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Discrete Optimization 3 (2006) 3–19
DISCRETE OPTIMIZATION
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New facets of the STS polytope generated from known facets of the ATS polytope

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Received 14 January 2005; received in revised form 12 October 2005; accepted 18 October 2005
Available online 24 January 2006

Abstract

While it had been known for a long time how to transform an asymmetric traveling salesman (ATS) problem on the complete graph with n vertices into a symmetric traveling salesman (STS) problem on an incomplete graph with $2n$ vertices, no method was available for using this correspondence to derive facets of the symmetric polytope from facets of the asymmetric polytope until the work of E. Balas and M. Fischetti in [Lifted cycle inequalities for the asymmetric traveling salesman problem, Mathematics of Operations Research 24 (2) (1999) 273–292] suggested an approach. The original Balas–Fischetti method uses a standard sequential lifting procedure for the computation of the coefficient of the edges that are missing in the incomplete STS graph, which is a difficult task when addressing classes of (as opposed to single) inequalities. In this paper we introduce a systematic procedure for accomplishing the lifting task. The procedure exploits the structure of the tight STS tours and organizes them into a suitable tree structure. The potential of the method is illustrated by deriving large new classes of facet-defining STS inequalities.

Keywords: Symmetric traveling salesman problem; Asymmetric traveling salesman problem; Lifting; Inequalities; Facets; CAT inequalities; Curtain inequalities; Cloning

1. Introduction

The *traveling salesman problem* (TSP), one of the earliest, most heavily studied combinatorial optimization problems, has two major variations in its definition. There is the *asymmetric traveling salesman problem* (ATSP) formulated on a directed graph, and the *symmetric traveling salesman problem* (STSP) formulated on an undirected graph. Of these two variations, the STSP has gotten much more attention up to now, but we have learned a fair amount regarding the ATSP as well, [4].

Interestingly, relationships between the STSP and ATSP are not well understood, and are seldom exploited for the purposes of better understanding both types of TSP problems. In this paper, we start to better understand these relationships. In our case, we exploit current insights into the ATSP to better understand the STSP.

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1572-5286/$ - see front matter
doi:10.1016/j.disopt.2005.10.001

Let us denote the complete undirected graph whose vertex set is V by $K_V = (V, E(V))$ and the complete directed graph whose vertex set is V by $\vec{K}_V = (V, A(V))$. Notice that we need to specify the exact vertex set instead of using the usual notation K_n for a complete graph. A *Hamilton cycle* in a graph is a cycle that visits every vertex of the graph exactly once. The input to the ATSP (STSP) is the vertex set V and a cost c_e for each arc $e \in A(V)$ (edge $e \in E(V)$). The ATSP (STSP) consists in finding a minimum cost Hamilton cycle in $\vec{K}_V$ (K_V).

Most methods for solving the ATSP (STSP) exactly involve integer and linear programming. Hence, it is important to study the *ATS polytope* (*STS polytope*), defined as the convex hull of the edge incidence vectors of all the Hamilton cycles in $\vec{K}_V$ (K_V). The ATS polytope for $\vec{K}_V$ will be denoted by $\mathrm{ATS}(V)$, whereas the STS polytope will be denoted by $\mathrm{STS}(V)$. In particular, we aim at finding *facet-defining* and *valid* inequalities for these polytopes. The goal of this paper is to provide a method of deriving facet-defining STS inequalities from a facet-defining ATS inequality, based on the technique introduced in [3].

In order to achieve our goal, we use the idea of *lifting* a valid inequality for a lower dimensional polyhedron to create a valid inequality for a polyhedron of higher dimension. Let P be a polyhedron. If H is a closed half space containing P, and whose boundary is the hyperplane B, then $F := B \cap P$ is said to be a *face* of P. A *facet* of P is a face $F \neq P$ having maximal dimension. A face F of a polyhedron P is itself a polyhedron, with its own facets. We will explain later how a facet-defining inequality $ax \leq a_0$ for F can be lifted to produce a facet-defining inequality $a'x \leq a'_0$ for P.

Following [3], one first takes a facet-defining inequality for the ATS polytope and, exploiting known relationships between the ATS and STS polytopes, produces an inequality that is facet defining for a particular face F of the STS polytope obtained by fixing $x_e = 0$ or $x_e = 1$ for a certain set of edges. Then, one applies a standard sequential lifting procedure to compute the coefficient of the fixed variables, thus obtaining a new facet-defining inequality for the entire STS polytope.

The original Balas–Fischetti proposal, however, does not make it obvious how to compute the lifting coefficients in practice. Indeed, the lifting process is not tractable in general, since it is NP-hard, hence it requires some problem-specific insights. Our paper addresses this issue and establishes a useful connection between the computation of a certain lifting coefficient and a suitable 2-interchange swap in a tight tour. Not only can such a 2-interchange show the maximality of the lifting on the particular variable on a small node instance, but it can indicate easily that the lifting is maximal for a STS instance of any size—assuming that the other nodes are inserted in some regular way in this tight tour. Moreover, we introduce a tree structure to represent the lifting process, which enables us to determine quite easily the appropriate lifting sequences (if any) that yield a given STS inequality.

A second issue with the original Balas–Fischetti approach is related to an initial irregularity in growth of the STS dimension when the fixed variables are freed one after the other, i.e., it is not completely obvious how to start a maximal lifting process, due to an initial subproblem infeasibility. In our approach, we take advantage of a degree of freedom in the lifting computation to arbitrarily set the value of a certain variable; with this first coefficient defined, the subproblem infeasibility vanishes and the lifting process can proceed without technical difficulties.

The paper is organized as follows. We first recall, in Section 2, the Balas–Fischetti method to lift ATS into STS inequalities (*A2S liftings*). We then introduce the idea of organizing the lifting computation according to a tree structure. In order to simplify our exposition, we illustrate our main constructions on specific cases of inequalities, thus obtaining new large classes of STS facets. In particular, in Section 3 we apply our theory to the ATS *CAT inequalities* [1], and obtain a new facet-defining inequality class that includes the *new1 inequality* found in [5] as a special case. Section 4 analyzes the properties of lifting the variables fixed to 1 in the A2S lifting procedure. Finally, Section 5 applies our lifting procedure to obtain STS facets from the ATS *curtain inequalities* [3].

2. Exploiting relationships between the ATSP and STSP

We now explain in more details the method used in [3] to obtain facet-defining STS inequalities from facet-defining ATS inequalities. Consider the ATSP on the complete directed graph $\vec{K}_V$. We create two copies of each vertex $i \in V$, as in [7,6], resulting in:

$$V^+ := \{i^+ : i \in V\},$$
$$V^- := \{i^- : i \in V\}.$$

Let the subsets

$$E^+ := E(V^+)$$
$$E^- := E(V^-)$$
$$E^0 := \{\{i^+, i^-\} : i \in V\}$$
$$E^{+-} := \delta(V^+) \setminus E^0$$

define a partition of the edges of the complete graph $K_{V^+\cup V^-}$ on the vertex set $V^+ \cup V^-$. Take any directed Hamilton cycle (V, H) in $\vec{K}_V$. We construct an undirected Hamilton cycle in $K_{V^+\cup V^-}$ as follows. We define

$$H' := \{\{i^+, j^-\} : (i, j) \in H\} \cup E^0. \tag{1}$$

Then, by construction, $(V^+ \cup V^-, H')$ is a Hamilton cycle in $K_{V^+\cup V^-}$ such that

$$\begin{aligned} &E^0 \subset H', \\ &(E^+ \cup E^-) \cap H' = \emptyset. \end{aligned} \tag{2}$$

We call such a Hamilton cycle satisfying (2) an *admissible* Hamilton cycle. So, for any directed Hamilton cycle in $\vec{K}_V$, there is a corresponding admissible Hamilton cycle in $K_{V^+\cup V^-}$ given by (1). Conversely, for any admissible Hamilton cycle in $K_{V^+\cup V^-}$, there is a corresponding directed Hamilton cycle in $\vec{K}_V$, defined so as to give this admissible Hamilton cycle via (1). Hence, we have a bijection ϕ between directed Hamilton cycles in $\vec{K}_V$ and admissible undirected Hamilton cycles in $K_{V^+\cup V^-}$.

