

## A Characterization of Box $\frac{1}{d}$ -Integral Binary Clutters\*

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Let  $Q_6$  denote the port of the dual Fano matroid  $F_7^*$  and let  $Q_7$  denote the clutter consisting of the circuits of the Fano matroid  $F_7$  that contain a given element. Let  $\mathcal{L}$  be a binary clutter on  $E$  and let  $d \geq 2$  be an integer. We prove that all the vertices of the polytope  $\{x \in \mathbb{R}_+^E \mid x(C) \geq 1 \text{ for } C \in \mathcal{L}\} \cap \{x \mid a \leq x \leq b\}$  are  $\frac{1}{d}$ -integral, for any  $\frac{1}{d}$ -integral  $a, b$ , if and only if  $\mathcal{L}$  does not have  $Q_6$  or  $Q_7$  as a minor. This includes the class of ports of regular matroids. Applications to graphs are presented, extending a result from Laurent and Poljak [7]. © 1995 Academic Press, Inc.

### 1. THE MAIN RESULT

Let  $\mathcal{L}$  be a collection of subsets of a set  $E$ .  $\mathcal{L}$  is called a *clutter* if, for all  $A, B \in \mathcal{L}$ ,  $A = B$  whenever  $A \subseteq B$ . Given an integer  $d \geq 1$ , a vector is  $\frac{1}{d}$ -integral if all its components belong to  $\frac{1}{d}\mathbb{Z} := \{\frac{1}{d}i \mid i \in \mathbb{Z}\}$ .

**DEFINITION 1.1.** *Let  $\mathcal{L}$  be a clutter on  $E$ . We say that  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral if  $\mathcal{L} = \{\emptyset\}$  or, for all  $a, b \in (\frac{1}{d}\mathbb{Z})^E$ , each vertex of the polyhedron*

$$Q(\mathcal{L}, a, b) := \{x \in \mathbb{R}_+^E \mid x(C) \geq 1 \text{ for } C \in \mathcal{L}, a_e \leq x_e \leq b_e \text{ for } e \in E\}$$

*is  $\frac{1}{d}$ -integral. Equivalently,  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral if, for all subsets  $I \subseteq E$  and all  $a \in (\frac{1}{d}\mathbb{Z})^I$ , each vertex of the polyhedron*

$$Q(\mathcal{L}, a) := \{x \in \mathbb{R}_+^E \mid x(C) \geq 1 \text{ for } C \in \mathcal{L}, x_e = a_e \text{ for } e \in I\}$$

*is  $\frac{1}{d}$ -integral.*

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We shall mostly use the second definition for box  $\frac{1}{d}$ -integral clutters.

Given a clutter  $\mathcal{L}$  on  $E$  and a subset  $Z$  of  $E$ , set  $\mathcal{L} \setminus Z = \{A \in \mathcal{L} \mid A \cap Z = \emptyset\}$  and let  $\mathcal{L}/Z$  consist of the minimal members of  $\{A - Z \mid A \in \mathcal{L}\}$ ; both  $\mathcal{L}/Z$  and  $\mathcal{L} \setminus Z$  are clutters. The operations are called, respectively, *deletion* and *contraction* of  $Z$ . A *minor* of  $\mathcal{L}$  is obtained from  $\mathcal{L}$  by a sequence of deletions and contractions.

Let  $\mathcal{M}$  be a matroid on a groundset  $E \cup \{l\}$ , where  $l$  is a distinguished element of the groundset, and let  $\mathcal{C}$  denote the family of circuits of  $\mathcal{M}$ . The *l-port* of  $\mathcal{M}$  is the clutter  $\{C \mid C \cup \{l\} \in \mathcal{C}\}$ . A clutter is *binary* if it is the port of some binary matroid.

The binary clutters  $Q_6$  and  $Q_7$  are defined, respectively, on six and seven elements.  $Q_6$  is the clutter on the set  $\{1, 2, 3, 4, 5, 6\}$  consisting of the sets  $\{1, 3, 5\}$ ,  $\{1, 2, 6\}$ ,  $\{2, 3, 4\}$ , and  $\{4, 5, 6\}$ .  $Q_7$  is the clutter on the set  $\{1, 2, 3, 4, 5, 6, 7\}$  consisting of the sets  $\{1, 4, 7\}$ ,  $\{2, 5, 7\}$ ,  $\{3, 6, 7\}$ ,  $\{1, 2, 6, 7\}$ ,  $\{1, 3, 5, 7\}$ ,  $\{2, 3, 4, 7\}$ , and  $\{4, 5, 6, 7\}$ .

The following result is the main result of the paper. Applications to graphs are given in Section 5.

**THEOREM 1.2.** *Let  $\mathcal{L}$  be a binary clutter on a set  $E$ ,  $\mathcal{L} \neq \{\emptyset\}$ . The following assertions are equivalent:*

- (i)  $\mathcal{L}$  does not contain  $Q_6$  or  $Q_7$  as a minor,
- (ii)  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral for each integer  $d \geq 1$ ,
- (iii)  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral for some integer  $d \geq 2$ .

Observe that, for  $d=1$ ,  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral if and only if  $\mathcal{L}$  has the following *weak max-flow-min-cut property* (since the weak max-flow-min-cut property is closed under minors [10]):  $\mathcal{L} = \{\emptyset\}$  or, for each  $w \in \mathbb{Z}_+^E$ , the program

$$\begin{array}{ll} \min & w^T x \\ \text{subject to} & x(C) \geq 1 \quad \text{for all } C \in \mathcal{L} \\ & x_e \geq 0 \quad \text{for all } e \in E \end{array}$$

has an integer optimizing vector.

A nonempty clutter  $\mathcal{L}$  is said to be *Mengerian* if  $\mathcal{L} = \{\emptyset\}$ , or both the above program and its dual

$$\begin{array}{ll} \max & 1^T y \\ \text{subject to} & \sum_{e \in C} y_e \leq w_e \quad \text{for } e \in E \\ & y_C \geq 0 \quad \text{for } C \in \mathcal{L} \end{array}$$

have integer optimizing vectors for all  $w \in \mathbb{Z}_+^E$ . Seymour [10] showed that a clutter  $\mathcal{L} \neq \{\emptyset\}$ , which is a matroid port, is Mengerian if and only if  $\mathcal{L}$  is binary and does not have any  $Q_6$  minor. Therefore, from Theorem 1.2, the class of the binary clutters which are box  $\frac{1}{d}$ -integral for some integer  $d \geq 2$  is strictly contained in the class of Mengerian binary clutters.

The characterization of the clutters with the weak max-flow-min-cut property is a hard and unsolved problem, even within the class of matroid ports (see [10], [4]).

Theorem 1.2 does not hold for ports of arbitrary matroids. For this, consider the matroid  $U_4^2$  on four elements whose circuits are the sets  $\{1, 2, 3\}$ ,  $\{1, 2, 4\}$ ,  $\{1, 3, 4\}$  and  $\{2, 3, 4\}$ . (Recall that a matroid is binary if and only if it does not contain  $U_4^2$  as a minor (Tutte [15]).) The 4-port of  $U_4^2$  is the clutter  $C_3$  consisting of the sets  $\{1, 2\}$ ,  $\{1, 3\}$  and  $\{2, 3\}$ . It is easy to check that  $C_3$  is box  $\frac{1}{d}$ -integral if and only if  $d$  is even. Hence, the assertions (ii) and (iii) of Theorem 1.2 are not equivalent for the clutter  $C_3$ .

**PROPOSITION 1.3.** *Let  $d$  be an odd integer and let  $\mathcal{L}$  be a matroid port. If  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral, then  $\mathcal{L}$  is a binary clutter.*

*Proof.* Let  $\mathcal{L}$  be the  $l$ -port of a matroid  $\mathcal{M}$ . We can suppose that  $\mathcal{M}$  is connected. Assume that  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral. Then  $\mathcal{L}$  does not have  $C_3$  as a minor, see Proposition 3.2. Therefore,  $\mathcal{M}$  does not have a minor  $U_4^2$  using the element  $l$ . This implies that  $\mathcal{M}$  does not have any minor  $U_4^2$  (Bixby [3]). Therefore,  $\mathcal{M}$  is a binary matroid. Hence,  $\mathcal{L}$  is a binary clutter. ■

In order to prove Theorem 1.2, it suffices to show the implications (iii)  $\Rightarrow$  (i) and (i)  $\Rightarrow$  (ii). The implication (iii)  $\Rightarrow$  (i) is implied by the following facts:

- box  $\frac{1}{d}$ -integrality is preserved under minors, see Proposition 3.2.
- $Q_6$  is not box  $\frac{1}{d}$ -integral, for each integer  $d \geq 2$ , see Proposition 3.3.
- $Q_7$  is not box  $\frac{1}{d}$ -integral, for each integer  $d \geq 2$ , see Proposition 3.4.

The most difficult part is to show the implication (i)  $\Rightarrow$  (ii). For this, we use as a main tool a decomposition result for matroids without minor  $F_7^*$  using a given element  $l$ , stated in Theorem 2.3 (Tseng and Truemper [14], Truemper [12]).

