

No. 715

A Characterization of Perfect $\{0, \pm 1\}$ -Matrices

by

Kazutoshi Ando

March 1997

A Characterization of Perfect $\{0, \pm 1\}$ -Matrices

Kazutoshi Ando
Institute of Policy and Planning Sciences
University of Tsukuba
Tsukuba, Ibaraki 305, Japan

March 12, 1997

Abstract

The concept of perfect $\{0, \pm 1\}$ -matrix was introduced recently as a generalization of perfect $\{0, 1\}$ -matrices. A $\{0, \pm 1\}$ -matrix A is called perfect if the associated generalized set-packing polytope

$$P(A) = \{x \mid 0 \leq x \leq 1, Ax \leq 1 - n(A)\}$$

is integral, where $n(A)$ denote the vector which r -th component is the number of negative components in the r -th row of A . Several characterizations for perfect $\{0, \pm 1\}$ -matrices are already known. Here, we associate a bidirected graph for a $\{0, \pm 1\}$ -matrix in an obvious way and give a simple characterization of perfect $\{0, \pm 1\}$ -matrices in terms of bidirected graphs.

1. Introduction

Let A be a $\{0, \pm 1\}$ -matrix of size $m \times n$. The *generalized set-packing polytope* $P(A)$ associated with A is defined as

$$P(A) = \{x \mid x \in \mathbf{R}^n, 0 \leq x \leq 1, Ax \leq 1 - n(A)\}, \quad (1.1)$$

where for any scalar $\gamma \in \mathbf{R}$ we denote by γ the vector of dimension m which component are all γ and $n(A)$ denotes the vector which r -th component is the number of negative components in the r -th row of A . A $\{0, \pm 1\}$ -matrix is called *perfect* if its associated generalized set-packing polytope $P(A)$ is integral. The concept of perfectness was introduced by Conforti, Cornuèjols and de Francesco [6]. Perfect matrices encompass a large variety of classes of $\{0, \pm 1\}$ -matrices related to integral polyhedra such as totally unimodular matrices and balanced $\{0, \pm 1\}$ -matrices ([15]; see also [5]).

Recent years, perfect $\{0, \pm 1\}$ -matrices have received considerable attention and several authors gave characterizations of perfectness. Conforti, Cornuéjols and de Francesco [6] and Guenin [9] characterized perfectness in terms of associated $\{0, 1\}$ -matrices. Boros and Čepek [2] gave a characterization in terms of an associated undirected graph.

Let us recall a characterization of perfect $\{0, 1\}$ -matrices. For a $\{0, 1\}$ -matrix with m rows and n columns, we associate a graph G_A which has the vertex set as the set of column indices $V = \{1, \dots, n\}$ and has an edge $\{v, w\}$ if and only if there is a row $a_r = (\alpha_{r1}, \dots, \alpha_{rn})$ of A such that a_r covers $\{v, w\}$, i.e., we have $\alpha_{rv} = \alpha_{rw} = 1$. A graph G is called *perfect* if for any induced subgraph G' the clique number $\omega(G')$ of G' (the maximum size of a clique of G') is equal to the chromatic number $\chi(G')$ of G' (the minimum number of pairwise disjoint stable sets of G') (see, e.g., [13]).

Theorem 1.1 (Chvátal [4], Fulkerson [8], Lovász [13]): *A $\{0, 1\}$ -matrix A is perfect if and only if*

- (i) *The associated graph G_A is perfect, and*
- (ii) *Each maximal clique of G_A appears as a row of A .*

