_C(H)$. Conversely, if the inequality $(v, \underline{0})^T x \leq d$ is valid over $P_C(H)$, then the inequality $v^T x \leq d$ is valid over $P_C(G)$. This is a special case of the following observation.

Theorem 3.1 (De Simone [11]). *If $(v, \underline{0})^T x \leq d$ defines a facet of $P_C(H)$ then $v^T x \leq d$ defines a facet of $P_C(G)$.*

Consider the following problem:

given an inequality $v^T x \leq d$ defining a facet of $P_C(G)$,
is the inequality $(v, \underline{0})^T x \leq d$ defining a facet of $P_C(H)$? (3)

Barahona and Mahjoub [8] showed that for the inequalities

$$x_{ij} \geq 0, \quad x_{ij} \leq 1, \quad (4)$$

the answer to (3) is ‘yes’ if and only if ij does not belong to any triangle of H . In addition, they showed that the answer to (3) is again ‘yes’ for every other inequality they studied in [8].

We say that an inequality $v^T x \leq d$ is nontrivial if the supporting graph $G(v)$ of v has more than two vertices. Note that the supporting graphs of the inequalities (4) have precisely two vertices. De Simone [11] gave a sufficient condition on the graphs G and H under which problem (3) has a positive answer for all the inequalities of the linear description of $P_C(G)$, with the exception of (4).

Theorem 3.2 (De Simone [11]). *Let $G=(V,E)$ be a graph with n vertices; let $n \geq 3$, and let $H=(V \cup \{r\}, F)$. If $N(r) - \{v\} \subseteq N(v)$ for some vertex v in G then problem (3) has a positive answer for every nontrivial inequality defining a facet of $P_C(G)$.*

Corollary 3.3. (De Simone [11]; Deza and Laurent [17]). *Let G be a complete graph with n vertices and let $n \geq 3$. Then $v^T x \leq d$ defines a facet of $P_C(G)$ if and only if $[v, \underline{0}]^T x \leq d$ defines a facet of the cut polytope of every complete graph with more than n vertices.*

Now consider the graph K_n with $n \geq 3$. Write $K_n=(V,E)$ and let v be a vector in \mathbb{R}^E . Recall that, for every vector v , $G(v)$ denotes the supporting graph of v . Clearly, if $G(v)=(V',E')$ is a partial subgraph of K_n then the vector v can be written as

$$v=(v', \underline{0}), \quad \text{with } v' \in \mathbb{R}^{E'} \text{ and } \underline{0} \in \mathbb{R}^{E-E'}.$$

Theorem 3.4. *Let $K_n=(V,E)$ with $n \geq 3$; let E' be a subset of E , and let v be a vector in \mathbb{R}^E such that $v=(v', \underline{0})$, with v' in $\mathbb{R}^{E'}$, and such that $G(v)=(V',E')$. If $v^T x \leq d$ defines a facet of $P_C(K_n)$ then, for every subgraph $H=(W,F)$ of K_n containing $G(v)$, the inequality*

$$(v', \underline{0})^T x \leq d,$$

with $v' \in \mathbb{R}^{E'}$ and $\underline{0} \in \mathbb{R}^{F-E'}$, defines a facet of $P_C(H)$.

Proof. Suppose the contrary: there exists a partial subgraph H of K_n containing $G(v)$ such that $(v', \underline{0})^T x \leq d$ does not define a facet of $P_C(H)$. Then $(v', \underline{0})^T x \leq d$ can be obtained as sum of two other inequalities valid over $P_C(H)$, say $v_1^T x \leq d_1$ and $v_2^T x \leq d_2$. But the inequalities $[v_1, \underline{0}]^T x \leq d_1$ and $[v_2, \underline{0}]^T x \leq d_2$, with $\underline{0} \in \mathbb{R}^{E-F}$, are valid over $P_C(K_n)$ and their sum is $[v', \underline{0}]^T x \leq d$, contradicting the fact that $[v', \underline{0}]^T x \leq d$ defines a facet of $P_C(K_n)$. \square

An instant corollary of Theorem 3.4 is the following.

Corollary 3.5. *Let $G=(V,E)$ be the complete graph with n vertices; let $n \geq 3$; and let $H=(W,F)$ be a graph containing G as induced subgraph. Then problem (3) has a positive answer for every facet-defining inequality of $P_C(G)$.*

Proof. Let $v^T x \leq d$ be a facet-defining inequality of $P_C(G)$. Let T denote the set of edges of the complete graph with $|W|$ vertices. Corollary 3.3 implies that the inequality $(v, \underline{0})^T x \leq d$, with $\underline{0} \in \mathbb{R}^{T-E}$, defines a facet of $P_C(K_{|W|})$. Since H is a partial subgraph of $K_{|W|}$, the corollary follows from Theorem 3.4. \square

We end this section by considering a generalization of problem (3).

Given an inequality $v^T x \leq d$ defining a face of $P_C(G)$ of codimension r , is the inequality $(v, \underline{0})^T x \leq d$ defining a face of $P_C(H)$ of codimension r ?

The answer to the above problem is, in general, 'no'. For instance, consider the vector $b = (1, 1, -1, -1)$ and define a vector v by $v_{ij} = b_i b_j$ ($1 \leq i < j \leq 4$). It is easy to verify that while the inequality $v^T x \leq 0$ defines a face of $P_C(K_4)$ of codimension four, the inequality $(v, \underline{0})^T x \leq 0$, with $\underline{0} \in \mathbb{R}^4$, defines a face of $P_C(K_5)$ of codimension five.

4. Nonzero lifting

In this section, we consider a complete graph with n vertices, $n \geq 5$. Recall that N stands for $\binom{n}{2}$. Let v be a vector in \mathbb{R}^N , and let $v^T x \leq 0$ be a facet-defining inequality of C_n . In Section 3, we have seen that this inequality can be lifted to a facet-defining inequality of $C_{n'}$, with $n' > n$, by just adding zeroes (Corollary 3.3). In this section, we study the more general lifting problem. For this purpose, recall that for distinct i and j in $[1, n]$, the vector $v^{i,j}$ denotes the (i, j) -collapsing of v .

Theorem 4.1. *Let v be a vector in \mathbb{R}^N satisfying the following three conditions:*

- (i) *there exists p in $[1, n]$ such that $\sum_{j \in [1, n] - \{p\}} v_{pj} = 0$ ($\delta(\{p\})$ is a root of v);*
- (ii) *there exist distinct h and k in $[1, n] - \{p\}$ such that both inequalities $(v^{p,h})^T x \leq 0$ and $(v^{p,k})^T x \leq 0$ define facets of C_{n-1} ;*
- (iii) *there exist distinct i and j in $[1, n] - \{p, h, k\}$ such that $v_{ij} \neq 0$.*

If the inequality $v^T x \leq 0$ is valid over C_n then it defines a facet of C_n .