Define $F(V^+ \cup V^-)$ to be the convex hull of the edge incidence vectors for all the admissible Hamilton cycles in $K_{V^+\cup V^-}$. It is fairly easy to see that $F(V^+ \cup V^-)$ is the face of $\mathrm{STS}(V^+ \cup V^-)$ obtained by fixing the edge variables of the E^+ and E^- edges to be 0 and fixing the edge variables of the E^0 edges to be 1.

Because of our bijection ϕ, we can determine each extreme point x' of $F(V^+ \cup V^-)$ from an extreme point x^* of $\mathrm{ATS}(V)$ by $x' = \phi(x^*)$. In fact, we will see that when ϕ is extended linearly to all of $\mathbf{R}^{A(V)}$, we get that $F(V^+ \cup V^-) = \phi(\mathrm{ATS}(V))$. We further aim at determining the *facets* of $F(V^+ \cup V^-)$ from the facets of $\mathrm{ATS}(V)$. We do this by breaking down ϕ from $x \in \mathbf{R}^{A(V)}$ to $\phi(x) \in \mathbf{R}^{E(V^+\cup V^-)}$ into $\phi = \phi_3 \circ \phi_2 \circ \phi_1$, where

$$\begin{aligned} \phi_1 &: \mathbf{R}^{A(V)} \longrightarrow \mathbf{R}^{E^{+-}(V)} \\ \phi_2 &: \mathbf{R}^{E^{+-}(V)} \longrightarrow \mathbf{R}^{E(V^+\cup V^-)} \\ \phi_3 &: \mathbf{R}^{E(V^+\cup V^-)} \longrightarrow \mathbf{R}^{E(V^+\cup V^-)} \end{aligned}$$

are defined as follows:

$$\phi_1(x)_{\{i^+j^-\}} := x_{(i,j)},$$
$$\phi_2(x')_e := \begin{cases} x'_e & \text{if } e \in E^{+-}, \\ 0 & \text{if } e \in E^+ \cup E^- \cup E^0, \end{cases}$$

and

$$\phi_3(x'') := x'' + v^{\text{shift}},$$

with

$$v_e^{\text{shift}} := \begin{cases} 1 & \text{if } e \in E^0, \\ 0 & \text{otherwise.} \end{cases}$$

We first obtain the facet-defining inequalities for $\mathrm{ATS}'(V) := \phi_1(\mathrm{ATS}(V))$ from those of $\mathrm{ATS}(V)$. Consider an inequality

$$ax \le a_0$$

defining a facet of $\mathrm{ATS}(V)$. Define

$$a'_{\{i^+,j^-\}} := a_{(i,j)}.$$

Since ϕ_1 just relabels indices, the corresponding facet of $\mathrm{ATS}'(V)$ is clearly defined by the inequality

$$a'x' \leq a_0.$$

We next obtain the facet-defining inequalities for $\mathrm{ATS}''(V) := \phi_2(\mathrm{ATS}'(V))$ from those of $\mathrm{ATS}'(V)$. Consider an inequality

$$a'x' \leq a_0$$

defining a facet of $\mathrm{ATS}'(V)$. Define

$$a''_e := \begin{cases} a'_e & \text{if } e \in E^{+-}, \\ 0 & \text{if } e \in E^{+} \cup E^{-} \cup E^{0}. \end{cases}$$

Since ϕ_2 just adds components of value 0 to the point x', the corresponding facet of $\mathrm{ATS}''(V)$ is then defined by the inequality

$$a''x'' \leq a_0.$$

We finally obtain the facet-defining inequalities for $F(V^+ \cup V^-) = \phi_3(\mathrm{ATS}''(V))$ from those of $\mathrm{ATS}''(V)$. Since ϕ_3 just translates every point by a fixed vector, the normal vector a'' of the facet-defining $\mathrm{ATS}''(V)$ inequality

$$a''x'' \leq a_0$$

remains unchanged in the corresponding facet-defining inequality for $F(V^+ \cup V^-)$, with only the right hand side a_0 being possibly affected. But since the translation ϕ_3 is perpendicular to this normal vector, even the right hand side a_0 remains the same.

Thus, corresponding to each facet-defining $\mathrm{ATS}(V)$ inequality

$$ax \leq a_0$$

is the inequality

$$a''x'' \leq a_0$$

that is facet defining for $F(V^+ \cup V^-)$.

2.1. *Asymmetric to symmetric lifting*

Consider a particular vertex set V, and any facet-defining inequality for $\mathrm{ATS}(V)$. By the previous analysis, we can easily find a corresponding facet-defining inequality for $F(V^+ \cup V^-)$. Since $F(V^+ \cup V^-)$ is a face of $\mathrm{STS}(V^+ \cup V^-)$, we can lift it to a facet-defining inequality for $\mathrm{STS}(V^+ \cup V^-)$ by using well-known *sequential lifting* techniques,[9]. We call our procedure of taking a facet-defining ATS inequality and producing facet-defining STS inequalities in this manner an *A2S lifting* (Asymmetric to Symmetric lifting). This type of lifting was first described in [3].

In sequential lifting, one creates a *lifting sequence* for the variables fixed at 0 or 1. Let us first consider the case where our variables are only fixed at 0, and we have a less-than-or-equal-to inequality. Going one by one through the lifting sequence, we calculate the largest possible value for the coefficient of our current variable, so that our inequality remains valid when the current variable is no longer fixed. At the end of this process, we will have a facet-defining inequality for the larger dimension polytope, assuming the polytope dimension increases by exactly one unit at each lifting step, as is the case in our application. Having variables fixed at 1 essentially does not change the procedure, but one must first complement these variables and then calculate the value of the lifting coefficient. As a result, the right hand side of our inequality can change in this case.

We currently create our lifting sequence so that we lift first all the variables fixed at 0, and then lift those fixed at 1. If we stop the lifting once all the variables fixed at 0 have been lifted, we are left with a facet-defining inequality on a polytope that includes $F(V^+ \cup V^-)$ and is included in $\mathrm{STS}(V^+ \cup V^-)$. We name this polytope the *Twin Traveling Salesman Polytope* $\mathrm{TTS}(V^+ \cup V^-)$, which can be defined as the convex hull of all Hamilton cycles that use all edges of E^0.

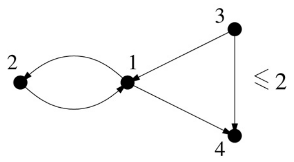

Fig. 1. An odd closed alternating trail.

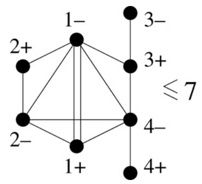

Fig. 2. The new1 inequality in standard form.