□

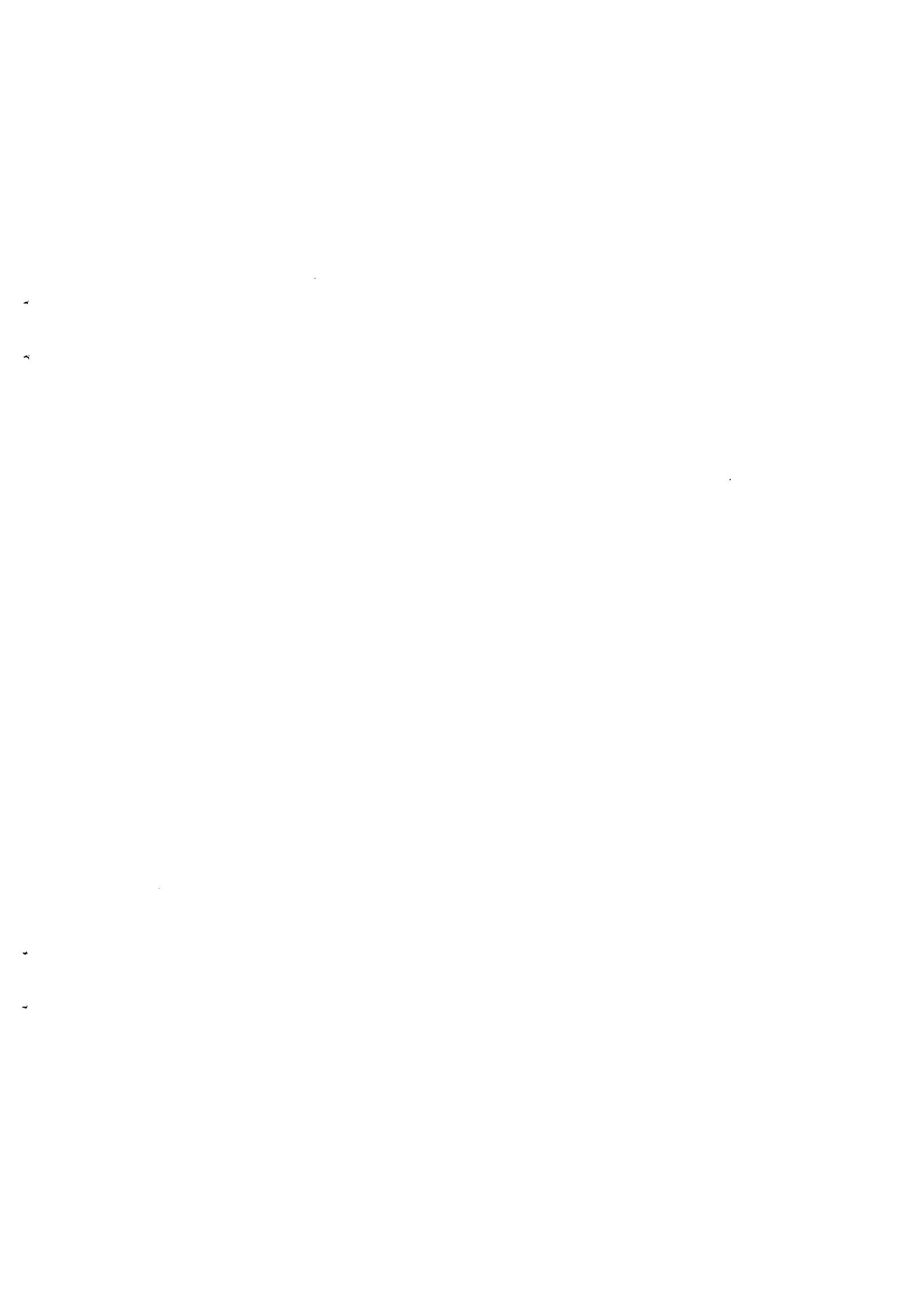
The purpose of this paper is to give a complete analogue of Theorem 1.1, where we associate a *bidirected graph* ([7]; see also [12]) for each $\{0, \pm 1\}$ -matrix and characterize the perfectness in terms of the bidirected graph. (Boros and Čepek's characterization [2] has similar flavor as Theorem 1.1. However, they associate with a $\{0, \pm 1\}$ -matrix an undirected graph, which construction seems less obvious.)

A bidirected graph $G = (V, A)$ is defined as a pair of a finite set V called *vertex set* and a finite set A called *arc set*, where for arc $a \in A$ either a has two tails v and w , a has two heads v and w , or a has one tail v and one head w . (Later, we will give another precise definition of bidirected graph.) For any $\{0, \pm 1\}$ -matrix A of size $m \times n$, we associate a bidirected graph $G_A = (V, A)$, where $V = \{1, \dots, n\}$ and the arc set A is defined as follows:

- (i) there is an arc $a \in A$ which has two tails v and w if and only if there is a row a_r of A such that $\alpha_{rv} = \alpha_{rw} = 1$.
- (ii) there is an arc $a \in A$ which has two heads v and w if and only if there is a row a_r of A such that $\alpha_{rv} = \alpha_{rw} = -1$.
- (iii) there is an arc $a \in A$ which has one tail v and one head w if and only if there is row a_r of A such that $\alpha_{rv} = -\alpha_{rw} = 1$.

