

Operations Research Letters 19 (1996) 71-78

operations research letters

k-edge connected polyhedra on series-parallel graphs

M. Didi Biha, A.R. Mahjoub *

Laboratoire SPO, Département d'Informatique, Université de Bretagne Occidentale, 6 avenue Victor Le Gorgeu, B.P. 809, 29285 Brest Cedex, France

Received 1 August 1994; revised 1 January 1996

Abstract

We give a complete description of the k-edge connected spanning subgraph polytope (for all k) on series-parallel graphs.

Keywords: k-edge connected subgraphs; Polytopes; Series-parallel graphs

1. Introduction

The graphs we consider are finite, undirected, loopless and may have multiple edges. A graph is denoted by G = (V, E) where V is the set of *nodes* and E is the set of *edges* of G.

A graph G = (V, E) is called *k*-edge connected (where k is a positive integer) if for any pair of nodes $i, j \in V$, there are at least k edge-disjoint paths from i to j.

Given a graph G = (V, E) and a weight function ω on E that associates with an edge $e \in E$, the weight $\omega(e) \in \mathbb{R}$, the *k*-edge connected spanning subgraph problem (kECSP for short) is to find a *k*-edge connected subgraph H = (V, F) of G, spanning all the nodes in V, such that $\sum_{e \in F} \omega(e)$ is minimum.

The *kECSP* arises in the design of communication and transportation networks [4,7,26,27]. It is NP-hard for $k \ge 2$. For k = 1, the problem reduces to the minimum spanning tree problem and thus can be solved in polynomial time. If G = (V, E) is a graph and $F \subseteq E$, the incidence vector of F will be denoted by x^F . The convex hull of the incidence vectors of all edge sets of k-edge connected spanning subgraphs of G is called the k-edge connected spanning subgraph polytope and denoted by kECP(G), that is,

$$kECP(G) = \operatorname{conv} \{ x^F \in \mathbb{R}^E | (V, F) \text{ is } k \text{-edge}$$

connected spanning subgraph of $G \}$

In this paper we discuss the polytope kECP(G), we give a complete description of this polytope on series-parallel graphs.

The kECSP and the polytope kECP(G) have received special attention in the past few years. Grötschel and Monma [19] and Grötschel et al. [20-22] studied the kECSP within the framework of a more general model related to the design of minimum cost survivable networks. In [19] basic facets of kECP(G) are described. In [20-22], further classes of valid inequalities and facets are characterized, and a cutting plane algorithm along with computational results are discussed. A complete survey of that model can be found in [27].

^{*} Corresponding author.

^{0167-6377/96/\$15.00} Copyright © 1996 Elsevier Science B.V. All rights reserved *PII* S0167-6377(96)00015-6

In [5], Chopra considered a relaxation of *kECSP*, namely when multiple copies of an edge are allowed. The problem here is to determine an integer vector $x \in \mathbb{N}^E$ such that the graph (V, E(x)), where E(x) is the set of edges obtained by replacing each edge e of E by x(e) edges, is k-edge connected and $\sum_{e \in E} \omega(e)x(e)$ is minimum. Chopra [5] studied the polyhedron $P_k(G)$, associated with the solutions to that problem, that is,

$$P_k(G) = \operatorname{conv} \{ x \in \mathbb{N}^E | (V, E(x)) \text{ is } k \text{-edge} \\ \operatorname{connected} \}.$$

He described various classes of facets of $P_k(G)$ and gave a complete description of $P_k(G)$ when G is outerplanar and k is odd. (A graph is outerplanar if it consists of a cycle with noncrossing chords.) The polyhedron $P_k(G)$ has previously been studied by Cornuéjols et al. [8]. They showed that when k = 2and the graph is series-parallel, $P_k(G)$ is completely characterized by the non-negativity inequalities and the cut inequalities. Their proof can easily be generalized to show that these inequalities also suffice to characterize $P_k(G)$ for all even k, when G is series-parallel.

The polytope kECP(G) has been characterized for k=1, for general graphs and for k=2, for some classes of graphs. Using Edmonds' characterization of matroid polytopes [13, 14], Grötschel and Monma [19] (see also [8]) showed that the so-called partition inequalities together with the trivial inequalities suffice to describe the 1ECP(G). Fonlupt and Naddef [16] characterized the class of graphs G for which the polyhedron described by the non-negativity inequalities and the cut inequalities, when k = 2, is the convex hull of the tours of G (a tour is a cycle going at least once through each node of G). Mahioub [23] showed that when G is series-parallel, 2ECP(G) is completely described by the trivial inequalities and the cut inequalities. Barahona and Mahjoub [3] characterized 2ECP(G) for the class of Halin graphs. Baïou and Mahjoub [1] characterized the Steiner 2edge connected subgraph polytope for series-parallel graphs.

