

Strengthening lattice-free cuts using non-negativity

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Abstract

In recent years there has been growing interest in generating valid inequalities for mixed-integer programs using sets with 2 or more constraints. In particular, Andersen et al. (2007) and Borozan and Cornuéjols (2007) study sets defined by equations that contain exactly one integer variable per row. The integer variables are not restricted in sign. Cutting planes based on this approach have already been computationally studied by Espinoza [15] for general mixed-integer problems and there is ongoing computational research in this area.

In this paper, we extend the model studied in the earlier papers and require the integer variables to be non-negative. We extend the results in Andersen et al. (2007) and Borozan and Cornuéjols (2007) to our case and show that cuts generated by their approach can be strengthened by using the non-negativity of the integer variables. In particular, it is possible to obtain cuts which have negative coefficients for some variables.

Keywords: Mixed integer programming, valid inequalities, lattice-free polyhedra.

1 Introduction

Given a mixed-integer program (MIP) and a basic feasible solution to its linear programming (LP) relaxation, one can define a relaxation of the feasible solution set of the form

$$X = \left\{ (x, s) \in \mathbb{Z}^m \times \mathbb{R}_+^n : x_i - \sum_{j=1}^n a_{ij}s_j = f_i \text{ for } i \in \{1, \dots, m\} \right\}$$

1 which is obtained by starting with the associated simplex tableau and (i) deleting rows associated
2 with basic continuous variables, (ii) relaxing integrality of the non-basic variables and (iii) relaxing
3 the non-negativity of basic variables. Notice that variables x can be projected out by requiring s
4 to satisfy $f_i + \sum_{j=1}^n a_{ij}s_j \in \mathbb{Z}$ for all i . This set can also be viewed as a continuous relaxation of
5 the corner polyhedra of Gomory [16].

6 In a recent paper Andersen et al. [2] study the set X when $m = 2$ and show that all valid
7 inequalities for X can be represented by maximal lattice-free convex sets in \mathbb{R}^2 . Later Borozan
8 and Cornuéjols [7] extended this and showed that minimal valid inequalities for the semi-infinite
9 relaxation of X are in one-to-one correspondence with maximal lattice-free convex sets in \mathbb{R}^m that

1 contain f (provided that f is not on the boundary). In particular, they used the fact that all
 2 maximal lattice-free convex sets in \mathbb{R}^m are polyhedra with at most 2^m facets [20, 4]. In addition,
 3 Cornuéjols and Margot [8] extended the results in [2] and studied conditions under which valid
 4 inequalities for the set X (when $m = 2$) become facet defining. More recently, Andersen et al. [3]
 5 extended their earlier work by considering upper bounds on some of the continuous variables. There
 6 has been some initial computational work by Espinoza [15] and there is ongoing computational work
 7 by other groups [1, 10] that use the results in [2, 7] to produce cutting planes for MIPs.

In this paper, we study the set

$$X^+ := \left\{ (x, s) \in \mathbb{Z}_+^m \times \mathbb{R}_+^n : x_i - \sum_{j=1}^n a_{ij}s_j = f_i \text{ for } i \in \{1, \dots, m\} \right\}$$

8 which contains non-negative points in X . As $X^+ \subseteq X$, it gives a tighter relaxation of MIPs for
 9 which integer basic variables are required to be non-negative.

10 Our main result in this paper is to show inequalities derived in [7] (using maximal lattice-free
 11 convex sets) can be strengthened using the fact that x variables are required to be non-negative in
 12 X^+ . This strengthening, for example, leads to minimal valid inequalities of the form $\alpha x \geq 1$ where
 13 α can have negative components. The following example emphasizes the difference between valid
 14 inequalities for the sets X and X^+ .

Example 1.1 Let $r_1, r_2, r_3, r_4, r_5, f \in \mathbb{R}^2$ be defined as follows:

$$r_1 = \begin{pmatrix} -\frac{1}{4} \\ \frac{3}{4} \end{pmatrix} \quad r_2 = \begin{pmatrix} -\frac{1}{4} \\ -\frac{5}{4} \end{pmatrix} \quad r_3 = \begin{pmatrix} \frac{7}{4} \\ -\frac{5}{4} \end{pmatrix} \quad r_4 = \begin{pmatrix} \frac{5}{4} \\ -\frac{5}{4} \end{pmatrix} \quad r_5 = \begin{pmatrix} \frac{3}{4} \\ -\frac{5}{4} \end{pmatrix} \quad \text{and} \quad f = \begin{pmatrix} \frac{1}{4} \\ \frac{1}{4} \end{pmatrix}$$

and consider the following set,

$$X = \left\{ (x, s) \in \mathbb{Z}_+^2 \times \mathbb{R}_+^5 : \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} - \sum_{j=1}^5 r_j s_j = f \right\}$$

defined by 2 rows. Using the results in [8, 2], it is possible to show that the following inequality:

$$s_1 + s_2 + s_3 + s_4 + s_5 \geq 1$$

is valid and facet-defining for X . However, using the non-negativity of the x variables in $X^+ = X \cap \mathbb{R}_+^7$, it is possible to show that the following stronger inequality:

$$s_1 + s_2 + s_3 - s_5 \geq 1$$

15 is valid (and facet defining) for X^+ . We will come back to this example in Section 2.

16 The rest of the paper is organized as follows: In Section 2, we define the semi-infinite extension
 17 of X^+ where we essentially study the set X^+ when it has infinitely many variables, one for each
 18 rational coefficient vector. For this extension, we characterize the basic properties of minimal valid

1 functions ¹, relate them to convex sets that do not contain non-negative integer points in their
 2 interior and show that certain polyhedral sets lead to minimal valid functions. In Section 3, we
 3 focus on the semi-infinite extension of X^+ when it is defined by two rows and give a complete
 4 characterization of minimal valid functions and how they are related to convex sets that do not
 5 contain non-negative integer points in their interior. In Section 4, we show how to use nonnegativity
 6 to strengthen valid inequalities for X based on maximal lattice-free convex sets to obtain valid
 7 inequalities for X^+ .

8 2 The semi-infinite extension of X^+

In this section, we study the semi-infinite extension of X^+ and show basic properties of minimal
 valid functions for it. The semi-infinite extension of X^+ is the set

$$R_f^+ = \left\{ (x, s) \in \mathbb{Z}_+^m \times \mathbb{J} : x - \sum_{r \in \mathbb{Q}^m} r s_r = f \right\}$$

where $\mathbb{J} = \{s \in \mathbb{R}^{\mathbb{Q}^m} : s \text{ has finite support}\}$ and $f \geq 0$. A point s is said to have finite support if
 $s_r > 0$ for a finite number of $r \in \mathbb{Q}^m$. Note that R_f^+ can be obtained by restricting the semi-infinite
 extension of X to non-negative values of x . More precisely, the semi-infinite extension of X is

$$R_f = \left\{ (x, s) \in \mathbb{Z}^m \times \mathbb{J} : x - \sum_{r \in \mathbb{Q}^m} r s_r = f \right\}.$$

9 The set R_f has been studied by Borozán and Cornuejols [7] who show that there is a bijection
 10 relating minimal valid functions for R_f to maximal lattice-free convex sets in \mathbb{R}^m that contain f .
 11 We define valid functions and lattice-free sets more precisely in Sections 2.1 and 2.2, respectively.

12 Our main observations in this section is that most of the fundamental results known to hold
 13 for R_f can be extended to R_f^+ . In particular, we establish a relationship between minimal valid
 14 functions for R_f^+ and maximal convex sets without non-negative integer points in their interior,
 15 which we call *maximal non-negative lattice-point free convex sets*. We are, however, only able to
 16 show that such relationship is bijective when $m = 2$. When $m \geq 3$, we show that given a polyhedral
 17 maximal NLPF convex set, one can construct a minimal valid function but we are not able to show
 18 that any minimal valid function can be constructed using a polyhedral maximal NLPF convex set.

19 2.1 Valid functions for R_f^+

We say that a function $\psi : \mathbb{Q}^m \rightarrow \mathbb{R}$ is a *valid function* for R_f^+ if

$$\sum_{r \in \mathbb{Q}^m} \psi(r) s_r \geq 1$$

20 for all $(x, s) \in R_f^+$. Any valid inequality for R_f that is violated by the point $(x, s) = (f, 0)$ can
 21 be written in this form, see [7] and [2]. Similarly, valid inequalities for R_f^+ that are violated by

¹A minimal valid function is a function that gives a valid cut that is not dominated by any other cut

1 $(f, 0)$ can also be written in this form. Note that the x variables do not appear in the inequality
2 as they can be projected out using the equations defining R_f^+ . After doing so, it is easy to see that
3 the right hand side of the inequality has to be strictly positive if it is violated by $(f, 0)$. We also
4 note that we only consider finite functions ψ since, in the context of generating cutting planes for
5 mixed-integer programming, functions that can assume the value $\pm\infty$ are not useful in practice.

6 We say that ψ is a *minimal* valid function if it is a valid function and there is no other valid
7 function ψ' such that (i) $\psi(r) \geq \psi'(r)$ for all $r \in \mathbb{Q}^m$, and (ii) $\psi(r) > \psi'(r)$ for some $r \in \mathbb{Q}^m$. In
8 the context of cutting planes, a minimal valid function is analogous to a non-dominated inequality,
9 therefore it is natural to only focus on minimal valid functions.

10 For the sake of completeness, we define the following: A function $f : \mathbb{Q}^m \rightarrow \mathbb{R}$ is called

- 11 (i) *subadditive*, if $f(x') + f(x'') \geq f(x' + x'')$ for all $x', x'' \in \mathbb{Q}^m$.
12 (ii) *positively homogeneous*, if $f(\alpha x') = \alpha f(x')$ for all $x' \in \mathbb{Q}^m$ and $\alpha \in \mathbb{Q}_+$.
13 (iii) *convex*, if $\alpha f(x') + (1 - \alpha)f(x'') \geq f(\alpha x' + (1 - \alpha)x'')$ for all $x', x'' \in \mathbb{Q}^m$ and $\alpha \in [0, 1] \cap \mathbb{Q}$.

14 We next show that minimal valid functions satisfy all of the above properties.

15 **Lemma 2.1** *If ψ is a minimal valid function for R_f^+ then ψ is (i) subadditive, (ii) positively*
16 *homogeneous, and (iii) convex.*

17 **Proof.** The proof essentially summarizes and adopts proofs of Lemmas 2.2, 2.3, 2.4 and 2.5 in [7].

18 (i) Assume that ψ is not subadditive, then $\psi(r') + \psi(r'') < \psi(r' + r'')$ for some $r', r'' \in \mathbb{Q}^m$. Define
19 $\phi : \mathbb{Q}^m \rightarrow \mathbb{R}$ to be identical to ψ with the exception that at point $r' + r''$ it assumes the value
20 $\phi(r' + r'') = \psi(r') + \psi(r'')$. We will show that ϕ is valid, and therefore ψ can not be minimal, a
21 contradiction. If ϕ is not valid there exists a point $(x', s') \in R_f^+$ such that $\sum_{r \in \mathbb{Q}^m} \phi(r)s'_r < 1$. But
22 in this case ψ can not be valid either as $\sum_{r \in \mathbb{Q}^m} \phi(r)s'_r = \sum_{r \in \mathbb{Q}^m} \psi(r)s''_r < 1$ where $(x', s'') \in R_f^+$
23 and s'' is obtained from s' by reducing its $(r' + r'')$ th component to zero and increasing the r' th
24 and r'' th components by $s'_{(r'+r'')}$. Therefore, ϕ is indeed valid, and ψ is not minimal.

25 (ii) As ψ is subadditive, we have that $\psi(r) + \psi(0) \geq \psi(r) \Rightarrow \psi(0) \geq 0$. Let $(\bar{x}, \bar{s}) \in R_f^+$. Since s has
26 finite support and ψ is finite, we know that $\sum \psi(r)s_r < +\infty$. Note that the point (\bar{x}, \bar{s}) defined by
27 $\tilde{s}_r := \bar{s}_r$ for $r \neq 0$ and $\tilde{s}_0 = 0$ also belongs to R_f^+ . Hence, $0 + \sum_{r \neq 0} \psi(r)s_r \geq 1$. Therefore ψ is still
28 a valid function if we change $\psi(0) = 0$, so minimality of ψ implies $\psi(0) = 0$.