A crucial step for proving the analogue of Theorem 1.1 is the characterizations of *perfect* bidirected graph obtained recent years ([10], [14]). This corresponds to the polyhedral characterization of perfect graphs of Chvátal [4] in the proof of Theorem 1.1. The rest of the proof of our result is not so immediate as in the case for $\{0, 1\}$ -matrices. Another important step is the reduction of $\{0, \pm 1\}$ -matrices





used by Boros and Čepek [2]. However, for our purpose, the reduction of Boros and Čepek [2] is not enough. We must further reduce $\{0, \pm 1\}$ -matrices.

Our characterization has the following features as was the case for Theorem 1.1: (i) The associated bidirected graph is naturally defined; and (ii) Our characterization gives an insight to structures of integral generalized set-packing polytopes. Also, our characterization, if specialized to $\{0, 1\}$ -matrices, is easily seen to yield Theorem 1.1.

The remaining sections of this paper are organized as follows. In Section 2 we review the concept of bidirected graph and the characterizations of bidirected graphs. In Section 3 we describe the reduction of $\{0, \pm 1\}$ -matrices obtained in [2] (see also [3]). Finally, in Section 4 we describe a further reduction step for $\{0, \pm 1\}$ -matrices and prove the main theorem characterizing perfect $\{0, \pm 1\}$ -matrices.

2. Perfect Bidirected Graphs

In this section we review concepts and results concerned with bidirected graphs. Characterizations of perfect bidirected graphs of Sewell [14] and of Ikebe and Tamura [10] are of particular importance.

2.1. Bidirected graphs

A bidirected graph $G = (V, B; \partial)$ consists of a finite set V called the *vertex set* and a finite set B called the *arc set*, and $\partial: B \rightarrow \mathbf{Z}^V$, where for each $b \in B$ there exists two vertices v and w such that we have either

- (i) $\partial b = \chi_v + \chi_w$ (b has two tails v and w),
- (ii) $\partial b = -\chi_v - \chi_w$ (b has two heads v and w), or
- (iii) $\partial b = \chi_v - \chi_w$ (b has one tail v and one head w),

where $\chi_w \in \mathbf{R}^V$ is defined as

$$\chi_w(v) = \begin{cases} 1 & \text{if } v = w \\ 0 & \text{otherwise} \end{cases} \quad (v \in V), \quad (2.1)$$

for any $w \in V$. Throughout this paper, we assume $v \neq w$ for (iii). If $b = \pm v \pm w$, we say b is *incident to* v (and w) and if the coefficient of v is positive (respectively, negative), b is said to be *positively* (respectively, *negatively*) incident to v . Two arcs b_1 and b_2 are called *oppositely* incident to v if b_1 and b_2 are incident to a common vertex v but with opposite signs.

We associate polytope $P(G)$ with a bidirected graph $G = (V, B; \partial)$ defined as

$$P(G) = \{x \mid x \in \mathbf{R}^B, 0 \leq x \leq 1, \forall b \in B: \langle \partial b, x \rangle \leq 1 - n(\partial b)\}, \quad (2.2)$$

where $\langle \cdot, \cdot \rangle$ denotes the canonical inner product and for any $z \in \{0, \pm 1\}^V$ we denote by $n(z)$ the number of -1 's in z . An integral vector in $P(G)$ is called a *solution* of G . Let $P_I(G)$ be the convex hull of the solutions of G .

For a finite set V let us denote by 3^V the set of ordered pair of disjoint subsets of V , i.e., $3^V = \{(X, Y) \mid X, Y \subseteq V, X \cap Y = \emptyset\}$. Each element (X, Y) of 3^V naturally corresponds to a $\{0, \pm 1\}$ -vector $\chi_{(X, Y)}$ defined as

$$\chi_{(X, Y)}(v) = \begin{cases} 1 & \text{if } v \in X \\ -1 & \text{if } v \in Y \\ 0 & \text{otherwise} \end{cases} \quad (v \in V) \quad (2.3)$$

and conversely. Vector $\chi_{(X, Y)}$ is called the *characteristic vector* of (X, Y) . We also call each element in 3^V a *signed subset* of V .