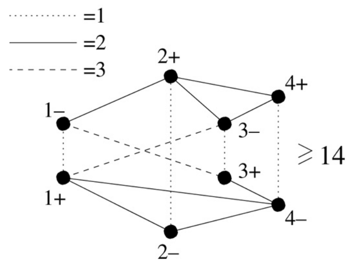

Fig. 3. The new1 inequality in tight-triangular form. Coefficients for edges not drawn are equal to the shortest path in the graph.

3. STSP analogues of odd CAT inequalities

We first applied our lifting methods to a subclass of the odd closed alternating trail (odd CAT) inequalities [1] of the ATS polytope. The first odd CAT inequality we looked at comes from the odd closed alternating trail shown in Fig. 1.

The odd CAT inequality corresponding to this is denoted by $ax \leq 2$, where the coefficients a_{ij} are as follows.

$$\begin{aligned} &a_{12} = a_{21} = a_{31} = a_{34} = a_{14} = 1, \\ &a_{ij} = 0 \qquad \text{otherwise.} \end{aligned}$$

This odd CAT inequality is facet defining for ATS(V) for $|V| \geq 4$, [1]. Through our lifting methods, we obtain inequalities which are facet defining for STS$(V^+ \cup V^-)$. The inequalities we obtain are, of course, well-known since a complete description of STS(K_8) is known, [5]. On 500 randomly chosen lifting sequences, we obtained the following:

(i) a three-tooth comb inequality on 213 cases,
(ii) a four-tooth ladder inequality on 33 cases,
(iii) a new1 inequality on 254 cases.

The *new1 inequality* was discovered in [5], and along with two other inequalities, completed the polyhedral description of STS(V) for $|V| = 8$. Fig. 2 shows the support graph of the new1 inequality produced by our procedure. Fig. 3 displays the skeleton of the tight-triangular form of this inequality [8].

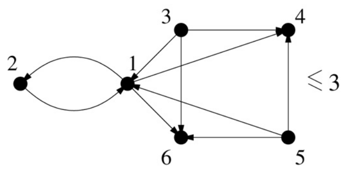

Fig. 4. Support of a six-node odd CAT inequality.

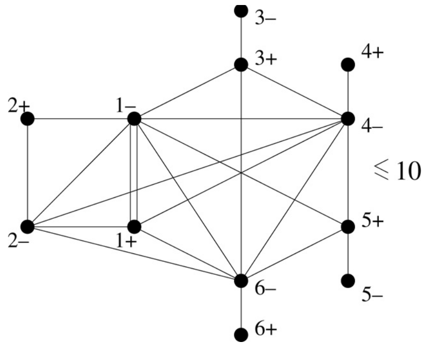

Fig. 5. Support of the 12-node SymCAT inequality.

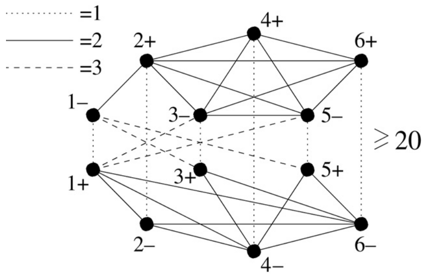

Fig. 6. The 12-node SymCAT inequality in tight-triangular form. Coefficients for edges not drawn are equal to the shortest path in the graph.

3.1. SymCAT inequalities

This prompted us to investigate what STS inequalities we could produce from other odd CAT inequalities. Here, we consider odd CAT inequalities formed from one alternating cycle and one two-cycle. An example on six nodes is seen in Fig. 4.

The odd CAT inequality is denoted by $ax \leq 3$, where the coefficients a_{ij} are as follows:

$$
\begin{aligned}
&a_{12} = a_{21} = a_{31} = a_{34} = a_{54} = a_{56} = a_{16} = 1,\\
&a_{14} = a_{36} = a_{51} = 1,\\
&a_{ij} = 0 \qquad \text{for all other arcs}(i, j).
\end{aligned}
$$

We again used our lifting procedure with random lifting sequences, obtaining facet-defining inequalities for STS$(V^+ \cup V^-)$ from the above odd CAT inequality on ATS(V) for $|V| \geq 6$. On some of these lifting sequences, we obtained just comb inequalities. However, on most of the lifting sequences, we encountered an STS$(V^+ \cup V^-)$ facet-defining inequality, with $|V^+ \cup V^-| = 12$, which we could not identify as a known STS inequality. The support of this inequality is shown in Fig. 5. Fig. 6 shows this inequality in tight-triangular form.

We studied this STS inequality in the attempt of generalizing it, and as a result we inferred the following class of STS inequalities that we call *symCAT* inequalities. Let $V = \{1, 2, \ldots, n\}$, where n is an even integer. Let $ax \leq \frac{n}{2}$

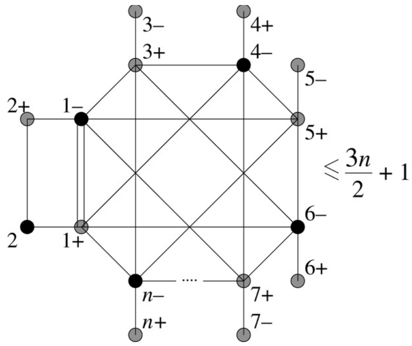

Fig. 7. The $2n$-node SymCAT inequality. Edges between all pairs of black nodes also have coefficient 1, but are not drawn.

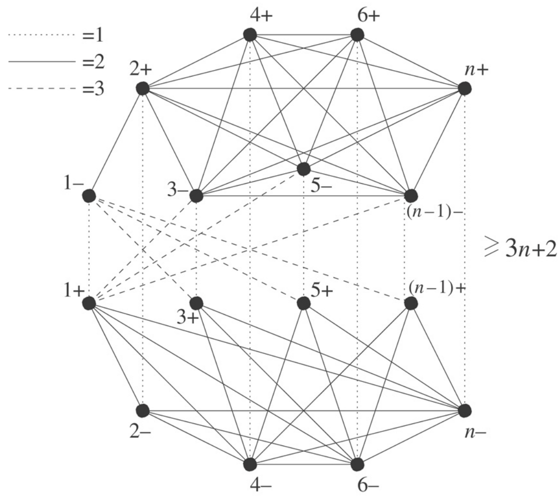

Fig. 8. The $2n$-node SymCAT inequality in tight-triangular form. Coefficients for edges not drawn are equal to the shortest path in the graph.

be the odd CAT inequality for ATS(V) corresponding to an odd closed alternating trail on n vertices which, when directions are ignored, has a cycle on vertices 1 and 2 and another cycle on vertex 1 and all the other vertices except 2, such as is shown in Fig. 4. We then have the STS$(V^+ \cup V^-)$ inequality $\overline{a}x \le \frac{3n}{2} + 1$, where the coefficients $\overline{a}_{ij}$ for edges $\{i, j\}$ are given by:

$$\begin{array}{ll} \overline{a}_{i^+j^-} = a_{ij} & \text{for all } i \ne j \in \{1, 2, \ldots, n\}, \\ \overline{a}_{i^+j^+} = 0 & \text{for all } i \ne j \in \{1, 2, \ldots, n\}, \\ \overline{a}_{i^-j^-} = 1 & \text{for all } i \ne j \in \{2, 4, \ldots, n\} \cup \{1\}, \\ \overline{a}_{i^-j^-} = 0 & \text{otherwise}, \\ \overline{a}_{1^+1^-} = 2, & \\ \overline{a}_{i^+i^-} = 1 & \text{for all } i \in \{2, 3, \ldots, n\}. \end{array} \tag{3}$$

Fig. 7 gives an illustration of the general SymCAT inequality. Fig. 8 has this in tight-triangular form.