Therefore, if $\alpha = 0$ then $\psi(\alpha r) = \alpha\psi(r)$ for all $r \in \mathbb{Q}^m$. Assume that $\psi(\alpha r') \neq \alpha\psi(r')$ for some
 $\alpha > 0$ and $r', \alpha r' \in \mathbb{Q}^m$. Let $\beta = \min\{\psi(\alpha r')/\alpha, \psi(r')\}$ and define $\phi : \mathbb{Q}^m \rightarrow \mathbb{R}$ be same as ψ except
let $\phi(\alpha r') = \alpha\beta$ and $\phi(r') = \beta$. As in the first part of the proof, it is straight forward to reach a
contradiction by observing that ϕ is a valid function for R_f^+ provided that ψ is valid.

(iii) Notice that ψ is positively homogeneous and therefore for all $\alpha \in [0, 1]$ and $r', r'' \in \mathbb{Q}^m$

$$\alpha\psi(r') + (1 - \alpha)\psi(r'') = \psi(\alpha r') + \psi((1 - \alpha)r'') \geq \psi(\alpha r' + (1 - \alpha)r'')$$

29 where the last inequality follows from subadditivity. ■

1 In [7], Borozan and Cornuéjols show that all valid functions for R_f are not only subadditive,
 2 positively homogeneous, and convex but also non-negative as well. We emphasize that not all valid
 3 functions for R_f^+ are non-negative. In Section 2.3, we describe a family of valid functions that
 4 assume negative values for some $r \in \mathbb{Q}^m$.

5 The above lemma states that all valid functions for R_f^+ are (i) subadditive and (ii) positively
 6 homogeneous (convexity is a consequence of those two properties). We next address the reverse
 7 question, namely, when is a subadditive and positively homogeneous function valid for R_f^+ .

8 **Lemma 2.2** *If ψ is positively homogeneous and subadditive, then it is valid for R_f^+ if and only if*
 9 *$\psi(x - f) \geq 1$ for all $x \in \mathbb{Z}_+^m$.*

10 **Proof.** The only if part is straight forward: if $\psi(\bar{x} - f) < 1$ for some $\bar{x} \in \mathbb{Z}_+^m$, define \bar{s} to have all
 11 zero components except $\bar{s}_{(\bar{x}-f)} = 1$. We therefore have $(\bar{x}, \bar{s}) \in R_f^+$ and yet $\sum_{r \in \mathbb{Q}^m} \psi(r)\bar{s}_r < 1$, a
 12 contradiction.

13 For the if part, note that for all $(\bar{x}, \bar{s}) \in R_f^+$ we have $\bar{x} \in \mathbb{Z}_+^m$ and $\sum_{r \in \mathbb{Q}^m} r\bar{s}_r = \bar{x} - f$.
 14 First using homogeneity and then using subadditivity, we have $\sum_{r \in \mathbb{Q}^m} \psi(r)\bar{s}_r = \sum_{r \in \mathbb{Q}^m} \psi(\bar{r}s_r) \geq$
 15 $\psi(\sum_{r \in \mathbb{Q}^m} r\bar{s}_r)$. This implies that $\sum_{r \in \mathbb{Q}^m} \psi(r)\bar{s}_r \geq 1$ and therefore ψ is a valid function for R_f^+ . ■

16 2.2 NLPF sets and minimal valid functions for R_f^+

17 We next study some convex sets which are closely related with minimal valid functions for R_f^+ . We
 18 call a set $S \subset \mathbb{R}^m$ *non-negative lattice-point free* (NLPF) if $\text{int}(S) \cap \mathbb{Z}_+^m = \emptyset$, where $\text{int}(S)$ denotes
 19 the interior of the set S .

For a given function $\psi : \mathbb{Q}^m \rightarrow \mathbb{R}$ we define a closed set in \mathbb{R}^m associated with the function as
 follows:

$$S(\psi, f) := \text{cl}\left(\{x \in \mathbb{Q}^m : \psi(x - f) \leq 1\}\right)$$

20 where $\text{cl}(\cdot)$ is the closure operator. Note that if ψ is convex, the corresponding set $S(\psi, f)$ is also
 21 convex. Using this definition, Lemma 2.2 can be re-stated in terms of NLPF convex sets as follows:

22 **Remark 2.3** *If ψ is positively homogeneous and subadditive, then it is valid for R_f^+ if and only if*
 23 *$S(\psi, f)$ is a NLPF set.*

24 Moreover, remember that the proof of Lemma 2.1 shows that if the function ψ is positively
 25 homogeneous and subadditive, then it is a convex function. As all minimal valid functions for R_f^+
 26 are positively homogeneous and subadditive, we also observe that $S(\psi, f)$ is convex for all minimal
 27 valid functions ψ , and so we have a first relationship to NLPF convex sets.

28 We next present a more detailed relationship between minimal valid functions ψ for R_f^+ and
 29 the NLPF convex set $S(\psi, f)$ that will help develop our results later on in the paper. In particular,
 30 we show that for $r \in \mathbb{Q}^m$, the value of $\psi(r)$ depends on where r lies with respect to the recession
 31 cone of $S(\psi, f)$. For a set B , let $RC(B)$ denote the recession cone of B and $RC^o(B)$ denote the
 32 boundary of the recession cone of B . More precisely, $RC^o(B) = RC(B) \setminus \text{int}(RC(B))$.

1 **Lemma 2.4** Let $f \in \mathbb{Q}^m$ and $\psi : \mathbb{Q}^m \rightarrow \mathbb{R}$ be a minimal valid function for R_f^+ . Then $f \in$
2 $\text{int}(S(\psi, f))$. Moreover, for every $r \in \mathbb{Q}^m$, the function ψ satisfies the following:

- 3 (i) if $r \in RC(S(\psi, f))$ then $\psi(r) \leq 0$,
4 (ii) if $r \in RC^o(S(\psi, f))$ then $\psi(r) = 0$,
5 (iii) if $r \notin RC(S(\psi, f))$ then $0 < \psi(r) = 1/\max\{\lambda \in \mathbb{R}_+ : f + \lambda r \in S\}$, and,
6 (iv) if $r \geq 0$ then $\psi(r) \geq 0$.

7 **Proof.** To simplify notation, let $S = S(\psi, f)$, $RC = RC(S(\psi, f))$, and $RC^o = RC^o(S(\psi, f))$. We
8 start with showing that $\psi(r) < \infty$ for all $r \in \mathbb{Q}^m$ implies that $f \in \text{int}(S)$. Let e_d be the unit vector
9 with a 1 in the d -th component and 0 everywhere else. If $\psi(e_d) = 0$ then $\psi(f + e_d - f) = \psi(e_d) = 0$
10 so $f + e_d \in S$. If $\psi(e_d) \neq 0$, since $|\psi(e_d)| < \infty$, we have that $1 \geq \frac{1}{|\psi(e_d)|}\psi(e_d) = \psi\left(\frac{1}{|\psi(e_d)|}e_d\right) =$
11 $\psi\left(f + \frac{1}{|\psi(e_d)|}e_d - f\right)$ and hence $f + \frac{1}{|\psi(e_d)|}e_d \in S$. Since the same argument is valid for all e_d and
12 $-e_d$ for all $d = 1, \dots, m$, we have that there exists $\epsilon > 0$ such that $f \pm \epsilon e_d \in S$ for all $d = 1, \dots, m$
13 and hence $f \in \text{int}(S)$. We next prove (i), (ii), (iii) and (iv).

14 (i) Consider $r \in RC$. As $f \in S$, we have $f + \lambda r \in S$ for all $\lambda \in \mathbb{Q}_+$ implying $\psi(f + \lambda r - f) \leq 1$.
15 Hence $\psi(\lambda r) = \lambda\psi(r) \leq 1$. Since λ can be arbitrarily large, we have $\psi(r) \not> 0$, or equivalently,
16 $\psi(r) \leq 0$.

17 (ii) We first show that $\psi(r) > 0$ when $r \notin RC$. For the sake of contradiction assume that
18 $\psi(r) \leq 0$. Then for any $x \in S \cap \mathbb{Q}^m$ and any $\lambda \in \mathbb{Q}_+$ we have that $\psi(x + \lambda r - f) \leq \psi(x - f) + \lambda\psi(r) \leq$
19 $\psi(x - f) \leq 1$, therefore $x + \lambda r \in S$. Since S is convex, $x + \lambda r \in S$ for all $\lambda \in \mathbb{R}_+$ and hence $r \in RC$.

Now consider $r \in RC^o$ and note as $r \in RC$ we have $\psi(r) \leq 0$. Suppose, for the sake of
contradiction, that $\psi(r) = -\beta$ for some $\beta > 0$. Since $r \in RC^o$, there exists a nonzero vector
 $v \notin RC$ such that $r + \delta v \notin RC$ for all $\delta > 0$. Now choose a δ' such that $0 < \delta' < \beta/\psi(v)$ and
remember that $v \notin RC$ implies $0 < \psi(v) < +\infty$. As $r + \delta'v \notin RC$ we have $f + \lambda(r + \delta'v) \notin S$ for
some sufficiently large $\lambda > 0$. In other words, $\psi(\lambda(r + \delta'v)) > 1$. As ψ is subadditive and positively
homogeneous, we also have

$$\lambda\psi(r) + \lambda\delta'\psi(v) \geq \psi(\lambda(r + \delta'v)) > 1 \Rightarrow \psi(r) \geq 1/\lambda - \delta'\psi(v) > 1/\lambda - \beta \geq -\beta,$$

20 which is a contradiction and therefore $\psi(r) = 0$.

(iii) Finally, we consider $r \notin RC$. Notice that we have already shown in part (ii) that $\psi(r) > 0$
and therefore,

$$1 = \frac{1}{\psi(r)}\psi(r) = \psi\left(\frac{1}{\psi(r)}r\right) = \psi\left(f + \frac{1}{\psi(r)}r - f\right)$$

implying $f + r/\psi(r) \in S$ and hence

$$1/\psi(r) \leq \bar{\lambda} = \max\{\lambda \in \mathbb{R}_+ : f + \lambda r \in S\}.$$

21 Now if $\bar{\lambda} > 1/\psi(r)$, we have that $\psi(f + \bar{\lambda}r - f) = \psi(\bar{\lambda}r) = \bar{\lambda}\psi(r) > 1$, a contradiction. Therefore,
22 $\bar{\lambda} = 1/\psi(r)$.

23 (iv) Let $(\bar{x}, \bar{s}) \in R_f^+$. Let $\tilde{r} \in \mathbb{Q}_+^m$ and let $D \in \mathbb{Z}_+$ be such that $\tilde{r}D \in \mathbb{Z}_+^m$. Let M be an arbitrary
24 positive integer number and $(\tilde{x}, \tilde{s}) \in R_f^+$ be defined as $\tilde{x} := \bar{x} + MD\tilde{r}$, $\tilde{s}_{\tilde{r}} := \bar{s}_{\tilde{r}} + MD\tilde{r}$, $\tilde{s}_r := \bar{s}_r$ for

1 all $r \neq \tilde{r}$. But then $1 \leq \sum_{r \in \mathbb{Q}^m} \psi(r) \tilde{s}_r = \sum_{r \in \mathbb{Q}^m} \psi(r) \bar{s}_r + MD\psi(\tilde{r})$. Hence $\psi(\tilde{r}) \geq \frac{1 - \sum_{r \in \mathbb{Q}^m} \psi(r) \bar{s}_r}{MD}$
2 for all $M \in \mathbb{Z}_+$ and hence $\psi(\tilde{r}) \geq 0$. ■

3 Notice that the first part of the proof of Lemma 2.4 can be easily extended to show that, even if
4 we allow ψ to take on the value ∞ , we have $\psi < \infty$ if and only if $f \in \text{int}(S(\psi, f))$. As we assume ψ
5 to be finite, we only consider maximal NLPF convex sets that contain f in their interior. We remark
6 that in the context of X and R_f , the analogous assumption is not too restrictive – Zambelli [25]
7 showed that all cutting-planes for X can be generated using maximal lattice-free convex sets that
8 contain f in the interior.

9 **2.3 A minimal valid function for R_f^+**

10 We have so far established that, given a minimal valid function for R_f^+ , one can obtain an associated
11 NLPF convex set $S(\psi, f)$ containing f in its interior. We now focus on studying the reverse question,
12 that is, given a NLPF convex set with f in its interior, can we obtain an associated valid function
13 and if so, is it minimal?