For any two signed subsets $(X_1, Y_1), (X_2, Y_2) \in 3^V$, if $X_1 \subseteq X_2$ and $Y_1 \subseteq Y_2$, we write $(X_1, Y_1) \sqsubseteq (X_2, Y_2)$.

For a $\{0, \pm 1\}$ -matrix A of size $m \times n$ we associate a bidirected graph G_A as follows. G_A has the vertex set as the set of columns $V = \{1, \dots, n\}$ and there is an arc b of G_A if and only if there is a row a_r of A such that a_r covers ∂b , i.e., $\partial b \sqsubseteq a_r$. We call G_A the *quadratic covering (bidirected) graph* of $\{0, \pm 1\}$ -matrix A (see [3]).

Let $P_I(A)$ be the integer hull of $P(A)$, i.e., the convex hull of the integral vectors in $P(A)$.

Proposition 2.1 ([3]): *Let A be a $\{0, \pm 1\}$ -matrix and G_A its quadratic covering graph. Then we have*

$$P(A) \subseteq P(G_A), \quad (2.4)$$

$$P_I(A) = P_I(G_A). \quad (2.5)$$

□

Note that we may have a strict inclusion in (2.4), e.g., $P(G_A)$ is always nonempty (since $\frac{1}{2} \in P(G_A)$) while $P(A)$ can be empty.

For a bidirected graph G an alternate sequence of arcs and vertices

$$P = (v_0, b_1, v_1, \dots, b_l, v_l) \quad (2.6)$$

of G is called a *path* of G if

- (i) b_1 is incident to v_0 and b_l is incident to v_l .
- (ii) b_i and b_{i+1} oppositely incident to v_i for $i = 1, \dots, l-1$.

A path is called *cycle* if $v_0 = v_l$. A bidirected graph is called *acyclic* if it contains no cycle.

A bidirected graph G is called *transitively closed* if for any two arcs b_1 and b_2 oppositely incident to a vertex v there exists an arc b_3 of G such that $\partial b_3 = \partial b_1 + \partial b_2$.

The *transitive closure* of $G = (V, B; \partial)$ is the minimal transitively closed bidirected graph $G^* = (V, B^*, \partial^*)$ with $B \subseteq B^*$ and ∂ being the restriction of ∂^* . It is obvious that the set of solutions of G coincides with the set of solutions of G^* , and hence,

Proposition 2.2: *For any bidirected graph G we have*

$$P_I(G) = P_I(G^*) \quad (2.7)$$

□

2.2. Perfect bidirected graphs

We call an acyclic and transitively closed bidirected graph *closed* bidirected graph for short.

For a closed bidirected graph G , a signed subset $(X, Y) \in 3^V$ is called a *biclique* ([11]) if for each distinct $v, w \in X \cup Y$ there is an arc b of G such that $\partial b = \pm v \pm w$ and $\langle \partial b, (X, Y) \rangle = 2$. The bicliques $(\{v\}, \emptyset), (\emptyset, \{v\})$ ($v \in V$) are called *trivial*. A biclique of G is *strong* ([11]) if there is no vertex $v \in V - (X \cup Y)$ of G such that

- (i) for each $w \in X$ there exists an arc b of G such that $\partial b = \chi_w \pm v$, and
- (ii) for each $w \in Y$ there exists an arc b of G such that $\partial b = -\chi_w \pm v$.

Theorem 2.3 (Johnson and Padberg [11]): *Let $G = (V, B; \partial)$ be a closed bidirected graph. Then we have*

- (i) $P_I(G)$ is full-dimensional.
- (ii) For each strong biclique (X, Y) of G , inequality $x(X) - x(Y) \leq 1 - |Y|$ induces a facet of $P_I(G)$,

where $x(Z) = \sum_{v \in Z} x(v)$ for any $Z \subseteq V$. □

A closed bidirected graph G is called *perfect* ([11]) if for each $\{0, \pm 1\}$ -vector $c: V \rightarrow \{0, \pm 1\}$, two objective function values of the following dual linear programming problems are equal.

