1. Let D = (V, A) be a strongly connected digraph and let $c \in \mathbb{Z}_{+}^{A}$ and $w \in \mathbb{Z}_{+}^{V}$. A multiset of vertices (i.e. a $x \in \mathbb{Z}_{+}^{V}$) is called *c***-independent** if for every directed cycle K we have $x(V(K)) \leq c(K)$ (here $x(V(C)) = \sum_{v \in V(K)} x(v)$ and $c(K) = \sum_{e \in C} c(e)$). A multiset of directed cycles **covers** w if for every $v \in V$ there are at least w(v) directed cycles in the multiset that goes through v. Prove the following minimax theorem:

$$\max\{xw : x \text{ is } c\text{-independent}\} = \min\{\sum_{K \in \mathcal{Y}} c(K) : \mathcal{Y} \text{ is a multiset of directed cycles covering } w\}$$

Hint:

- 1. Write it as a linear program and its dual.
- 2. Show by splitting every vertex to a directed edge that the dual is essentially a minimal cost feasible circulation problem.
- 3. Show that this circulation problem has an integral optimal solution and hence the original dual as well.
- 4. Conclude that the primal system is TDI and hence there is an integral optimal solution (since the matrix and the bounding vector are integral).
- **2.** Let D = (V, A) be a strongly connected digraph and let $\alpha(D) := \max\{|U| : U \subseteq V, U \text{ spans no edges in } D\}$. Prove that one can cover the vertices of D with at most $\alpha(D)$ directed cycles.

Hint: Pick an $F \subseteq A$ such that F covers the directed cycles in D and for each $e \in A$ there is some directed cycle K such that $e \in K$ and $|F \cap K| = 1$. (We have seen in some earlier exercise that such an F exists.) Apply the minimax theorem at the previous exercise with $w \equiv 1$ on V and with $c := \chi_F$ (i.e. let c be a characteristic function of F).