We start by defining a mapping from polyhedral NLPF convex sets to valid functions for R_f^+ .
Throughout this section we assume that B is a polyhedral set that satisfies the following two
properties: (i) it contains f in its interior, (and therefore it is also full-dimensional) and (ii) it does
not contain any non-negative integer points in its interior. Therefore, B can be represented as

$$B = \{x \in \mathbb{R}^m : a_i^T x \leq b_i, \forall i = 1, \dots, k\},$$

14 where (i) $a_i^T f < b_i$ for all $i \in I := \{1, \dots, k\}$, and (ii) $\text{int}(B) \cap \mathbb{Z}_+ = \emptyset$. In addition, we assume
15 that all of the inequalities used in the description of B are facet defining.

Let $\psi_B : \mathbb{Q}^m \rightarrow \mathbb{R}$ be defined as follows:

$$\psi_B(r) := \max_{i \in I} \{r^T \hat{a}_i\} \tag{1}$$

16 where $\hat{a}_i = a_i / (b_i - a_i^T f)$.

17 We now show that the function ψ_B defined in (1) satisfies the desired property, that is, ψ_B is
18 valid for R_f^+ if B is NLPF.

19 **Lemma 2.5** *If B is NLPF, then the function ψ_B is valid for R_f^+ .*

Proof. Clearly ψ_B is positively homogenous. We next show that it is also subadditive: Let
 $r^1, r^2 \in \mathbb{Q}^m$ and let $\psi_B(r^1 + r^2) = \hat{a}_l^T (r^1 + r^2)$ for some $l \in I$. Then

$$\psi_B(r^1) + \psi_B(r^2) = \max_{i \in I} \{\hat{a}_i^T r^1\} + \max_{i \in I} \{\hat{a}_i^T r^2\} \geq \hat{a}_l^T r^1 + \hat{a}_l^T r^2 = \hat{a}_l^T (r^1 + r^2) = \psi_B(r^1 + r^2).$$

Therefore, ψ_B is subadditive and by Lemma 2.2 and Remark 2.3, it is valid if and only if $S(\psi_B, f)$
is NLPF. Let $r \in S(\psi_B, f)$ and note that for all $i \in I$ we have

$$1 \geq \psi(r - f) \geq \hat{a}_i^T (r - f) = (a_i^T r - a_i^T f) / (b_i - a_i^T f) \Rightarrow b_i - a_i^T f \geq a_i^T r - a_i^T f \Rightarrow b_i \geq a_i^T r$$

1 and therefore $r \in B$. As r was chosen arbitrarily, we have $S(\psi_B, f) \subseteq B$ and therefore $S(\psi_B, f)$ is
 2 NLPF and the proof is complete. \blacksquare

3 Note that it is possible to extend the last argument in the proof to show the following fact that
 4 will be useful in later proofs.

5 **Remark 2.6** $S(\psi_B, f) = B$.

Proof. Let $r \in B \cap \mathbb{Q}^m$ and therefore $a_i^T r \leq b_i$ for all $i \in \{1, \dots, k\}$. Let $\psi(r - f) = \hat{a}_t^T(r - f)$ for
 some $t \in \{1, \dots, k\}$. Then,

$$\psi(r - f) = (a_t^T r - a_t^T f) / (b_t - a_t^T f) \leq (b_t - a_t^T f) / (b_t - a_t^T f) = 1$$

6 and therefore $r \in S(\psi_B, f)$. Since $B \cap \mathbb{Q}^m \subseteq S(\psi_B, f)$ then $B = cl(B \cap \mathbb{Q}^m) \subseteq S(\psi_B, f) \Rightarrow$
 7 $S(\psi_B, f) = B$. \blacksquare

8 The following simple observation will be used next in the proof of Lemma 2.8.

9 **Remark 2.7** A vector $r \in \mathbb{Q}^m$, is contained in $RC(B)$ if and only if $a_i^T r \leq 0$ for all $i \in I$, and
 10 $r \in int(RC(B))$ if and only if $a_i^T r < 0$ for all $i \in I$.

11 Note that, it also follows from the above remark that $\psi_B(r) < 0$ if and only if $r \in int(RC(B))$
 12 and, in light of Lemma 2.4, this means that $r \in int(RC(B)) \Rightarrow r \not\geq 0$. So we were able to derive a
 13 geometric property of polyhedral NLPF sets by using the function ψ_B .

14 We next show that the function ψ_B is actually a minimal valid function if B is maximal.

15 **Lemma 2.8** If B is maximal NLPF, then ψ_B is a minimal valid function for R_f^+ .

16 **Proof.** Suppose not and let ψ be a minimal valid function for R_f^+ such that $\psi \leq \psi_B$ and
 17 $\psi(\bar{r}) < \psi_B(\bar{r})$ for some $\bar{r} \in \mathbb{Q}^m$. We next consider two cases.

18 Case 1: $\bar{r} \notin RC(B)$.

19 For simplicity, let $S = S(\psi, f)$. By Lemma 2.4, we have $\psi(\bar{r}), \psi_B(\bar{r}) > 0$ and by positive
 20 homogeneity of ψ_B and ψ , we have that there exist $\mu > \lambda > 0$ such that $\psi_B(\lambda\bar{r}) = \psi(\mu\bar{r}) = 1$.
 21 Let $\bar{x} = f + \lambda\bar{r}$ and let $\bar{\bar{x}} = f + \frac{\mu+\lambda}{2}\bar{r}$. Then $\psi_B(\bar{x} - f) > 1$, which implies that $\bar{x} \notin B$. But
 22 $\psi(\bar{\bar{x}} - f) < 1$, which implies $\bar{\bar{x}}$ is in the interior of $cl(S)$. It follows that B is strictly contained in
 23 $cl(S)$. By Remark 2.3, $cl(S)$ is a NLPF set. This contradicts the assumption that B is a maximal
 24 NLPF set. Therefore $\psi(r) = \psi_B(r)$ for all $\bar{r} \notin RC(B)$.

25 Case 2: $\bar{r} \in RC(B)$.

26 First note that for all $i \in I$ there exists a vector $v^i \in \mathbb{Q}^m \setminus RC(B)$ such that $\psi_B(v^i) = \hat{a}_i^T v^i \geq$
 $\hat{a}_i^T v^i$ for all $t \in I$. To show that v^i exists, we use the fact that $a_i^T x \leq b_i$ is facet defining for B and
 therefore there exists a point x^i such that $a_i^T x^i = b_i$ and $a_t^T x^i \leq b_t$ for all $t \neq i$. Then $v^i = x^i - f$
 satisfies the desired properties as

$$\hat{a}_i^T v^i = \frac{a_i^T x^i - a_i^T f}{b_i - a_i^T f} = 1 \quad \text{and} \quad \hat{a}_t^T v^i = \frac{a_t^T x^i - a_t^T f}{b_t - a_t^T f} \leq \frac{b_t - a_t^T f}{b_t - a_t^T f} = 1$$

1 for all $t \in I$. The fact that $v^i \notin RC(B)$ follows from the fact that $a_i^T v^i = \hat{a}_i^T v^i (b_i - a_i^T f) > 0$.

If $\bar{r} \in bd(RC(B))$, we have that $a_i^T \bar{r} \leq 0$ for all $t \in I$, with $a_i^T \bar{r} = 0$ for some $i \in I$. In this case, $\psi_B(\bar{r}) = \hat{a}_i^T \bar{r} = 0$. Note that $a_i^T (v^i + \bar{r}) = a_i^T v^i > 0$ and hence $(v^i + \bar{r}) \notin RC(B)$. Moreover, note that

$$\hat{a}_i^T (v^i + \bar{r}) = \frac{a_i^T v^i}{b_i - a_i^T f} = 1 \quad \text{and} \quad \hat{a}_i^T (v^i + \bar{r}) = \frac{a_i^T v^i + a_i^T \bar{r}}{b_i - a_i^T f} \leq \frac{a_i^T v^i}{b_i - a_i^T f} \leq 1$$

2 for all $t \in I$ and therefore $\psi_B(v^i + \bar{r}) = \hat{a}_i^T (v^i + \bar{r})$. Since ψ is minimal, it is subadditive and hence
 3 $\psi(v^i) + \psi(\bar{r}) \geq \psi(v^i + \bar{r})$. But then, $\psi(\bar{r}) \geq \psi(v^i + \bar{r}) - \psi(v^i) = \psi_B(v^i + \bar{r}) - \psi_B(v^i) = 0 = \psi_B(\bar{r}) >$
 4 $\psi(\bar{r})$, a contradiction. Hence $\psi(\bar{r}) = \psi_B(\bar{r})$ for all $\bar{r} \notin int(RC(B))$.

If $\bar{r} \in int(RC(B))$, let i be such that $\psi_B(\bar{r}) = \hat{a}_i^T \bar{r}$. Since $\bar{r} \in int(RC(B))$, we have $a_i^T \bar{r} < 0$. By the choice of v^i , we have that $a_i^T v^i = \hat{a}_i^T v^i (b_i - a_i^T f) > 0$. Let $\alpha = |a_i^T \bar{r}| / a_i^T v^i$ and note that $a_i^T (\bar{r} + \alpha v^i) = 0$ implying that $(\bar{r} + \alpha v^i) \notin int(RC(B))$ and hence $\psi(\bar{r} + \alpha v^i) = \psi_B(\bar{r} + \alpha v^i) \geq 0$. As ψ is valid and therefore subadditive, we have

$$\psi(\bar{r}) + \psi(\alpha v^i) = \psi(\bar{r}) + \psi_B(\alpha v^i) = \psi(\bar{r}) + \alpha \hat{a}_i^T v^i \geq \psi(\bar{r} + \alpha v^i).$$

As $\psi(\bar{r} + \alpha v^i) = \psi_B(\bar{r} + \alpha v^i) \geq 0$, we have

$$\psi(\bar{r}) + \alpha \hat{a}_i^T v^i \geq 0 \implies \psi(\bar{r}) \geq -\alpha \hat{a}_i^T v^i = \hat{a}_i^T \bar{r} = \psi_B(\bar{r}) > \psi(\bar{r}),$$

5 again a contradiction. ■

6 We end this section revisiting the example presented in Section 1 to illustrate how the function
 7 ψ_B defined in (1) can lead to valid (and sometimes facet defining) inequalities for X^+ that dominate
 8 the ones obtained by the results in [7, 8].

Example 1.1 (continued) Remember the set

$$X = \left\{ (x, s) \in \mathbb{Z}_+^2 \times \mathbb{R}_+^5 : \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} - \sum_{i=1}^5 r_i s_i = f \right\} \quad (2)$$

9 where f and r_i are defined in Section 1. As shown in Figure 1(a), the triangle T defined by the corner
 10 points p_1, p_2, p_3 is a maximal lattice point free set in \mathbb{R}^2 . Notice that $p_i = f + r_i$ for $i = 1, \dots, 5$
 11 and consequently it follows from the results in [8] that the inequality $s_1 + s_2 + s_3 + s_4 + s_5 \geq 1$ is
 12 valid and facet-defining for X .