$$(P) \quad \left| \begin{array}{l} \text{Maximize} \quad \sum_{v \in V} c(v)x(v) \\ \text{s.t.} \quad x(X) - x(Y) \leq 1 - |Y| \quad ((X, Y) \in \mathcal{S}(G)). \end{array} \right. \quad (2.8)$$

$$(D) \quad \left| \begin{array}{l} \text{Minimize} \quad \sum_{(X, Y) \in \mathcal{S}(G)} (1 - |Y|)\lambda_{(X, Y)} \\ \text{s.t.} \quad \sum_{(X, Y) \in \mathcal{S}(G), v \in X} \lambda_{(X, Y)} - \sum_{(X, Y) \in \mathcal{S}(G), v \in Y} \lambda_{(X, Y)} \geq c(v) \quad (v \in V), \end{array} \right. \quad (2.9)$$

where $\mathcal{S}(G)$ denote the set of strong bicliques of G .

The following theorem was conjectured by Johnson and Padberg [11] in 1982 and proved by Sewell [14] only recently. For a bidirected graph $G = (V, B; \partial)$ the *underlying graph* $\underline{G} = (V, E)$ of G is the (undirected) graph which edge set E is defined by

$$E = \{\{v, w\} \mid \exists b \in B: \partial b = \pm \chi_v \pm \chi_w\}. \quad (2.10)$$

That is, \underline{G} is the undirected graph disregarding the incidence relation of every arc of G .

Theorem 2.4 (Sewell [14]): *A closed bidirected graph G is perfect if and only if its underlying graph \underline{G} is perfect.* \square

For a closed bidirected graph G define a polytope $Q(G) \subseteq \mathbf{R}^V$ as

$$Q(G) = \{x \mid x \in \mathbf{R}^V, x(X) - x(Y) \leq 1 - |Y| \text{ } ((X, Y): \text{ a strong biclique of } G)\}. \quad (2.11)$$

Ikebe and Tamura [10] characterized bidirected graph G for which $Q(G)$ is integral.

Theorem 2.5 (Ikebe and Tamura [10]): *For a closed bidirected graph G , $Q(G)$ is integral if and only if its underlying graph \underline{G} is perfect.* \square

Combining the two theorems above we obtain the following, which is crucial for deriving our main theorem.

Corollary 2.6: *Suppose G is a closed bidirected graph. Then, G is perfect if and only if $Q(G)$ is integral.* \square

3. Horn Matrices

In this section we review a sequence of reductions of a $\{0, \pm 1\}$ -matrix developed in [2].

3.1. Horn matrices

Let A be a $\{0, \pm 1\}$ -matrix of size $m \times n$. Then, we have either

- (i) $P(A)$ is empty (A is trivially perfect),
 - (ii) $P(A)$ is nonempty while $P(A) \cap \{0, 1\}^V$ is empty (A is not perfect), or
 - (iii) $P(A) \cap \{0, 1\}^V \neq \emptyset$.
- (3.1)

Lemma 3.1 ([3]; see also [2, Corollary 2.2]): *There is an $O(mn)$ algorithm that checks which case of (i)~(iii) in (3.1) occurs, and finds a vector $x^* \in P(A) \cap \{0, 1\}^V$ if Case (iii) occurs.* \square

A $\{0, \pm 1\}$ -matrix A is *disguised Horn* ([3]) if $P(A) \cap \{0, 1\}^V \neq \emptyset$. It follows from Lemma 3.1 that we only have to consider disguised Horn matrices. Suppose that A is disguised Horn and $x^* \in P(A) \cap \{0, 1\}^V$. (Such a vector x^* can be found in $O(mn)$ time.) Define $S \subseteq V$ by

$$S = \{v \mid v \in V, x^*(v) = 1\}. \quad (3.2)$$

Let A' be a $\{0, \pm 1\}$ -matrix obtained from A by multiplying -1 for each column $v \in S$. Then the mapping $P(A) \ni x \mapsto x' \in P(A')$ defined by

$$x'(v) = \begin{cases} 1 - x(v) & \text{if } v \in S \\ x(v) & \text{otherwise} \end{cases} \quad (v \in V) \quad (3.3)$$

gives an isomorphism between polyhedra $P(A)$ and $P(A')$. In particular, $P(A)$ is integral if and only if $P(A')$ is integral. Therefore, our attention may be restricted to such a matrix A' that we have $0 \in P(A')$.

We call a $\{0, \pm 1\}$ -matrix A *Horn* ([2]) if $0 \in P(A)$, or equivalently, $n(A) \leq 1$.