Proof. Suppose the contrary: $v^T x \leq 0$ does not define a facet of C_n . Then $v^T x \leq 0$ is the sum of two inequalities, say $u^T x \leq 0$ and $w^T x \leq 0$ (with $u \neq \underline{0}$ and $w \neq \underline{0}$), valid over C_n . Let $u^{p,h}$ and $u^{p,k}$ be the (p, h) -collapsing and the (p, k) -collapsing of the vector u , respectively; similarly, let $w^{p,h}$ and $w^{p,k}$ be the (p, h) -collapsing and the (p, k) -collapsing of the vector w , respectively. Proposition 2.1 implies that the four inequalities

$$\begin{aligned} (u^{p,h})^T x \leq 0, & \quad (u^{p,k})^T x \leq 0, \\ (w^{p,h})^T x \leq 0, & \quad (w^{p,k})^T x \leq 0 \end{aligned}$$

are valid over C_{n-1} . It is easy to verify that $v^{p,h} = u^{p,h} + w^{p,h}$, and that $v^{p,k} = u^{p,k} + w^{p,k}$. Now, (ii) implies that either $u^{p,h} = \underline{0}$ or $w^{p,h} = \underline{0}$, and that either $u^{p,k} = \underline{0}$ or $w^{p,k} = \underline{0}$. Without loss of generality, we can assume that $u^{p,h} = \underline{0}$, and so

$$u_{pj} + u_{nj} = 0, \quad u_{ij} = 0 \quad \text{for all } i, j \in [1, n] - \{p, h\}. \quad (5)$$

If $w^{p,k} = \underline{0}$ then $v_{ij} = 0$, for all i, j in $[1, n] - \{p, h, k\}$, contradicting (iii). Hence, $u^{p,k} = \underline{0}$, and so

$$u_{pj} + u_{kj} = 0, \quad u_{ij} = 0 \quad \text{for all } i, j \in [1, n] - \{p, k\}. \quad (6)$$

Now, (5) and (6) imply

$$u_{ij} = \begin{cases} u_{ph} & \text{if } i=p, j=h \text{ or } k, \\ -u_{ph} & \text{if } i=k, j=h, \\ 0 & \text{otherwise.} \end{cases}$$

Since $u^T x \leq 0$ is valid over C_n , it follows that $u_{ph} \leq 0$ (because $u^T \delta(\{p\}) = 2u_{ph}$), and so

$$u_{ph} < 0 \quad (7)$$

(for otherwise $u = \underline{0}$). Since $w^T x \leq 0$ is valid over C_n , it follows that

$$\sum_{j \in [1, n] - \{p\}} w_{pj} \leq 0,$$

and so

$$\sum_{j \in [1, n] - \{p\}} v_{pj} \leq 2u_{ph}.$$

But, (i) implies that $\sum_{j \in [1, n] - \{p\}} v_{pj} = 0$, and so $u_{ph} \geq 0$, contradicting (7). \square

From the proof of Theorem 4.1, we get the following observation.

Remark 1. Let v be a vector in \mathbb{R}^N satisfying conditions (ii) and (iii) of Theorem 4.1. If the inequality $v^T x \leq 0$ is valid over C_n , then either it defines a facet of C_n or it is the sum of two inequalities valid over C_n , one of which is a positive multiple of the triangle facet-defining inequality $x_{hk} - x_{ph} - x_{pk} \leq 0$.

In the following, we show some applications of Theorem 4.1 on hypermetric and cycle inequalities.

Corollary 4.2. Let $b = (b_1, \dots, b_{n-1})$ be an integer vector satisfying the following conditions:

- $b_1 + \dots + b_{n-1} = 1$;
- there exist distinct h and k in $[1, n-1]$ such that $b_h = b_k - 1$;
- there exist distinct i and j in $[1, n-1] - \{h, k\}$ such that $b_i b_j \neq 0$.

If the hypermetric inequality $\text{Hyp}(b)$ defines a facet of C_{n-1} , then the hypermetric inequality $\text{Hyp}(d)$ specified by the vector $d = (d_1, \dots, d_n)$, with

$$d_i = \begin{cases} b_h & \text{if } i=k, \\ 1 & \text{if } i=n, \\ b_i & \text{otherwise,} \end{cases}$$

defines a facet of C_n .

Proof. Without loss of generality, we may assume that $h=1$ and $k=2$, and so $d=(b_1, b_1, b_3, \dots, b_{n-1}, 1)$. Let $d^{1,n}$ and $d^{2,n}$ be the $(1,n)$ -collapsing and the $(2,n)$ -collapsing of the vector d , respectively. We have

$$d^{1,n}=(b_1+1, b_1, b_3, \dots, b_{n-1}),$$

$$d^{2,n}=(b_1, b_1+1, b_3, \dots, b_{n-1}),$$

Since $d^{1,n}$ can be obtained from $d^{2,n}$ by a permutation of the set $[1, n-1]$, it follows that the hypermetric inequality $\text{Hyp}(d^{1,n})$ is permutation equivalent to the hypermetric inequality $\text{Hyp}(d^{2,n})$. Note that $d^{2,n}=b$, and so $\text{Hyp}(d^{2,n})$ defines a facet of C_{n-1} . Define a vector v in \mathbb{R}^N by $v_{ij}=d_i d_j$ for all ij . Now the vector v satisfies conditions (i), (ii) and (iii) of Theorem 4.1 with $p=n$. \square

For instance, consider the vector $b=(3, 2, 2, -1, -1, -1, -1, -2)$. Since the hypermetric inequality $\text{Hyp}(b)$ defines a facet of C_8 , Corollary 4.2 implies that the hypermetric inequality $\text{Hyp}(3, 2, 2, -1, -1, -1, -2, -2, 1)$ defines a facet of C_9 . (Here, $h=7$ and $k=8$.)

Corollary 4.3. Let $c=(c_1, \dots, c_{n-2})$ be an integer vector satisfying the following three conditions:

- $c_1 + \dots + c_{n-2} = 1$;
- there exists h in $[1, n-2]$ such that $c_h = -1$;
- there exist distinct i and j in $[1, n-2] - \{h\}$ such that $c_i c_j \neq 0$.

If the hypermetric inequality $\text{Hyp}(c)$ defines a facet of C_{n-2} , then the hypermetric inequality $\text{Hyp}(d)$ specified by the vector $d=(d_1, \dots, d_n)$, with

$$d_i = \begin{cases} c_i & \text{if } i=1, 2, \dots, n-2 \\ 1 & \text{if } i=n-1, \\ -1 & \text{if } i=n, \end{cases}$$

defines a facet of C_n .