Related work can also be found in [9, 10, 17, 24]. In [9, 10], Coullard et al. studied the steiner 2-node connected subgraph polytope. In [24] Margot et al. (see also [17]) gave an extended formulation for the Steiner tree problem and showed that it is a complete linear description of the associated polytope when the graph is a 2-tree (a maximal series-parallel graph). In [17] Goemans also gave large classes of facets for the Steiner tree polytope.

In this paper we are going to study kECP(G) for all k, when G is series-parallel. In the next section we discuss some valid inequalities for kECP(G). In Section 3 we give a complete description of this polytope for that class of graphs.

The remainder of this section is devoted to more definitions and notations.

A homeomorph of K_4 (the complete graph on 4 nodes) is a graph obtained from K_4 where its edges are subdivided into paths by inserting new nodes of degree two. A graph G = (V, E) is called *series-parallel* if it does not contain a homeomorph of K_4 as a subgraph. Connected series-parallel graphs have the following property [12].

Lemma 1.1. If G = (V, E) is a connected seriesparallel graph with $|V| \ge 3$, then G contains a node that is adjacent to exactly two nodes in G.

Given a graph G = (V, E) and $W \subseteq V$, the set of edges having one node in W and the other one in $V \setminus W$ is called a *cut* and is denoted by $\delta(W)$. If $W = \{v\}$ for some $v \in V$, then we write $\delta(v)$ for $\delta(W)$. If G =(V, E) is a graph and $e \in E$, then G - e will denote the graph obtained from G by removing e. If $W \subseteq V$, then G(W) denotes the induced subgraph of G on W. If W_1 , W_2 are disjoint subsets of V, then $[W_1, W_2]$ denotes the set of edges of G which have one node in W_1 and the other one in W_2 .

Given a constraint $ax \ge \alpha$, $a \in \mathbb{R}^{E}$, and a solution x^{*} , we will say that $ax \ge \alpha$ is tight for x^{*} if $ax^{*} = \alpha$.

In the sequel we consider k-edge connected graphs. A basic knowledge of polyhedral combinatorics is assumed. Undefined polyhedral terminology and notation are consistent with that of Pulleyblank [25].

2. Valid inequalities for kECP(G)

Let G = (V, E) be a graph. Given a function $b : E \to \mathbb{R}$ and $F \subseteq E$, b(F) will be used to denote $\sum_{e \in F} b(e)$. If (V, F) is a k-edge connected spanning subgraph of G, then x^F , the incidence vector of F, must satisfy the following inequalities:

$$x(e) \ge 0$$
 for all $e \in E$, (2.1)

$$x(e) \leq 1$$
 for all $e \in E$, (2.2)

 $x(\delta(W)) \ge k$ for all $W \subset V$, $W \ne \emptyset$. (2.3)

The inequalities (2.1) and (2.2) are called *triv*ial inequalities and the inequalities (2.3) are called *cut inequalities*. In [19] Grötschel and Monma gave necessary and sufficient conditions for inequalities (2.1)-(2.3) to define facets for kECP(G).

If (V_1, \ldots, V_p) $(p \ge 2)$ is a partition of V, then $\delta(V_1, \ldots, V_p)$ will denote the set of edges having nodes in different members of the partition. The following inequalities have been introduced by Chopra [5] and shown to be valid for the polyhedron $P_k(G)$ when G is outerplanar and k is odd:

$$x(\delta(V_1,...,V_p)) \ge \lceil \frac{k}{2} \rceil p - 1,$$

for all partition $(V_1,...,V_p)$ of V ,
such that $G(V_i)$ is connected for $i = 1,..., p$.
(2.4)

Inequalities (2.4) are called outerplanar partition inequalities. Chopra [5] showed that when G is outerplanar and k is odd, $P_k(G)$ is completely described by inequalities (2.1) and (2.4). Also he conjectured that this remains true even when the graph G is seriesparallel. In Section 3 we obtain this as a consequence of a more general result. We will show that when G is series-parallel and k is odd, the polytope kECP(G)is completely described by inequalities (2.1), (2.2), (2.4). To this end, let us first show that inequalities (2.4) remain valid for kECP(G) when G is seriesparallel.

Theorem 2.1. If G = (V, E) is series-parallel and k is odd, then inequalities (2.4) are valid for kECP(G).