In comparison, notice that the translated cone C (shown in Figure 1(b)) defined by the rays $\overrightarrow{p_1 p_2}$
 and $\overrightarrow{p_1 p_3}$ is a maximal NLPF set. This set can be written as

$$C = \{x \in \mathbb{R}^2 : -x_1 \leq 0, x_1 + x_2 \leq 1\}$$

and notice that $p_4 \in RC^o(C)$ and $p_5 \in RC(C) \setminus RC^o(C)$. The set C leads to the minimal valid
 function

$$\psi_C(r) = \max \left\{ \frac{r^T \cdot [-1, 0]^T}{0 - [-1, 0] \cdot f}, \frac{r^T \cdot [1, 1]^T}{1 - [1, 1] \cdot f} \right\} = \max \left\{ r^T \cdot \begin{bmatrix} -4 \\ 0 \end{bmatrix}, r^T \cdot \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right\}$$

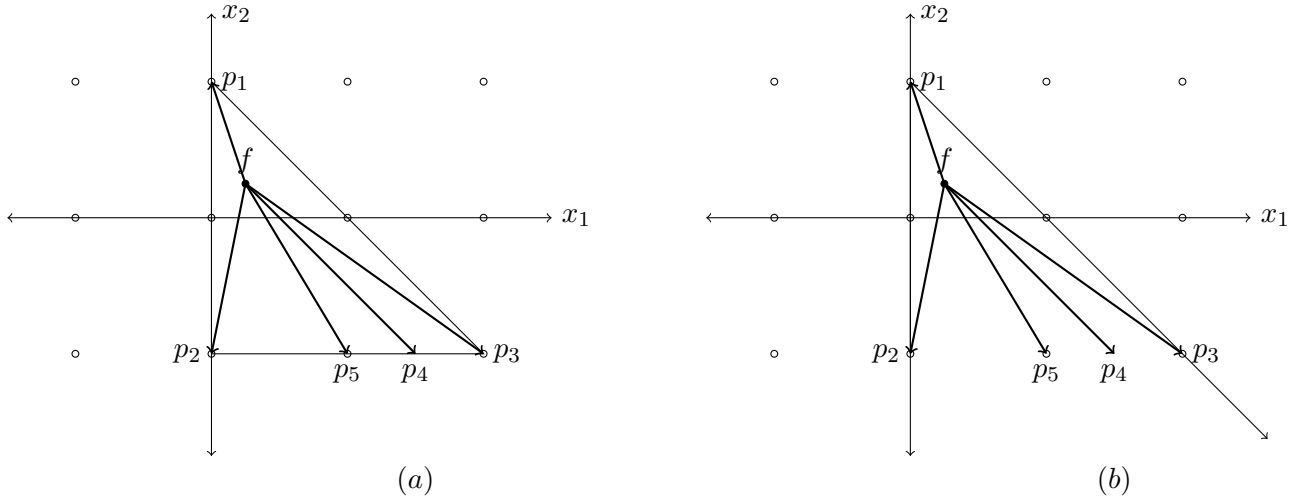


Figure 1: (a) A maximal lattice point free set T and
(b) a maximal NLPF set C in \mathbb{R}^2 , both containing $f > 0$.

which gives the following stronger valid inequality for $X^+ = X \cap \mathbb{R}_7^+$,

$$s_1 + s_2 + s_3 - s_5 \geq 1.$$

1 Furthermore, this inequality is facet defining as the dimension of X^+ is 5, and the following 5
2 affinely independent points are in X^+ and satisfy the inequality as equality: $p_1 = [0, 1; 1, 0, 0, 0, 0]$,
3 $p_2 = [0, 0; 1/2, 1/2, 0, 0, 0]$, $p_3 = [1, 0; 1/2, 0, 1/2, 0, 0]$, $p_4 = [1, 0; 1, 0, 0, 4/5, 0]$, $p_5 = [1, 0; 3, 0, 0, 0, 2]$.

4 Notice that $r_5 \in \text{int}(RC(C))$ and this is the reason why s_5 can get a negative coefficient in the
5 cut (see Lemma 2.4). In fact, it also follows from Lemma 2.4 that to get negative coefficients, we
6 must have $r \not\geq 0$.

7 2.3.1 Properties of ψ_B

8 In this Section, we focus our attention on some properties and geometric interpretations of the
9 function ψ_B . Moreover some of the Lemmas from this section will be helpful in future sections.

10 We start with observing that the definition of ψ_B given by (1) coincides with the function
11 used in [7] to map lattice-point free convex sets to minimal valid functions for X . The following
12 remark follows from Lemma 2.4, Remark 2.6, and the fact that ψ_B is positively homogeneous and
13 subadditive.

Remark 2.9 *If B is a polyhedral NLPF, then for $r \notin \text{int}(RC(B))$*

$$\psi_B(r) := \begin{cases} 0 & \text{if } r \in RC^o(B) \\ 1/\max\{\lambda \in \mathbb{R}_+ : f + \lambda r \in B\} & \text{if } r \notin RC(B). \end{cases}$$

14

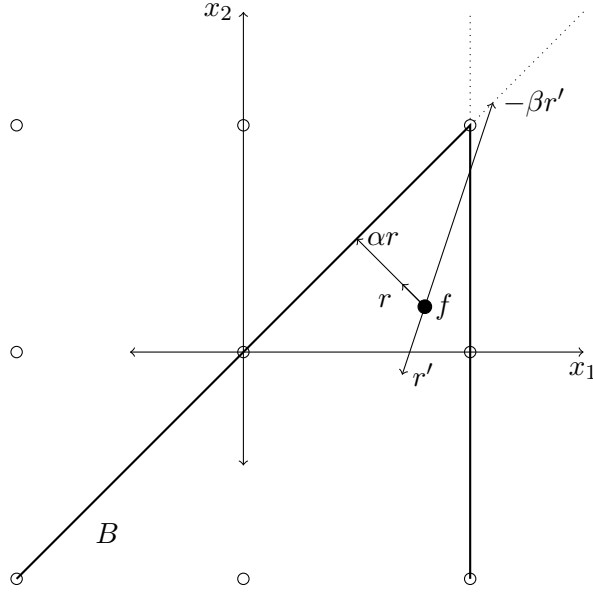


Figure 2: A polyhedral NLPF set B and the function values $\psi_B(r) = \frac{1}{\alpha}$ and $\psi_B(r') = -\frac{1}{\beta}$

1 Notice that if B is a polyhedral lattice point free set, then $\text{int}(RC(B)) = \emptyset$, since such sets
 2 cannot have full-dimensional recession cones. Therefore the function ψ_B is identical to the function
 3 defined in [7] when B is lattice point free.

4 Remark 2.9 gives a geometric interpretation of the value of $\psi_B(r)$ when $r \notin \text{int}(RC(B))$. When
 5 $r \in \text{int}(RC(B))$, remember that we have $\psi_B(r) < 0$. In this case, we can give the following
 6 geometric description of ψ_B stated in Lemma 2.10. Figure 2 shows these geometric interpretations.

7 **Lemma 2.10** *Let $r \in \text{int}(RC(B))$. Then $\psi_B(r) = -1/\lambda'$ where $\lambda' > 0$ is the largest scalar for
 8 which there exists at least one index $i \in I$ such that $a_i^T(f - \lambda'r) \leq b_i$.*

Proof. Let $\hat{\lambda} = -1/\psi_B(r)$ and let $l \in \arg \max_{i \in I} \{a_i^T r / (b_i - a_i^T f)\}$. Therefore

$$a_l^T(f - \hat{\lambda}r) = a_l^T f + \frac{1}{\psi_B(r)} a_l^T r = a_l^T f + \frac{b_l - a_l^T f}{a_l^T r} a_l^T r = b_l$$

and therefore we have $a_i^T(f - \hat{\lambda}r) \leq b_i$ for at least one $i \in I$. Now let $\lambda > \hat{\lambda}$ and as $r \in \text{int}(RC(B))$
 we have $a_i^T r < 0$ for all $i \in I$ and

$$a_i^T(f - \lambda r) = a_i^T f - \lambda a_i^T r > a_i^T f + \frac{1}{\psi_B(r)} a_i^T r \geq a_i^T f + \frac{b_i - a_i^T f}{a_i^T r} a_i^T r = b_i.$$

9 Therefore, if $\lambda > \hat{\lambda}$, the condition $a_i^T(f - \lambda r) \leq b_i$ is not satisfied by any $i \in I$, implying that $\hat{\lambda}$
 10 indeed is the largest scalar for which $a_i^T(f - \hat{\lambda}r) \leq b_i$ for at least one $i \in I$. ■

11 We end this section by noting that for $r \in RC(B)$, the value of $\psi_B(r)$ is determined by the
 12 inequalities that define facets of $RC(B)$. Notice that this is the reason why we need a non-redundant

1 inequality description of B . This property will be used later in Section 4 to strengthen inequalities
2 for R_f^+ .

3 **Lemma 2.11** *Let $r \in RC(B)$. Then $\psi_B(r) = a_l^T r / (b_l - a_l^T f)$ for some $l \in I$ such that $a_l^T x \leq 0$ is
4 facet-defining for $RC(B)$.*

5 **Proof.** Since $r \in RC(B)$, we have by Lemma 2.4 that $\psi(r) \leq 0$. If $r \notin \text{int}(RC(B))$, then $a_l^T r = 0$
6 for some facet $a_l^T x \leq 0$ of $RC(B)$ and $\psi_B(r) = \max_{i \in I} \{a_i^T r / (b_i - a_i^T f)\} = 0$ and the result follows.
7 Thus, we may assume $r \in \text{int}(RC(B))$. Let $I^c \subseteq I$ be such that $a_i^T x \leq 0$ defines a facet of $RC(B)$
8 if and only if $i \in I^c$. If $\psi_B(r) > a_i^T r / (b_i - a_i^T f)$ for all $i \in I^c$, then let $j \notin I^c$ be such that
9 $\psi_B(r) = a_j^T r / (b_j - a_j^T f)$. Since $r \in \text{int}(RC(B))$ we have that $a_i^T r < 0$ for all $i \in I^c$ and since
10 $a_j^T r \leq 0$ is not a facet of $RC(B)$, there exists $\lambda \in \mathbb{R}_+^{|I^c|}$ such that $\lambda \neq 0$ and $a_j = \sum_{i \in I^c} \lambda_i a_i$. Thus
11 $a_j r < 0$. Moreover since $(b_i - a_i^T f) > 0$ we have that $\psi_B(r) < 0$ and hence $b_j = a_j^T (f + \frac{1}{\psi_B(r)} r)$ and
12 $b_i < a_i^T (f + \frac{1}{\psi_B(r)} r)$ for all $i \in I^c$. However, for all $j \notin I^c$, we have that there exist $\mu_i \geq 0, \forall i \in I^c$
13 such that $a_j = \sum_{i \in I^c} \mu_i a_i$. Therefore $b_j = a_j^T (f + \frac{1}{\psi_B(r)} r) = \sum_{i \in I^c} \mu_i a_i^T (f + \frac{1}{\psi_B(r)} r) \geq \sum_{i \in I^c} \mu_i b_i$.
14 But this contradicts the fact that $a_j^T x \leq b_j$ defines a facet of B . Therefore, there exists $l \in I^c$ such
15 that $a_l^T (f - \lambda r) = b_l$. ■

16 3 Special case: $m = 2$

17 In the previous section we have established that minimal valid functions for R_f^+ give rise to NLPF
18 convex sets and maximal polyhedral NLPF sets give minimal valid functions for R_f^+ . In particular,
19 this last fact shows that there exists a mapping from maximal polyhedral NLPF sets to minimal
20 valid functions and such mapping is injective (follows from Lemma 2.9). Moreover, Remark 2.6
21 shows that $S(\psi_B, f)$ gives the inverse mapping. To complete the picture, we would like to see if
22 this mapping is a bijection, that is, if all minimal valid functions ψ for R_f^+ can be defined by a
23 polyhedral maximal NLPF set of the form $B = S(\psi, f)$.

We are able to answer this question for $m = 2$, which is the case we consider in this section. Let
 $B \subseteq \mathbb{R}^2$ be a full-dimensional closed convex set (not necessarily polyhedral) that is NLPF and has
 f in its interior. Note that even if B is not polyhedral, any cone in \mathbb{R}^2 is polyhedral. Furthermore,
if the recession cone of B is full-dimensional, that is, if $\text{int}(RC(B)) \neq \emptyset$, then $RC(B) = \{x \in \mathbb{R}^2 : c_i^T x \leq 0, i = 1, 2\}$, where $c_i^T x \leq 0$ defines a facet of $RC(B)$ for $i \in J = \{1, 2\}$. In this case, let
 $d_i = \sup\{c_i^T x : x \in B\}$ for $i \in J$ and note that $B \subseteq C = \{x \in \mathbb{R}^2 : c_i^T x \leq d_i, i \in J\}$. We now let
 $\hat{c}_i = c_i / (d_i - c_i^T f)$ and note that, as f is in the interior of B , we have $c_i^T f < d_i$. We now extend
the definition of the function ψ_B in two dimensions as follows:

$$\psi_B(r) := \begin{cases} \max_{i \in J} \{r^T \hat{c}_i\} & \text{if } r \in \text{int}(RC(B)) \\ 1 / \max\{\lambda \in \mathbb{R}_+ : f + \lambda r \in B\} & \text{if } r \notin RC(B) \\ 0 & \text{otherwise.} \end{cases}$$

It is not hard to show that if B is polyhedral, the above definition coincides with the one in
Section 2.3. To see that $\psi_B(r)$ is subadditive and positively homogeneous, just notice that $B =$

$\{x : c_i^T x \leq d_i, i \in I\}$, where I is a (possibly infinite) index set. Then

$$\psi_B(r) = \sup_{i \in I \cup J} \{\hat{c}_i^T r\}$$

1 and the result follows. We next show that essentially all minimal valid functions have the form
 2 above. Then in the next section, we will actually show that all maximal NLPF convex sets in \mathbb{R}^2 are
 3 in fact polyhedral and conclude afterwards with the desired result that all minimal valid functions
 4 can be defined as the function ψ_B for a polyhedral maximal NLPF set.