Proof. Corollary 2.1 guarantees that the hypermetric inequality $\text{Hyp}(b)$ specified by the vector $b=(c_1, c_2, \dots, c_{n-2}, 0)$ defines a facet of C_{n-1} . Now, observe that the vector b satisfies the assumptions of Corollary 4.2 (with $k=n-1$). \square

Corollary 4.4. Let f be an integer greater than or equal to three, and let $b=(b_1, \dots, b_{n-1})$ be an integer vector satisfying the following four conditions:

- $b_1 + \dots + b_{n-1} = 3$;
- $b_1, \dots, b_f > 0 \geq b_{f+1}, \dots, b_n$;

- there exists distinct h and k in $[1, f]$ such that $b_h = b_k - 1$ with $k = h + 1 \pmod{f}$;
- there exists distinct i and j in $[1, n-1] - \{h, k\}$ such that $b_i b_j \neq 0$.

Let b' be the vector obtained from b by permuting h and k ; let d be the vector obtained from b by inserting 1 between b_h and b_k and by replacing b_k with b_h . If the cycle inequality $\text{Cyc}(b)$ defines a facet of C_{n-1} , and if the cycle inequality $\text{Cyc}(b')$ defines a facet of C_{n-1} , then the cycle inequality $\text{Cyc}(d)$ defines a facet of C_n .

Proof. Without loss of generality, we may assume that $h=1$ and $k=2$, and so $d=(b_1, 1, b_1, b_3, \dots, b_{n-1})$. Let $v^T x \leq 0$ denote the cycle inequality $\text{Cyc}(d)$; write

$$d^{1,2} = (b_1 + 1, b_1, b_3, \dots, b_{n-1}),$$

$$d^{2,3} = (b_1, b_1 + 1, b_3, \dots, b_{n-1}).$$

It is easy to verify that the (1, 2)-collapsing and (1, 3)-collapsing of the vector v yield the two cycle inequalities $\text{Cyc}(d^{1,2})$ and $\text{Cyc}(d^{1,3})$, respectively. Since $d^{1,2} = b'$ and since $d^{2,3} = b$, both inequalities $\text{Cyc}(d^{1,2})$ and $\text{Cyc}(d^{2,3})$ define facets of C_{n-1} . Now the vector v satisfies conditions (i), (ii) and (iii) of Theorem 4.1 with $p=2$. \square

For instance, consider the vector $b=(3, 2, 2, -1, -1, -1, -1)$. Since the cycle inequality $\text{Cyc}(b)$ defines a facet of C_7 , Corollary 4.4 implies that the cycle inequality $\text{Cyc}(2, 1, 2, 2, -1, -1, -1, -1)$ defines a facet of C_8 . (Here, $h=1$ and $k=2$.)

We ended Section 3 by pointing out that, in general, the zero-lifting of a face does not preserve the codimension. In the following, we show that a similar result holds for the general nonzero-lifting. For this purpose, let n be an integer greater than or equal to eight; let b^n be the vector in \mathbb{R}^n defined by $b^n = (n-6, 2, 2, 1, 1, -1, \dots, -1)$; and let w be the vector in $\mathbb{R}^{\binom{n}{5}}$ with components $w_{12} = w_{23} = 3$, $w_{15} = w_{34} = 2$, $w_{14} = w_{35} = w_{45} = 1$, and $w_{ij} = 0$ otherwise. Consider the inequality

$$\sum_{1 \leq i < j \leq n} b_i^n b_j^n x_{ij} - \sum_{1 \leq i < j \leq 5} w_{ij} x_{ij} \leq 0. \quad (8)$$

The inequality (8) belongs to the class of *clique-web* inequalities valid over C_n introduced by Deza and Laurent in [18]: (8) is the clique-web inequality $CW_n^2(b^n)$ with corresponding antiweb $AW_n^2(n-6, 2, 2, 1, 1)$.

Proposition 4.5. *Let $n \geq 8$. Then the inequality (8) defines a face of C_n of dimension $\binom{n}{2} - (n-4)$.*

Proof. For every $n \geq 8$, define a vector v^n in \mathbb{R}^n by

$$(v^n)_{ij} = \begin{cases} b_i^n b_j^n - w_{ij} & \text{if } 1 \leq i < j \leq 5, \\ b_i^n b_j^n & \text{otherwise.} \end{cases}$$

To prove that the inequality, $(v^n)^T x \leq 0$ defines a face of C_n of dimension $\binom{n}{2} - (n-4)$, we use induction on n . A computer check guarantees that $(v^8)^T x \leq 0$ defines a face of

C_8 of dimension 24. Now, suppose that the inequality $(v^n)^T x \leq 0$ defines a face of C_n of dimension $\binom{n}{2} - (n-4)$. We want to show that the inequality $(v^{n+1})^T x \leq 0$ defines a face of C_{n+1} of dimension $\binom{n+1}{2} - (n-3)$. For this purpose, let S be a subset of $[2, n]$. Since $\sum_{i=1}^n b_i^n = 5$, the cut $\delta(S)$ is a root of v^n if and only if

$$b^n(S)(5 - b^n(S)) = \sum_{ij \in \delta(S)} w_{ij},$$

and so every root $\delta(S)$ of v^n , with $1 \notin S$, yields a root of v^{n+1} . By the inductive hypothesis, $\dim(v^n) = \binom{n}{2} - (n-4)$, and so we can find a set R_1 that contains $\dim(v^n)$ linearly independent roots of v^{n+1} . Since $\binom{n+1}{2} - (n-3) = \binom{n}{2} - (n-4) + (n-1)$, we only need find $n-1$ additional roots. Consider the following $n-1$ sets:

$$\begin{aligned} S' &= \{2, 3, n+1\}, & S' &= \{3, 4, n+1\}, & S' &= \{3, 4, 5, n+1\}, \\ S' &= \{2, 3, 4, 6, n+1\}, & S' &= \{2, 3, k, n+1\}, & & \text{for every } k=6, \dots, n. \end{aligned}$$

Clearly, every set S' listed above yields a root of v^{n+1} . Let R_2 denote the set of these $n-1$ new roots of v^{n+1} . Now it is easy to verify that all the vectors in $R_1 \cup R_2$ are linearly independent. \square

5. Difference of inequalities

In this section, we show how to construct, from a given face of the cut cone C_n , a face of C_n of higher dimension. Recall that N stands for $\binom{n}{2}$. Let v be a vector in \mathbb{R}^N such that $v^T x \leq 0$ is valid over C_n ; we want to find a vector w in \mathbb{R}^N and two nonzero real numbers α and β such that both inequalities $w^T x \leq 0$ and $(\alpha v - \beta w)^T x \leq 0$ are valid over C_n . Clearly, if the inequality $(v-w)^T x \leq 0$ is valid over C_n , then the face F_v defined by the inequality $v^T x \leq 0$ is contained in the face F_w defined by the inequality $w^T x \leq 0$. For every vector v in \mathbb{R}^N , let m_v and M_v denote the minimum and maximum nonzero value assumed by $|v^T \delta(S)|$ over all subsets S of $[1, n]$, respectively. In this section, we let n stand for an integer greater than or equal to seven.