The proof of Theorem 1.2 is presented in Sections 3 and 4. In Section 2, we recall some results about matroids and the decomposition result that we need here. We present in Section 5 some applications of our main result.

We conclude with another, equivalent, definition for box  $\frac{1}{d}$ -integral clutters, which is related to the “ $\mathcal{F}$ -property” considered by Nobili

and Sassano [8]. Given a clutter  $\mathcal{L}$  on  $E$ ,  $\mathcal{L} \neq \{\emptyset\}$ , consider the polyhedron

$$Q(\mathcal{L}) := \{x \in \mathbb{R}_+^E \mid x(C) \geq 1 \text{ for all } C \in \mathcal{L}\}.$$

Given a  $k$ -dimensional face  $F$  ( $k \geq 0$ ) of  $Q(\mathcal{L})$ , a subset  $J \subseteq E$  is said to be *basic* for  $F$  if there exist  $|E| - k$  equations  $x(C_i) = 1$  ( $C_i \in \mathcal{L}$ , for  $1 \leq i \leq |E| - k$ ) defining  $F$  whose projections on  $\mathbb{R}^J$  are linearly independent. Then, one can check that  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral if and only if the following property holds: For each  $k$ -dimensional face  $F$  of  $Q(\mathcal{L})$  ( $k \geq 0$ ) for each basic set  $J \subseteq E$  for  $F$  and for each  $x \in F$ ,  $x_e \in \frac{1}{d}\mathbb{Z}$  for all  $e \in J$  whenever  $x_e \in \frac{1}{d}\mathbb{Z}$  for all  $e \in E - J$ . This property corresponds to the “ $\mathcal{F}$ -property” considered (in blocking terms and in a slightly more general setting) by Nobili and Sassano [8].

## 2. PRELIMINARIES ON MATROIDS

We recall here several well known results on matroids that we need for the paper. We refer to [17], [13] for details on the material covered in this section.

We use the following notation. Given a set  $A$  and elements  $a \in A$ ,  $b \notin A$ ,  $A - a$ ,  $A + b$  denote, respectively,  $A - \{a\}$  and  $A \cup \{b\}$ . If  $x, y$  are two binary vectors, then  $x \oplus y$  denotes the binary vector obtained by taking the componentwise sum of  $x$  and  $y$  modulo 2.

### *Representation Matrix*

Let  $\mathcal{M}$  be a binary matroid on a set  $E$ , i.e., there exists a binary matrix  $M$  whose columns are indexed by  $E$  such that a subset of  $E$  is independent in  $\mathcal{M}$  if and only if the corresponding subset of columns of  $M$  is linearly independent over the field  $GF(2)$ . Such a matrix  $M$  is called a *representation matrix* of  $\mathcal{M}$ .

Let  $X$  be a base of  $\mathcal{M}$  and set  $Y = E - X$ . For  $y \in Y$ , let  $C_y$  denote the fundamental circuit of  $y$  in the base  $X$ , i.e.,  $C_y$  is the unique circuit of  $\mathcal{M}$  such that  $y \in C_y$  and  $C_y \subseteq X + y$ . Let  $B$  denote the  $|X| \times |Y|$  matrix whose columns are the incidence of the sets  $C_y - y$  for  $y \in Y$ . Then, the matrix  $[I|B]$  is a representation matrix of  $\mathcal{M}$  and  $B$  is called a *partial representation matrix* of  $\mathcal{M}$ .

For  $x \in X$ , let  $\Sigma_x$  denote the fundamental cocircuit of  $x$  with respect to the base  $X$ , i.e.,  $\Sigma_x$  is the unique cocircuit of  $\mathcal{M}$  such that  $x \in \Sigma_x$  and  $\Sigma_x \subseteq Y + x$ . The row of  $B$  indexed by  $x$  is the incidence vector of the set  $\Sigma_x - x$ .

For  $y \in Y$  and  $x \in C_y$ , the set  $X' = X - x + y$  is also a base of  $\mathcal{M}$ . The partial representation matrix  $B'$  of  $\mathcal{M}$  in the base  $X'$  is easily obtained from

$B$  by *pivoting* with respect to the  $(x, y)$ -entry of  $B$ . Let  $R_{x'}$ ,  $x' \in X$ , denote the rows of  $B$ ; they are vectors in  $\{0, 1\}^Y$ . Pivoting with respect to the  $(x, y)$ -entry of  $B$  amounts to replacing  $R_{x'}$  by  $R_{x'} \oplus R_x \oplus (1, 0, \dots, 0)$  (where 1 is in the  $y$ -position) for each  $x' \in C_y$ ,  $x' \neq x, y$ .

Let  $\mathcal{C}$  denote the family of circuits of  $\mathcal{M}$ . A set  $C \subseteq E$  is called a *cycle* of  $\mathcal{M}$  if  $C = \emptyset$  or  $C$  is a disjoint union of circuits of  $\mathcal{M}$ . Equivalently, if  $M$  is a representation matrix of  $\mathcal{M}$ , then the cycles are the subsets whose incidence vectors  $u$  satisfy  $Mu \equiv 0 \pmod{2}$ .

### Minors

Let  $Z$  be a subset of  $E$ . The matroid  $\mathcal{M} \setminus Z$ , obtained by *deletion* of  $Z$ , is the matroid on  $E - Z$  whose family of circuits is  $\mathcal{C} \setminus Z$ . The matroid  $\mathcal{M} / Z$ , obtained by *contraction* of  $Z$ , is the matroid on  $E - Z$  whose circuits are the nonempty sets of  $\mathcal{C} / Z$ . Note that contracting a loop or coloop is the same as deleting it. A *minor* of  $\mathcal{M}$  is obtained by a sequence of deletions and contractions. Every minor of  $\mathcal{M}$  is of the form  $\mathcal{M} \setminus Z / Z'$  for some disjoint subsets  $Z, Z'$  of  $E$ . Given  $e \in E$ , the minor  $\mathcal{M} \setminus Z / Z'$  *uses the element*  $e$  if  $e \notin Z \cup Z'$ ; in other words,  $e$  belongs to the groundset of  $\mathcal{M} \setminus Z / Z'$ .

Minors can be easily visualized in the partial representation matrix. Let  $B$  be the partial representation matrix of  $\mathcal{M}$  corresponding to the base  $X$ . If  $Z \subseteq X$ , then the matrix obtained from  $B$  by deleting its rows indexed by  $Z$  is a partial representation matrix of  $\mathcal{M} / Z$ . If  $Z \subseteq Y$ , then the matrix obtained from  $B$  by deleting its columns indexed by  $Z$  is a partial representation matrix of  $\mathcal{M} \setminus Z$ .

### $k$ -Sum

Let  $\mathcal{M}_i$  be a binary matroid on  $E_i$ , for  $i = 1, 2$ . Let  $\mathcal{M}$  be the binary matroid on  $E = E_1 \triangle E_2$  whose cycles are the subsets of  $E$  of the form  $C_1 \triangle C_2$ , where  $C_i$  is a cycle of  $\mathcal{M}_i$  for  $i = 1, 2$ . We consider the cases:

- $E_1 \cap E_2 = \emptyset$ , then  $\mathcal{M}$  is called the *1-sum* of  $\mathcal{M}_1$  and  $\mathcal{M}_2$
- $|E_1|, |E_2| \geq 3$ ,  $E_1 \cap E_2 = \{e_0\}$  and  $e_0$  is not a loop or a coloop of  $\mathcal{M}_1$  or  $\mathcal{M}_2$ , then  $\mathcal{M}$  is the *2-sum* of  $\mathcal{M}_1$  and  $\mathcal{M}_2$ .

### $k$ -Separation

Let  $r(\cdot)$  denote the rank function of the matroid  $\mathcal{M}$  on  $E$ . Let  $k \geq 1$  be an integer. A  *$k$ -separation* of  $\mathcal{M}$  is a partition  $(E_1, E_2)$  of the groundset  $E$  satisfying

$$\begin{cases} |E_1|, |E_2| \geq k, \\ r(E_1) + r(E_2) \leq r(E) + k - 1. \end{cases}$$

When  $r(E_1) + r(E_2) = r(E) + k - 1$ , the separation is called *strict*. The matroid  $\mathcal{M}$  is said to be  *$k$ -connected* if it has no  $j$ -separation for  $j \leq k - 1$ . Throughout the paper, 2-connected will be abbreviated as *connected*.

If  $\mathcal{M}$  has a strict  $k$ -separation  $(E_1, E_2)$ , then it admits a partial representation matrix of a special form. Indeed, let  $X_2$  be a maximal independent subset of  $E_2$  and let  $X_1 \subseteq E_1$  such that  $X = X_1 \cup X_2$  is a base of  $\mathcal{M}$ , so  $|X_1| = r(E_1) - k + 1$  and  $|X_2| = r(E_2)$ . Set  $Y_i := E_i - X_i$ , for  $i = 1, 2$ . The partial representation matrix  $B$  of  $\mathcal{M}$  in the base  $X$  has the form shown in Fig. 1. The rank of the matrix  $D$  is equal to  $k - 1$ .