3.2. Proof that SymCATs are valid

Theorem 1. *The inequality* $\overline{a}x \le \frac{3n}{2} + 1$ *is valid for* STS$(V^+ \cup V^-)$.

Proof. Consider the comb shown in Fig. 9, where the handle is $\{1^-\} \cup \{1^+, 2^-, 3^+, 4^-, \ldots, n^-\}$ and the teeth are $\{i^+, i^-\}$ for $i = 2, 3, \ldots, n$. Denote the corresponding comb inequality by $bx \le \frac{3(n-2)}{2} + 3 = \frac{3n}{2}$.

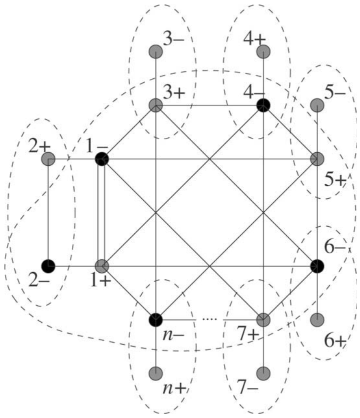

Fig. 9. The comb used in Chvátal derivation.

Define $S := \{1^+, 2^+, 1^-, 2^-\}$. Consider adding up the following inequalities, weighted by $\frac{1}{2}$:

$$\begin{aligned}
&(x(\delta(1^-)) \le 2)\\
&(x(\delta(4^-)) \le 2)\\
&(x(\delta(6^-)) \le 2)\\
&\ldots\\
&(x(\delta(n^-)) \le 2)\\
&\left(bx \le \frac{3n}{2}\right)\\
&(x_{1^+1^-} \le 1)\\
&(x_{3^+3^-} \le 1)\\
&\ldots\\
&(x_{(n-1)^+(n-1)^-} \le 1)\\
&(x(E(S)) \le 3).
\end{aligned} \tag{4}$$

When these are all added up, one obtains $\overline{a}x + ux \le \frac{3n}{2} + \frac{3}{2}$, where u is a non-negative vector. By performing Chvatal rounding, one obtains $\overline{a}x \le \frac{3n}{2} + 1$. This proves our theorem. □

3.3. Proof that SymCATs are facets for TTSP

This section introduces a general method that can be used to show that inequalities obtained from the lifting procedure are facet defining for the STSP. The method is based on the idea of creating a tree structure outlining the order in which the coefficients can be maximally lifted. The root of the tree can be chosen freely because the lifting process has one degree of freedom (see below). For the ease of exposition, the process will be first described with the help of a specific example (namely, a symCAT inequality on 12 nodes derived from the CAT inequality on a 6-node ATSP from Fig. 4), and then generalized for higher n. If only the coefficients whose variables are fixed to zero are lifted, one gets an inequality valid for the twin traveling salesman polytope (TTSP). If this can be shown to be facet defining, most of the work will be done, as it is fairly easy to show that lifting the remaining variables (those fixed to one), creates a facet-defining inequality for the STSP (see Section 4).

The odd CAT inequality of the ATSP that we use here arises from a closed alternating trail where node 1 is both a source and sink, node 2 is neither a source nor sink, and the cycle visits in order (ignoring directions) 1, 3, 4, 5, 6, and back to 1 (see Fig. 4). The odd nodes greater than 1 are only sources and the even nodes greater than

2 are only sinks. Denote this inequality on the expanded undirected graph as $ax \le 3$. Lifting this to the TTSP yields:

$$\begin{aligned} a_{i^+j^+} &:= 0 && \text{for all } i, j, \\ a_{i^-j^-} &:= 1 && \text{for all } i, j \in \{1, 2, 4, 6\} \\ a_{i^-j^-} &:= 0 && \text{otherwise.} \end{aligned} \tag{5}$$

In lifting the coefficients for the missing E^+ and E^- variables, notice that one could choose any variable and assign its coefficient an arbitrary value and still have a valid TTSP inequality, for the following reason. Let $ax \le a_0$ be a valid TTSP inequality, and let $\epsilon > 0$. Define a' by:

$$\begin{aligned} a'_e &:= a_e + \epsilon && \text{for all } e \in E^+ \\ a'_e &:= a_e - \epsilon && \text{for all } e \in E^- \\ a'_e &:= a_e && \text{otherwise.} \end{aligned} \tag{6}$$

Then $a'x \le a_0$ is a valid TTSP inequality that defines the same face as $ax \le a_0$ since the equation $x(E^+) = x(E^-)$ is valid for the TTSP and the STSP.

Hence, we may assign any single coefficient to any value (we choose to set $a_{1^+2^+} := 0$) to begin our rooted tree. This choice is arbitrary as the proof could start at any node. Once one coefficient is assigned, other coefficients can be assigned by the following operation:

(1) Choose a tour using all six edges in E^0 and six of the edges in E^{+-} whose values for x make the inequality $ax \le 3$ tight. Note that for the TTSP, $a_e = 0$ for any $e \in E^0$, and the values for a_e for $e \in E^{+-}$ are taken from the odd CAT inequality on the ATSP.

(2) Alter the tour with a 2-interchange move, swapping out two edges from E^{+-} and adding two edges, one from E^+ and one from E^-. One of these two new edges should be an edge whose coefficient is already assigned, and the other should be an edge whose coefficient is not yet assigned. Since the new tour must satisfy the inequality $ax \le 3$, the unassigned coefficient, a_e, has a maximum allowable value, namely, that which will make $ax = 3$. The objective of the proof is to find a sequence of these operations where the maximum allowable values match the lifted values in (5). A tree structure is used in place of the sequence, as there are often several good choices for the next edge to be assigned in the sequence, and the tree structure displays the patterns in the generalization more easily.

Using the tour $1^-1^+2^-2^+4^-4^+5^-5^+6^-6^+3^-3^+1^-$ (which is tight since $a_{1^+2^-}$, $a_{5^+6^-}$, and $a_{3^+1^-}$ are equal to 1), choose a 2-interchange move that removes edges $\{1^+, 2^-\}$ and $\{2^+, 4^-\}$, and adds edges $\{1^+, 2^+\}$ and $\{2^-, 4^-\}$. Note that $a_{1^+2^+}$ is already assigned to zero, and the new tour still uses variables $a_{5^+6^-}$, and $a_{3^+1^-}$ which are 1. Thus, to make $ax = 3$, the variable $a_{2^-4^-}$ must be set to 1. This matches the value in (5), so we can assign $a_{2^-4^-} := 1$ after we assign $a_{1^+2^+} := 0$.

Not every possible 2-interchange move will create a useful assignment. For example, if we start with the tour $1^-1^+2^-2^+3^-3^+4^-4^+5^-5^+6^-6^+1^-$ (this is tight since $a_{1^+2^-}$, $a_{3^+4^-}$, and $a_{5^+6^-}$ are equal to 1), and choose a 2-interchange move that replaces edges $\{1^+, 2^-\}$ and $\{2^+, 3^-\}$ with edges $\{1^+, 2^+\}$ and $\{2^-, 3^-\}$, the maximum value allowed for $a_{2^-3^-}$ would be 1, but our target for this variable is 0. A different tour and different 2-interchange move later in the process will create the upper bound of 0 we are looking for.