3.2. Horn matrices with no forced zero

Let A be a Horn matrix. For each row $r = 1, \dots, m$ of A let us denote by N_r the set of column indices for which r -th row of A has positive entries, i.e.,

$$N_r = \{v \mid v \in V, \alpha_{rv} = 1\}, \quad (3.4)$$

where α_{rv} is the (r, v) component of matrix A . Let us consider the quadratic covering graph G_A of A . Since A is Horn, there is no two-head arcs in G_A . Let the directed graph D_A obtained by deleting all the two-tail arcs of the quadratic covering (bidirected) graph G_A ¹. Suppose that C_1, \dots, C_s are the strongly connected component of directed graph D_A (or equivalently, strongly connected component of bidirected graph G_A (see [1])).

Lemma 3.2 ([2, Corollary 3.2]): *Let A be a Horn matrix and $x \in P(A)$. Then, for each strong component C_t ($t = 1, \dots, s$) of D_A , x is constant on C_t , i.e., we have $x(v) = x(w)$ for $v, w \in C_t$.* \square

Horn matrix A is said to have *no forced zero* if there exists a vector $x \in P(A)$ such that $x(v) > 0$ for each $v \in V$.

Let A be a Horn matrix of size $m \times n$. For each row a_r ($r = 1, \dots, m$) of A with $n(a_r) = 1$ let us denote by $c(r)$ the unique column index for which a_r has the negative entry.

¹The definition of D_A is slightly different from that in [2]. However, the difference is inessential.

Lemma 3.3 ([2, Lemmas 3.3, 3.4 and 3.6]): *Let A be a Horn matrix of size $m \times n$. Then A has no forced zero if and only if for each row a_r ($r = 1, \dots, m$) of A with $n(a_r) = 1$ we have*

- (i) $|N_r| = 1$, or
- (ii) For the strong component C_t containing $c(r)$ we have $N_r \cap C_t = \emptyset$.

□

Lemma 3.4 ([2, Corollary 3.7]): *Given an $m \times n$ Horn matrix A , one can obtain in $O(mn)$ time another Horn matrix A' of size $m' \times n'$ ($m' \leq m$ and $n' \leq n$) which has no forced zero. Moreover, $P(A')$ is integral if and only if $P(A)$ is integral.* □

3.3. Non-reconverging Horn matrices

Let us denote by U_v the set of vertices reachable from vertex v in the directed graph D_A , i.e.,

$$U_v = \{w \mid w \in V, \text{ there is a path from } v \text{ to } w\}. \quad (3.5)$$

A Horn matrix A is said to *reconverge from vertex v* if there exists a row r of A such that $|N_r \cap U_v| \geq 2$. A is called *non-reconverging* if there is no such vertex.

Lemma 3.5 ([2, Lemma 4.1]): *Let A be a Horn matrix with no forced zero and which is reconverging from a vertex v . Then, $P(A)$ is not integral.* □

Boros and Čeppek also showed that non-reconverging property of a Horn matrix with no forced zero can be checked in $O(n^2m)$ time. It follows from Lemma 3.5 that it suffices to consider non-reconverging Horn matrices with no forced zero.

4. Perfect $\{0, \pm 1\}$ -Matrices

Let A be a non-reconverging Horn matrix with no forced zero and D_A be the directed graph after deleting the two-tail arcs of the quadratic covering graph G_A of A . Let us note that for each strongly connected component C_t ($t = 1, \dots, s$) of D_A and each row r of A we have $|N_r \cap C_t| \leq 1$ by the definition of non-reconverging property. Let us define an (apparently Horn) matrix A' of size $m \times s$ by

$$\alpha'_{rt} = \begin{cases} 1 & \text{if } |N_r \cap C_t| = 1 \text{ and } c(r) \notin C_t \\ -1 & \text{if } N_r \cap C_t = \emptyset \text{ and } c(r) \in C_t \\ 0 & \text{otherwise} \end{cases} \quad (r = 1, \dots, m; t = 1, \dots, s). \quad (4.1)$$