In the case of a strict 1-separation, the matrix  $D$  is identically zero. Then,  $\mathcal{M}$  is the 1-sum of  $\mathcal{M}_1$  and  $\mathcal{M}_2$ .

In the case of a strict 2-separation, the matrix  $D$  has rank 1 and, thus, has the form shown in Fig. 2.

The set  $\tilde{Y}_1$  consists of the elements  $y \in Y_1$  for which  $X_1 + y$  is an independent set of  $\mathcal{M}$ . So, if  $y \in \tilde{Y}_1$ , then the fundamental circuit of  $y$  in the base  $X$  is of the form  $\tilde{X}_2 \cup A_y \cup \{y\}$  with  $A_y \subseteq X_1$ .

Given two elements  $e_1 \in \tilde{X}_2$  and  $e_2 \in \tilde{Y}_1$ , we consider the matroids  $\mathcal{M}_1 = \mathcal{M}/(X_2 - e_1) \setminus Y_2$  and  $\mathcal{M}_2 = \mathcal{M}/X_1 \setminus (Y_1 - e_2)$  defined, respectively, on  $E_1 \cup \{e_1\}$  and  $E_2 \cup \{e_2\}$ . It follows from the next Proposition 2.1 that  $\mathcal{M}$  is the 2-sum of  $\mathcal{M}_1$  and  $\mathcal{M}_2$  (after renaming  $e_1$  as  $e_0$  in  $\mathcal{M}_1$  and  $e_2$  as  $e_0$  in  $\mathcal{M}_2$ ). A set  $C \subseteq E$  is said to be *crossing* if  $C \cap E_1 \neq \emptyset$  and  $C \cap E_2 \neq \emptyset$ .

PROPOSITION 2.1. (i) *Let  $C$  be a circuit of  $\mathcal{M}$ . Then,*

- *either  $C \subseteq E_i$  and  $C$  is a circuit of  $\mathcal{M}_i$ , for some  $i \in \{1, 2\}$ ,*
- *or  $C$  is crossing and  $(C \cap E_i) + e_i$  is a circuit of  $\mathcal{M}_i$ , for  $i = 1$  and 2. Moreover,  $(C \cap E_1) \cup \tilde{X}_2$  and  $(C \cap E_2) \Delta \tilde{X}_2$  are circuits of  $\mathcal{M}$ .*

*Every circuit of  $\mathcal{M}_i$  arises in one of the two ways indicated above.*

(ii) *Let  $C, C'$  be two crossing circuits of  $\mathcal{M}$ . Then,  $(C \cap E_i) \Delta (C' \cap E_j)$  is a cycle of  $\mathcal{M}$  for any  $i, j \in \{1, 2\}$ .*

*Proof.* (ii) follows directly from (i) and (i) is easy to check after observing that, for a circuit  $C$  of  $\mathcal{M}$ ,  $C$  is crossing if and only if  $|C \cap \tilde{Y}_1|$  is odd. ■

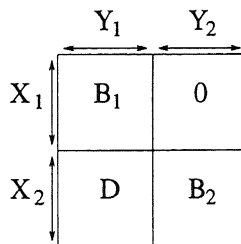


FIGURE 1

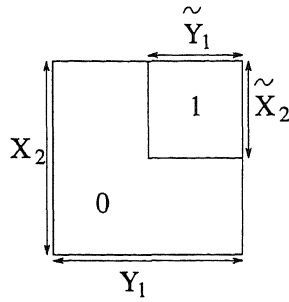


FIGURE 2

In the case of a strict 3-separation, the matrix  $D$  has rank 2. Moreover, if  $|E_1|, |E_2| \geq 4$  and  $\mathcal{M}$  is 3-connected, it can be shown that  $\mathcal{M}$  has a partial representation matrix  $B$  of the form shown in Fig. 3, with  $D_{12} = D_2 D_1$  (see [12]).

**PROPOSITION 2.2.** *Suppose  $\mathcal{M}$  has a strict 3-separation  $(E_1, E_2)$  with  $|E_1|, |E_2| \geq 4$  and consider the partial representation matrix of  $\mathcal{M}$  from Fig. 3. If  $\{y, z, l\}$  is a circuit of the matroid  $\mathcal{M}/(X_1 - x) \setminus (Y_1 - \{y, z\})$ , then the partition  $(E_1, E_2 - l)$  of  $E - l$  is a strict 2-separation of the matroid  $\mathcal{M}/l$ .*

*Proof.* Let  $a, b$  denote the rows of  $D_1$  indexed, respectively, by  $e, f$  and let  $u, v$  denote the columns of  $D_2$  indexed, respectively, by  $y, z$ . So,  $a, b$  are vectors indexed by the elements  $y' \in Y_1 - \{y, z\}$  and  $u, v$  are indexed by the

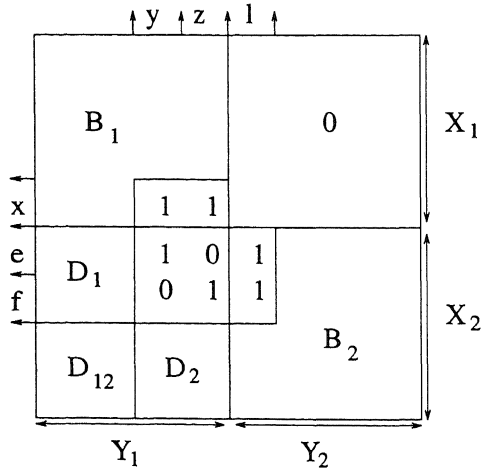


FIGURE 3

elements  $x' \in X_2 - \{e, f\}$ . Let  $w$  denote the vector whose components are the  $(x', l)$ -entries, for  $x' \in X_2 - \{e, f\}$ , of the first column of  $B_2$ . Since the set  $\{y, z, l\}$  is a circuit of the matroid  $\mathcal{M}/(X_1 - x) \setminus (Y_1 - \{y, z\})$ , we deduce that  $w = u \oplus v$ .

The  $(e, l)$ -entry of  $B$  is equal to 1, hence the set  $X' = X - e + l$  is again a base of  $\mathcal{M}$ . Let  $B'$  denote the partial representation matrix of  $\mathcal{M}$  in the base  $X'$ . So  $B'$  can be obtained from  $B$  by pivoting with respect to its  $(e, l)$ -entry. Pivoting will affect only the rows of  $B$  indexed by  $X_2 - e$ . Let  $D'$  denote the submatrix of  $B'$  with row index set  $X_2 - e + l$  and with column index set  $Y_1$ . It is not difficult to check that the row of  $D'$  indexed by  $f$  is the vector  $(a \oplus b, 1, 1)$  and that each other row of  $D'$  indexed by some element of  $X_2 - \{e, f\}$  is one of the two vectors  $(a \oplus b, 1, 1)$  or  $(0, \dots, 0, 0, 0)$ . Therefore, the submatrix of  $D'$  with row index set  $X_2 - e$  has rank 1. This shows that the partition  $(E_1, E_2 - l)$  of  $E - l$  is a strict 2-separation of the matroid  $\mathcal{M}/l$ . ■

### Fano Matroid

The Fano matroid  $F_7$  is the matroid on  $\{1, 2, 3, 4, 5, 6, 7\}$  whose circuits are the seven sets  $\{1, 2, 3\}$ ,  $\{1, 4, 7\}$ ,  $\{1, 5, 6\}$ ,  $\{2, 4, 6\}$ ,  $\{2, 5, 7\}$ ,  $\{3, 4, 5\}$  and  $\{3, 6, 7\}$  (the lines of the Fano plane) together with their complements. The dual Fano matroid  $F_7^*$  is the dual of  $F_7$ , its circuits are  $\{4, 5, 6, 7\}$ ,  $\{2, 3, 5, 6\}$ ,  $\{2, 3, 4, 7\}$ ,  $\{1, 3, 5, 7\}$ ,  $\{1, 3, 4, 6\}$ ,  $\{1, 2, 6, 7\}$  and  $\{1, 2, 4, 5\}$  (the complements of the lines of the Fano plane).

By symmetry, there is only one port for  $F_7^*$ . The 7-port of  $F_7^*$  is the clutter  $\mathcal{Q}_6$ , already defined earlier, consisting of the sets  $\{4, 5, 6\}$ ,  $\{2, 3, 4\}$ ,  $\{1, 3, 5\}$  and  $\{1, 2, 6\}$ .

Observe that every one-element contraction of  $F_7$  has a 2-separation. For example, the sets  $\{1, 4\}$  and  $\{2, 3, 5, 6\}$  form a strict 2-separation of  $F_7/7$ .

