- A tree representation of a set family *F* ⊆ 2^V consists of a directed tree *T* = (*U*, *F*) and a function *φ* : *V* → *U* for which the inverse images of the sets U_{uv} (here uv ∈ *F* and U_{uv} is the vertex set of the component of *T* − uv that contains v) with respect to *φ* are exactly the elements of *F* i.e., *F* = {*φ*⁻¹(U_{uv}) : uv ∈ *F*}. A family *F* ⊆ 2^V is called **laminar** if for any *X*, *Y* ∈ *F* at least one of the following relations holds: *X* ⊆ *Y*, *X* ⊇ *Y*, *X* ∩ *Y* = Ø. Prove that any laminar system has a tree representation in which *T* is an arborescence.
- **2.** Let $Qx \leq b$, Px = d be a TDI system. Replace the first inequality $Q_1 \leq b_1$ by $Q_1 = b_1$. Prove that if the new system is still solvable, then it is TDI as well. (Hint: Check first the special case when the modified dual has an optimal solution in which $y_{Q_1} \geq 0$. What is the connection between the set of optimal dual solutions with respect to a $c \in \mathbb{Z}^n$ and with respect to $c + nQ_1$ for some $n \in \mathbb{N}$ in the modified system?)
- **3.** Let D = (V + r, A) be a digraph in which $in_A(r) = \emptyset$ and there is a directed path from r to any $v \in V$. We are looking for a cheapest spanning r-arborescence with respect to a given $c \in \mathbb{R}^A_+$. Show that the following algorithm gives one.
 - 1. If there is a nonempty $Z \subseteq V$ such that c(e) > 0 for $e \in in_A(Z)$, then take a \subseteq -minimal such a Z and decrease c on the elements of $in_A(Z)$ by $\min\{c(e) : e \in in_A(Z)\}$. Continue this with the modified c. Iterate as long as possible.
 - 2. If every nonempty $Z \subseteq V$ has an ingoing 0-edge (edge with c(e) = 0), then build the arborescence in the following way. Start with the trivial arborescence consists of the root r. If we have already an rarborescence (U+r, F) with $U \subsetneq V$, then extend it with an element f of $\{e \in in_A(V \setminus U) : c(e) = 0\} := O$ that became a 0-edge earlier or at the same time as the other edges in O during the first phase of the algorithm.

Hint: Let $Q \in \{0,1\}^{2^{V} \times A}$ be a matrix where the entry corresponding to a (Z, e) is 1 if $e \in in_A(Z)$ and 0 otherwise. The algorithm finds actually an optimal solution of min $cx \ Qx \ge 1$, $x \ge 0$. To see this let $y \equiv 0$ on 2^{V} at the beginning and when we pick a $Z \subseteq V$ in the first phase increase y(Z) by min $\{c(e) : e \in in_A(Z)\}$. Check that y remains a dual solution and the final version y^* of y and the characteristic function x^* of the edge set F^* of the final r-arborescence satisfy the following optimality criteria:

- for $e \in F$, we have $c(e) = \sum_{e \in in_A(Z)} y(Z)$, (actually it holds for every 0-edge)
- if y(Z) > 0, then $in_{F^*}(Z) = 1$ (the \subseteq -minimal choice of Z is important here).

Conclude from this that x^* and y^* are primal and dual optimal solutions respectively. (Furthermore, if c is integral, then $y^*: 2^V \to \mathbb{Z}_+$).

4. Let D = (V + r, A) as in the previous exercise. Prove that

$$x \in \mathbb{R}^{A}$$

$$x \ge \underline{0}$$

$$\varrho_{x}(Z) \ge 1 \quad (Z \subseteq V, |Z| > 1)$$

$$\varrho_{x}(v) = 1 \quad (v \in V)$$

is a TDI system and the polytope of the solutions is exactly the convex hull of the characteristic vectors of the spanning r-arborescences of D. (Hint: Use the two previous exercises)