Proposition 5.1. *Let $v^T x \leq 0$ and $w^T x \leq 0$ be two inequalities valid over C_n . If $F_v \subseteq F_w$ then the inequality*

$$(M_w v - m_v w)^T x \leq 0$$

is valid over C_n .

Proof. Let S be a subset of $[1, n]$. If $\delta(S)$ is a root of w then

$$(M_w v - m_v w)^T \delta(S) = M_w v^T \delta(S),$$

which is ≤ 0 . If $\delta(S)$ is not a root of w then it is neither a root of v (since $F_v \subseteq F_w$). Hence

$$\begin{aligned} (M_w v - m_v w)^T \delta(S) &= M_w v^T \delta(S) - m_v w^T \delta(S) \\ &\leq -M_w m_v + m_v M_w = 0. \quad \square \end{aligned}$$

Let $v^T x \leq 0$ be an hypermetric inequality specified by a vector b in \mathbb{R}^N . Clearly, for every cut vector $\delta(S)$,

$$v^T \delta(S) = b(S)(1 - b(S)),$$

which is an even integer. Hence, $m_v \geq 2$. Furthermore, if $v^T x \leq 0$ is a triangle inequality, then $m_v = M_v = 2$. Similarly, if $v^T x \leq 0$ is a cycle inequality specified by a vector b in \mathbb{R}^N and a cycle C , then, for every cut vector $\delta(S)$,

$$v^T \delta(S) = b(S)(3 - b(S)) - |E(C) \cap \delta(S)|,$$

which, again, is an even integer, and so $m_v \geq 2$.

Corollary 5.2. *Let $v^T x \leq 0$ be an hypermetric or cycle inequality over C_n , and let $w^T x \leq 0$ be a triangle inequality. If $F_v \subseteq F_w$ then the inequality*

$$(v - w)^T x \leq 0$$

is valid over C_n .

The proof follows directly from Proposition 5.1 and from the fact that $m_v \geq M_w = 2$.

Proposition 5.3. *Let $b = (b_1, \dots, b_n)$ be an integer vector in \mathbb{R}^n such that $b_i \neq 0$ ($i = 1, \dots, n$) and such that $b_1 + \dots + b_n = 1$. Let the components of b be ordered in such a way that $b_1, \dots, b_p > 0 > b_{p+1}, \dots, b_n$, for some $p \geq 2$. If there exist distinct i and j in $[1, p]$, and if there exists a k in $\{p+1, \dots, n\}$ such that*

$$b_i + b_j - b_k \geq \sum_{i=1}^p b_i + 1, \quad (9)$$

then the face of C_n defined by the inequality $\text{Hyp}(b)$ is strictly contained in the face of C_n defined by the triangle inequality $x_{ij} - x_{ik} - x_{jk} \leq 0$.

Proof. Let S be a subset of $[1, n]$ such that $\delta(S)$ is a root of $\text{Hyp}(b)$. Without loss of generality, we may assume that $k \notin S$. Note that $b(S)$ is equal to zero or one. If both i and j are in S then

$$b(S) \geq b_i + b_j + \sum_{i=p+1}^n b_i - b_k,$$

and so (9) implies that $b(S) \geq 2$, a contradiction. If at least one of i and j is not in S , then $\delta(S)$ is a root of $x_{ij} - x_{ik} - x_{jk} \leq 0$. \square

For instance, consider the hypermetric inequality $\text{Hyp}(b)$ with $b = (1, 3, 2, -1, -1, -1, -2)$. Since b satisfies (9) (with $i = 2, j = 3$ and $k = 7$), it follows that every root of $\text{Hyp}(b)$ is also a root of the triangle inequality $\text{Hyp}(0, 1, 1, 0, 0, 0, -1)$. Observe that an hypermetric inequality $\text{Hyp}(b)$ satisfying the assumptions of Proposition 5.3 does not define a facet of C_n .

Proposition 5.4. *Let $b = (b_1, \dots, b_n)$ be an integer vector in \mathbb{R}^n such that $b_1 + \dots + b_n = 3$. Let the components of b be ordered in such a way that $b_1, \dots, b_f > 0 > b_{f+1}, \dots, b_n$ for some $f \geq 3$. If there exist distinct i and j in $[1, f]$, and if there exists a k in $\{f+1, \dots, n\}$ such that*

$$b_i + b_j - b_k \geq \sum_{i=1}^f b_i,$$

then the face of C_n defined by the inequality $\text{Cyc}(b)$ is strictly contained in the face of C_n defined by the triangle inequality $x_{ij} - x_{ik} - x_{jk} \leq 0$.

Proof. The proof is similar to the proof of Proposition 5.3 and relies on the fact that if $\delta(S)$ is a root of $\text{Cyc}(b)$ then $b(S)$ is equal to one or two. \square

Consider again the hypermetric inequality $\text{Hyp}(b)$ with $b = (1, 3, 2, -1, -1, -1, -2)$, and let $\text{Hyp}(d_1, \dots, d_7)$ denote the triangle inequality $\text{Hyp}(0, 1, 1, 0, 0, 0, -1)$. We have seen that every root of $\text{Hyp}(b)$ is also a root of $\text{Hyp}(d)$. Hence, Corollary 5.2 implies that the inequality

$$\sum_{1 \leq i < j \leq 7} (b_i b_j - d_i d_j) x_{ij} \leq 0 \quad (10)$$

is valid over C_7 . Now, the inequality $\text{Hyp}(b)$ has 19 roots, all of which are linearly independent. Since every root of $\text{Hyp}(b)$ is a root of (10), to show that (10) defines a facet of C_7 , we only need find one root of (10) which is linearly independent from the other 19; our choice for such a root is $\delta(\{1, 7\})$. Hence, (10) defines a facet of C_7 . Theorem 5.5 will generalize this procedure. Incidentally, inequality (10) can be obtained from the cycle inequality $\text{Cyc}(3, 2, 2, -1, -1, -1, -1)$ by switching the cut $\delta(\{1, 7\})$.

Theorem 5.5. *Let $b = (2n - 13, 3, 2, -1, -1, -1, -2, \dots, -2)$ and $d = (n - 7, 1, 1, 0, 0, 0, -1, \dots, -1)$ be two vectors in \mathbb{R}^n . Then the inequality*

$$\sum_{1 \leq i < j \leq n} (b_i b_j - d_i d_j) x_{ij} \leq 0$$

defines a facet of C_n .