We also consider the series-extension  $F_7^+$  of the Fano matroid  $F_7$ , obtained by adding a new element "8" in series with, say, the element "7" i.e.,  $\{7, 8\}$  is a cocircuit of  $F_7^+$ . Hence,  $F_7^+$  is the matroid defined on  $\{1, 2, 3, 4, 5, 6, 7, 8\}$  whose circuits are the sets  $C$  for which  $C$  is a circuit of  $F_7$  with  $7 \notin C$ , and the sets  $C \cup \{8\}$  for which  $C$  is a circuit of  $F_7$  with  $7 \in C$ . Up to symmetry, there are two distinct  $l$ -ports of  $F_7^+$ , depending whether  $l$  is one of the two series elements 7, 8, or not. We denote by  $\mathcal{Q}_7$  the  $l$ -port of  $F_7^+$  when  $l$  is a series element of  $F_7^+$ . Then, for  $l = 8$ ,  $\mathcal{Q}_7$  consists of the sets  $\{1, 4, 7\}$ ,  $\{2, 5, 7\}$ ,  $\{3, 6, 7\}$ ,  $\{1, 2, 6, 7\}$ ,  $\{1, 3, 5, 7\}$ ,  $\{2, 3, 4, 7\}$  and  $\{4, 5, 6, 7\}$ , i.e.,  $\mathcal{Q}_7$  consists of the circuits of  $F_7$  containing the point 7.

We use the following facts about regular matroids ([13], [15], [17]). A matroid is *regular* if it does not have any  $F_7$ ,  $F_7^*$ , or  $U_4^2$  minor. Let  $\mathcal{M}$  be a regular matroid and let  $M = [I|B]$  be a binary matrix representing  $\mathcal{M}$  over  $GF(2)$ . Then the 1's of  $B$  can be replaced by  $\pm 1$ 's so that the resulting



matrix  $\tilde{B}$  is totally unimodular, i.e., each square submatrix of  $\tilde{B}$  has determinant  $0, \pm 1$ . Moreover,  $\tilde{M} = [I | \tilde{B}]$  represents  $\mathcal{M}$  over  $\mathbb{R}$  and every binary vector  $x$  such that  $\tilde{M}x \equiv 0 \pmod{2}$  corresponds to some  $0, \pm 1$ -vector  $y$  such that  $\tilde{M}y = 0$ , where  $y$  is obtained from  $x$  by replacing its 1's by  $\pm 1$ 's.

### *Decomposition Result*

The following decomposition result was proved by Tseng and Truemper ([14], Theorem 4.3); see also ([12], Theorem 1.3) and ([13], Chap. 13) for a detailed exposition.

**THEOREM 2.3.** *Let  $\mathcal{M}$  be a matroid on the set  $E \cup \{l\}$ . Assume that  $\mathcal{M}$  does not have any minor  $F_7^*$  using the element  $l$ . Then, one of the following holds:*

- (i)  $\mathcal{M}$  has a 1-separation.
- (ii)  $\mathcal{M}$  is 2-connected and has a 2-separation.
- (iii)  $\mathcal{M}$  is a regular matroid.
- (iv)  $\mathcal{M}$  is the Fano matroid  $F_7$ .
- (v)  $\mathcal{M}$  is 3-connected and has a 3-separation  $(E_1, E_2 \cup \{l\})$  such that  $(E_1, E_2)$  is a strict 2-separation of  $\mathcal{M}/l$ .

*Remark 2.4.* Theorem 2.3 differs from Theorem 1.3 of [12] in the statement (v). However, the above formulation of (v) follows from Theorems 1.3 and 2.1 from [12] (the latter theorem states that the triple  $\{y, z, l\}$  forms a circuit of  $\mathcal{M}/(X_1 - x) \setminus (Y_1 - \{y, z\})$ ) and from the above Proposition 2.2.

We will use this decomposition result in the following form.

**THEOREM 2.5.** *Let  $\mathcal{M}$  be a binary matroid on the set  $E \cup \{l\}$ . Assume that  $\mathcal{M}$  does not have any minor  $F_7^*$  using the element  $l$  and that  $\mathcal{M}$  does not have any minor  $F_7^+$  using the element  $l$  as a series element. Assume also that  $l$  is neither a loop nor a coloop of  $\mathcal{M}$ . Then, one of the following holds:*

- (a)  $\mathcal{M}/l$  has a 1-separation.
- (b)  $\mathcal{M}/l$  has a strict 2-separation.
- (c)  $\mathcal{M}$  is regular.

*Proof.* We apply Theorem 2.3. The statement (iii) coincides with (c). Moreover, (b) applies in cases (iv) and (v). In case (i), if  $(E_1, E_2 \cup \{l\})$  is a 1-separation of  $\mathcal{M}$ , then  $(E_1, E_2)$  is a 1-separation of  $\mathcal{M}/l$  since  $l$  is not a (co)loop of  $\mathcal{M}$ ; hence, (a) applies. We suppose finally that we are in the

case (ii), i.e.,  $(E_1, E_2 \cup \{l\})$  is a strict 2-separation of  $\mathcal{M}$ . If  $r_{\mathcal{M}}(E_1) = r_{\mathcal{M}/l}(E_1) + 1$ , then  $(E_1, E_2)$  is a 1-separation of  $\mathcal{M}/l$  and, thus, (a) applies. Otherwise,  $r_{\mathcal{M}}(E_1) = r_{\mathcal{M}/l}(E_1)$ , implying that  $r_{\mathcal{M}/l}(E_1) + r_{\mathcal{M}/l}(E_2) = r_{\mathcal{M}}(E) + 1$ . Hence, in order to show that (b) applies, we need only to check that  $|E_2| \geq 2$ . Suppose, for contradiction, that  $|E_2| = 1$ , i.e.,  $E_2 = \{l'\}$ . We deduce that  $\{l, l'\}$  is a cocircuit of  $\mathcal{M}$ . Therefore,  $\mathcal{M}$  can be seen as the series-extension of  $\mathcal{M}/l$  obtained by adding  $l$  in series with  $l'$ . If  $\mathcal{M}/l$  is regular, then  $\mathcal{M}$  is regular too and, thus, (c) applies. Hence, we can suppose that  $\mathcal{M}/l$  is 2-connected and not regular. It follows from [9] that  $\mathcal{M}/l$  has a minor  $F_7$  or  $F_7^*$  using  $l'$ . It is easy to see that, if  $\mathcal{M}/l$  has a minor  $F_7^*$  using  $l'$ , then  $\mathcal{M}$  has a minor  $F_7^*$  using  $l$  and, if  $\mathcal{M}/l$  has a minor  $F_7$  using  $l'$ , then  $\mathcal{M}$  has a minor  $F_7^+$  using  $l$  as a series element. We obtain a contradiction in both cases. ■

*Remark 2.6.* One can check that under the conditions of Theorem 2.5 (i.e.,  $\mathcal{M}$  is a binary matroid having no minor  $F_7^*$  using  $l$ , no minor  $F_7^+$  using  $l$  as a series element, and  $l$  is not a (co)loop of  $\mathcal{M}$ )  $\mathcal{M}/l$  is regular or  $\mathcal{M}$  has a 1-separation.

### Signed Circuits

Let  $\mathcal{M}$  be a binary matroid on  $E \cup \{l\}$  and let  $\mathcal{L}$  denote the  $l$ -port of  $\mathcal{M}$ . A convenient way to refer to the members of  $\mathcal{L}$  is in terms of odd circuits of  $\mathcal{M}/l$  with respect to some signing. Given a set  $\Sigma \subseteq E + l$ , a subset  $A \subseteq E$  is called  $\Sigma$ -even (resp.  $\Sigma$ -odd) if  $|A \cap \Sigma|$  is even (reps. odd). The following is easy to check.

**PROPOSITION 2.7.** *Let  $\Sigma$  be a cocircuit of  $\mathcal{M}$  such that  $l \in \Sigma$  and let  $C$  be a subset of  $E$ . Then,  $C \in \mathcal{L}$  if and only if  $C$  is a  $\Sigma$ -odd circuit of  $\mathcal{M}/l$ .*

## 3. $Q_6$ , $Q_7$ , AND REGULAR CASE

In this section we show the following results:

- It is sufficient to work with fully fractional vertices, see Proposition 3.1.
- Box  $\frac{1}{d}$ -integrality is preserved under minors, see Proposition 3.2.
- $Q_6$ , the port of  $F_7^*$ , is not box  $\frac{1}{d}$ -integral for any integer  $d \geq 2$ , see Proposition 3.3.
- $Q_7$ , the port of the series-extension of  $F_7$  with respect to a series element, is not box  $\frac{1}{d}$ -integral for any integer  $d \geq 2$ , see Proposition 3.4.
- Any port of a regular matroid is box  $\frac{1}{d}$ -integral for each integer  $d \geq 1$ , see Theorem 3.5.

The following result is easy to check.

