

# Collapsing and lifting for the cut cone

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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

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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  $\pm 1$ , 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  $\sigma$  of the set  $[1, n]$ , we define a vector  $v^\sigma$  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  $v^\sigma$  has been obtained from  $v$  via the *permutation*  $\sigma$  or that  $v^\sigma$  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  $\sigma$  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  $\sigma$  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  $v^\pi$  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  $v^\pi$  the  $\pi$ -*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  $v^\pi$  simply by  $v^{i,j}$ , and we call the vector  $v^{i,j}$  the  $(i, j)$ -*collapsing* of  $v$ . The  $\pi$ -collapsing of an inequality  $v^T x \leq 0$  is the inequality  $(v^\pi)^T x \leq 0$ .

The  $\pi$ -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  $\pi$  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  $\pi$ -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  $\pi$ -collapsing of  $v$  as the vector  $v^\pi$  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  $\Sigma$  be the set of all partitions of the set  $[1, n]$ , and let  $v$  be a vector in  $\mathbb{R}^N$ . For every  $\pi$  in  $\Sigma$ , we denote by  $\bar{v}^\pi$  the vector in  $\mathbb{R}^N$  defined by

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

The vector  $\bar{v}^\pi$  is a zero-lifting of  $v^\pi$ . 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  $\Sigma$ ,  $\bar{v}^\pi \geq \bar{v}^{\pi'}$  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  $\pi$ -collapsing of  $v'$  for some partition  $\pi$  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  $\pi$  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  $v^\pi$  denotes the  $\pi$ -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  $\pi$  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  $\pi$  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  $\pi$ ,  $ij \notin \delta(S)$ , 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

$$y_{ik} = x_{ik} + x_{jk} = \begin{cases} -v_{ik} - v_{jk} & \text{if } k \notin S, \\ v_{ik} + v_{jk} & \text{if } k \in S, \end{cases}$$

$$y_{hk} = x_{hk} = \begin{cases} -v_{hk} & \text{if } hk \in \delta(S), \\ v_{hk} & \text{if } hk \notin \delta(S), \end{cases}$$

$$w_{ik} = \begin{cases} -z_{ik} = -v_{ik} - v_{jk} & \text{if } k \notin S, \\ z_{ik} = v_{ik} + v_{jk} & \text{if } k \in S, \end{cases}$$

$$w_{hk} = \begin{cases} -z_{hk} = -v_{hk} & \text{if } hk \in \delta(S), \\ z_{hk} = v_{hk} & \text{if } hk \notin \delta(S). \end{cases} \quad \square$$

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  $\text{Cyc}(d^{2,3})$ , 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  $AW_5^2(n-6, 2, 2, 1, 1)$ .

**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  $\alpha$  and  $\beta$  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  $\leq 0$ . 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

$\text{Hyp}(1, 1, 1, 1, -1, -2)$ ). 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:

$$\text{(H1): Hyp}(1, 1, -1, 0, 0, 0, 0);$$

$$\text{(H2): Hyp}(1, 1, 1, -1, -1, 0, 0);$$

$$\text{(H3): Hyp}(1, 1, 1, 1, -1, -1, -1);$$

$$\text{(H4): Hyp}(2, 1, 1, -1, -1, -1, 0);$$

$$\text{(H5): Hyp}(-2, 1, 1, 1, 1, -1, 0);$$

$$\text{(H6): Hyp}(2, 2, 1, -1, -1, -1, -1);$$

$$\text{(H7): Hyp}(-2, 2, 1, 1, 1, -1, -1);$$

$$\text{(H8): Hyp}(-2, -2, 1, 1, 1, 1, 1);$$

$$\text{(H9): Hyp}(3, 1, 1, -1, -1, -1, -1);$$

$$\text{(H10): Hyp}(-3, 1, 1, 1, 1, 1, -1).$$

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:

$$\text{(C1): Cyc}(1, 1, 1, 1, 1, -1, -1),$$

$$\text{(C2): Cyc}(2, 2, 1, 1, -1, -1, -1),$$

$$\text{(C3): Cyc}(3, 2, 2, -1, -1, -1, -1).$$

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

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

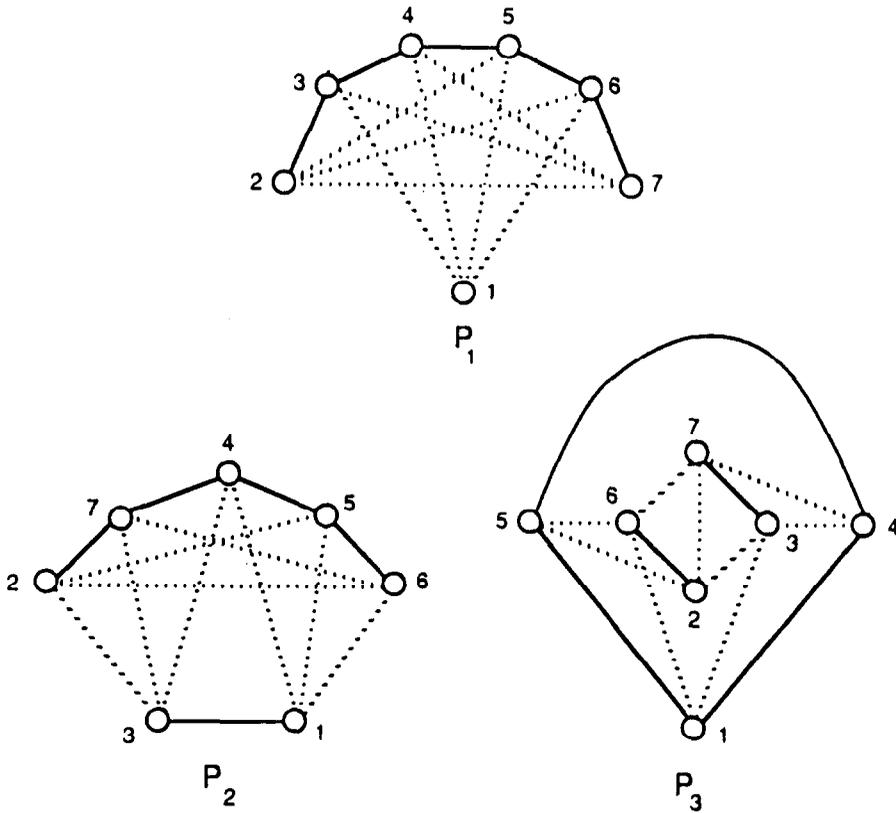


Fig. 1.

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

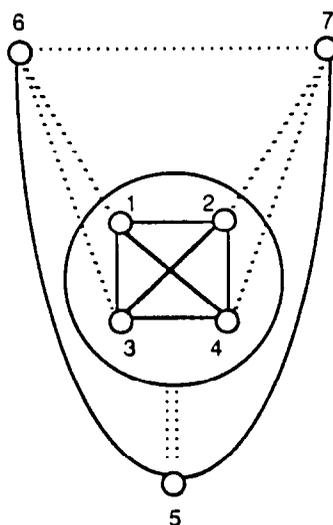


Fig. 2

Inequality (C3) was found by Avis [4, 5]; Assouad [1, 3] found the inequalities (C<sub>i</sub>) ( $i = 1, \dots, 6, 13$ ) and the inequalities (P<sub>i</sub>) ( $i = 1, 2, 3$ ). 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  $\pi$  of  $[1, 7]$  and for every vector  $v$  in  $\mathbb{R}^{\binom{7}{2}}$ , the vector  $v^\pi$  is the  $\pi$ -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

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

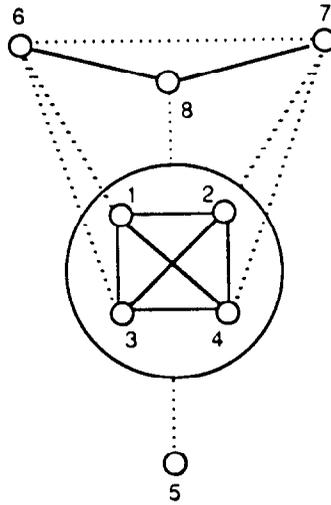


Fig.3

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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