Proof. Write

$$v^T x = \sum_{1 \leq i < j \leq n} (b_i b_j - d_i d_j) x_{ij}.$$

To prove validity of the inequality $v^T x \leq 0$, let S be a subset of the set $[1, n]$. Without loss of generality, we can assume that $1 \notin S$. We have

$$\begin{aligned} v^T \delta(S) &= b(S)(1 - b(S)) - d(S)(1 - d(S)) \\ &= (b(S) - d(S))(1 - b(S) - d(S)). \end{aligned}$$

Set

$$\alpha = |S \cap \{2, 3\}|, \quad \beta = |S \cap \{4, 5, 6\}|, \quad \gamma = |S \cap ([1, n] - [1, 6])|.$$

It is easy to verify that

$$b(S) = k - \beta - 2\gamma, \quad d(S) = \alpha - \gamma,$$

where $k \in \{0, 2, 3, 5\}$, and so

$$v^T \delta(S) = (k - \alpha - \beta - \gamma)(1 - k - \alpha + \beta + 3\gamma).$$

Now it is a routine but tedious matter to verify that $v^T \delta(S) \leq 0$.

We prove that $v^T x \leq 0$ defines a facet of C_n , for all $n \geq 7$, by induction on n . For this purpose, note that when $n = 7$, $v^T x \leq 0$ is inequality (10), and so it defines a facet of C_7 . Now assume that $v^T x \leq 0$ defines a facet of C_n , and let b' and d' be two vectors in \mathbb{R}^{n+1} given by

$$b' = (2(n+1) - 13, 3, 2, -1, -1, -1, -2, \dots, -2),$$

$$d' = ((n+1) - 7, 1, 1, 0, 0, 0, -1, \dots, -1).$$

Write

$$(v')^T x = \sum_{1 \leq i < j \leq n} (b'_i b'_j - d'_i d'_j) x_{ij}.$$

We want to show that the inequality

$$(v')^T x \leq 0$$

defines a facet of C_{n+1} , i.e. we want to exhibit $\binom{n+1}{2} - 1$ linearly independent roots of the vector v' . For this purpose, let $\delta(S)$ be a root of the vector v . Without loss of generality, we may assume that $1 \notin S$, and so every root of v is also a root of v' . By the inductive hypothesis, $\dim(v) = \binom{n}{2} - 1$, and so there exist $\binom{n}{2} - 1$ linearly independent roots of v' ; let R_1 be the set containing such roots. Since $\binom{n+1}{2} = \binom{n}{2} + n$, we only need find n additional roots. For this purpose, let S' be a subset of $[1, n+1]$. Since

$$\begin{aligned} (v')^T \delta(S) &= b'(S)(1 - b'(S)) - d'(S)(1 - d'(S)) \\ &= (b'(S) - d'(S))(1 - b'(S) - d'(S)), \end{aligned}$$

it follows that $\delta(S')$ is a root of v' if and only if either $b'(S') = d'(S')$ or $b'(S') + d'(S') = 1$. Let S' be a subset of $[1, n+1]$ such that $1 \notin S'$ and such that $n+1 \in S'$; set $S = S' - \{n+1\}$. We have

$$b'(S') = b(S) - 2, \quad d'(S') = d(S) - 1,$$

and so $\delta(S')$ is a root of v' if and only if

$$\text{either } b(S) = d(S) + 1 \quad \text{or} \quad b(S) + d(S) = 4. \quad (11)$$

Hence, to find n additional roots $\delta(S')$ of v' , we only need find n subsets S of $[1, n] - \{1\}$ satisfying (11). Our choice for such sets is as follows.

$$\begin{aligned} S = \{2\}, \quad S = \{3\}, \quad S = \{2, 4\}, \quad S = \{2, 5\}, \\ S = \{2, 6\}, \quad S = \{2, k\}, \text{ for every } k = 7, \dots, n, \quad S = \{2, 3, n-1, n\}. \end{aligned}$$

Clearly, every set S listed above satisfies (11). Let R_2 denote the set of these n new roots of v' . Now it is easy to verify that all the roots in $R_1 \cup R_2$ are linearly independent. \square

We end this section by exhibiting a class of hypermetric inequalities defining faces of C_n , which are not contained in the face of C_n defined by any triangle inequality.

Proposition 5.6. *Let n be an odd integer greater than or equal to seven, and let b be the vector in \mathbb{R}^n given by $b = (c, c, c, -c, -1, \dots, -1)$, where $c = (n-3)/2$. Then the face of C_7 defined by $\text{Hyp}(b)$ is not contained in the face of C_n defined by any triangle inequality. Furthermore, let $d = (1, 1, 1, -1, -1, 0, \dots, 0)$ be a vector in \mathbb{R}^n . Then the inequality*

$$\sum_{ij} (b_i b_j - d_i d_j) x_{ij} \leq 0$$

is valid over C_n .

Proof. Let i, j , and k be arbitrary distinct elements in $[1, n]$. Clearly, to show that the face of C_n defined by $\text{Hyp}(b)$ is not contained in the face of C_n defined by the triangle inequality $x_{jk} - x_{ij} - x_{ik} \leq 0$, we only need exhibit a root $\delta(S)$ of $\text{Hyp}(b)$ such that $S \cap \{i, j, k\} = \{i\}$. If $i \in \{1, 2, 3\}$ then it is easy to verify that the desired root is $\delta(\{i\} \cup T)$, where T is any subset of $\{5, \dots, n\} - \{j, k\}$ of size $c-1$; if $i=4$ then it is easy to verify that the desired root is $\delta(\{1, i\})$; if $i=5, \dots, n$ then it is easy to verify that the desired root is $\delta(\{1, i\} \cup T)$, where T is any subset of $\{5, \dots, n\} - \{i, j, k\}$ of size $c-2$.

The proof of validity of $\sum_{ij} (b_i b_j - d_i d_j) x_{ij} \leq 0$ is similar to the proof of validity in Theorem 5.5. \square

6. The cut cone on seven points

In 1960, Deza [12, 14] proved that all the facet-defining inequalities of C_4 and C_5 are hypermetric; C_4 has 12 triangle facets and C_5 has 40 facets (30 triangle facets and 10 facets of the type $\text{Hyp}(1, 1, 1, -1, -1)$ called *pentagonal* facets). In 1988, Avis and Mutt [7] proved using computer that all the facet-defining inequalities of C_6 are hypermetric; there are precisely 210 of them (60 triangle facets, 60 pentagonal facets, 60 facets of the type $\text{Hyp}(2, 1, 1, -1, -1, -1)$, and 30 facets of the type

Hyp(1, 1, 1, 1, -1, -2)). This is not true for C_7 : Avis [4, 5] and Assouad [1] were the first to prove this. In 1989, Grishukhin [21] proved using computer that all the facet-defining inequalities of C_7 are (up to switching by a root and permutation) of four types: hypermetric inequalities, cycle inequalities, *parachute inequalities* and *Grishukhin inequalities*; the cut cone C_7 has precisely 38780 facets [19]. Let S be a subset of $[1, 7]$; in this section, for every vector v in $\mathbb{R}^{\binom{[7]}{2}}$, v^S denotes the vector obtained from v by switching a root $\delta(S)$ of v .

Below we give a list of 36 facet defining inequalities of C_7 ; they are split into four groups.