For each strong component C_t ($t = 1, \dots, s$) of D_A , choose an arbitrary but fixed vertex $v_t \in C_t$. Given an $x \in \mathbb{R}^V$, we define $x' \in \mathbb{R}^s$ as

$$x'(t) = x(v_t) \quad (t = 1, \dots, s). \quad (4.2)$$

Conversely, for any $x' \in \mathbf{R}^s$ we define $x \in \mathbf{R}^V$ as

$$x(v) = x'(t) \quad (v \in C_t, t = 1, \dots, s). \quad (4.3)$$

Lemma 4.1: *Let A be a non-reconverging Horn matrix with no forced zero and A' be defined in (4.1). Then $x \in P(A)$ if and only if $x' \in P(A')$, where $x \in \mathbf{R}^V$ and $x' \in \mathbf{R}^s$ correspond under relations (4.2) and (4.3).*

(Proof) We prove for each row index $r = 1, \dots, m$ we have $a_r x \leq 1 - n(a_r)$ if and only if $a'_r x' \leq 1 - n(a'_r)$. Let $r = 1, \dots, m$ be any row index.

Case 1: $n(a_r) = 0$. We have $n(a'_r) = 0$ and by Lemma 3.2 that

$$\begin{aligned} a_r x &= x(N_r) \\ &= \sum \{x(N_r \cap C_t) \mid t = 1, \dots, s\} \\ &= \sum \{x'(t) \mid t = 1, \dots, s, |N_r \cap C_t| = 1\} \\ &= x'(N'_r) \\ &= a'_r x', \end{aligned} \quad (4.4)$$

where N'_r denotes the set of column indices for which a'_r has positive entries.

Case 2: $n(a_r) = 1$ and for the strong component C_{t^*} containing $c(r)$ we have $N_r \cap C_{t^*} = \emptyset$. We have $n(a'_r) = 1$ and by Lemma 3.2 that

$$\begin{aligned} a_r x &= x(N_r) - x(c(r)) \\ &= \sum \{x(N_r \cap C_t) \mid t = 1, \dots, s\} - x(c(r)) \\ &= \sum \{x'(t) \mid t = 1, \dots, s, |N_r \cap C_t| = 1\} - x'(t^*) \\ &= x'(N'_r) - x'(t^*) \\ &= a'_r x'. \end{aligned} \quad (4.5)$$

Case 3: $n(a_r) = 1$ and for the strong component C_{t^*} containing $c(r)$ we have $N_r \cap C_{t^*} \neq \emptyset$. In this case, we have by Lemma 3.3 that $|N_r| = 1$. Letting $\{v^*\} = N_r$ it holds that

$$a_r x = x(v^*) - x(c(r)). \quad (4.6)$$

Since v^* and $c(r)$ belong to the same strong component C_{t^*} , we have $a_r x = 0$ for any $x \in \mathbf{R}^V$ defined by (4.3). On the other hand, we have $a'_r = 0$ by definition of A' and $|N_r| = 1$. Therefore, inequality $a'_r x' \leq 1$ is vacuous. \square

Then, we have

Lemma 4.2: *Let A be a non-reconverging Horn matrix A with no forced zero. Then the matrix A' defined in (4.1) is again non-reconverging Horn matrix with no forced zero. Furthermore, $P(A)$ is integral if and only if $P(A')$ is.*

(Proof) Let $\phi: P(A) \rightarrow P(A')$ be defined as $\phi(x) = x'$, where x' is defined in (4.3).

It follows from Lemmas 4.1 and 3.2 that $\phi: P(A) \rightarrow P(A')$ is a bijection. Also, since ϕ can be regarded as a projection of $P(A)$ onto some coordinates, $\phi: P(A) \rightarrow P(A')$ defines an isomorphism of polyhedra. The assertions of the present lemma now follows. \square

By definition, for the matrix A' defined by (4.1) each strong component of $D_{A'}$ is singleton. For a Horn matrix A let us call A *reduced*² if each strong component of D_A (or equivalently, of G_A) is singleton. It follows from Lemma 4.2 that we consider only non-reconverging reduced Horn matrix with no forced zero.

We are now ready to prove the following main theorem.

Theorem 4.3: *A non-reconverging reduced Horn matrix A with no forced zero is perfect if and only if the following two conditions hold:*

- (i) *The transitive closure G_A^* of the quadratic covering graph G_A is perfect.*
- (ii) *The characteristic vector of each nontrivial strong biclique of G_A^* appears as a row of A .*

(Proof) First, note that for a non-reconverging reduced Horn matrix A with no forced zero, the quadratic covering graph G_A is acyclic, and hence, its transitive closure G_A^* is closed bidirected graph.