Proof. It suffices to show that, for every k-edge connected series parallel graph G = (V, E), we have

$$|E| \ge \left\lceil \frac{k}{2} \right\rceil |V| - 1$$

The proof is by induction on |V|. If |V| = 2, constraint (2.4) is a cut constraint and so it is valid for kECP(G). So let us assume that (2.4) is valid for every k-edge connected series-parallel graph with no more

than *n* nodes and suppose that *G* is *k*-edge connected with n+1 nodes. Since *G* is series-parallel, by Lemma 1.1 there is a node $v \in V$ that is adjacent to exactly two nodes, say v_1 , v_2 in *V*. Let us denote by F_1 (F_2) the set of edges between *v* and v_1 (v_2). W.l.o.g we may assume that $|F_1| \ge |F_2|$. Since *G* is *k*-edge connected, we have $|F_1| \ge \lceil k/2 \rceil$ (otherwise, the cut $\delta(v)$ would have less than *k* edges). Let $G^* = (V^*, E^*)$ be the graph obtained from *G* by contracting the edges of F_1 . Obviously, the graph G^* is series-parallel and *k*-edge connected. Furthermore, since $|V^*| = n$, by the induction hypothesis it follows that

$$|E^*| \ge \left\lceil \frac{k}{2} \right\rceil |V^*| - 1.$$

We have

$$E| = |E^*| + |F_1|$$

$$\geq \lceil \frac{k}{2} \rceil |V^*| - 1 + \lceil \frac{k}{2} \rceil$$

$$= \lceil \frac{k}{2} \rceil (|V^*| + 1) - 1$$

$$= \lceil \frac{k}{2} \rceil |V| - 1. \square$$

Given a graph G = (V, E) and a partition $\pi = (V_1, \ldots, V_p)$ of V, we let $G_{\pi} = (V_{\pi}, E_{\pi})$ be the graph obtained from G by contracting the sets V_i . Theorem 2.1 implies that, if G = (V, E) is a graph (not necessarily series-parallel) and $\pi = (V_1, \ldots, V_p)$ is a partition of V such that G_{π} is series-parallel, then the associated constraint (2.4) is valid for kECP(G). Unfortunately, this is no longer true if G_{π} is not series-parallel. In fact, consider, for instance, the graph $K_4 = (V, E)$ and let k = 3. Also consider the inequality (2.4) where p = 4 and $|V_i| = 1$ for $i = 1, \ldots, 4$. The right-hand side of inequality (2.4), in this case, is 7 whereas the graph K_4 , which is 3-edge connected, contains only 6 edges.

Remark 2.2. For k even, inequalities (2.4) are implied by the cut inequalities, and for k odd the former inequalities, include the latter ones.

We will refer to inequalities (2.4) as *series-parallel* partition inequalities (SP-partition inequalities).

Grötschel et al. [20] introduced a general class of partition inequalities which are valid for kECP(G). If G = (V, E) is a graph, and V_1, \ldots, V_p is a partition of V, then the associated partition inequality is defined as

$$x(\delta(V_1,\ldots,V_p)) \ge \begin{cases} p-1 & \text{if } k = 1, \\ \lceil \frac{kp}{2} \rceil & \text{if } k \neq 1. \end{cases}$$
(2.5)

In [20], necessary and sufficient conditions are given for inequalities (2.5) to define facets for kECP(G).

Notice that, in the case where a partition V_1, \ldots, V_p of V yields a series-parallel graph, the associated partition inequality (2.5) coincides with the corresponding SP-partition inequality, if k = 1. For $k \ge 2$, we have that the former inequality is implied by the latter one.

The separation problem for the SP-partition inequalities (and the partition inequalities (2.5)) can be solved as a sequence of |E| max-flow problems using an algorithm of Cunningham [11] or as |V| max-flow problems using an algorithm of Barahona [2]. From the ellipsoid method it follows that the *kECSP* can be solved in polynomial time in the graphs for which the polytope *kECP(G)* can be described by the trivial inequalities and the SP-partition inequalities. In the next section we shall show that series-parallel graphs are among those graphs.

In what follows we give some necessary conditions for SP-partition inequalities to define facets for kECP(G).

Theorem 2.3. Let G = (V, E) be a graph and $\pi = (V_1, \ldots, V_p)$ a partition of V. Then the inequality (2.4) defines a facet for kECP(G), different from a face defined by a bound inequality (2.2) when k is odd, only if

(i) $G(V_i)$ is connected, for i = 1, ..., p,

(ii) the graph $G_{\pi} = (V_{\pi}, E_{\pi})$ is 2-node connected, (iii) for every edge $e \in E_{\pi}$ such that G - e is k-edge connected, $G_{\pi} - e$ is 2-node connected,

(iv) if e_0 is an edge of $G(V_i)$, for some $i \in \{1, ..., p\}$, such that $G - e_0$ is k-edge connected, and (V_i^1, V_i^2) is a partition of V_i such that $e_0 \in [V_i^1, V_i^2]$, then $|[V_i^1, V_i^2]| \ge [k/2] + 1$.