5 **Lemma 3.1** *Let $\psi : \mathbb{Q}^2 \rightarrow \mathbb{R}$ be a minimal valid function such that the NLPF set $B = S(\psi, f)$
 6 contains f in its interior. Then $\psi = \psi_B$.*

Proof. By Lemma 2.4 we have $\psi(r) = \psi_B(r)$ for all $r \notin \text{int}(RC(B))$. We therefore consider
 $r \in \text{int}(RC(B))$. Let $\epsilon \in (0, 1/2)$. We first construct vectors $v^i \notin RC(B)$, for $i \in J$, that satisfy
 the following properties: (i) $\hat{c}_i^T v^i \geq \hat{c}_t^T v^i$ for all $t \in J$ and (ii) $\psi_B(v^i) \leq \hat{c}_i^T v^i + \epsilon$. Remember that
 $d_i = \sup\{c_i^T x : x \in B\}$ and as $\epsilon(d_i - c_i^T f) > 0$ there exists $x^i \in B$ such that $c_i^T x^i \geq d_i - \epsilon(d_i - c_i^T f)$.
 As $x^i \in B$, we also have $c_t^T x^i \leq d_t$ for all $t \in J$. Furthermore, as $\{x \in \mathbb{R}^2 : c_t^T x \leq 0, i \in J\}$ is a
 minimal polyhedral representation of $RC(B)$, it is possible to pick points $r^i \in RC(B)$ for all $i \in I$
 such that (i) $c_i^T r^i = 0$ and (ii) $c_t^T r^i < 0$ for all $t \neq i$. Now let $\lambda > -\epsilon(d_t - c_t^T f)/c_t^T r^i$ for all $t \neq i$,
 and note that $v^i = x^i + \lambda r^i - f$ satisfies the first desired property as

$$\hat{c}_i^T v^i = \frac{c_i^T x^i - c_i^T f}{d_i - c_i^T f} \geq \frac{d_i - c_i^T f}{d_i - c_i^T f} - \epsilon = 1 - \epsilon = \frac{d_t - c_t^T f}{d_t - c_t^T f} - \epsilon \geq \frac{c_t^T x^i + \lambda c_t^T r^i - c_t^T f}{d_t - c_t^T f} = \hat{c}_t^T v^i.$$

7 Also note that as $c_i^T v^i = \hat{c}_i^T v^i(d_i - c_i^T f) > 0$, it follows that $v^i \notin RC(B)$. Moreover, as $v^i + f =$
 8 $x^i + \lambda r^i$ where $x^i \in B$ and $r^i \in RC(B)$, we have $f + v^i \in B$, implying $\max\{\lambda \in \mathbb{R}_+ : f + \lambda v^i \in B\} \geq 1$
 9 and therefore $\psi_B(v^i) \leq 1 \leq \hat{c}_i^T v^i + \epsilon$.

Let i be such that $\psi_B(r) = \hat{c}_i^T r$. Since $r \in \text{int}(RC(B))$, we have $c_i^T r < 0$ and remember that
 $c_i^T v^i = \hat{c}_i^T v^i(d_i - c_i^T f) > 0$. Let $\alpha = |c_i^T r|/c_i^T v^i$ and note that $c_i^T(r + \alpha v^i) = 0$ implying that
 $(r + \alpha v^i) \notin \text{int}(RC(B))$ and hence $\psi(r + \alpha v^i) = \psi_B(r + \alpha v^i) \geq 0$. Also remember that $v^i \notin RC(B)$
 and therefore $\psi(v^i) = \psi_B(v^i)$. As ψ is a minimal valid function, it is subadditive, and therefore
 have

$$\psi(r) + \alpha \hat{c}_i^T v^i \geq \psi(r) + \alpha \psi_B(v^i) - \alpha \epsilon = \psi(r) + \psi(\alpha v^i) - \alpha \epsilon \geq \psi(r + \alpha v^i) - \alpha \epsilon \geq -\alpha \epsilon$$

implying

$$\psi(r) \geq -\alpha \hat{c}_i^T v^i - \alpha \epsilon = \hat{c}_i^T r - \alpha \epsilon = \psi_B(r) - \alpha \epsilon.$$

10 Notice that since $\hat{c}_i^T v^i \geq 1 - \epsilon > 1/2$, we have that $\alpha = |c_i^T r|/c_i^T v^i = |\hat{c}_i^T r|/\hat{c}_i^T v^i \leq 2|\hat{c}_i^T r|$. Hence
 11 $\psi(r) \geq \psi_B(r) - 2|\hat{c}_i^T r|\epsilon$. Since this is valid for any $\epsilon > 0$, it follows that $\psi(r) \geq \psi_B(r)$. \blacksquare

12 3.1 Maximal NLPF sets in \mathbb{R}^2

13 We next study maximal NLPF convex sets in \mathbb{R}^2 and show that they are polyhedra with a small
 14 number of facets. More precisely, the main result of this section is the following theorem, which is

1 similar to theorems by Bell [6], Doignon [14], Lovász [20], and Scarf [22] for maximal lattice-free
2 convex sets. We will use this result in Section 3.2 to characterize $S(\psi, f)$ for minimal valid functions
3 ψ .

4 **Theorem 3.2** *A maximal NLPF set in \mathbb{R}^2 is either a full-dimensional polyhedron with at most 4*
5 *facets or an irrational hyperplane.*

6 The rest of this section is devoted to the proof of Theorem 3.2. We first study full-dimensional
7 maximal NLPF convex sets and show that we can restrict ourselves to the case where such sets
8 contain a strictly positive point in the interior.

9 **Lemma 3.3** *Let $K \subseteq \mathbb{R}^m$ be a full-dimensional maximal NLPF convex set. If there does not exist*
10 *a point $f > 0$ in $\text{int}(K)$, then K is a half-space.*

11 **Proof.** Notice first that if K contains a point $f' > 0$, then K contains a point $f > 0$ in its interior.
12 Indeed pick $y \in \text{int}(K)$ and since $f_\lambda = \lambda y + (1 - \lambda)f' \in \text{int}(K)$ for all $\lambda \in (0, 1)$, we can pick λ
13 arbitrarily close to 1 such that $f_\lambda > 0$.

14 Therefore, there exists a supporting hyperplane $ax = b$ for K such that $ax \leq b$ for all $x \in K$
15 and $ax \geq b$ for all $x \in \text{cl}(\{x \in \mathbb{R}^m : x > 0\}) = \{x \in \mathbb{R}^m : x \geq 0\}$. But then $\{x \in \mathbb{R}^m : ax \leq b\} \supseteq K$
16 and does not contain any nonnegative integer points in its interior, hence by maximality of K ,
17 $K = \{x \in \mathbb{R}^m : ax \leq b\}$. ■

18 We now show that, independent of the dimension m , maximal NLPF convex sets are polyhedral
19 under certain conditions on their recession cones.

20 **Lemma 3.4** *Let $K \subseteq \mathbb{R}^m$ be a maximal NLPF convex set. If $RC(K) \cap \mathbb{R}_+^m = \{0\}$, then K is*
21 *polyhedral.*

22 **Proof.** First note that $K \neq \emptyset$ as it is maximal. Moreover, $K \cap \mathbb{R}_+^m$ cannot be empty, otherwise
23 the convex hull of K and the origin contains K and is a NLPF convex set, a contradiction. Since
24 $K \cap \mathbb{R}_+^m \neq \emptyset$, we have that the condition $RC(K) \cap \mathbb{R}_+^m = \{0\}$ is equivalent to $K \cap \mathbb{R}_+^m$ is bounded.

25 As $K \cap \mathbb{R}_+^m$ is bounded, there exists numbers $u_i \in \mathbb{R}_+$ for all $i \in I = \{1, \dots, n\}$ such that $x_i \leq u_i$
26 for all $x \in K \cap \mathbb{R}_+^m$. For $i \in I$, define the sets $C_i = \{x \in \mathbb{R}^m : x \geq 0, x_i \geq u_i + 1\}$. Note that if
27 K is a NLPF set, so is its closure and therefore by maximality, K has to be closed. Therefore K
28 and all C_i are non-empty, convex and closed sets. Furthermore, for all $i \in I$ the sets K and C_i are
29 pairwise disjoint and have no common directions of recession.

30 Therefore, for each $i \in I$ there exists a hyperplane $(\alpha^i)^T x = \beta^i$ that strongly separates K and
31 C_i (see, for example, [21] Separation Theorems). In other words, there exists $\alpha^i \in \mathbb{R}^m$ and $\beta^i \in \mathbb{R}$
32 such that for all $x' \in K$ and $x'' \in C_i$ we have $(\alpha^i)^T x' < \beta^i$ and $(\alpha^i)^T x'' > \beta^i$. Notice that for all
33 $i, j \in I$ the unit direction e_j is a direction of recession for C_i and therefore $\alpha^i \geq 0$ for all $i \in I$.

34 As $K \cap \mathbb{R}_+^m$ is not empty, there exists some $\bar{x} \in K \cap \mathbb{R}_+^m$. Combining this with $\alpha^i \geq 0$ and
35 $(\alpha^i)^T \bar{x} < \beta^i$, we therefore have $\beta^i > 0$ for all $i \in I$. Finally, let \tilde{x}^i be a vector of all zeroes except

1 the i 'th component which is equal to $u_i + 1$. Note that $\tilde{x}^i \in C_i$ and as $(\alpha^i)^T \tilde{x}^i > \beta^i > 0$, we have
2 $\alpha_i^i > 0$.

Now, let $\bar{\alpha} = \sum_{i \in I} \alpha^i$ and $\bar{\beta} = \sum_{i \in I} \beta^i$ and note that $\bar{\alpha}^T x < \bar{\beta}$ for all $x \in K$. Therefore,
 $K \cap \mathbb{R}_+^m \subseteq X = \{x \in \mathbb{R}^m : x \geq 0, \bar{\alpha}^T x \leq \bar{\beta}\}$. Let $X^L = X \cap Z_+^m$ be the collection of lattice
points in X and note that X^L contains a finite number of points as $\bar{\alpha} > 0$ and $\bar{\beta} > 0$. As K does
not contain non-negative lattice points in its interior, for each $p \in X^L$, there exists a closed half-
space defined by $(\alpha^p)^T x \leq \beta^p$ that contains K and has p on its boundary. Therefore the following
polyhedral set

$$P = \{x \in \mathbb{R}^m : \bar{\alpha}^T x \leq \bar{\beta}, (\alpha^p)^T x \leq \beta^p \text{ for all } p \in X^L\}$$

3 contains K and does not contain any non-negative lattice points. As K is assumed to be maximal,
4 $K = P$ and the proof is complete. ■

5 Notice that if B is a full-dimensional maximal NLPF set with $\dim(RC(B)) = 0$, then $RC(B) \cap$
6 $\mathbb{R}_+^m = \{0\}$ and hence Lemma 3.4 implies that B is polyhedral. Lemmas 3.5 and 3.6 complete the
7 proof that B is polyhedral by considering other possible dimensions of $RC(B)$.

8 **Lemma 3.5** *Let $S \subseteq \mathbb{R}^2$ be a NLPF set such that there is a point $f > 0$ in its interior. If*
9 *$\dim(RC(S)) = 2$ then $RC(S) \cap \mathbb{R}_+^2 = \{0\}$.*

10 **Proof.** Suppose there is a vector $v \in RC(S)$ such that $v \geq 0$ and $v \neq 0$. Since $v \neq 0$, we may
11 assume, by symmetry, that $v_1 = 1$. Since $RC(S)$ is full-dimensional, there exists a nonzero vector
12 u such that $u_1 = 0$ and such that $v + \epsilon u \in RC(S)$ for some ϵ small enough. Now, for any $\alpha > 0$
13 we have that $w = f + \alpha v \in S$ and $z = f + \alpha(v + \epsilon)u \in S$. But then choose $\alpha > 1/|\epsilon u_2|$ such that
14 $f_1 + \alpha \in \mathbb{Z}_+$. Then $|w_2 - z_2| = |\alpha \epsilon u_2| > 1$. Since $w_1 = z_1 = f_1 + \alpha \in \mathbb{Z}_+$, then we have a nonnegative
15 integer point in the interior of the line segment between w and z and hence a nonnegative integer
16 point in the interior of S , which is a contradiction. ■

17 **Lemma 3.6** *Let $S \subseteq \mathbb{R}^2$ be a maximal NLPF set that contains a point $f > 0$ in its interior. If*
18 *$\dim(RC(S)) = 1$, then S is a polyhedron.*

19 **Proof.** If for all $r \in RC(S)$ we have that $r \not\geq 0$, then by Lemma 3.4 the result follows. Thus, we
20 may assume that there exists $r \in RC(S)$ such that $r \geq 0$. In addition, we can assume that there
21 exists a point $\bar{y} \in \mathbb{Z}^2$ in the interior of S such that $\bar{y} \not\geq 0$, since otherwise, S is maximal lattice-free
22 and hence, by [20], it is polyhedral. We will next show that if all these assumptions are made, then
23 S has a nonnegative lattice point in its interior, which is a contradiction.