(1) The first group consists of the following ten hypermetric facet-defining inequalities:

(H1): Hyp(1, 1, -1, 0, 0, 0, 0);

(H2): Hyp(1, 1, 1, -1, -1, 0, 0);

(H3): Hyp(1, 1, 1, 1, -1, -1, -1);

(H4): Hyp(2, 1, 1, -1, -1, -1, 0);

(H5): Hyp(-2, 1, 1, 1, 1, -1, 0);

(H6): Hyp(2, 2, 1, -1, -1, -1, -1);

(H7): Hyp(-2, 2, 1, 1, 1, -1, -1);

(H8): Hyp(-2, -2, 1, 1, 1, 1, 1);

(H9): Hyp(3, 1, 1, -1, -1, -1, -1);

(H10): Hyp(-3, 1, 1, 1, 1, 1, -1).

Note that inequality (H5) arises from inequality (H4) by switching the root $\delta(\{1, 4, 5\})$; (H7) arises from (H6) by switching the root $\delta(\{1, 4, 5\})$; (H8) arises from (H6) by switching the root $\delta(\{3\})$; (H10) arises from (H9) by switching the root $\delta(\{2, 3, 4\})$.

(2) The second group consists of 16 inequalities obtained from the following three cycle facet-defining inequalities by switching:

(C1): Cyc(1, 1, 1, 1, 1, -1, -1),

(C2): Cyc(2, 2, 1, 1, -1, -1, -1),

(C3): Cyc(3, 2, 2, -1, -1, -1, -1).

Let $u^T x \leq 0$, $v^T x \leq 0$, and $w^T x \leq 0$ denote inequalities (C1), (C2), and (C3), respectively. Switching roots of inequalities (C1), (C2), and (C3), yields the following (noncycle)

inequalities:

$$(C4): (u^{(1)})^T x \leq 0,$$

$$(C5): (u^{(1,2)})^T x \leq 0,$$

$$(C6): (u^{(1,2,6)})^T x \leq 0,$$

$$(C7): (v^{(1)})^T x \leq 0,$$

$$(C8): (v^{(3)})^T x \leq 0,$$

$$(C9): (v^{(1,5)})^T x \leq 0,$$

$$(C10): (v^{(3,4)})^T x \leq 0,$$

$$(C11): (v^{(1,4,5)})^T x \leq 0,$$

$$(C12): (v^{(3,4,5)})^T x \leq 0;$$

$$(C13): (w^{(2)})^T x \leq 0,$$

$$(C14): (w^{(2,4)})^T x \leq 0,$$

$$(C15): (w^{(1,4)})^T x \leq 0,$$

$$(C16): (w^{(1,4,5)})^T x \leq 0.$$

(3) The third group consists of a parachute inequality and its two switchings. This parachute inequality is the inequality

$$(P1) p^T x \leq 0,$$

where the vector $p = (p_{12}, \dots, p_{17}; \dots; p_{67})^T$ is given by

$$(0, -1, -1, -1, -1, 0; 1, 0, -1, -1, -1; 1, 0, 0, -1; 1, 0, -1; 1, 0; 1)^T.$$

Switching roots of the inequality (P1), yields the following two inequalities:

$$(P2): (p^{(3,7)})^T x \leq 0,$$

$$(P3): (p^{(1,3,6)})^T x \leq 0,$$

The graphs P_1 , P_2 and P_3 in Fig. 1 are the supporting graphs of the vectors p , $p^{(3,7)}$, and $p^{(1,3,6)}$, respectively: a plain line ij corresponds to an edge ij with weight equal to 1, a dashed line ij corresponds to an edge ij with weight equal to -1 .

(4) The fourth group consists of the Grishukhin inequality and its six switchings. The Grishukhin is the inequality

$$(G1): g^T x \leq 0,$$

where the vector $g = (g_{12}, \dots, g_{17}; \dots; g_{67})^T$ is given by

$$(1, 1, 1, -2, -1, 0; 1, 1, -2, 0, -1; 1, -2, -1, 0; -2, 0, -1; 1, 1; -1)^T.$$

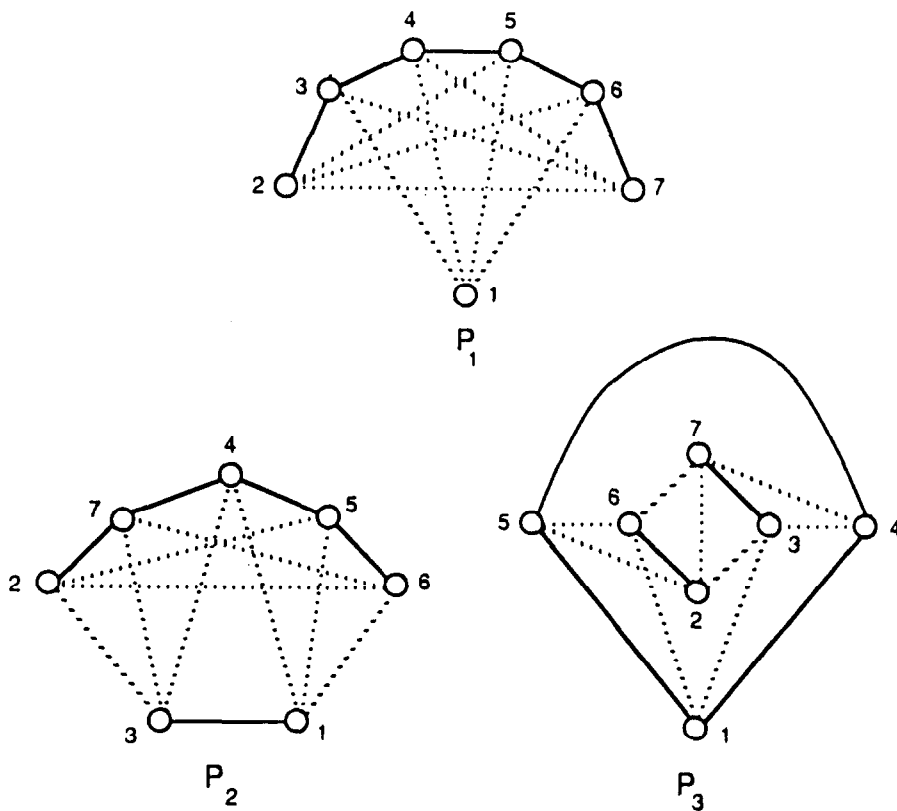


Fig. 1.

The graph in Fig. 2 is the supporting graph of the vector g : a plain line ij corresponds to an edge ij with weight equal to 1, a dashed line ij corresponds to an edge ij with weight equal to -1 , a double dashed line ij corresponds to an edge ij with weight equal to -2 .