PROPOSITION 3.1. *Let  $f \in E$ ,  $I \subseteq E - f$ ,  $a \in (\frac{1}{d}\mathbb{Z})^I$  and  $x \in \mathbb{R}^{E-f}$ . Then,*

(i)  *$x$  belongs to (resp. is a vertex of)  $Q(\mathcal{L}/f, a)$  if and only if  $(x, 0)$  belongs to (resp. is a vertex of)  $Q(\mathcal{L}, (a, 0))$ .*

(ii)  *$x$  belongs to (resp. is a vertex of)  $Q(\mathcal{L} \setminus f, a)$  if and only if  $(x, 1)$  belongs to (resp. is a vertex of)  $Q(\mathcal{L}, (a, 1))$ .*

As an immediate consequence, we have that

PROPOSITION 3.2. *Every minor of a box  $\frac{1}{d}$ -integral clutter is box  $\frac{1}{d}$ -integral.*

PROPOSITION 3.3. *The clutter  $Q_6$  is not box  $\frac{1}{d}$ -integral, for any integer  $d \geq 2$ .*

*Proof.* Consider the vector  $u \in \mathbb{R}^6$  defined by  $u_1 = 1 - \frac{1}{d}$ ,  $u_2 = u_6 = \frac{1}{d}$ ,  $u_3 = u_5 = \frac{1}{2d}$ ,  $u_4 = 1 - \frac{3}{2d}$ . Set  $a_1 = 1 - \frac{1}{d}$ ,  $a_2 = a_6 = \frac{1}{d}$ . Then,  $u$  belongs to the polyhedron  $Q(Q_6, a)$ . In fact, it is a vertex of that polyhedron, since it satisfies the following six linearly independent equalities:  $u_1 + u_3 + u_5 = 1$ ,  $u_2 + u_3 + u_4 = 1$ ,  $u_4 + u_5 + u_6 = 1$ ,  $u_1 = a_1$ ,  $u_2 = a_2$ , and  $u_6 = a_6$ . ■

PROPOSITION 3.4. *The clutter  $Q_7$  is not box  $\frac{1}{d}$ -integral, for any integer  $d \geq 2$ .*

*Proof.* Consider the vector  $u \in \mathbb{R}^7$  defined by  $u_1 = u_3 = u_5 = \frac{1}{2d}$ ,  $u_2 = u_4 = u_6 = \frac{1}{d}$ , and  $u_7 = 1 - \frac{3}{2d}$ . Set  $a_2 = a_4 = a_6 = \frac{1}{d}$ . Then,  $u$  belongs to the polyhedron  $Q(Q_7, a)$ . In fact, it is a vertex of that polyhedron, since it satisfies the following seven linearly independent equalities:  $u_1 + u_4 + u_7 = 1$ ,  $u_2 + u_5 + u_7 = 1$ ,  $u_3 + u_6 + u_7 = 1$ ,  $u_1 + u_3 + u_5 + u_7 = 1$ ,  $u_2 = a_2$ ,  $u_4 = a_4$ , and  $u_6 = a_6$ . ■

THEOREM 3.5. *Let  $\mathcal{M}$  be the port of a regular matroid. Then,  $\mathcal{M}$  is box  $\frac{1}{d}$ -integral for each integer  $d \geq 1$ .*

*Proof.* Let  $\mathcal{M}$  be a regular matroid on  $E \cup \{l\}$  and let  $\mathcal{L}$  be its  $l$ -port. If  $l$  is a loop then  $\mathcal{L} = \{\emptyset\}$ , so  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral. We suppose now that  $l$  is not a loop. Since  $\mathcal{M}$  is regular, we can find a totally unimodular matrix  $M$  which represents  $\mathcal{M}$  over  $\mathbb{R}$  and is of the form shown in Fig. 4. We can suppose that the matrix  $A$  has full row rank.

Moreover, each set  $C \in \mathcal{L}$  corresponds to a vector  $y_C \in \{0, 1, -1\}^E$  such that

$$\begin{cases} r^T y_C = 1 \\ A y_C = 0. \end{cases}$$

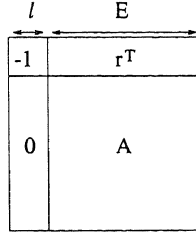


FIGURE 4

Each such  $y_C$  can be written as  $y_C = y_C^1 - y_C^2$ , where  $y_C^1, y_C^2 \in \{0, 1\}^E$  and their supports  $\{e \in E \mid (y_C^1)_e = 1\}, \{e \in E \mid (y_C^2)_e = 1\}$  partition the set  $C$ .

We define the polyhedron  $\mathcal{K}$  consisting of the vectors  $(y_1, y_2) \in \mathbb{R}^E \times \mathbb{R}^E$  satisfying

$$\begin{cases} r^T y_1 - r^T y_2 = 1, \\ Ay_1 - Ay_2 = 0, \\ y_1, y_2 \geq 0. \end{cases}$$

Clearly,  $(y_C^1, y_C^2) \in \mathcal{K}$  for each  $C \in \mathcal{L}$ . We state a preliminary result.

*Claim 3.6.* Let  $u \in \mathbb{R}_+^E$ . Then,

- (i)  $\min(u(C) \mid C \in \mathcal{L}) = \min(u^T y_1 + u^T y_2 \mid (y_1, y_2) \in \mathcal{K})$ .
- (ii)  $u(C) \geq 1$  for all  $C \in \mathcal{L}$  if and only if the system

$$\begin{cases} r^T + \pi^T A \leq u^T \\ -r^T - \pi^T A \leq u^T \end{cases}$$

(in the variable  $\pi$ ) is feasible.

*Proof.* (i) The first minimum is greater or equal to the second one, since each  $C \in \mathcal{L}$  corresponds to a pair  $(y_C^1, y_C^2) \in \mathcal{K}$  such that  $u(C) = u^T y_C^1 + u^T y_C^2$ . Let  $(y_1, y_2)$  be a vertex of  $\mathcal{K}$  at which the second minimum is attained. Clearly, the supports of  $y_1, y_2$  are disjoint. Since the matrix  $M$  is totally unimodular, we deduce that  $y_1, y_2 \in \{0, 1\}^E$ . Set  $C = \{e \in E \mid (y_1)_e = 1 \text{ or } (y_2)_e = 1\}$ . Then,  $C \in \mathcal{L}$  and  $C$  corresponds to the vector  $y_C = y_1 - y_2$  with  $u^T y_1 + u^T y_2 = u(C)$ . This shows that the second minimum is greater or equal to the first one.

- (ii) Observe that the system  $\begin{cases} r^T + \pi^T A \leq u^T \\ -r^T - \pi^T A \leq u^T \end{cases}$  is feasible if and only if

$$\max(\rho \mid \rho r^T + \pi^T A \leq u^T, -\rho r^T - \pi^T A \leq u^T) \geq 1.$$

Moreover, by linear programming duality and Claim 3.6(i), we obtain:

$$\begin{aligned} & \max(\rho \mid \rho r^T + \pi^T A \leq u^T, -\rho r^T - \pi^T A \leq u^T) \\ & = \min(u^T y_1 + u^T y_2 \mid (y_1, y_2) \in \mathcal{K}) \\ & = \min(u(C) \mid C \in \mathcal{L}). \quad \blacksquare \end{aligned}$$

Let  $I$  be a subset of  $E$  and let  $a \in (\frac{1}{d}\mathbb{Z})^I$ . Let  $\tilde{Q}(\mathcal{L}, a)$  denote the polyhedron consisting of the vectors  $(\pi, u) \in \mathbb{R}^m \times \mathbb{R}^E$  ( $m$  denoting the number of rows of the matrix  $A$ ) satisfying

$$\begin{cases} \pi^T A - u^T \leq -r^T, \\ -\pi^T A - u^T \leq r^T, \\ u_e = a_e \quad \text{for } e \in I. \end{cases}$$

Note that  $\tilde{Q}(\mathcal{L}, a)$  has vertices as the matrix  $A$  has full row rank. By Claim 3.6(ii),  $Q(\mathcal{L}, a)$  is the projection of  $\tilde{Q}(\mathcal{L}, a)$  on the subspace  $\mathbb{R}^E$ .

Let  $u_0$  be a vertex of  $Q(\mathcal{L}, a)$ . By Proposition 3.1, we can suppose that all components of  $u_0$  are positive. Moreover,  $u_0$  is the projection of a vertex  $(\pi_0, u_0)$  of  $\tilde{Q}(\mathcal{L}, a)$ . Since  $\tilde{Q}(\mathcal{L}, a)$  is invariant under the multiplication of some columns of the matrix

$$\begin{bmatrix} r^T \\ A \end{bmatrix}$$

by  $-1$ , we may assume that  $\pi_0^T A + r^T \geq 0$  and, thus, that  $-\pi_0^T A - u_0^T < r^T$ . Therefore,  $(\pi_0, u_0)$  is a vertex of the polyhedron

$$\{(\pi, u) \mid \pi^T A - u^T \leq -r^T, u_e = a_e \text{ for } e \in I\}.$$

As the matrix defining this polyhedron is totally unimodular, we deduce that  $(\pi_0, u_0)$  is  $\frac{1}{d}$ -integral. This shows that  $u_0$  is  $\frac{1}{d}$ -integral. (Note that the constraint matrix for  $\tilde{Q}(\mathcal{L}, a)$  is *not* totally unimodular.)  $\blacksquare$

#### 4. PROOF OF THE MAIN RESULT

Let  $\mathcal{M}$  be a binary matroid on  $E \cup \{l\}$  and let  $\mathcal{L}$  be the  $l$ -port of  $\mathcal{M}$ , i.e.,  $\mathcal{L} = \{C \subseteq E \mid C + l \text{ is a circuit of } \mathcal{M}\}$ . Let  $d \geq 1$  be an integer. We assume that  $\mathcal{L}$  does not have  $Q_6$  or  $Q_7$  as a minor. Hence,  $\mathcal{M}$  does not have  $F_7^*$  as a minor using  $l$  and  $\mathcal{M}$  does not have  $F_7^+$  as a minor using  $l$  as a series element.