Proof. (i)–(iii) are easily seen to be true. (iv) Assume the contrary. Then

 $|[V_i^1, V_i^2]| \le \lceil \frac{k}{2} \rceil.$ (2.6)

Let $F \subseteq E$ be an edge subset inducing a *k*-edge connected subgraph such that x^F satisfies (2.4) with equality. We claim that $e_0 \in F$. Indeed, if this is not

the case, by (2.6) together with the bound inequalities (2.2) it follows that

$$x^{F}([V_{i}^{1}, V_{i}^{2}]) < \lceil \frac{k}{2} \rceil.$$

Let $\pi' = (V'_{1}, \dots, V'_{p+1})$ be the partition such that
 $V'_{t} = V_{t}$ for $t = 1, \dots, i-1,$
 $V'_{i} = V_{i}^{1},$
 $V'_{i+1} = V_{i}^{2},$
 $V'_{t} = V_{t-1}$ for $t = i+2, \dots, p+1.$

We have

$$\begin{aligned} x^{F}(\delta(V'_{1},...,V'_{p+1})) &= x^{F}(\delta(V_{1},...,V_{p})) \\ &+ x^{F}([V^{1}_{i},V^{2}_{i}]) \\ &< \lceil \frac{k}{2} \rceil |V_{\pi}| - 1 + \lceil \frac{k}{2} \rceil \\ &= \lceil \frac{k}{2} \rceil |V_{\pi'}| - 1, \end{aligned}$$

a contradiction. Consequently, for any edge subset F inducing a k-edge connected spanning subgraph of G, such that x^F satisfies (2.4) with equality, we have $e_0 \in F$. This implies that the face defined by inequality (2.4) is the same as the one defined by the inequality $x(e_0) \ge 1$. But this is a contradiction. \Box

3. The kECP(G) of a series-parallel graph

In this section we are going to show that the SP-partition inequalities together with the trivial inequalities completely describe kECP(G) when G is series-parallel and k is odd. When k is even, we shall show that the cut inequalities together with the trivial inequalities completely describe the polytope for that class of graphs. This generalizes the results known for k = 1 [19] and k = 2 [23].

Let G = (V, E) be a graph. Let P(G, k) be the polyhedron defined by the inequalities (2.1)-(2.4). If x is a solution of P(G, k) and $\delta(W) ((V_1, \dots, V_p))$ is a cut (partition) of G whose the associated inequality (2.3) ((2.4)) is satisfied with equality by x, then we say that $\delta(W) ((V_1, \dots, V_p))$ is tight for x.

In what follows we give a technical lemma which will be useful in the proof of the main result.

Lemma 3.1. Let x be a solution of P(G, k).

(i) If $\pi = (V_1, \dots, V_p)$ is a partition of V tight for x then

$$x([V_i, V_j]) \leq \lceil \frac{k}{2} \rceil \quad for \ all \ i, j \in \{1, \dots, p\}.$$
(3.1)

Moreover, if (3.1) is satisfied with equality for i, j, i < j, then the partition $\pi' = (V'_i, \dots, V'_{p-1})$ such that

$$V'_t = V_t$$
 for $t = 1, ..., i - 1, i + 1, ..., j - 1,$
 $V'_i = V_i \cup V_j,$
 $V'_t = V_{t+1}$ for $t = j, ..., p - 1$

is also tight for x.

(ii) If $\pi = (V_1, ..., V_p)$ ($\delta(W)$) is a partition (a cut) tight for x and V', V'' is a partition of V_i for $i \in \{1, ..., p\}$, then $x([V', V'']) \ge [k/2]$.

(iii) If $\delta(W_1)$ and $\delta(W_2)$ are two cuts tight for x, then $x(\delta(W_1) \cap \delta(W_2)) \leq \lceil k/2 \rceil$.

Proof. We will show (i) (the proof for (ii) and (iii) is similar). Consider the partition $\pi' = (V'_1, \dots, V'_{p-1})$ defined in the second part of the statement. We have

$$\begin{aligned} x(V'_1, \dots, V'_{p-1}) &= x(V_1, \dots, V_p) - x[V_i, V_j] \\ &= \left\lceil \frac{k}{2} \right\rceil p - 1 - x[V_i, V_j] \\ &\geqslant \left\lceil \frac{k}{2} \right\rceil (p-1) - 1, \end{aligned}$$

which implies that $x[V_i, V_j] \leq \lfloor k/2 \rfloor$.

Furthermore, if $x[V_i, V_j] = \lceil k/2 \rceil$, then the above inequality is satisfied as equation and thus (V'_1, \ldots, V'_{p-1}) is tight for x. \Box

Theorem 3.2. If G = (V, E) is a series-parallel graph and k is even (odd), then kECP(G) is completely described by inequalities (2.1), (2.2), (2.3) ((2.1), (2.2), (2.4)).