Fig. 10 shows one possible tree diagram that can lead to the appropriate assignments for each of the variables. Each dependency in the tree is associated with a tour. Given the tour, there is only one possible 2-interchange move in the tour that adds the two edges associated with the parent and child in the dependency. Therefore, the tree and list of tours constitute the proof that, given the lifting from $F(V^+ \cup V^-)$ to $\mathrm{TTS}(V^+ \cup V^-)$ is valid, it is also maximal. The labels on the arcs of the tree in Fig. 10 refer to the tours in the following list:

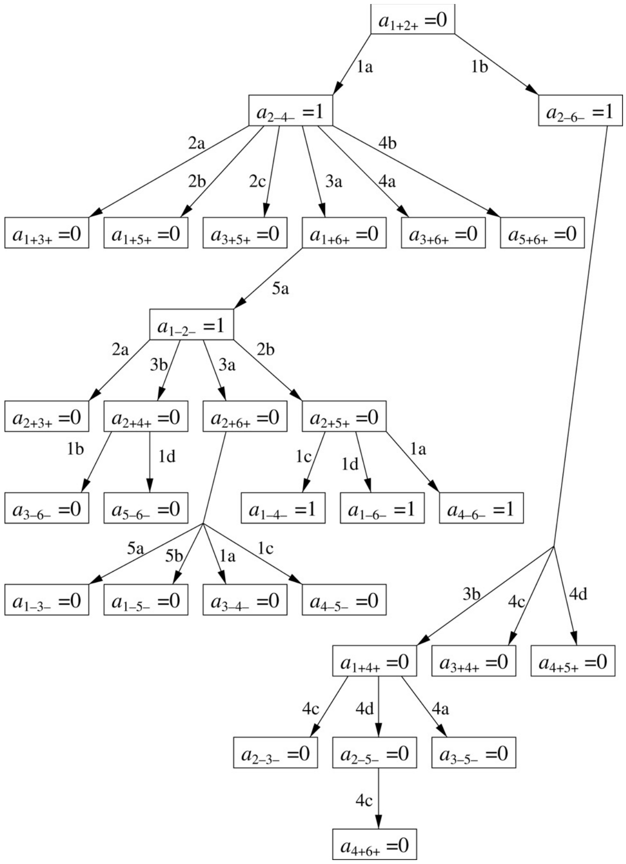

Fig. 10. A tree showing the order of lifted coefficients for $n = 6$.

$$
\begin{array}{ll}
1a: 1^-1^+2^-2^+4^-4^+5^-5^+6^-6^+3^-3^+1^- & 1b: 1^-1^+2^-2^+6^-6^+5^-5^+4^-4^+3^-3^+1^- \\
1c: 1^-1^+2^-2^+4^-4^+3^-3^+6^-6^+5^-5^+1^- & 1d: 1^-1^+2^-2^+6^-6^+3^-3^+4^-4^+5^-5^+1^- \\
2a: 1^-1^+4^-4^+5^-5^+6^-6^+3^-3^+2^-2^+1^- & 2b: 1^-1^+4^-4^+3^-3^+6^-6^+5^-5^+2^-2^+1^- \\
2c: 1^-1^+6^-6^+5^-5^+4^-4^+3^-3^+2^-2^+1^- & \\
3a: 1^-1^+4^-4^+3^-3^+5^-5^+6^-6^+2^-2^+1^- & 3b: 1^-1^+6^-6^+3^-3^+5^-5^+4^-4^+2^-2^+1^- \\
4a: 1^-1^+3^-3^+4^-4^+5^-5^+6^-6^+2^-2^+1^- & 4b: 1^-1^+5^-5^+4^-4^+3^-3^+6^-6^+2^-2^+1^- \\
4c: 1^-1^+3^-3^+6^-6^+5^-5^+4^-4^+2^-2^+1^- & 4d: 1^-1^+5^-5^+6^-6^+3^-3^+4^-4^+2^-2^+1^- \\
5a: 1^-1^+2^-2^+3^-3^+4^-4^+5^-5^+6^-6^+1^- & 5b: 1^-1^+2^-2^+5^-5^+4^-4^+3^-3^+6^-6^+1^-
\end{array}
$$

The above list of tours and the tree in Fig. 10 prove that the 12-node symCAT inequality is facet defining on the TTSP.

For the general case, notice that even nodes greater than 2 are indistinguishable in the odd CAT and symCAT inequalities. The same is true for odd nodes greater than 1. For this reason, the tour (5a above)

$$1^-1^+2^-2^+3^-3^+4^-4^+5^-5^+6^-6^+1^-$$

could be represented by

$$1^-1^+2^-2^+odd^-odd^+even^-even^+odd^-odd^+even^-even^+1^-.$$

Tour 5b would become the same generic tour. Also, note that tours 1a through 1d would be the same, as would 2a through 2c, 3a and 3b, and finally 4a through 4d. To generalize to a larger odd CAT, additional even–odd pairs can be inserted into each general tour, giving a tree structure that can be used for any size odd CAT (see Fig. 11). Notice that when an even node is used in both the parent node and child node of an arc in the tree, they will always be

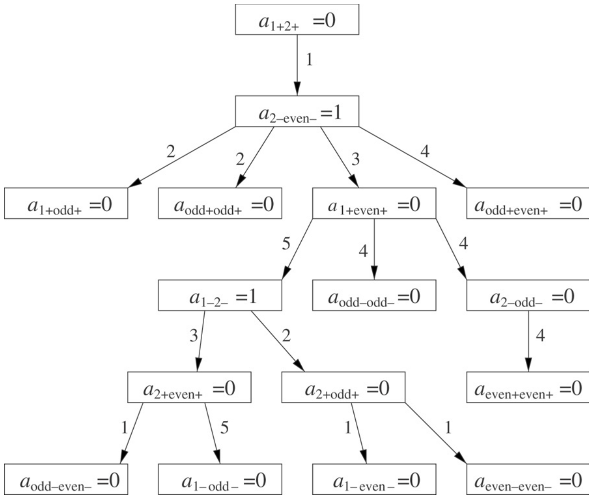

Fig. 11. A tree showing the order of lifted coefficients in the general case.

referencing different even nodes in this tree. In the previous example, one can note that the assignment of $a_{3^-6^-}$ was a child of the assignment of $a_{2^+4^+}$, while the assignment of $a_{3^-4^-}$ was a child of the assignment of $a_{2^+6^+}$. This is not necessary, since there does exist a tour that could be used to assign $a_{3^-4^-}$ after $a_{2^+4^+}$, but avoiding these tours makes the generalization simpler.

$$
\begin{aligned}
&1: 1^-1^+2^-2^+even^-even^+odd^-odd^+(\ldots)even^-even^+odd^-odd^+1^-\\
&2: 1^-1^+even^-even^+odd^-odd^+(\ldots)even^-even^+odd^-odd^+2^-2^+1^-\\
&3: 1^-1^+even^-even^+odd^-odd^+odd^-odd^+(\ldots)even^-even^+2^-2^+1^-\\
&4: 1^-1^+odd^-odd^+even^-even^+odd^-odd^+(\ldots)even^-even^+2^-2^+1^-\\
&5: 1^-1^+2^-2^+odd^-odd^+even^-even^+odd^-odd^+(\ldots)even^-even^+1^-
\end{aligned}
$$

Parentheses indicate where an arbitrary number of even–odd pairs may be inserted.