Our goal is to show that  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral. The proof is by induction on  $|E| \geq 0$  and the main tool we use is Theorem 2.5.

The result holds for  $|E| = 0$ . Indeed, then  $l$  is either a loop, yielding  $\mathcal{L} = \{\emptyset\}$ , or a coloop, yielding  $\mathcal{L} = \emptyset$ . In both cases,  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral.

We assume that the result holds for every groundset with less than  $|E|$  elements, i.e., that every binary clutter without  $\mathcal{Q}_6$  or  $\mathcal{Q}_7$  minor on a set with less than  $|E|$  elements is box  $\frac{1}{d}$ -integral.

We can suppose that  $l$  is neither a loop nor a coloop of  $\mathcal{M}$ . We know from Theorem 3.5 that  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral if  $\mathcal{M}$  is regular. From Theorem 2.5, we can assume that  $\mathcal{M}/l$  has a 1-separation or a strict 2-separation.

**PROPOSITION 4.1.** *If  $\mathcal{M}/l$  has a 1-separation, then  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral.*

*Proof.* Let  $(E_1, E_2)$  be a 1-separation of  $\mathcal{M}/l$ . Let  $\mathcal{L}_1$  (resp.  $\mathcal{L}_2$ ) denote the  $l$ -port of the matroid  $\mathcal{M} \setminus E_2$  (resp.  $\mathcal{M} \setminus E_1$ ). Clearly,  $\mathcal{L}_1 \cup \mathcal{L}_2 \subseteq \mathcal{L}$ ; in fact,  $\mathcal{L}_1$  and  $\mathcal{L}_2$  partition  $\mathcal{L}$ . By the induction assumption,  $\mathcal{L}_1$  and  $\mathcal{L}_2$  are box  $\frac{1}{d}$ -integral.

Given  $I \subseteq E$  and  $a \in (\frac{1}{d}\mathbb{Z})^I$ , set  $a_i = (a_e)_{e \in I \cap E_i}$ , for  $i = 1, 2$ . Then,  $Q(\mathcal{L}, a)$  is the cartesian product of  $Q(\mathcal{L}_1, a_1)$  and  $Q(\mathcal{L}_2, a_2)$ , which implies that all its vertices are  $\frac{1}{d}$ -integral. ■

From now on we assume that  $\mathcal{M}/l$  is 2-connected and admits a 2-separation  $(E_1, E_2)$ . Let  $I$  be a subset of  $E$ , let  $a \in (\frac{1}{d}\mathbb{Z})^I$ , and let  $u$  be a vertex of  $Q(\mathcal{L}, a)$ . Our goal is to show that  $u$  is  $\frac{1}{d}$ -integral. From Proposition 3.1 and the induction hypothesis, we can suppose that  $u_e \neq 0, 1$ , for all  $e \in E$ . Call an inequality *tight* for  $u$  if it is satisfied at equality by  $u$ .

The inequalities defining  $Q(\mathcal{L}, a)$  are of three types:

Type I:  $x_e = a_e$  for  $e \in I$ .

Type II:  $x(C) \geq 1$  for each noncrossing  $C \in \mathcal{L}$  (i.e.,  $C \subseteq E_i$  for  $i \in \{1, 2\}$ ).

Type III:  $x(C) \geq 1$  for each crossing  $C \in \mathcal{L}$ .

The case when no inequality of type III is tight for  $u$  is easy:

**PROPOSITION 4.2.** *If  $u(C) > 1$  for each crossing  $C \in \mathcal{L}$ , then  $u$  is  $\frac{1}{d}$ -integral.*

*Proof.* The proof is analogous to that of Proposition 4.1. ■

We now suppose that there exists some crossing  $C \in \mathcal{L}$  with  $u(C) = 1$ .

**DEFINITION 4.3.** We call *path* every set of the form  $C \cap E_i$  where  $i \in \{1, 2\}$  and  $C \in \mathcal{L}$  is crossing.

Let  $\Sigma$  be a cocircuit of  $\mathcal{M}$  which contains  $l$ . Set

$$u_o = \min(u(P) \mid P \text{ is a path with } |P \cap \Sigma| \text{ odd}),$$

$$u_e = \min(u(P) \mid P \text{ is a path with } |P \cap \Sigma| \text{ even}).$$

Both  $u_o, u_e$  are well defined.

**PROPOSITION 4.4.** *We have that  $u_o + u_e = 1$ . Moreover, for each tight crossing  $C \in \mathcal{L}$  with, say,  $C \cap E_1$   $\Sigma$ -odd and  $C \cap E_2$   $\Sigma$ -even,  $u(C \cap E_1) = u_o$  and  $u(C \cap E_2) = u_e$ .*

*Proof.* Take  $C \in \mathcal{L}$  crossing and tight. Then,  $1 = u(C) = u(C \cap E_1) + u(C \cap E_2) \geq u_o + u_e$ . Conversely, suppose that  $u_o = u(C \cap E_i)$  and  $u_e = u(C' \cap E_j)$ , where  $C, C' \in \mathcal{L}$  are crossing with  $C \cap E_i$   $\Sigma$ -odd,  $C' \cap E_j$   $\Sigma$ -even and  $i, j \in \{1, 2\}$ . From Proposition 2.1(ii),  $C'' = (C \cap E_i) \Delta (C' \cap E_j)$  is a cycle of  $\mathcal{M}/l$ . Hence,  $C'' = \bigcup_h C_h$ , where  $C_h$  are pairwise disjoint circuits of  $\mathcal{M}/l$ . Since  $C''$  is  $\Sigma$ -odd, at least one of the  $C_h$ 's is  $\Sigma$ -odd, i.e., belongs to  $\mathcal{L}$ . This implies that  $u(C'') = \sum_h u(C_h) \geq 1$ . Therefore,  $u_o + u_e \geq 1$ . Hence, we have the equality  $u_o + u_e = 1$ . The last part of the proposition follows immediately. ■

Let  $\mathcal{B}$  be a base of equalities for  $u$ , i.e.,  $\mathcal{B}$  is a maximal set of linearly independent inequalities chosen among the inequalities defining  $Q(\mathcal{L}, a)$  that are satisfied at equality by  $u$ . Let  $\mathcal{B}_i$  denote the subset of  $\mathcal{B}$  consisting of the inequalities which are supported by  $E_i$ , for  $i = 1, 2$ . Hence,  $\mathcal{B}_1 \cup \mathcal{B}_2$  consists of inequalities of Type I or II and  $\mathcal{B} - \mathcal{B}_1 \cup \mathcal{B}_2$  of inequalities of Type III. We can partition  $\mathcal{B} - \mathcal{B}_1 \cup \mathcal{B}_2$  as  $\mathcal{B}_3 \cup \mathcal{B}_4$ , where  $\mathcal{B}_3$  consists of inequalities  $\chi(C) \geq 1$  for  $C \in \mathcal{L}$  crossing with  $C \cap E_1$   $\Sigma$ -odd,  $C \cap E_2$   $\Sigma$ -even, and  $\mathcal{B}_4$  of such inequalities with  $C \in \mathcal{L}$  crossing,  $C \cap E_1$   $\Sigma$ -even and  $C \cap E_2$   $\Sigma$ -odd.

**PROPOSITION 4.5.** *There exists a base  $\mathcal{B}$  of equalities for  $u$  for which  $\mathcal{B}_3 = \emptyset$  or  $\mathcal{B}_4 = \emptyset$ .*

*Proof.* Let  $\mathcal{B}$  be a base of equalities for  $u$  for which  $|\mathcal{B}_1 \cup \mathcal{B}_2|$  is maximum. Suppose, for contradiction, that  $\mathcal{B}_3 \neq \emptyset$  and  $\mathcal{B}_4 \neq \emptyset$ . Let  $C, C' \in \mathcal{L}$  be crossing and yielding equalities of  $\mathcal{B}$  with  $C \cap E_1, C' \cap E_2$   $\Sigma$ -even and  $C \cap E_2, C' \cap E_1$   $\Sigma$ -odd. By Proposition 2.1(ii),  $D_i := (C \cap E_i) \Delta (C' \cap E_i)$  is a cycle of  $\mathcal{M}/l$ . Moreover,  $D_i$  is  $\Sigma$ -odd by construction. Hence,  $D_i = \bigcup_h C_h$  where the  $C_h$ 's are pairwise disjoint circuits of  $\mathcal{M}/l$  and at least one of them is  $\Sigma$ -odd. Using Proposition 4.4, we obtain that  $1 = u_e + u_o \geq u(D_i) \geq 1$  which implies that  $C \cap C' = \emptyset$  and that  $D_1$  and  $D_2$  are (noncrossing) circuits of  $\mathcal{M}/l$ , each yielding a tight equality for  $u$ . The

base  $\mathcal{B}$  cannot contain both equations  $x(D_1)=1$  and  $x(D_2)=1$  since  $C \cup C' = D_1 \cup D_2$ . If  $\mathcal{B}$  contains  $x(D_1)=1$  but not  $x(D_2)=1$ , then, by replacing the equation  $x(C')=1$  by the equation  $x(D_2)=1$ , we obtain a new base  $\mathcal{B}'$  (this follows from the fact that  $\mathcal{B}$  is a base and the relation  $x(C) + x(C') = x(D_1) + x(D_2)$ ). As  $\mathcal{B}'$  satisfies:  $|\mathcal{B}'_1 \cup \mathcal{B}'_2| > |\mathcal{B}_1 \cup \mathcal{B}_2|$ , we have a contradiction with the choice of  $\mathcal{B}$ . Therefore,  $\mathcal{B}$  contains none of the equations  $x(D_1)=1, x(D_2)=1$ . At least one of them can be added to  $\mathcal{B}$  after deleting the equation  $x(C')=1$ , still preserving linear independence. Again we obtain a contradiction with the maximality of  $|\mathcal{B}_1 \cup \mathcal{B}_2|$ . ■