Proof. We will show that kECP(G) = P(G,k), the theorem thus follows from Remark 2.2. The proof is by induction on |E|. If G consists of two nodes joined by k edges, then clearly kECP(G) = P(G,k). So suppose that the claim holds for every series-parallel graph with no more than m edges and suppose that G has m + 1 edges. Since inequalities (2.1)-(2.4) are valid for kECP(G), we have $kECP(G) \subseteq P(G,k)$. Also, any integer solution of P(G,k) belongs to kECP(G). If $kECP(G) \neq P(G,k)$, then there must exist a fractional

extreme point x of P(G,k), which by the induction hypothesis, must satisfy

$$x(e) > 0 \quad \text{for all } e \in E. \tag{3.2}$$

Let E_1 be the set of edges e such that x(e) = 1. Since x is an extreme point of P(G, k), there must exist a set $\{\delta(W_i), i = 1, ..., r\}$ of tight cuts and a set $\{\pi_1, ..., \pi_s\}$ of tight partitions of V with $|V_{\pi_j}| \ge 3$ for j = 1, ..., s, such that x is the unique solution of the linear system

$$\begin{cases} x(e) = 1 & \text{for all } e \in E_1, \\ x(\delta(W_i)) = k & \text{for } i = 1, \dots, r, \\ x(E_{\pi_i}) = \lceil \frac{k}{2} \rceil |V_{\pi_j}| - 1, & \text{for } j = 1, \dots, s, \end{cases}$$

where $r + s + |E_1| = |E|$.

Claim 1. Each variable x(e) has a nonzero coefficient in at least two equations of (3.3).

Proof. It is clear that each variable x(e) must have a nonzero coefficient in at least one of the equations of (3.3). Suppose that for an edge $e_0 = uv \in E$, $x(e_0)$ has a nonzero coefficient in exactly one equation of (3.3). Let F be the set of edges between u and v and let G' = (V', E') be the graph obtained by contracting the edges of F. Let x' be the restriction of x on E'. Clearly, $x' \in P(G', k)$. We claim that x' is an extreme point of P(G', k). Indeed, since any cut (partition) either contains all the edges of F or does not intersect this set, it follows that at most one of the edges of Fmay have a fractional value. We claim that there are exactly |F| equations of the system (3.3) that involve variables x(e) with $e \in F$. In fact, if $x(e_0) = 1$, then x(e) = 1 for all $e \in F$. Otherwise, there exists an edge $e' \in F \setminus \{e_0\}$ with 0 < x(e') < 1. And thus at least one of the equations of the system (3.3) different from $x(e_0) = 1$ must contain x(e'). Since this equation also contains $x(e_0)$, it follows that $x(e_0)$ has a nonzero coefficient in at least two equations of the system (3.3), a contradiction. Consequently, x(e) = 1 for all $e \in F$. Moreover, these equations are the only equations involving the edges of F. If $0 < x(e_0) < 1$, then, by the remark above, x(e) = 1 for all $e \in F \setminus \{e_0\}$. Moreover, any edge $e \in F \setminus \{e_0\}$ cannot be in a cut or a partition among those defining system (3.3) other than that containing e_0 . Otherwise, $x(e_0)$ would have nonzero coefficients in more than one equation of (3.3). Thus,

the only equations of (3.3) that involve edges of F are x(e) = 1, for all $e \in F \setminus \{e_0\}$ and the (nontrivial) equation that contains $x(e_0)$. Therefore, there are exactly |F| equations of (3.3) that contain variables x(e), $e \in F$. Let (3.3)' be the system obtained from (3.3) by deleting the equations involving a variable x(e), $e \in F$. We have that x' is the unique solution for the system (3.3)'. Thus, x' is an extreme point of P(G', k). Moreover, x' is fractional. This is clear if x(e)=1 for all $e \in F$. If this is not the case, since system (3.3) has integer right-hand side and 0-1 coefficients, there must exist at least one more variable x(e), $e \neq e_0$, that has a fractional value, and hence x' is fractional. Since $|E'| \leq m$, this contradicts the induction hypothesis. \Box

Since G is series-parallel by Lemma 1.1, there is a node v that is adjacent to exactly two nodes v_1 and v_2 in G. As we did before, let us denote by F_1 (F_2) the set of the edges between v and v_1 (v_2). W.l.o.g we assume that $|F_1| \ge |F_2|$. Since G is k-edge connected, it then follows that

$$|F_1| \ge \lceil \frac{k}{2} \rceil. \tag{3.4}$$

Claim 2. There is an edge $f \in F_1$, such that 0 < x(f) < 1.