This list of tours and the tree in Fig. 11 prove that our class of symCAT inequalities is facet defining for $\mathrm{TTS}(V^+ \cup V^-)$.

We will show that the class of symCAT inequalities is also facet defining for $\mathrm{STS}(V^+ \cup V^-)$ using methods developed in the next section.

4. The cloning coefficient in A2S lifting

In this section we analyze an important property of A2S lifting, with the aim of establishing useful bounds on some of the lifting coefficients. We deal with a generic facet-defining $\mathrm{ATS}(V)$ inequality

$$ax \le a_0,$$

and denote by

$$\overline{a}y \le \overline{a}_0$$

the corresponding inequality for $\mathrm{STS}(V^+ \cup V^-)$. Recall the definitions of E^+, E^-, and E^0 from Section 2. The variables in E^0 are initially set to 1 and the variables in $E^+ \cup E^-$ are initially set to 0 in $F(V^+ \cup V^-)$. Moreover, we assume without loss of generality that $\overline{a}_{i^+i^-} = 0$ holds for each $\{i^+, i^-\} \in E^0$ before lifting, which implies $\overline{a}_0 = a_0$ at the starting point where $\overline{a}y \le \overline{a}_0$ is facet defining for $F(V^+ \cup V^-)$. Finally, we concentrate on the situation where one of the variables fixed to 1, namely $y_{i^+i^-}$ for an $\{i^+, i^-\} \in E^0$, is lifted first. This is motivated by the fact that the lifting coefficient of such a variable can then be computed easily.

Given a (facet-defining) inequality $ax \leq a_0$ for ATS(V), let the *cloning coefficient* [2] a_{ii} for each vertex $i \in V$ be computed as

$$a_{ii} := \max\{a_{ji} + a_{ik} - a_{jk} : j \neq k \in V \setminus \{i\}\}.$$

We now give the main theorem of this section.

Theorem 2. *Let $ax \leq a_0$ define a facet of* ATS(V) *and let $\overline{a}y \leq \overline{a}_0$ be its A2S counterpart, and thus facet defining for $F(V^+ \cup V^-)$. Let $i \in V$. Then*

$$\overline{a}y + a_{ii} y_{i^+i^-} \leq a_0 + a_{ii} \tag{7}$$

represents a maximal lifting of the coefficient of the variable $y_{i^+i^-}$ if this coefficient is lifted first in the lifting sequence from $F(V^+ \cup V^-)$ to STS$(V^+ \cup V^-)$.

Proof. We must establish that (7) is valid and that for any $\epsilon > 0$, the inequality

$$\overline{a}y + (a_{ii} - \epsilon) y_{i^+i^-} \leq a_0 + (a_{ii} - \epsilon) \tag{8}$$

is not valid.

We first establish validity. Let $\hat{y}$ be a feasible tour for the polytope created by lifting $y_{i^+i^-}$ from $F(V^+ \cup V^-)$. If $\hat{y}_{i^+i^-} = 1$, (7) holds because it simplifies to a valid inequality of $F(V^+ \cup V^-)$, so suppose $\hat{y}_{i^+i^-} = 0$. Choose a two-interchange on $\hat{y}$ that adds the edge $\{i^+, i^-\}$, and call this tour $\overline{y}$. Denote the deleted edges as $\{i^+, j^-\}$ and $\{k^+, i^-\}$, and the other inserted edge thus is $\{k^+, j^-\}$. From the definition of the cloning coefficient, we have

$$\overline{a}\hat{y} \leq \overline{a}\,\overline{y} + a_{ii} \overline{y}_{i^+i^-}.$$

Since (7) holds for $\overline{y}$ and $\hat{y}_{i^+i^-} = 0$, (7) holds for $\hat{y}$. Since $\hat{y}$ was arbitrary, (7) is valid.

To show that (8) is invalid, we first choose an arc (k, j) from the ATSP, such that $a_{ii} = a_{ij} + a_{ki} - a_{kj}$. Since the inequality is facet defining for the ATSP, there exists a tight tour on the ATSP using the arc (k, j), which corresponds to a tight tour on $F(V^+ \cup V^-)$, which we will denote $\hat{y}$. With a two-interchange on $\hat{y}$, create a tour $\overline{y}$ where edges $\{i^+, i^-\}$ and $\{k^+, j^-\}$ are replaced by edges $\{i^+, j^-\}$ and $\{k^+, i^-\}$. (This is the reverse of the two-interchange done in the first part of the proof. It must be a tour because the only way to reconnect into two subtours is to use the edges $\{i^+, k^+\}$ and $\{j^-, i^-\}$.) Because of the choice of (k, j), $\overline{a}\,\overline{y} = \overline{a}\hat{y} = a_0 + a_{ii}$. Since $\{i^+, i^-\}$ is not an edge of $\overline{y}$, we have

$$\overline{a}\,\overline{y} + (a_{ii} - \epsilon)\overline{y}_{i^+i^-} = \overline{a}\,\overline{y} = a_0 + a_{ii} > a_0 + (a_{ii} - \epsilon)$$

which proves that (8) is invalid. □

Theorem 3. *The class of symCAT inequalities is facet defining for* STSP$(V^+ \cup V^-)$.

Proof. The class of symCAT inequalities was shown in the previous section to be facet defining for TTSP$(V^+ \cup V^-)$. If the lifting of the E^0 coefficients were maximal, our theorem would follow. If these E^0 edges were lifted first, the maximal lifting would be given by the cloning coefficients of the corresponding nodes. Maximally lifting these E^0 edges whose variables are fixed to 1 later in the sequence can only result in larger values than the cloning coefficients (if they change at all). Note that this relationship is larger, not smaller, because variables fixed to 1 must be complemented before lifting and restored after lifting. This also changes the right-hand side of the inequality.

Since using the cloning coefficients for the E^0 edges does not make the symCAT inequalities invalid, but using smaller values would make our inequalities invalid (shown by (8) in Theorem 2), the E^0 edges have been maximally lifted as required. □

5. Curtain inequalities

The ATS class of curtain inequalities has a definition depending on how many nodes are in the cycle of the *cycle inequality* that the curtain inequality is lifted from. We will treat only the case where the number of nodes in this cycle is 4κ for some integer $\kappa \geq 2$. Let C be the cycle visiting in sequence the nodes $i_1, i_2, \ldots, i_{4\kappa}$, where $4\kappa < n$. For notational ease, we will relabel the nodes in our graph so that the nodes on this cycle are

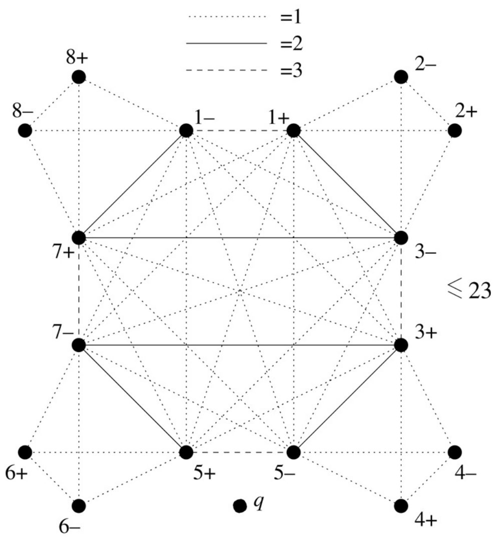

Fig. 12. The symCurtain inequality on 16 nodes.