By symmetry, we can suppose that we have a base  $\mathcal{B}$  of equalities for  $u$  with  $\mathcal{B}_4 = \emptyset, \mathcal{B}_3 \neq \emptyset$ . (If both  $\mathcal{B}_3$  and  $\mathcal{B}_4$  are empty, we can conclude in the same way as in Proposition 4.2.) In matrix form, the system  $\mathcal{B}$  can be written as  $Px = \beta$ , where  $\beta$  is the vector consisting of the right hand sides of the inequalities and  $P$  is the nonsingular matrix shown in Fig. 5.

Hence, there exists a tight equality  $u(C^*)=1$  where  $C^* \in \mathcal{L}$  is crossing,  $C^* \cap E_1$  is  $\Sigma$ -odd and  $C^* \cap E_2$  is  $\Sigma$ -even. We can find two elements  $e_1 \in C^* \cap E_2, e_2 \in C^* \cap E_1$  with  $e_1 \notin \Sigma$  and  $e_2 \in \Sigma$  (after eventually changing the cocircuit  $\Sigma$ ). (Indeed, let  $e_2 \in C^* \cap E_1, e_1 \in C^* \cap E_2$  and let  $X$  be a base of  $\mathcal{M}$  containing  $(C^* - e_2) \cup \{l\}$ . Let  $\Sigma'$  denote the fundamental cocircuit of  $l$  in the base  $X$ ; then,  $e_2 \in \Sigma'$  since  $C^* + l$  is the fundamental circuit of  $e_2$  in the base  $X$ , and  $e_1 \notin \Sigma'$  since  $e_1 \in X$ . Hence, it suffices to replace  $\Sigma$  by  $\Sigma'$ ).

Set  $\mathcal{M}_1 = \mathcal{M} / ((C^* \cap E_2) - e_1) \setminus (E_2 - C^*)$  and  $\mathcal{M}_2 = \mathcal{M} / ((C^* \cap E_1) - e_2) \setminus (E_1 - C^*)$ , defined, respectively, on the sets  $E_1 \cup \{e_1, l\}$  and  $E_2 \cup \{e_2, l\}$ . (Note that  $\mathcal{M}_1$  coincides with  $\mathcal{M} / (X_2 - e_1) \setminus Y_2$  and  $\mathcal{M}_2$  coincides with  $\mathcal{M} / X_1 \setminus (Y_1 - e_2)$ , where  $X_i = X \cap E_i, Y_i = E_i - X_i$  for  $i = 1, 2$ . Also,  $\mathcal{M} / l$  is the 2-sum of  $\mathcal{M}_1 / l$  and  $\mathcal{M}_2 / l$ . Recall Section 2.)

Let  $\mathcal{L}_i$  denote the  $l$ -port of  $\mathcal{M}_i$ . By the induction assumption,  $\mathcal{L}_i$  is box  $\frac{1}{d}$ -integral, for  $i = 1, 2$ .

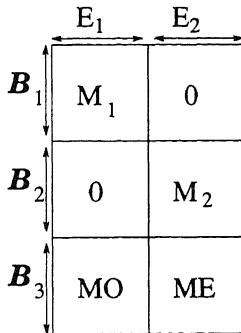


FIGURE 5



Let  $u_i$  denote the projection of  $u$  on  $\mathbb{R}^{E_i}$  and set  $a_i = (a_e)_{e \in I \cap E_i}$ , for  $i = 1, 2$ . We define  $u_i^* \in \mathbb{R}^{E_i + e_i}$  by

$$\begin{cases} u_i^*(e) = u_i(e) & \text{for } e \in E_i, \quad i = 1, 2, \\ u_1^*(e_1) = u_e, \\ u_2^*(e_2) = u_o. \end{cases}$$

PROPOSITION 4.6.  $u_i^* \in Q(\mathcal{L}_i, a_i)$ , for  $i = 1, 2$ .

*Proof.* We give the proof for  $i = 1$ , the case  $i = 2$  is identical. Take  $C \in \mathcal{L}_1$ . By Proposition 2.1(i), either  $C \in \mathcal{L}$  and, thus,  $u_1^*(C) = u(C) \geq 1$ , or  $C = C' \cap E_1 + e_1$  for some crossing circuit  $C'$  of  $\mathcal{M}/l$ . Then,  $C' \cap E_1$  is  $\Sigma$ -odd, since  $C$  is  $\Sigma$ -odd and  $e_1 \notin \Sigma$ . By Proposition 2.1(ii),  $(C' \cap E_1) \Delta (C^* \cap E_2)$  is a cycle of  $\mathcal{M}/l$  and it is  $\Sigma$ -odd since  $C^* \cap E_2$  is  $\Sigma$ -even. Hence,  $u(C' \cap E_1) + u(C^* \cap E_2) \geq 1$  which, together with  $u(C^* \cap E_2) = u_e$ , implies that  $u(C' \cap E_1) \geq 1 - u_e = u_o$ . Therefore,  $u_1^*(C) = u(C' \cap E_1) + u_e \geq u_o + u_e = 1$ . ■

We construct the set  $\mathcal{B}^{(i)}$  of equalities for  $u_i^*$  consisting of

- the equalities of  $\mathcal{B}_i$ ,
- the equalities  $x((C \cap E_i) + e_i) = 1$ , one for each equality  $x(C) = 1$  of  $\mathcal{B}_3$ .

All equalities of  $\mathcal{B}^{(i)}$  arise from those defining  $Q(\mathcal{L}_i, a_i)$ . Indeed, by Proposition 2.1, if  $C \in \mathcal{L}$  with  $C \subseteq E_i$ , then  $C \in \mathcal{L}_i$  and, if  $C \in \mathcal{L}$  is crossing, then  $(C \cap E_i) + e_i \in \mathcal{L}_i$ , for  $i = 1, 2$ .

PROPOSITION 4.7. *The set  $\mathcal{B}^{(i)}$  has rank  $|E_i| + 1$  for at least one index  $i \in \{1, 2\}$ .*

*Proof.* We show that one of the two matrices in Figs. 6 and 7 has full rank  $|E_i| + 1$ .

As the matrix  $P$  of Fig. 5 has full rank  $|E_1| + |E_2|$ , it follows easily that the matrix displayed in Fig. 9 has full rank  $|E_1| + |E_2| + 2$ . This implies that

$M_1$	$0$
$MO$	$1$

FIGURE 6

0	$M_2$
1	ME

FIGURE 7

$M_1$	0	0	0
MO	1	0	0
0	0	0	$M_2$
0	0	1	ME
0	1	1	0

FIGURE 8

$M_1$	0	0	0
0	0	0	$M_2$
MO	0	0	ME
-MO	0	1	0
0	1	0	-ME

FIGURE 9

the matrix shown in Fig. 8 has also full rank  $|E_1| + |E_2| + 2$ , as it can be obtained by row and column operations from the matrix in Fig. 9. ■

By symmetry, we can suppose that  $\mathcal{B}^{(1)}$  has full rank. This implies that  $u_1^*$  is a vertex of  $Q(\mathcal{L}_1, a_1)$  and, thus,  $u_1^*$  is  $\frac{1}{d}$ -integral, since  $\mathcal{L}_1$  is box  $\frac{1}{d}$ -integral. In particular,  $u_e$  is  $\frac{1}{d}$ -integral, implying that  $u_o = 1 - u_e$  is  $\frac{1}{d}$ -integral. If we introduce the constraint  $x(e_2) = u_o$ , then  $u_2^*$  becomes a vertex of the polytope  $Q(\mathcal{L}_2, a_2) \cap \{x \mid x(e_2) = u_o\}$  and, thus,  $u_2^*$  is  $\frac{1}{d}$ -integral.