24 Case 1: r has one zero component.

25 Without loss of generality, assume that $r_1 = 0$. In addition, after scaling, we can assume that
26 $r_2 = 1$. In this case, if $\bar{y}_1 \geq 0$, then $\bar{y} + \lfloor \bar{y}_2 \rfloor r$ is a nonnegative integer point in the interior of S ,
27 which is a contradiction. Therefore, we may assume that $\bar{y}_1 < 0$. But since $f > 0$ is a point in
28 the interior of S , then there exists a point w in the interior of S such that $w_1 = 0$. But then there
29 exists $\lambda > 0$ such that $w + \lambda r$ is a nonnegative integer point in the interior of S .

1 Case 2: $r > 0$.

2 If r is rational, then we may assume that r is integer and thus, there exists $\lambda \in \mathbb{Z}_+$ such that
 3 $\bar{y} + \lambda r$ is a nonnegative integer point in the interior of S . Thus, we may assume that r is not
 4 rational. Without loss of generality, let $r_1 = 1$.

5 Now consider the line $-r_2x_1 + x_2 = b$ generated by $\bar{y} + \lambda r$ for $\lambda \in \mathbb{R}$. Note that r_2 and
 6 $b = -r_2\bar{y}_1 + \bar{y}_2$ are irrational numbers. From the approximation of r_2 by continued fractions (see
 7 for instance [23]), it follows that there exists a sequence (p_n, q_n) such that $p_n \in \mathbb{Z}_+$ and $q_n \in \mathbb{Z}_+$
 8 and $\lim_{n \rightarrow \infty} p_n = \lim_{n \rightarrow \infty} q_n = \infty$ and such that $0 \leq \frac{p_n}{q_n} - r_2 \leq \frac{1}{q_n^2}$. Since \bar{y} is in the interior of S , there
 9 exists $\epsilon > 0$ such that if $\|x - \bar{y}\|_2 \leq \epsilon$, then $x \in \text{int}(S)$.

10 But then, pick n large enough such that $1/q_n < \epsilon$ and $p_n > |\bar{y}_2|$, $q_n > |\bar{y}_1|$. Notice that
 11 the point $w = (\bar{y}_1 + q_n, \bar{y}_2 + p_n)$ is a nonnegative integer point. Moreover, $w = x + q_n r$ where
 12 $x = (\bar{y}_1, \bar{y}_2 + p_n - r_2 q_n)$ and since $0 \leq \frac{p_n}{q_n} - r_2 \leq \frac{1}{q_n^2} \Rightarrow 0 \leq p_n - r_2 q_n \leq \frac{1}{q_n} < \epsilon$, we have that
 13 $\|x - \bar{y}\|_2 \leq \epsilon$ so $x \in \text{int}(S)$. This in turn implies that $w \in \text{int}(S)$, which contradicts the fact that
 14 S does not have nonnegative integer points in its interior. ■

15 Lemmas 3.4, 3.5 and 3.6 show that in \mathbb{R}^2 any maximal NLPF set that contains $f > 0$ in its
 16 interior is polyhedral. The following corollary follows immediately from the proofs of Lemmas 3.5
 17 and 3.6 and will be used to bound the number of facets that such a maximal NLPF set has.

18 **Corollary 3.7** *If $S \subseteq \mathbb{R}^2$ is a full-dimensional maximal NLPF set then S is either a maximal*
 19 *lattice-free convex set or $RC(S) \cap \mathbb{R}_+^2 = \{0\}$.*

20 We now use Corollary 3.7 to show that, when $m = 2$, maximal NLPF sets have a nonnegative
 21 integer point in the relative interior of each of their facets, which will imply that there are at most
 22 4 facets. Notice that the fact that a polyhedral maximal NLPF set has at most 2^m facets for
 23 general m can be proven by adapting the proof of a theorem in Schrijver [24] (credited to Bell [6],
 24 Doignon [14] and Scarf [22]) directly, without using this fact. However, this fact is helpful in
 25 identifying when a NLPF set is not maximal and will be used in Section 4 where we are concerned
 26 with strengthening inequalities that are defined by non-maximal NLPF sets.

27 **Lemma 3.8** *Let $B = \{x \in \mathbb{R}^2 : a_i^T x \leq b_i, \forall i = 1, \dots, k\}$ be a full-dimensional maximal NLPF set.*
 28 *Then there exists a nonnegative integer point in the relative interior of each one of its facets.*

29 **Proof.** If B is a maximal lattice-free convex set, then the result was proven by Bell [6], Doignon [14]
 30 and Scarf [22], so we may assume that B is not a maximal lattice-free convex set and hence, by
 31 Corollary 3.7, $RC(B) \cap \mathbb{R}_+^2 = \{0\}$. Without loss of generality we assume the inequality description
 32 of B is minimal and each inequality describes a facet. We also assume that $b_i \in \mathbb{Q}$ for all $i \in I =$
 33 $\{1, \dots, k\}$. Consider the face $F_j = B \cap \{x \in \mathbb{R}^2 : a_j^T x = b_j\}$ defined by the j th inequality and assume
 34 that F_j does not contain a nonnegative integer point in its relative interior. Let $F_j^+ = F_j \cap \mathbb{R}_+^2$.
 35 Notice that $RC(F_j^+) \subseteq RC(B) \cap \mathbb{R}_+^2$ and hence $RC(F_j^+) = \{0\}$ so F_j^+ is bounded. We next consider
 36 2 cases.

1 Case 1: $a_j \in \mathbb{Q}^2$. In this case, let τ be such that $\tau a_j \in \mathbb{Z}^2$ and consider replacing $a_j^T x \leq b_j$ in the
2 description of B with $\tau a_j^T x \leq \tau b_j + 1/2$. Clearly, the new set contains B strictly and is NLPF, a
3 contradiction.

Case 2: $a_j \notin \mathbb{Q}^2$. Consider the set

$$\Delta = \{x \in \mathbb{R}_+^m : a_i^T x \leq b_i \forall i \in I \setminus \{j\}, a_j^T x > b_j, a_j^T x \leq b_j + 1\}$$

4 and let $T = \Delta \cap \mathbb{Z}^m$. Notice that T is the set of all nonnegative integer points that would be
5 included in B if b_j is increased by 1.

6 Now $RC(\Delta) = RC(F_j^+)$ so Δ is bounded and hence T is finite. If $T = \emptyset$ then replacing b_j in
7 the description of B with $b_j + 1$ gives a strictly larger NLPF convex set, a contradiction. If $T \neq \emptyset$
8 then let $\hat{b}_j = \min_{x \in T} \{a_j^T x\} > b_j$ and note that in this case, we can replace b_j in the description of
9 B with \hat{b}_j to obtain a strictly larger NLPF convex set, again a contradiction. ■

10 From Lemma 3.8 it is straightforward to obtain a bound on the number of facets of maximal
11 NLPF sets by the following simple argument due to Bell [6] (also see Borozan and Cornuéjols [7]).

12 **Lemma 3.9** *Let $B \in \mathbb{R}^2$ be a full-dimensional maximal NLPF convex set. Then it is a polyhedron*
13 *with at most 4 facets.*

14 **Proof.** Each facet F of B has a point x^F in its relative interior. If there are more than 4 facets,
15 two nonnegative integral points x^F and $x^{F'}$ must be identical modulo 2. Then their middle point
16 $\frac{1}{2}(x^F + x^{F'})$ is integral, nonnegative and interior, which is a contradiction. ■

17 The following lemma is true for any arbitrary number of rows, and is just stated here for
18 completeness of the characterization of maximal NLPF sets in \mathbb{R}^2 .

19 **Lemma 3.10** *Let S be a maximal NLPF set that is not full-dimensional. Then S is an irrational*
20 *hyperplane.*

21 **Proof.** If S is not full dimensional then all $x \in S$ satisfy $a^T x = b$ for some $b \in \mathbb{R}$ and $a \in \mathbb{R}^m$.
22 Therefore $S \subseteq \{x \in \mathbb{R}^m : a^T x = b\}$ and as S is maximal NLPF, $S = \{x \in \mathbb{R}^m : a^T x = b\}$. If b is
23 not integral, it is possible to rewrite the equation defining S as $(1/b)a^T x = 1$ and therefore, without
24 loss of generality, we assume that $b \in \mathbb{Z}$. Now, if a is rational there exists a large enough $\tau \in \mathbb{Z}$
25 such that $\tau a \in \mathbb{Z}^m$. In this case, $S \subset \{x \in \mathbb{R}^m : \tau a^T x \geq \tau b, \tau a^T x \leq \tau b + 1\}$ which contradicts the
26 maximality of S . Therefore, $a \notin \mathbb{Q}^m$, and S indeed is an irrational hyperplane. ■

27 3.2 Minimal valid functions for $m = 2$

28 We are finally ready to characterize minimal valid functions for R_f^+ by relating them to maximal
29 NLPF convex sets, as stated in the following theorem.

30 **Theorem 3.11** *Let $\psi : \mathbb{Q}^2 \rightarrow \mathbb{R}$ be a minimal valid function for R_f^+ . If $S(\psi, f)$ contains f in its*
31 *interior, then $S(\psi, f)$ is a maximal NLPF convex set.*

1 **Proof.** Let $B = S(\psi, f)$ and note that as ψ is a valid function, B is NLPF. Also remember that,
 2 by Lemma 3.1, $\psi = \psi_B$. For the sake of contradiction, assume that B is not maximal, and let
 3 B' be a maximal NLPF set strictly containing B . If $\text{int}(RC(B)) = \emptyset$, then $\psi_{B'}$ dominates ψ_B , a
 4 contradiction. Therefore, we assume that $RC(B)$ is full-dimensional.

5 Let $RC = \{x \in \mathbb{R}^2 : c_i^T x \leq 0, i \in J\}$ be a minimal description of the recession cone of B and
 6 let $d_i = \sup\{c_i^T x : x \in B\}$ for $i \in J$. Notice that $B \subseteq C = \{x \in \mathbb{R}^2 : c_i^T x \leq d_i, i \in J\}$. Now let
 7 $B'' = B' \cap C$ and note $RC(B'') = RC$ and therefore $\psi_{B''}(r) = \psi_{B'}(r)$ for all $r \in RC$. Furthermore,
 8 as $B'' \supset B$, by Lemma 2.4, $\psi_{B''}(r) \leq \psi_B(r)$ for all $r \notin RC$. As ψ is minimal, $\psi = \psi_{B''}$ and hence
 9 $B = B''$. Therefore, B is polyhedral as $B = B' \cap C$ where both B' and C are polyhedral.

10 Let $B = \{x : a_i^T x \leq b_i, i \in I\}$. By Lemma 3.8, a polyhedral set is maximal NLPF, if and only
 11 if, there exists a nonnegative integer point in the relative interior of each one of its facets. As B is
 12 not maximal, for some $t \in I$, the facet \mathcal{F}_t defined by $a_t^T x \leq b_t$ does not contain any nonnegative
 13 integer points in its relative interior. If \mathcal{F}_t is bounded, that is if $a_t^T x \leq 0$ does not define a facet of
 14 RC , then for some $\epsilon > 0$, the set $\bar{B} = \{x : a_i^T x \leq b_i, i \in I \setminus \{t\} ; a_t^T x \leq b_t + \epsilon\}$ is NLPF. Therefore,
 15 $\psi_{\bar{B}}$ is a valid function and as $\bar{B} \supset B$, $\psi_{\bar{B}}$ dominates ψ_B , a contradiction. Hence, we assume that
 16 \mathcal{F}_t is unbounded and $a_t^T x \leq 0$ defines a facet of RC .