$1, 2, \ldots, 4\kappa$. Define $S_1 := \{1, 3, 5, \ldots, 4\kappa - 1\}$ (the set of odd cycle nodes), $C_1 := \{(1, 3), (3, 5), \ldots, (4\kappa - 1, 1)\}$, and $L_1 := \{(3, 4\kappa - 1), (5, 4\kappa - 3), \ldots, (4\kappa - 1, 3)\} \setminus \{(2\kappa + 1, 2\kappa + 1)\}$. Then the curtain inequality is as follows:

$$ax := x(C) + x(E(S_1)) + x(C_1) + x(L_1) \le 4\kappa - 1. \tag{9}$$

The curtain inequalities are facet defining for ATS [3].

5.1. Deriving a new STS inequality class

We tried our lifting methods on an asymmetric curtain inequality whose cycle has 12 nodes. We used 12 nodes because we believed it would be more likely to reveal any generalities since the eight node case has only one pair of anti-parallel arcs in L_1. From this experiment, we were led to hypothesize the following facet-defining STS class of inequalities which we will call *symCurtain inequalities*. This class appears to be a new class of STS inequalities, similar to that of the inequality derived from the curtain in [3]. The inequalities coming from ATS cycles on 8 and 12 nodes are pictured in Figs. 12 and 13, respectively. The node q refers to all nodes other than those corresponding to the ATS cycle.

$$\overline{a}x \le 12\kappa - 1, \tag{10}$$

where

$$\begin{array}{ll}
\overline{a}_{i^+j^-} = a_{ij} & i \ne j \in V, \\
\overline{a}_{i^+j^+} = \overline{a}_{i^-j^-} = 1 & i, j \in \{1, 3, 5, \ldots, 4\kappa - 1\}, \\
\overline{a}_{i^+(i+1)^+} = \overline{a}_{i^-(i-1)^-} = 1 & i \in \{1, 3, 5, \ldots, 4\kappa - 1\}, \\
\overline{a}_{i^+i^-} = 1 & i \in \{2, 4, 6, \ldots, 4\kappa\}, \\
\overline{a}_{i^+i^-} = 3 & i \in \{1, 3, 5, \ldots, 4\kappa - 1\}, \\
\overline{a}_e = 0 & \text{otherwise.}
\end{array}$$

In the definition above, and for the remainder of this section, nodes in the cycle should be considered modulo 4κ. For example, when $i = 1$ node $i - 1$ refers to node 4κ and not the non-existent node 0. Note that $\overline{a}_{i^+i^-}$ is defined to be the cloning coefficient for node i in the curtain inequality.

5.2. Proof that SymCurtains are valid

Theorem 4. *The inequality (10) is valid for* $\mathrm{STS}(V^+ \cup V^-)$.

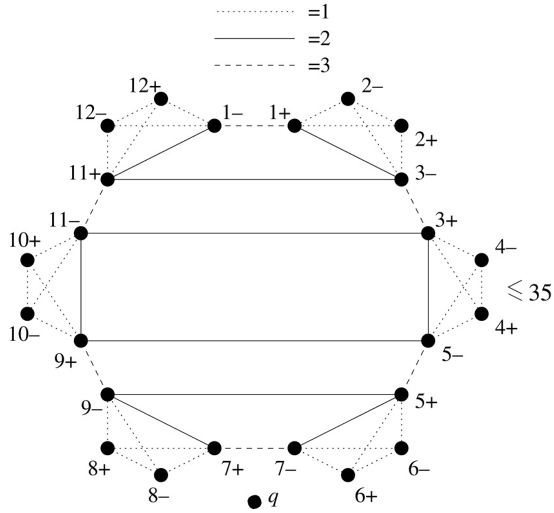

Fig. 13. The symCurtain inequality on 24 nodes. All undrawn edges between odd-numbered nodes have weight equal to one.

Proof. By contradiction, consider a tour $\hat{x}$ that violates our curtain inequality, i.e.,

$$\overline{a}\hat{x} \geq \overline{a}_0 + 1 =: b_0.$$

Define V_1 to be the set of odd labeled vertices and V_2 to be the set of even labeled vertices. Define V_1^+ to be the subset of V_1 with a superscripted plus. Similarly define V_1^-, V_2^+, and V_2^-. Recall that q is outside the cycle of the curtain inequality. Define the edge sets

$$E_0 := E(V_2^+) \cup E(V_2^-),$$
$$E_1 := \{\{i^+, (i+1)^+\} : i \in V_1\} \cup \{\{i^-, (i-1)^-\} : i \in V_1\},$$
$$Q := [E(V^+) \cup E(V^-) \setminus (E_0 \cup E_1)] \cup E(q, V_1)$$

where $E(q, V_1)$ is the set of edges linking node q with a node in V_1.

Consider the valid $\mathrm{STS}(V^+ \cup V^-)$ inequality $bx \leq b_0 := \overline{a}_0 + 1$ derived by adding up the following inequalities:

$$x(\delta(i^+)) \leq 2 \quad \forall i \in V_1,$$
$$x(\delta(i^-)) \leq 2 \quad \forall i \in V_1,$$
$$x_{i^+i^-} \leq 1 \quad \forall i \in V,$$
$$-x(Q) \leq 0.$$

One can verify that $\overline{a} \leq b$. Hence,

$$b_0 \leq \overline{a}\hat{x} \leq b\hat{x} \leq b_0,$$

and so the inequalities in the derivation of $bx \leq b_0$ are all tight at $\hat{x}$.

We will now transform $\hat{x}$ into a tour $\overline{x}$ by a sequence

$$\hat{x} = x^0 \to x^1 \ldots \to x^m \ldots \to x^l = \overline{x}$$

of 2-interchanges, for which

$$\overline{a}\,\overline{x} = \overline{a}\hat{x},$$
$$\overline{x}(E_0 \cup E_1) = 0.$$

We first eliminate the m edges of E_1 that are used in the $\hat{x}$ tour. If x^k uses, say, the edges $\{i^+, (i+1)^+\}$ and $\{v, (i+1)^-\}$ ($v \neq (i+1)^+$) for $i \in V_1$, then form x^{k+1} by replacing these two edges with $\{v, (i+1)^+\}$ and $\{i^+, (i+1)^-\}$. Notice that $\overline{a}_{i^+,(i+1)^+} = \overline{a}_{i^+,(i+1)^-} = 1$ and $\overline{a}_{v,(i+1)^-} = \overline{a}_{v,(i+1)^+} = 0$ unless $v = (i+2)^-$ in which case both these coefficients are 1. A similar operation is performed if x^k uses the edge $\{(i-1)^-, i^-\}$ for $i \in V_1$. We now eliminate the

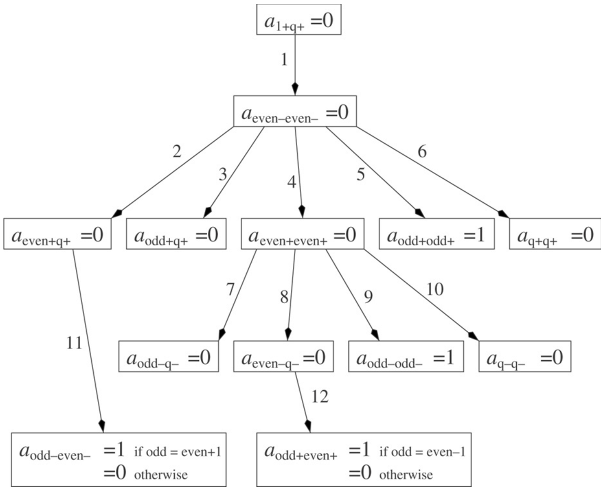

Fig. 14. A tree showing the order of lifted coefficients for the symCurtain inequality.