Proof. Suppose x(e) = 1 for all $e \in F_1$ (i.e $F_1 \subseteq E_1$). We claim that the set $\{\delta(W_1), \ldots, \delta(W_r)\}$ and the set $\{\pi_1, \ldots, \pi_s\}$ of tight cuts and tight partitions, respectively, of the system (3.3) can be chosen so that $\delta(W_i) \cap F_1 = \emptyset$ for $i = 1, \ldots, r$ and $E_{\pi_j} \cap F_1 = \emptyset$ for $j = 1, \ldots, s$. In fact, let us examine first the partitions $\{\pi_1, \ldots, \pi_s\}$. Suppose that for some partition $\pi_j = (V_1, \ldots, V_p)$ where $p \ge 3$, we have $E_{\pi_j} \cap F_1 \neq \emptyset$. Then $F_1 \subset E_{\pi_j}$. W.l.o.g we may assume that $F_1 \subseteq [V_1, V_2]$. As x(e) = 1 for all $e \in F_1$, we have $x[V_1, V_2] \ge [k/2]$. Since by Lemma 3.1 (i) one should have $x[V_1, V_2] \le [k/2]$, it then follows that $x[V_1, V_2]$ $= \lceil k/2 \rceil$, and thus the partition $\pi'_j = (V'_1, \ldots, V'_{p-1})$ such that

$$V'_1 = V_1 \cup V_2,$$

 $V'_i = V_{i+1}$ for $i = 2, ..., p - 1,$

is tight for x. Since the equation defined by π'_j is implied by the one defined by π_i together with

x(e) = 1, for all $e \in F_1$, it cannot be among the equations of the system (3.3). Now consider the system obtained from (3.3) by replacing the equation defined by π_j by the one defined by π'_j . Clearly, x is also the unique solution of the new system.

Now suppose that $\delta(W_i) \cap F_1 \neq \emptyset$ for some $i \in \{1, ..., r\}$. Then $F_1 \subseteq \delta(W_i)$. W.l.o.g we may suppose that $v \in W_i$ (and $v_1 \in V \setminus W_i$). Suppose that $v_2 \in V \setminus W_i$, then $W_i = \{v\}$. We claim that x(e) = 1 for all $e \in F_2$. Indeed, suppose this is not the case. Since x(e) = 1, for all $e \in F_1$ and $x(\delta(v)) = k$, F_2 would contain at least two edges with fractional values. Let f and g be two such edges. Let x' be defined as

$$x'(e) = \begin{cases} x(e) + \omega & \text{if } e = f, \\ x(e) - \omega & \text{if } e = g, \\ x(e) & \text{if } e \in E \setminus \{f, g\}, \end{cases}$$

where ω is a scalar sufficiently small. Clearly, x' is a solution of (3.3). Since $x \neq x'$, this contradicts the extremality of x and our claim is proved. Consequently, x(e)=1 for all $e \in \delta(v)$. This implies that $x(\delta(v)) = k$ is redundant in the system (3.3), a contradiction.

Thus, $v_2 \in W_i$. Let $W'_i = W_i \setminus \{v\}$. Since

$$\begin{aligned} x(\delta(W'_i)) &= x(\delta(W_i)) - x(F_1) + x(F_2), \\ &= k - x(F_1) + x(F_2) \\ &\ge k, \end{aligned}$$

it follows that $x(F_2) \ge x(F_1)$. Since x(e) = 1 for all $e \in F_1$ and $|F_2| \le |F_1|$, we have $x(F_2) \le x(F_1)$. Hence, $x(F_2) = x(F_1)$ and $\delta(W'_i)$ is tight for x. Now by replacing the cut $\delta(W_i)$ in the system (3.3) by the cut $\delta(W'_i)$, we obtain a nonredundant system whose x is still a unique solution. Thus, system (3.3) can be chosen so that F_1 does not intersect any of the cuts $\delta(W_i), \ldots, \delta(W_r)$ and the edge sets $E_{\pi_1}, \ldots, E_{\pi_s}$. Therefore, for every edge $e \in F_1$, the variable x(e) belongs to exactly one equality of (3.3), namely x(e) = 1. But this contradicts Claim 1. \Box

Now, to complete the proof of Theorem 3.2 we distinguish two cases.

Case 1: $|F_1| = \lceil k/2 \rceil$. Then $|F_2| = \lceil k/2 \rceil$. Otherwise, we would have $|\delta(v)| = k$ and thus x(e) = 1 for all $e \in F_1$, contradicting Claim 2.