We now argue that RC has at least two facets. If not then $RC = \{x \in \mathbb{R}^2 : a_t^T x \leq 0\}$. As
 $f = (f_1, f_2)^T \notin \mathbb{Z}^2$, not all of the following four points are the same

$$p_1 = \begin{pmatrix} \lfloor f_1 \rfloor \\ \lfloor f_2 \rfloor \end{pmatrix}, p_2 = \begin{pmatrix} \lfloor f_1 \rfloor \\ \lceil f_2 \rceil \end{pmatrix}, p_3 = \begin{pmatrix} \lceil f_1 \rceil \\ \lfloor f_2 \rfloor \end{pmatrix}, p_4 = \begin{pmatrix} \lceil f_1 \rceil \\ \lceil f_2 \rceil \end{pmatrix}$$

17 and since $f > 0$, they are non-negative and integral. Furthermore, $f \in \text{conv}(p_1, p_2, p_3, p_4)$ and
 18 hence, there exist two distinct points $p', p'' \in \{p_1, p_2, p_3, p_4\}$ such that $a_t^T p' \leq a_t^T f \leq a_t^T p''$. This
 19 implies that $a_t^T (p' - f) \leq 0$ and hence $r' = p' - f \in RC(B)$. As $f \in \text{int}(B)$, we have that
 20 $p' = f + r' \in \text{int}(B)$, contradicting the fact that B is NLPF.

21 Therefore, RC indeed has at least two facets. Let $a_k^T x \leq 0$ define a different facet of RC than
 22 $a_t^T x \leq 0$. This also implies that $a_k^T x \leq b_k$ defines an unbounded facet of B . Now, in the linear
 23 description of B , replace $a_t^T x \leq b_t$ by $(a_t + \epsilon a_k)^T x \leq b_t + \epsilon b_k$ for some small $\epsilon > 0$ and call the
 24 resulting set B^ϵ . Clearly, $B^\epsilon \supset B$. In addition, if ϵ is small enough the new inequality is facet
 25 defining for B^ϵ and also it induces a facet of $RC(B^\epsilon)$.

We next show that, if $\epsilon > 0$ is sufficiently small, then B^ϵ would be NLPF. To see this, note
 that, by Lemma 3.5, B does not have nonnegative rays in its recession cone RC , and therefore,
 there exists $\epsilon' > 0$ such that for every $\epsilon < \epsilon'$ we have that B^ϵ also has no nonnegative rays in its
 recession cone. Therefore, if $\epsilon > 0$ is small enough, $B^\epsilon \cap R_+^2$ is bounded and therefore $B^\epsilon \cap \mathbb{Z}_+^2$ is
 finite. Let $U = (B^\epsilon \setminus B) \cap \mathbb{Z}_+^2$ and note that for all points $x \in U$ we have (i) $a_t^T x > b_t$ and (ii)
 $a_k^T x < b_k$. Let

$$\beta = \min_{x \in U} \{a_t^T x - b_t\} \quad \text{and} \quad \alpha = \max_{x \in U} \{b_k - a_k^T x\}$$

and reduce ϵ , if necessary, so that $\epsilon < \beta/\alpha$. If B^ϵ is not NLPF, there is a nonnegative integer
 point $y \in \text{int}(B^\epsilon)$. As \mathcal{F}_t , the face of B defined by $a_t^T x \leq b_t$, has no integer points by assumption,

$a_t^T y > b_t$ and therefore $y \in U$. But then,

$$(a_t + \epsilon a_k)^T y < b_t + \epsilon b_k \Rightarrow a_t^T y - b_t < \epsilon(b_k - a_k^T y) < \epsilon\alpha < \beta \leq a_t^T y - b_t.$$

1 This is a contradiction and therefore $\text{int}(B^\epsilon) \cap Z_+^2 = \emptyset$ and B^ϵ is NLPF.

As the final step, we will next show that ψ_{B^ϵ} dominates ψ_B which will imply that ψ_B can not be minimal, a contradiction. First note that as B^ϵ is larger than B , we have $\psi_{B^\epsilon}(r) \leq \psi_B(r)$ for all $r \notin RC(B^\epsilon)$. Moreover, $RC(B^\epsilon) \supsetneq RC$ and therefore $\psi_{B^\epsilon}(r) < \psi_B(r)$ for all $r \in RC(B^\epsilon) \setminus \text{int}(RC)$. Finally, for $r \in \text{int}(RC)$, first note that

$$\psi_B(r) = \max \left\{ \gamma, \frac{r^T a_t}{b_t - f^T a_t} \right\} \quad \text{and} \quad \psi_{B^\epsilon}(r) = \max \left\{ \gamma, \frac{r^T (a_t + \epsilon a_k)}{(b_t + \epsilon b_k) - f^T (a_t + \epsilon a_k)} \right\}$$

where $\gamma = \max_{i \in J \setminus \{t\}} \{r^T \hat{c}_i\}$. First note that as $f \in \text{int}(B)$,

$$(b_t + \epsilon b_k) - f^T (a_t + \epsilon a_k) = (b_t - f^T a_t) + \epsilon(b_k - f^T a_k) < b_t - f^T a_t.$$

2 In addition for $r \in \text{int}(RC)$ we have $r^T a^k < 0$ and therefore $r^T (a_t + \epsilon a_k) < r^T a_t$ implying that
 3 $\psi_B(r) \geq \psi_{B^\epsilon}(r)$. Therefore, ψ_{B^ϵ} indeed dominates ψ_B which contradicts the starting assumption
 4 that ψ_B is minimal. ■

5 3.3 Geometry of NLPF sets in \mathbb{R}^2

So far in this section we established a strong relationship between minimal functions and maximal NLPF sets for $m = 2$. In particular, Theorem 3.11 shows that any minimal function is generated by a maximal NLPF set, which by Theorem 3.2 is polyhedral and therefore, by Lemma 3.8, has at most 4 facets. In other words, if $\psi : \mathbb{Q}^2 \rightarrow \mathbb{R}$ is a minimal valid function for R_f^+ , then $\psi = \psi_B$ where B is full-dimensional and has a minimal description

$$B = \{x \in \mathbb{R}^2 : a_i^T x \leq b_i, \forall i = 1, \dots, k\}$$

6 with $k \leq 4$. We next show that if $k = 4$ then B is a maximal lattice point free set.

7 **Lemma 3.12** *Let B be a maximal NLPF set in \mathbb{R}^2 that contains a point $f > 0$ in its interior. If*
 8 *B has 4 facets, then it contains no lattice points in its interior and therefore it is a maximal lattice*
 9 *point free set. Furthermore, B is bounded.*

10 **Proof.** Assume that B contains lattice points in its interior and let \bar{x} be one such point with the
 11 property that $d(x) = \max\{-x_1, -x_2\}$ is smallest. As B is NLPF, $x \notin \mathbb{R}_+^2$ and $d(x) > 0$. As every
 12 facet of B has to have a non-negative lattice point in its relative interior by Lemma 3.8, B has
 13 to contain, on its boundary, 4 non-negative lattice points with all 4 possible odd/even parity. Let
 14 $y \in B$ be a non-negative lattice point that has the same odd/even parity as x and notice that
 15 $z = x/2 + y/2$ is integral and $z \in \text{int}(B)$ and therefore z is not a non-negative lattice point. But
 16 then, as $y \geq 0$ we have $d(z) \leq d(x/2) < d(x)$, a contradiction. Therefore, B is a maximal lattice

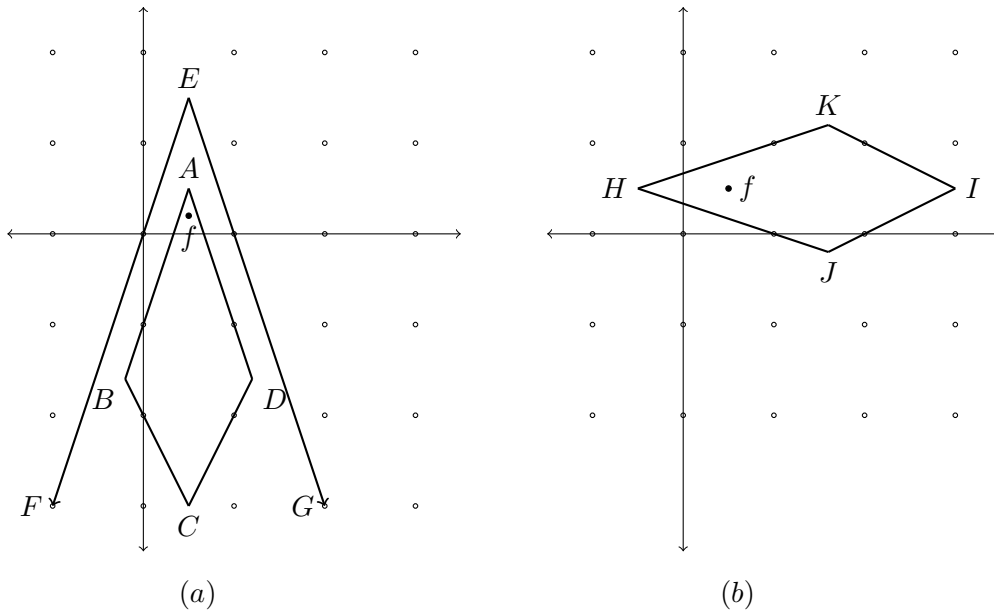


Figure 3: (a) A maximal lattice free quadrilateral contained in a positive lattice free cone, and, (b) a maximal lattice free quadrilateral which is also maximal NLPF.

1 point free set with 4 facets and as such it has to be a quadrilateral (see [2]) and therefore, it is
 2 bounded. ■

3 Remember that R_f is the relaxation of R_f^+ where integer variables are not required to be non-
 4 negative, see [7]. Also remember that minimal valid inequalities for R_f are defined by maximal
 5 lattice point free sets. More precisely, if B is a maximal lattice point free set, then ψ_B is a minimal
 6 valid function for R_f , and if ψ is a minimal valid function for R_f , then $S(\psi, f)$ is a maximal lattice
 7 point free set.

8 From a practical point of view, Lemma 3.3 implies that any minimal valid inequality $\psi : \mathbb{Q}^2 \rightarrow \mathbb{R}$
 9 for R_f^+ is also valid and minimal for R_f provided that $S(\psi, f)$ is a quadrilateral. The converse,
 10 however, is not true as minimal valid inequalities for R_f that are associated with quadrilaterals
 11 might need to be strengthened to obtain minimal valid inequalities for R_f^+ . To see this point notice
 12 that the maximal lattice point free quadrilateral $Q = \text{conv}\{A, B, C, D\}$ shown in Figure 3(a) is
 13 strictly contained in the maximal NLPF cone K defined as the convex hull of the rays \overrightarrow{EF} and
 14 \overrightarrow{EG} . The maximal lattice point free quadrilateral $Q' = \text{conv}\{H, I, J, K\}$ shown in Figure 3(b), on
 15 the other hand, is both maximal lattice point free and maximal NLPF and therefore the function
 16 $\psi_{Q'}$ is a minimal valid function for both sets R_f^+ and R_f .

17 The cone K shown in Figure 3(a) also shows another difference between maximal NLPF and
 18 maximal lattice point free sets. In the case of maximal lattice point free sets, if a set is full
 19 dimensional and unbounded, then it is a split which does not have a full-dimensional recession
 20 cone. On the contrary, as shown in Figure 3(a), maximal NLPF sets can have full-dimensional
 21 recession cones.

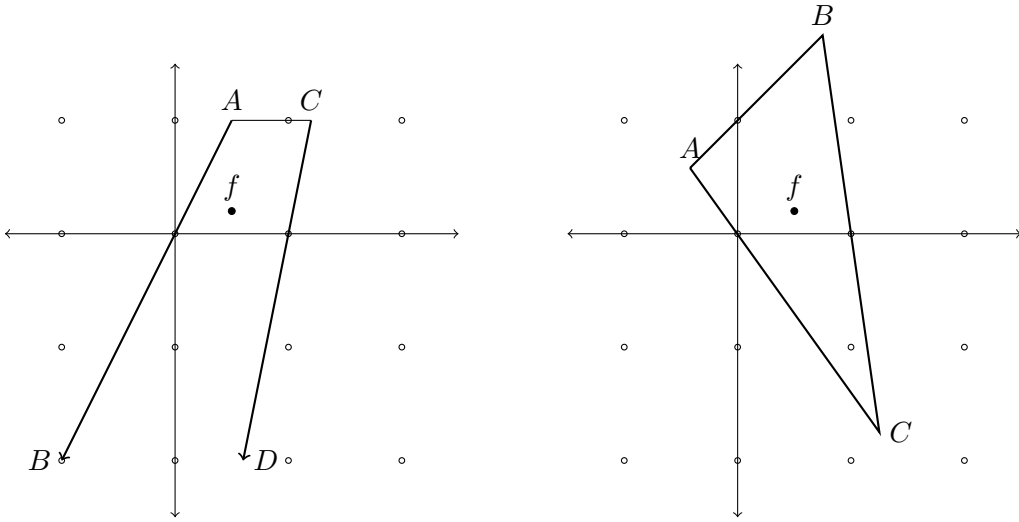


Figure 4: Bounded and unbounded maximal NLPF sets with 3 facets

1 When a maximal NLPF set has 3 facets it can be a bounded set (triangle) or an unbounded
 2 set. In both cases, the set might contain lattice points and therefore might lead to minimal valid
 3 inequalities that are not valid for R_f . Figure 4 shows these cases. Finally, if a maximal NLPF set
 4 has 2 facets, it can be a split, in which case the set is also maximal lattice point free, or, it might
 5 be a translated cone as shown in Figure 3(a).