Suppose $P(A)$ is integral. Then, we have

$$P(A) = P_I(A) = P_I(G_A) = P_I(G_A^*) \subseteq Q(G_A^*). \quad (4.7)$$

On the other hand, since the characteristic vector of each strong biclique of G_A^* induces a facet of $P_I(G_A^*) = P(A)$ due to Theorem 2.3, it appears as a row of A or is trivial, i.e., the facet is induced by $0 \leq x(v)$ or $x(v) \leq 1$ for some $v \in V$. Therefore, we have $Q(G_A^*) \subseteq P(A)$. Then we have $Q(G_A^*) = P(A)$ and it follows from Corollary 2.6 that G_A^* is perfect.

Conversely, suppose that Conditions (i) and (ii) hold. Then, we have

$$P_I(A) = P_I(G_A^*) = Q(G_A^*) \supseteq P(A). \quad (4.8)$$

Hence, we have $P_I(A) = P(A)$, i.e., A is perfect. \square

Acknowledgments

This work was supported by a Research Fellowship of Japan Society for the Promotion of Science for Young Scientists and by a Grant-in-Aid of the Ministry of Education, Science, Sports and Culture of Japan.

²In [6] and [2] the term irreducible were used in different meaning. Still, we prefer to use the same term here since it is “more reduced” than that of [6] and [2].

References

- [1] K. Ando, S. Fujishige and T. Nemoto: Decomposition of a bidirected graph into strongly connected components and its signed poset structure. *Discrete Applied Mathematics* 68 (1996) 237-248.
- [2] E. Boros and O. Čepek: Perfect $0, \pm 1$ matrices. RUTCOR Research Report 20-95. RUTCOR, Rutgers University (June 1995). *Discrete Mathematics* 165-166 (1997) 81-100. (to appear).
- [3] E. Boros, P. L. Hammer and X. Sun: Recognition of q -Horn formulae in linear time. *Discrete Applied Mathematics* 55 (1994) 1-13.
- [4] V. Chvátal: On certain polytopes associated with graphs. *Journal of Combinatorial Theory B* 18 (1975) 138-154.
- [5] M. Conforti and G. Cornuéjols: Balanced $0, \pm 1$ -matrices, bicoloring and total dual integrality. *Mathematical Programming* 71 (1995) 249-258.
- [6] M. Conforti, G. Cornuéjols and C. de Francesco: Perfect $0, \pm 1$ matrices. Working Paper. Dipartimento di Matematica Pura ed Applicata, Università di Padova (October 1993). *Linear Algebra and its Applications* (to appear).
- [7] J. Edmonds and E. L. Johnson: Matching: a well-solved class of linear programs. In: *Combinatorial Structures and Their Applications* (R. Guy, H. Hanani, N. Sauer and J. Schönheim, eds., Gordon and Breach, New York, 1970), pp. 88-92.
- [8] D. R. Fulkerson: Anti-blocking polyhedra. *Journal of Combinatorial Theory B* 12 (1972) 50-71.
- [9] B. Guenin: Perfect and ideal $0, \pm 1$ matrices. Working Paper. GSIA, Carnegie Mellon University (December 1994).
- [10] Y. T. Ikebe and A. Tamura: Perfect bidirected graphs. Report CSIM 96-03. Department of Computer Science and Information Mathematics, University of Electro-Communications, Chofu, Japan (May 1996).
- [11] E. L. Johnson and M. W. Padberg: Degree-two inequalities, clique facets, and bipartite graphs. *Annals of Discrete Mathematics* 16 (1982) 169-187.
- [12] E. L. Lawler: *Combinatorial Optimization - Networks and Matroids* (Holt, Reinhart and Winston, New York, 1976).
- [13] L. Lovász: Normal hypergraphs and the perfect graph conjecture. *Discrete Mathematics* 2 (1972) 253-267.

- [14] E. C. Sewell: Binary integer programs with two variables per inequality. *Mathematical Programming* 75 (1996) 467-476.
- [15] K. Truemper: On balanced matrices and Tutte's characterization of regular matroid. Preprint (1978).

Kazutoshi Ando:
Institute of Policy and Planning Sciences
University of Tsukuba
Tsukuba, Ibaraki 305, Japan
E-mail: ando@aries.sk.tsukuba.ac.jp