Switching roots of the inequality (G1), yields the following six inequalities:

$$(G2): (g^{(1)})^T x \leq 0,$$

$$(G3): (g^{(1,6)})^T x \leq 0,$$

$$(G4): (g^{(1,6,7)})^T x \leq 0,$$

$$(G5): (g^{(1,3,5)})^T x \leq 0,$$

$$(G6): (g^{(1,3,6)})^T x \leq 0,$$

$$(G7): (g^{(1,2,5)})^T x \leq 0,$$

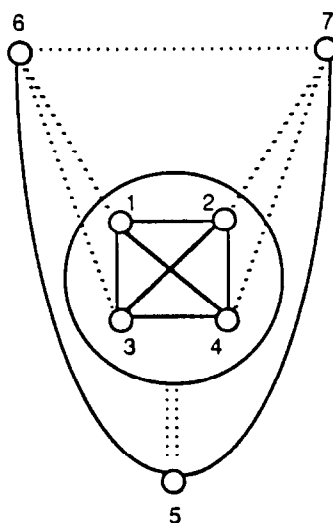


Fig. 2

Inequality (C3) was found by Avis [4, 5]; Assouad [1, 3] found the inequalities (C_{*i*}) ($i = 1, \dots, 6, 13$) and the inequalities (P_{*i*}) ($i = 1, 2, 3$). Inequality (P1) is called parachute inequality since it belongs to the class of parachute inequalities introduced in [17]; inequality (G1) is called Grishukhin inequality since it was found by Grishukhin along with its six switchings [20, 21].

Let L denote the set of the 36 inequalities listed above. Grishukhin [21] proved that every facet-defining inequality of C_7 is switching or permutation equivalent to some inequality in L . We now show that the list L is (up to permutation) complete.

Theorem 6.1. *Every facet-defining inequality of C_7 is permutation equivalent to some inequality in L .*

Proof. We only need verify that every inequality obtained by switching a root of some inequality in L is also in L . For this purpose, let S and S' be two subsets of $[1, 7]$; clearly, $(v^S)^{S'} = v^{S \Delta S'}$ for every vector v in $\mathbb{R}^{\binom{7}{2}}$, where $S \Delta S' = (S - S') \cup (S' - S)$. It follows that every inequality obtained from some inequality $(v^S)^T x \leq 0$ by switching a root of v^S belongs to the family of all the inequalities $(v^S)^T x \leq 0$ obtained from the inequality $v^T x \leq 0$ by switching all the roots $\delta(S)$ of v .

First, consider an arbitrary hypermetric inequality $\text{Hyp}(b_1, \dots, b_n)$, and let $\delta(S)$ be one of its roots; assume that $\sum_{i \in S} b_i = 0$. It is easy to verify that switching $\text{Hyp}(b_1, \dots, b_n)$ by $\delta(S)$ yields the hypermetric inequality $\text{Hyp}(b'_1, \dots, b'_n)$ with $b'_i = -b_i$ if $i \in S$ and $b'_i = b_i$ if $i \notin S$. Now it is easy to verify that every switching of an (H_i) ($i = 1, 2, 3, 4, 6, 9$) is permutation equivalent to one of (H_i) , $i = 1, \dots, 10$.

Secondly, consider an arbitrary cycle inequality $\text{Cyc}(b_1, \dots, b_f, \dots, b_n)$ with cycle $C=(1, \dots, f)$, and let $\delta(S)$ be one of its roots such that $\sum_{i \in S} b_i = 1$. Recall that $b_1, \dots, b_f > 0 > b_{f+1}, \dots, b_n$, that $f \geq 3$, and that $E(C)$ stands for the edge set of the cycle C . It is easy to show that switching $\text{Cyc}(b_1, \dots, b_n)$ by $\delta(S)$ yields the inequality

$$\sum_{i=1}^n b'_i b'_j x_{ij} - \left(- \sum_{ij \in \delta(S) \cap E(C)} x_{ij} + \sum_{ij \in E(C) - \delta(S)} x_{ij} \right) \leq 0, \quad (12)$$

with $b'_i = -b_i$ if $i \in S$ and $b'_i = b_i$ if $i \notin S$. Since $b'_1, \dots, b'_n = 1$, (12) is the sum of two inequalities one of which is the hypermetric inequality $\text{Hyp}(b'_1, \dots, b'_n)$ and the other one is a 'switched' cycle. We simply write (12) as

$$\text{Hyp}(b'_1, \dots, b'_n) - \left(- \sum_{ij \in \delta(S) \cap E(C)} x_{ij} + \sum_{ij \in E(C) - \delta(S)} x_{ij} \right) \leq 0.$$

Now consider the cycle inequality (C1); set

$$\begin{aligned} R_1 &= \{\{1\}, \{2\}, \{3\}, \{4\}, \{5\}\}; \\ R_2 &= \{\{3, 4, 5, 6, 7\}, \{1, 4, 5, 6, 7\}, \{1, 2, 5, 6, 7\}, \{1, 2, 3, 6, 7\}, \{2, 3, 4, 6, 7\}\}; \\ R_3 &= \{\{1, 2, 6\}, \{1, 2, 7\}, \{2, 3, 6\}, \{2, 3, 7\}, \{3, 4, 6\}, \{3, 4, 7\}, \{4, 5, 6\}, \{4, 5, 7\}, \\ &\quad \{1, 5, 6\}, \{1, 5, 7\}\}. \end{aligned}$$

It is easy to verify that the set R of all the roots of (C1) is the union of all sets $\delta(S)$ with S in $\bigcup_{i=1}^3 R_i$, and that every switching of the inequality (C1) by a root in R yields an inequality that is permutation equivalent to one of the following three inequalities:

$$\begin{aligned} &\text{Hyp}(-1, 1, 1, 1, 1, -1, -1) - (-x_{12} + x_{23} + x_{34} + x_{45} - x_{15}), \\ &\text{Hyp}(1, 1, -1, -1, -1, 1, 1) - (x_{12} - x_{23} + x_{34} + x_{45} - x_{15}), \\ &\text{Hyp}(-1, -1, 1, 1, 1, 1, -1) - (x_{12} - x_{23} + x_{34} + x_{45} - x_{15}), \end{aligned}$$

which are not permutation equivalent (they are (C4), (C5), and (C6), respectively). A similar proof holds for (C2) and (C3).

Thirdly, consider the parachute inequality (P1); set

$$\begin{aligned} R_1 &= \{\{3\}, \{6\}, \{3, 5\}, \{4, 6\}, \{2, 4, 6\}, \{3, 5, 7\}\}; \\ R_2 &= \{\{4\}, \{5\}, \{2, 6\}, \{3, 6\}, \{3, 7\}, \{2, 3, 5, 7\}, \{2, 4, 6, 7\}\}; \\ R_3 &= \{\{2, 5\}, \{4, 7\}, \{2, 5, 7\}, \{2, 4, 7\}, \{2, 5, 6\}, \{3, 4, 7\}, \{2, 4, 5, 7\}\}. \end{aligned}$$

It is easy to verify that the set of all the roots of (P1) is the union of all sets $\delta(S)$ with S in $\bigcup_{i=1}^3 R_i$ [17], and that every switching of the inequality (P1) by a root $\delta(S)$ with S in R_i ($i=1, 2, 3$) yields an inequality that is permutation equivalent to inequality (Pi) ($i=1, 2, 3$); in addition, inequalities (P1), (P2), and (P3) are not permutation equivalent.