Also, by symmetry, from Claim 2, there must exist an edge $g \in F_2$ such that 0 < x(g) < 1. We claim that every cut $\delta(W_i)$, i = 1, ..., r, (partition π_j , j = 1, ..., s), either contains all the edges of both F_1 and F_2 or does not intersect any one of these sets. In fact, suppose, for instance, that for some partition $\pi_j = (V_1, ..., V_p)$ we have, say, $F_1 \subseteq E_{\pi_j}$ and $F_2 \cap E_{\pi_j}$ $= \emptyset$. (The proof is similar for a cut.) W.l.o.g we may suppose $v \in V_1$. Thus $x[v, V_1 \setminus \{v\}] = x(F_2) \leq \lceil k/2 \rceil$. By Lemma 3.1 (ii), it follows that $x[v, V_1 \setminus \{v\}]$ $= \lceil k/2 \rceil$ and thus x(e) = 1 for all $e \in F_2$, a contradiction. Let \bar{x} be the solution given by

$$\bar{x}(e) = \begin{cases} x(e) + \omega & \text{if } e = f, \\ x(e) - \omega & \text{if } e = g, \\ x(e) & \text{if } e \in E \setminus \{f, g\}, \end{cases}$$

where ω is a scalar sufficiently small. From the above claim it follows that \bar{x} is also a solution of the system (3.3). Since $\bar{x} \neq x$, this contradicts the extremality of x.

Case 2: $|F_1| > \lfloor k/2 \rfloor$. First of all, it is clear that f is the only edge of F_1 with a fractional value. If not, one can construct as above a solution different from x satisfying with equation the constraints tight for x, a contradiction. Consequently, x(e) = 1 for all $e \in F_1 \setminus \{f\}$ and by (3.2), it follows that

$$x(F_1) > \lceil \frac{k}{2} \rceil. \tag{3.5}$$

By Lemma 3.1(i), F_1 cannot be in the edge set of any of the partitions $\pi_j = 1, ..., s$. Thus, by Claim 1 there must exist two cuts $\delta(W_i)$ and $\delta(W_j)$, $i, j \in$ $\{1,...,r\}$ containing f. Hence, $F_1 \subseteq \delta(W_i) \cap \delta(W_j)$, and by (3.2) and (3.5), $x(\delta(W_i) \cap \delta(W_j)) > \lceil k/2 \rceil$, contradicting Lemma 3.1 (iii), which finishes the proof of our theorem. \Box

As a consequence of Theorem 3.2 we obtain the following result which has been conjectured by Chopra [5] and, independently, proved by Chopra and Stoer [6].

Corollary 3.3. If G = (V, E) is a connected seriesparallel graph (not necessarily k-edge connected) and k is odd, then $P_k(G)$ is completely described by inequalities (2.1) and (2.4). **Proof.** Let $P_k^*(G)$ be the polyhedron described by inequalities (2.1) and (2.4). It suffices to show that the extreme points of $P_k^*(G)$ are integral. Suppose, on the contrary, that there exists a fractional extreme point $x \in \mathbb{R}^E$ of $P_k^*(G)$. Let G' = (V', E') be the graph obtained from G by replacing each edge e of E by $\lceil x(e) \rceil$ edges $e_1, \ldots, e_{\lceil x(e) \rceil}$. Let $x' \in \mathbb{R}^{E'}$ be the solution given by

$$\begin{cases} x'(e_i) = 1 & \text{for } i = 1, \dots, \lceil x(e) \rceil - 1, \\ x'(e_i) = x(e) - \lceil x(e) - 1 \rceil \\ & \text{for } i = \lceil x(e) \rceil, \end{cases}$$
if $x(e) \neq 0$

It is easily seen that x' satisfies inequalities (2.1), (2.2) and (2.4). Moreover, x' is an extreme point of the polytope described by these inequalities. In fact, if this is not the case, there must exist two integer solutions y'_1 , y'_2 , $y'_1 \neq y'_2$, that satisfy inequalities (2.1), (2.2), (2.4), and such that $x' = \frac{1}{2}(y'_1 + y'_2)$. Now let $y_1, y_2 \in \mathbb{R}^E$ be the solutions such that

$$y_i(e) = \sum_{j=1}^{\lceil x(e) \rceil} y'_i(e_j),$$

for $e \in E$ and i = 1, 2. It is clear that $y_1, y_2 \in P_k^*(G)$. Morever, we have that $x = \frac{1}{2}(y_1 + y_2)$. Since $y_1 \neq y_2$, this contradicts the fact that x is an extreme point of $P_k^*(G)$.

Consequently, x' is an extreme point of the polytope given by inequalities (2.1), (2.2) and (2.4). Since x' is fractional and G^* is series-parallel, this contradicts Lemma 3.1. \Box

Acknowledgements

We would like to thank A. Zemirline for valuable comments on the paper. We also would like to thank the anonymous referee for his suggestions which improved the presentation of Section 3.