E_0 edges. If x^{m+k} uses an edge $\{i^+, j^+\}$ in E_0, with $j > i$ (or uses both $\{i^+, q\}$ and $\{q, j^+\}$) then there is at least one edge $\{i_2^-, j_2^-\}$ in E_0 also used in x^{m+k}. This is because we know $\hat{x}(Q) = 0$, so $x^{m+k}(Q) = 0$ and so the only edges of x^{m+k} in $E(V^-)$ must be in E_0. Form x^{m+k+1} by replacing these two edges with the two edges in $\delta(V^+) \cap \delta(V^-)$ which keep x^{m+k+1} connected, and inserting q into one of these entering edges if necessary. Notice that all of the associated coefficients for these edges are zero because $i \neq j$ and $i_2 \neq j_2$ are all even.

Now we satisfy

$$\bar{x}(E(V^+) \cup E(V^-)) = 0,$$
$$\bar{x}_{i^+i^-} = 1 \qquad \forall i \in V.$$

Because of our transformation from $\text{ATS}(V)$ to $\text{STS}(V^+ \cup V^-)$, and the fact that the curtain inequality is valid for $\text{ATS}(V)$, it follows that

$$\bar{a}\,\bar{x} \leq \bar{a}_0,$$

a contradiction. □

5.3. Proof that SymCurtains are facets

Using the method introduced in Section 3.3, we can arbitrarily choose to set one coefficient, and show by a tree relationship how the remaining coefficients for the TTS polytope can be assigned (see Fig. 14). The tours used to show the relationships in the tree are given in Fig. 15. The tree, tours, and the following theorem prove that our class of symCurtain inequalities are facet defining on the STSP.

Theorem 5. *Inequality (10) is facet defining for* $\text{STS}(V^+ \cup V^-)$.

Proof. From our last theorem, inequality (10) is valid for $\text{STS}(V^+ \cup V^-)$. Note that (10) is uniquely determined by the bounds shown in the tree of Fig. 14, and (10) is also valid for $\text{TTS}(V^+ \cup V^-)$. Thus, when the E^0 edges are ignored, we have that (10) is facet defining for $\text{TTS}(V^+ \cup V^-)$.

Since using the cloning coefficients for the E^0 edges does not make the symCurtain inequalities invalid, but using smaller values would make our inequalities invalid (shown by (8) in Theorem 2), the E^0 edges have been maximally lifted as required. □

x refers to the pair of nodes x^-, x^+.
e_i = an even node in the cycle. o_i = an odd node in the cycle.
q_i = a node outside the cycle.
ee = all unspecified even nodes in the cycle, in any order.
qq = all unspecified nodes outside the cycle, in any order.

$1 : a_{1^+q_1^+}$ to $a_{e_1^-e_2^-}$ $(e_1, e_2 \neq 2)$
$1, e_1, ee, qq, q_1, e_2, 2, 3, 5, 7, \ldots, n-1, 1$
(if $e_2 = 2$ use tour $1, e_1, ee, qq, q_1, 2, 3, 5, 7, \ldots, n-1, 1$)

$2 : a_{e_1^-e_2^-}$ to $a_{e_3^+q_1^+}$
$e_3, e_1, qq, q_1, e_2, e_2+1, e_2+3, \ldots, e_2+n-1, ee, e_3$

$3 : a_{e_1^-e_2^-}$ to $a_{o_1^+q_1^+}$ $(e_1, e_2 \neq o_1+1)$
$o_1, e_1, qq, q_1, e_2, ee, o_1+1, o_1+2, o_1+4, \ldots, o_1+n-2, o_1$

$4 : a_{e_1^-e_2^-}$ to $a_{e_3^+e_4^+}$
$e_3, e_1, e_4, e_2, e_2+1, e_2+3, \ldots, e_2+n-1, qq, ee, e_3$

$5 : a_{e_1^-e_2^-}$ to $a_{o_1^+o_2^+}$ $(o_1 = e_1-1, o_2 = e_2+1, o_1 \neq o_2)$
$1, 2, 3, \ldots, e_2-1, e_2+1, e_2, qq, e_2+2, e_2+3, \ldots, n, 1$

$6 : a_{e_1^-e_2^-}$ to $a_{q_1^+q_2^+}$
$q_1, e_1, q_2, e_2, e_2+1, e_2+3, \ldots, e_2+n-1, ee, qq, q_1$

$7 : a_{e_1^+e_2^+}$ to $a_{o_1^-q_1^-}$ $(e_1, e_2 \neq o_1-1)$
$e_1, o_1, o_1+2, o_1+4, \ldots, o_1+n-2, o_1-1, e_2, q_1, qq, ee, e_1$

$8 : a_{e_1^+e_2^+}$ to $a_{e_3^-q_1^-}$
$e_1, e_3, e_3+1, e_3+3, \ldots, e_3+n-1, e_2, q_1, qq, ee, e_1$

$9 : a_{e_1^+e_2^+}$ to $a_{o_1^-o_2^-}$ $(o_1 = e_1-1, o_2 = e_2+1)$
$1, 2, 3, \ldots, e_1-2, qq, e_1, o_1, o_1+2, e_1+2, e_1+3, \ldots, n, 1$

$10 : a_{e_1^+e_2^+}$ to $a_{q_1^-q_2^-}$
$e_1, q_1, e_2, q_2, qq, ee, e_1+1, e_1+3, e_1+5, \ldots, e_1+n-1, e_1$

$11a : a_{e_1^+q_1^+}$ to $a_{o_2^-e_2^-}$ $(e_1, e_2 \neq o_2-1)$
$e_1, e_2, ee, qq, q_1, o_2, o_2+2, o_2+4, \ldots, o_2+n-2, o_2-1, e_1$

$11b : a_{e_1^+q_1^+}$ to $a_{o_1^-e_1^-}$ $(e_1 = o_1-1)$
$1, 2, 3, \ldots, e_1-1, qq, q_1, e_1, e_1+1, e_1+2, \ldots, n, 1$

$12a : a_{e_1^-q_1^-}$ to $a_{o_2^+e_2^+}$ $(e_1, e_2 \neq o_2+1)$
$e_2, e_1, ee, o_2+1, o_2+2, o_2+4, \ldots, o_2+n-2, o_2, q_1, qq, e_2$

$12b : a_{e_1^-q_1^-}$ to $a_{o_1^+e_1^+}$ $(e_1 = o_1+1)$
$1, 2, 3, \ldots, e_1, q_1, qq, e_1+1, e_1+2, \ldots, n, 1$

Fig. 15. The tours used to show the dependencies in the tree of Fig. 14.

Acknowledgments

The first author was supported by the National Science Foundation through grant DMI-0098427 and by the Office of Naval Research through contract N00014-97-1-0196. For the second author, Sandia is a multiprogram laboratory operated by Sandia Corporation, a Lockheed Martin Company, for the US Department of Energy under Contract DE-AC04-94AL85000. The third author was partially supported by MIUR and CNR, Italy, and by the EU project ADONET.

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