Finally, consider the Grishukhin inequality (G1); let R denote the set of all its roots. Set

$$\begin{aligned} R_1 &= \{\{1\}, \{2\}, \{3\}, \{4\}\}, \\ R_2 &= \{\{1, 6, 7\}, \{2, 6, 7\}, \{3, 6, 7\}, \{4, 6, 7\}\}, \\ R_3 &= \{\{1, 6\}, \{3, 6\}, \{2, 7\}, \{4, 7\}\}, \\ R_4 &= \{\{2, 4, 5\}, \{1, 3, 5\}\}, \\ R_5 &= \{\{1, 3, 6\}, \{2, 4, 7\}\}, \\ R_6 &= \{\{1, 4, 5\}, \{3, 4, 5\}, \{1, 2, 5\}, \{2, 3, 5\}\}. \end{aligned}$$

It is easy to verify that R is the union of all sets $\delta(S)$ with S in $\bigcup_{i=1}^6 R_i$, and that every switching of the inequality (G1) by a root in R yields an inequality that is permutation equivalent to one of (Gi) ($i=2, \dots, 7$). \square

Theorem 6.2. *Every facet-defining inequality of C_7 collapses to some triangle inequality.*

Proof. By Theorem 6.1, we only need verify that every inequality in L collapses to some triangle inequality. For this purpose, recall that for every partition π of $[1, 7]$ and for every vector v in $\mathbb{R}^{\binom{7}{2}}$, the vector v^π is the π -collapsing of v .

First, consider an arbitrary hypermetric inequality $\text{Hyp}(b_1, b_2, \dots, b_n)$, and observe that, for every nonnegative integer n greater than or equal to three, $\text{Hyp}(b_1, b_2, \dots, b_n)$ collapses to a triangle inequality if and only if the set $[1, n]$ can be partitioned into three subsets, say V_1, V_2 , and V_3 , in such a way that

$$\sum_{i \in V_1} b_i = \sum_{i \in V_2} b_i = - \sum_{i \in V_3} b_i = 1.$$

Now it is easy to verify that all hypermetric inequalities in L collapse to some triangle inequality.

To show that every cycle inequality in L and all its switchings collapse to some triangle inequality, set

$$\begin{aligned} u_1 &= u^{\{1\}}, & u_2 &= u^{\{1,2\}}, & u_3 &= u^{\{1,2,6\}}, \\ v_1 &= v^{\{1\}}, & v_2 &= v^{\{3\}}, & v_3 &= v^{\{1,5\}}, & v_4 &= v^{\{3,4\}}, & v_5 &= v^{\{1,4,5\}}, & v_6 &= v^{\{3,4,5\}}, \\ w_1 &= w^{\{2\}}, & w_2 &= w^{\{2,4\}}, & w_3 &= w^{\{1,4\}}, & w_4 &= w^{\{1,4,5\}}. \end{aligned}$$

Now it is easy to verify that the inequalities

$$\begin{aligned} (u^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{1\}, \{3\}, \{2, 4, 5, 6, 7\}\}, \\ (v^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{1\}, \{4\}, \{2, 3, 5, 6, 7\}\}, \\ (w^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{2\}, \{3, 4, 5\}, \{1, 6, 7\}\}, \end{aligned}$$

and the inequalities

$$\begin{aligned}
(u_1^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{1\}, \{3\}, \{2, 4, 5, 6, 7\}\}, \\
(u_2^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{6\}, \{7\}, \{1, 2, 3, 4, 5\}\}, \\
(u_3^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{6\}, \{7\}, \{1, 2, 3, 4, 5\}\}, \\
(v_1^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(v_2^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(v_3^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(v_4^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(v_5^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(v_6^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(w_1^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(w_2^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(w_3^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}, \\
(w_4^\pi)^T x &\leq 0, & \text{with } \pi &= \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}
\end{aligned}$$

are triangle inequalities.

To show that the inequalities (P1), (P2), and (P3) collapse to some triangle inequality, set

$$p_1 = p^{(3,7)}, \quad p_2 = p^{(1,3,6)}.$$

Now it is easy to verify that the inequality

$$(p^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\},$$

and the inequalities

$$(p_1^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\},$$

$$(p_2^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{4\}, \{5\}, \{1, 2, 3, 6, 7\}\}$$

are triangle inequalities.

Finally, consider the inequalities (Gi) ($i = 1, \dots, 7$). Set

$$\begin{aligned}
g_1 &= g^{(1)}, & g_2 &= g^{(1,6)}, & g_3 &= g^{(1,6,7)}, & g_4 &= g^{(1,3,5)}, & g_5 &= g^{(1,3,6)}, \\
g_6 &= g^{(1,2,5)}.
\end{aligned}$$

Now it is easy to verify that the inequality

$$(g^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{1\}, \{3\}, \{2, 4, 5, 6, 7\}\}$$

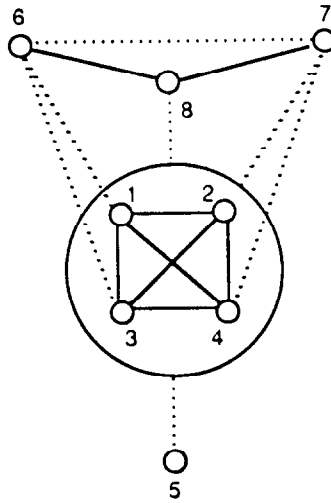


Fig.3

and the inequalities

$$(g_1^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{1\}, \{6\}, \{2, 3, 4, 5, 7\}\},$$

$$(g_2^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{6\}, \{7\}, \{1, 2, 3, 4, 5\}\},$$

$$(g_3^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{2\}, \{3\}, \{1, 4, 5, 6, 7\}\},$$

$$(g_4^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{2\}, \{4\}, \{1, 3, 5, 6, 7\}\},$$

$$(g_5^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{5\}, \{7\}, \{1, 2, 3, 4, 6\}\},$$

$$(g_6^\pi)^T x \leq 0, \quad \text{with } \pi = \{\{3\}, \{4\}, \{1, 2, 5, 6, 7\}\}$$

are triangle inequalities. \square

We do not know any facet-defining inequality of C_n which does not collapse to some triangle inequality. Moreover, we do not know any facet-defining inequality of C_n which does not admit a purification; in other words, every facet-defining inequality that we know has an expansion that is pure and facet-defining. In particular, the facet-defining inequality (G1) admits a purification; the graph in Fig. 3 is the supporting graph corresponding to this pure inequality: a plain line ij corresponds to an edge ij with weight equal to 1, a dashed line ij corresponds to an edge ij with weight equal to -1 .

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