References

- M. Baïou and A.R. Mahjoub, "The 2-edge connected Steiner subgraph polytope of series-parallel graphs", to appear in SIAM J. Discrete Math.
- [2] F. Barahona, "Separating from the dominant of the spanning tree polytope", Oper. Res. Lett. 12, 201–204 (1992).

- [3] F. Barahona and A.R. Mahjoub, "On two-connected subgraph polytopes", Discrete Math. 147, 19-34 (1995).
- [4] D. Bienstock, E.F. Brickell and C.L. Monma, "On the structure of minimum weight k-connected spanning networks", SIAM J. Discrete Math. 3, 320-329 (1990).
- [5] S. Chopra, "The k-edge connected spanning subgraph polyhedron", SIAM J. Discrete Math. 7, 245-259 (1994).
- [6] S. Chopra and M. Stoer, private communication.
- [7] N. Christofides and C.A. Whitlock, "Network synthesis with connectivity constraints—A survey", in: J.P. Brans (ed.), *Operational Research*, Vol. 81, North-Holland, Amsterdam, 1981, pp. 705-723.
- [8] G. Cornuéjols, J. Fonlupt and D. Naddef, "The traveling salesman problem on a graph and some related integer polyhedra", *Math. Programming* 33, 1-27 (1985).
- [9] R. Coullard, A. Rais, R.L. Rardin and D.K. Wagner, "The 2-connected Steiner subgraph polytope for seriesparallel graphs", Report No. CC-91-23, School of Industrial Engineering, Purdue University.
- [10] R. Coullard, A. Rais, R.L. Rardin and D.K. Wagner, "The dominant of the 2-connected-Steiner subgraph polytope for W₄-free graphs", Report No. 91-28, School of Industrial Engineering, Purdue University.
- [11] W.H. Cunningham, "Optimal attack and reinforcement of a network", J. Assoc. Comput. Machine 32, 549-561 (1985).
- [12] R.J. Duffin, "Topology of series-parallel networks", J. Math. Analysis Appl. 10, 303-318 (1965).
- [13] J. Edmonds, "Submodular functions, matroids and certain polyhedra", in: R. Guy et al. (eds.), *Combinatorial Structures* and Their Applications, Gordon and Breach, New York, 1970, pp. 69-87.
- [14] J. Edmonds, "Matroids and the greedy algorithm", *Math. Programming* 1, 127–136 (1971).
- [15] R.E. Erikson, C.L. Monma and A.F. Veinott, "Send-and-split method for minimum-concave-cost network flows", *Math. Oper. Res.* 12, 634-664 (1987).

- [16] J. Fonlupt and D. Naddef, "The traveling salesman problem in graphs with some excluded minors", *Math. Programming* 53, 147-172 (1992).
- [17] M.X. Goemans, "The Steiner tree polytope and related polyhedra", Math. Programming 63, 157-182 (1994).
- [18] M. Grötschel, L. Lovász and Schrijver, "The ellipsoid method and its consequences in combinatorial optimization", *Combinatorica* 1, 70-89 (1981).
- [19] M. Grötschel and C. Monma, "Integer polyhedra arising from certain network design problems with connectivity constraints", SIAM J. Discrete Math. 3, 502-523 (1990).
- [20] M. Grötschel, C. Monma and M. Stoer, "Polyhedral approaches to network survivability", in: F. Roberts, F. Hwang and C.L Monma (eds.), *Reliability of computer* and Communication Networks, Vol. 5, Series Discrete Mathematics and Computer Science, AMS/ACM, 1991, pp. 121-141.
- [21] M. Grötschel, C. Monma and M. Stoer, "Facets for polyhedra arising in the design of communication networks with lowconnectivity constraints", *SIAM J. Optim.* 2, 474-504 (1992).
- [22] M. Grötschel, C. Monma and Stoer, "Computational results with a cutting plane algorithm for designing communication networks with low-connectivity constraints", *Oper. Res.* 40, 309-330 (1992).
- [23] A.R. Mahjoub, "Two-edge connected spanning subgraphs and polyhedra", Math. Programming 64, 199-208 (1994).
- [24] F. Margot, A. Prodon and Th.M. Liebling, "Tree polytope on 2-tees", Math. Programming 63, 183-191 (1994).
- [25] W.R. Pulleyblank, "Polyhedral combinatorics", in: G.L. Nemhauser et al. (eds.), *Handbooks in OR-MS*, Vol. 1, North-Holland, Amsterdam, pp. 371-446.
- [26] K. Steiglitz, P. Weiner and D.J. Kleitman, "The design of minimum cost survivable networks", *IEEE Trans. Circuit Theory* 16, 455-460 (1969).
- [27] M. Stoer, "Design of survivable networks", Lecture Notes in Mathematics, Vol. 1531, Springer, Berlin, 1992.