This shows that  $u$  is  $\frac{1}{d}$ -integral and concludes the proof. ■

## 5. APPLICATIONS FOR GRAPHS

A *signed graph* is a pair  $(G, \Sigma)$ , where  $G = (V, E)$  is a graph and  $\Sigma$  is a subset of the edge set  $E$  of  $G$ . The edges in  $\Sigma$  are called *odd* and the other edges *even*. An *odd circuit*  $C$  in  $(G, \Sigma)$  is a circuit  $C$  of  $G$  such that  $|C \cap \Sigma|$  is odd. If  $\delta(U)$  is a cut in  $G$ , then the two signed graphs  $(G, \Sigma)$  and  $(G, \Sigma \Delta \delta(U))$  have the same collection of odd circuits. The operation  $\Sigma \rightarrow \Sigma \Delta \delta(U)$  is called *resigning* (by the cut  $\delta(U)$ ). We say that  $(G, \Sigma)$  *reduces* to  $(G', \Sigma')$  if  $(G', \Sigma')$  can be obtained from  $(G, \Sigma)$  by a sequence of the following operations:

- deleting an edge of  $G$  (and  $\Sigma$ ),
- contradicting an even edge of  $G$ ,
- resigning.

The collection of odd circuits of a signed graph is a binary clutter. Indeed, given a signed graph  $(G, \Sigma)$ , let  $\mathcal{S}(G, \Sigma)$  denote the binary matroid on  $\{l\} \cup E$  represented over  $GF(2)$  by the matrix

$$\left[ \begin{array}{c|c} 1 & \sigma \\ \hline 0 & M_G \end{array} \right]$$

where  $M_G$  is the node-edge incidence matrix of  $G$  and  $\sigma$  is the incidence vector of the set  $\Sigma$ . Clearly, the  $l$ -port of  $\mathcal{S}(G, \Sigma)$  coincides with the family of odd circuits of  $(G, \Sigma)$ . In particular, the collection of odd circuits of the signed graph  $(K_4, E(K_4))$ , i.e.,  $K_4$  with all edges odd, is the clutter  $\mathcal{Q}_6$ , i.e.  $\mathcal{S}(K_4, E(K_4))$  is  $F_7^*$ . One can check that  $(G, \Sigma)$  does not reduce to  $(K_4, E(K_4))$  if and only if  $\mathcal{S}(G, \Sigma)$  does not have an  $F_7^*$  minor using the element  $l$ . Moreover,  $\mathcal{S}(G, \Sigma)$  does not have any minor  $F_7^+$  using  $l$  as a series element, otherwise  $F_7$  would be a minor of the graphic matroid  $\mathcal{M}(G) = \mathcal{S}(G, \Sigma)/l$ . (See [5] for details.)

The following result is an immediate application of Theorem 1.2.

**THEOREM 5.1.** *Let  $(G, \Sigma)$  be a signed graph and let  $\mathcal{L}$  denote its collection of odd circuits. The following assertions are equivalent.*

- (i)  $(G, \Sigma)$  does not reduce to  $(K_4, E(K_4))$ .
- (ii)  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral for any integer  $d \geq 1$ .
- (iii)  $\mathcal{L}$  is box  $\frac{1}{d}$ -integral for some integer  $d \geq 2$ .

Given a graph  $G = (V, E)$ , we consider the polytope

$$R(G) = \{x \in \mathbb{R}^E \mid x(F) - x(C - F) \leq |F| - 1 \text{ (} C \text{ circuit of } G, F \subseteq C, |F| \text{ odd)}, \\ 0 \leq x_e \leq 1 \text{ (} e \in E)\}.$$

The polytope  $R(G)$  is a relaxation of the cut polytope  $P(G)$  (defined as the convex hull of the incidence vectors of the cuts of  $G$ ). In general,  $R(G)$  has fractional vertices. In fact, the 0, 1-vertices of  $R(G)$  are the incidence vectors of the cuts of  $G$ , and  $R(G)$  has only integral vertices, i.e.  $R(G) = P(G)$ , if and only if  $G$  does not have  $K_5$  as a minor [2]. The fractional vertices of  $R(G)$  have been studied in [6], [7].

The case  $d = 3$  of the following Theorem 5.2. was proved in [7]. We will show how Theorem 5.2. follows from Theorem 5.1.

**THEOREM 5.2.** *Let  $G = (V, E)$  be a graph. The following assertions are equivalent.*

- (i)  $G$  is series parallel, i.e.,  $G$  does not have  $K_4$  as a minor.
- (ii) For each  $I \subseteq E$  and  $a \in (\frac{1}{d}\mathbb{Z})^I$ , all the vertices of the polytope  $R(G) \cap \{x \mid x_e = a_e \text{ for } e \in I\}$  are  $\frac{1}{d}$ -integral, for any integer  $d \geq 1$ .
- (iii) For each  $I \subseteq E$  and  $a \in (\frac{1}{d}\mathbb{Z})^I$ , all the vertices of the polytope  $R(G) \cap \{x \mid x_e = a_e \text{ for } e \in I\}$  are  $\frac{1}{d}$ -integral, for some integer  $d \geq 2$ .

*Proof.* Let  $G' = (V, E \cup E')$  denote the graph obtained from  $G$  by adding an edge  $e'$  in parallel with each edge  $e$  of  $G$ . We consider the signed graph  $(G', E')$ , so the edges of  $E$  are even and those of  $E'$  are odd. It is easy to see that  $G$  is series parallel if and only if  $(G', E')$  does not reduce to  $(K_4, E(K_4))$ . Let  $\mathcal{L}'$  denote the collection of odd circuits of  $(G', E')$ . From Theorem 5.1,  $\mathcal{L}'$  is box  $\frac{1}{d}$ -integral if  $G$  is series parallel. For  $x \in \mathbb{R}^E$ , define  $x' \in \mathbb{R}^{E'}$  by  $x'_{e'} = 1 - x_e$  for  $e \in E$  and, for  $a \in (\frac{1}{d}\mathbb{Z})^I$  with  $I \subseteq E$ , set  $a'_{e'} = 1 - a_e$  for  $e \in I$ .

Observe that  $R(G) \cap \{x \mid x_e = a_e \text{ for } e \in I\} = \{x \mid (x, x') \in Q(\mathcal{L}', (a, a'))\}$ . As  $\{e, e'\} \in \mathcal{L}'$  for each  $e \in E$ ,  $Q(\mathcal{L}', (a, a')) \cap \{(x, y) \in \mathbb{R}^E \times \mathbb{R}^{E'} \mid y_{e'} = 1 - x_e \text{ for } e \in E\}$  is a face of  $Q(\mathcal{L}', (a, a'))$ . Therefore,  $R(G) \cap \{x \mid x_e = a_e \text{ for } e \in I\}$  is the projection of a face of  $Q(\mathcal{L}', (a, a'))$ . Hence, all its vertices are  $\frac{1}{d}$ -integral if  $G$  is series parallel. This proves (i)  $\Rightarrow$  (ii).

It is easy to check that (iii) is closed under graph minors. Moreover,  $K_4$  does not have the property (iii). Indeed, consider  $K_4$  with its edges labeled 1, 2, 3, 4, 5, 6 in such a way that the triangles of  $K_4$  are  $\{1, 2, 6\}$ ,  $\{1, 3, 5\}$ ,  $\{2, 3, 4\}$ ,  $\{4, 5, 6\}$  (i.e., the members of  $\mathcal{Q}_6$ ). Set  $x_2 = x_4 = x_6 = \frac{1}{d}$  and  $x_1 = x_3 = x_5 = \frac{1}{2d}$ . Then,  $x$  is a non  $\frac{1}{d}$ -integral vertex of the polytope  $R(K_4) \cap \{x \mid x_i = \frac{1}{d} \text{ for } i=2, 4, 6\}$ . This shows (iii)  $\Rightarrow$  (i). ■

More generally, given a binary matroid  $\mathcal{M}$  on a set  $E$ , consider the polytope  $R(\mathcal{M})$  in  $\mathbb{R}^E$  defined by the inequalities  $0 \leq x_e \leq 1$  for  $e \in E$ , and  $x(F) - x(C - F) \leq |F| - 1$  for  $F \subseteq C$  with  $|F|$  odd and  $C$  circuit of  $\mathcal{M}$ . Hence,  $R(\mathcal{M})$  coincides with  $R(G)$  when  $\mathcal{M}$  is the graphic matroid  $\mathcal{M}(G)$  of  $G$ . The 0, 1-vertices of  $R(\mathcal{M})$  are the incidence vectors of the cocycles of  $\mathcal{M}$ . The matroids  $\mathcal{M}$  for which all vertices of  $R(\mathcal{M})$  are integral have been characterized in [1] using a result of [11]. A natural question to ask is what are the matroids  $\mathcal{M}$  for which  $R(\mathcal{M})$  is box  $\frac{1}{d}$ -integral. Actually, this class is not larger than in the graphic case. To see this, observe that  $F_7^* / l = \mathcal{M}(K_4)$  and that  $F_7^+ / l = F_7$  has an  $\mathcal{M}(K_4)$  minor. On the other hand, a binary matroid  $\mathcal{M}$  has no  $\mathcal{M}(K_4)$  minor if and only if  $\mathcal{M}$  is the graphic matroid of a series parallel graph. The latter follows easily from Tutte's forbidden minor characterization of graphic matroids ([16]).

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