6 4 Strengthening valid inequalities for R_f^+ .

7 In the previous section we showed that when $m = 2$, it is sufficient to consider polyhedral NLPF
 8 sets to obtain all minimal valid functions for X^+ . This result motivates the following question
 9 addressed in this section: given a polyhedral NLPF set $B \subset \mathbb{R}^m$ which is not maximal, how can
 10 one obtain a NLPF set $B' \supseteq B$ such that $\psi_{B'} \leq \psi_B$? One possibility is to start with a maximal
 11 lattice-free convex set as in Example 1.1 and try to obtain a NLPF set that strictly contains it.
 12 It is important to note, however, that $B' \supseteq B$ does not imply $\psi_{B'} \leq \psi_B$. In other words, larger
 13 sets do not necessarily lead to better valid inequalities. This is an important difference between
 14 the relaxation R_f^+ studied in this paper and relaxation R_f studied in [7]. The following example
 15 illustrates this fact.

Example 4.1 Let $f = (0.8, 0.2)$ and consider the following two NLPF sets $B = \{x \in \mathbb{R}^2 : -x_1 + x_2 \leq -1/2 ; x_1 \leq 1\}$ and $B' = \{x \in \mathbb{R}^2 : -x_1 + x_2 \leq 0 ; x_1 \leq 1\}$. Figure 5(a) illustrates this example. Notice that $B' \supseteq B$ and both sets contain f in their interior. For $\bar{r} = (-0.3, -0.9)$ we have that

$$\psi_B(\bar{r}) = \max\left\{\frac{(-1, 1)^T(-0.3, -0.9)}{-0.5 - (-1, 1)^T(0.8, 0.2)}, \frac{(1, 0)^T(-0.3, -0.9)}{1 - (1, 0)^T(0.8, 0.2)}\right\} = \max\{-6, -1.5\} = -1.5, \text{ and}$$

$$\psi_{B'}(\bar{r}) = \max\left\{\frac{(-1, 1)^T(-0.3, -0.9)}{0 - (-1, 1)^T(0.8, 0.2)}, \frac{(1, 0)^T(-0.3, -0.9)}{1 - (1, 0)^T(0.8, 0.2)}\right\} = \max\{-1, -1.5\} = -1$$

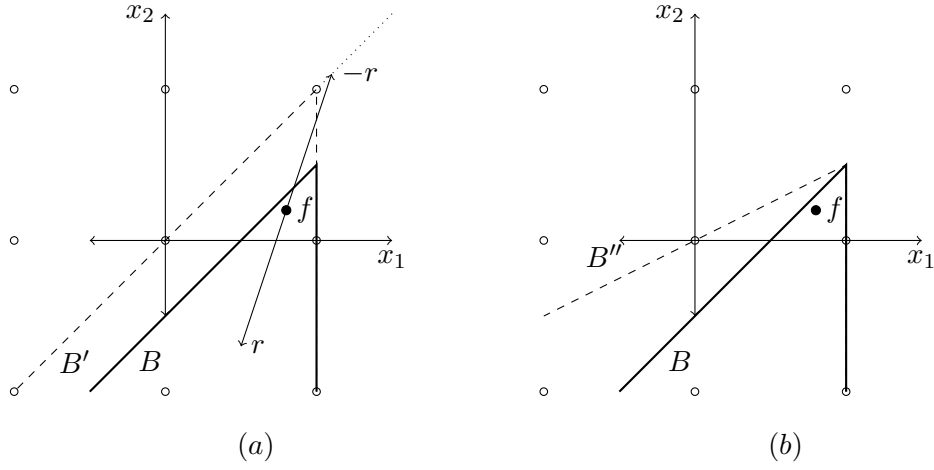


Figure 5: Two NLPF sets B' and B'' that contain B . $\psi_{B'} \not\leq \psi_B$ whereas $\psi_{B''} \leq \psi_B$.

1 and therefore $\psi_B(\bar{r}) < \psi_{B'}(\bar{r})$ even though B' contains B .

2 Geometrically, what is happening is that the coefficient of $r \in RC(B)$ is defined by first taking
3 the vector $-r$ and finding the largest scalar $\alpha(B, r)$ such that $f + \alpha(B, r) \cdot (-r)$ satisfies one of the
4 constraints defining B at equality (and possibly violating other constraints). Then $\psi_B(r) = -\frac{1}{\alpha(B, r)}$
5 (see Lemma 2.10). From Figure 5(a), we can see that $\alpha(B, r) < \alpha(B', r)$ and hence $\psi_B(r) < \psi_{B'}(r)$.

6 As all minimal functions are associated with maximal sets in \mathbb{R}^2 , there exists a different maximal
7 NLPF set $B'' \supseteq B$ that gives a stronger valid inequality.

8 The set $B'' = \{x \in \mathbb{R}^2 : -1/2x_1 + x_2 \leq 0 ; x_1 \leq 1\} \supset B$ shown in Figure 5(b), on the other
9 hand, gives a valid inequality that dominates ψ_B . The fact that $\psi_{B''} \leq \psi_B$ follows from Lemma 4.2.

10

11 We next give sufficient conditions under which $B' \supseteq B$ implies that $\psi_{B'}$ dominates ψ_B (i.e.
12 $\psi_{B'} \leq \psi_B$ and $\psi(\bar{r}) < \psi_B(\bar{r})$ for some $\bar{r} \in \mathbb{Q}^m$). We assume that all polyhedral descriptions given
13 are minimal, in other words, all inequalities given define facets of the corresponding polyhedra.

14 **Lemma 4.2** Let $B = \{x \in \mathbb{R}^m : a_i^T x \leq b_i, i \in I\}$ be a NLPF set such that $0 < f \in \text{int}(B)$ and let
15 $B' \supseteq B$. If $\text{int}(RC(B)) \neq \emptyset$ then let $RC(B) = \{x \in \mathbb{R}^m : a_i^T x \leq 0, i \in I^c\}$ where $I^c \subseteq I$. If one of
16 the following conditions hold, then $\psi_{B'}$ dominates ψ_B .

17 (i) $\text{int}(RC(B)) = \emptyset$.

18 (ii) B' is obtained from B by dropping a constraint, i.e., $B' = \{x \in \mathbb{R}^m : a_i^T x \leq b_i, i \in I \setminus \{k\}\}$.

19 (iii) B' is obtained from B by relaxing a constraint that does not give a facet of the recession cone,
20 i.e., $B' := \{x \in \mathbb{R}^m : a_i^T x \leq b_i, i \in I \setminus \{k\} ; a_k^T x \leq b_k + \epsilon\}$ where $k \in I \setminus I^c$ and $\epsilon > 0$.

21 (iv) B' is obtained from B by rotating a facet-defining inequality of B using another one, i.e.,
22 $B' := \{x \in \mathbb{R}^m : (a_l + \epsilon a_k)^T x \leq b_l + \epsilon b_k ; a_i^T x \leq b_i, i \in I \setminus \{l\}\}$ where $l, k \in I$ and $\epsilon > 0$.

23 **Proof.** Let $\bar{x} \in B' \setminus B$ and define $\bar{r} = \bar{x} - f$ so that $f + \bar{r} \in B' \setminus B$. Note that $\bar{r} \notin RC(B)$ as
24 $f + \bar{r} \notin B$. By Lemma 2.4, for this choice of \bar{r} we have $\psi_{B'}(\bar{r}) < \psi_B(\bar{r})$. We next consider each
25 case separately and show that $\psi_{B'} \leq \psi_B$ also holds. Recall that we defined $\hat{a}_i = a_i / (b_i - a_i^T f)$.

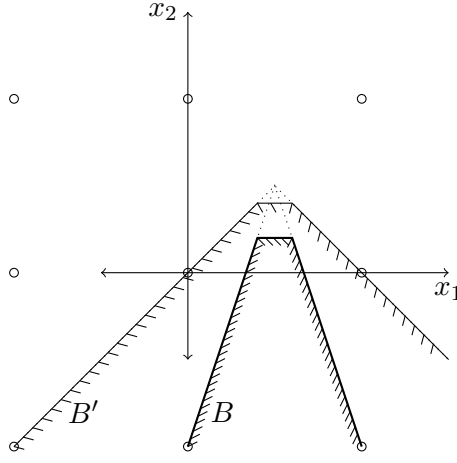


Figure 6: Example of a NLPF set B' that contains another NLPF set B such that $\psi_{B'} \leq \psi_B$.

- 1 (i) Follows directly from Lemma 2.4 as $\psi_B \geq 0$ when $\text{int}(RC(B)) = \emptyset$.
2 (ii) Follows from the definition of ψ as $\psi_B(r) = \max_{i \in I} \{r^T \hat{a}_i\}$ and $\psi_{B'}(r) = \max_{i \in I \setminus \{k\}} \{r^T \hat{a}_i\}$.
3 (iii) As $B' \supseteq B$, Lemma 2.4 implies that $\psi_{B'}(r) \leq \psi_B(r)$ for all $r \notin \text{int}(RC(B))$. In addition, for
4 $r \in \text{int}(RC(B))$ by Lemma 2.11, $\psi_B(r) = \hat{a}_j^T r$ for some $j \in I^c$ and as $RC(B) = RC(B')$, we have
5 $\psi_{B'}(r) = \psi_B(r)$.

(iv) Let $c = (a_l + \epsilon a_k)$ and $d = b_l + \epsilon b_k$. We will show that $c^T r / (d - c^T f) \leq \max\{\hat{a}_l^T r, \hat{a}_k^T r\}$. This fact, together with the fact that $\psi_{B'}(r) = \max\{c^T r / (d - c^T f), \max_{I \setminus \{l\}} \hat{a}_i^T r\}$ implies that $\psi_{B'}(r) \leq \psi_B(r)$. Suppose, for the sake of contradiction that $\hat{c}^T r = c^T r / (d - c^T f) > \max\{\hat{a}_l^T r, \hat{a}_k^T r\}$. Then $\hat{c}^T r > \hat{a}_l^T r$ implies

$$\frac{a_l^T r + \epsilon a_k^T r}{(b_l - a_l^T f) + \epsilon(b_k - a_k^T f)} > \frac{a_l^T r}{b_l - a_l^T f}.$$

As all the denominators are positive, we have

$$a_l^T r (b_l - a_l^T f) + \epsilon a_k^T r (b_l - a_l^T f) > a_l^T r (b_l - a_l^T f) + \epsilon a_l^T r (b_k - a_k^T f)$$

- 6 and hence $a_k^T r (b_l - a_l^T f) > a_l^T r (b_k - a_k^T f)$. Similarly, $\hat{c}^T r > \hat{a}_k^T r$ implies $a_k^T r (b_l - a_l^T f) < a_l^T r (b_k -$
7 $a_k^T f)$, which is a contradiction and thus the result follows. ■

8 Figure 1 shows an example of B and B' satisfying conditions (i) and (ii) of Lemma 4.2, while
9 Figure 6 shows an example of B and B' that satisfy conditions (iii) and (iv). In particular note that
10 if one obtains a NLPF convex set B' that contains a lattice-free split B , this will satisfy condition
11 (i) and hence the intersection cut obtained from B' will strictly dominate the one obtained from
12 B . Figure 7 shows an example of this case. Also note that the set B' in Figure 5(a) does not
13 satisfy condition (iii) as the relaxed constraint of B is associated with a facet of $RC(B)$. The set
14 B'' in Figure 5(b), however, satisfies condition (iv), as it is obtained by rotating one facet defining
15 inequality of B is using another facet-defining inequality.

16 Notice that Lemma 4.2 states conditions under which $B' \supseteq B$ gives a function $\psi_{B'} \leq \psi_B$.
17 However, such a function $\psi_{B'}$ is not useful for generating valid inequalities for R_f^+ unless B' is

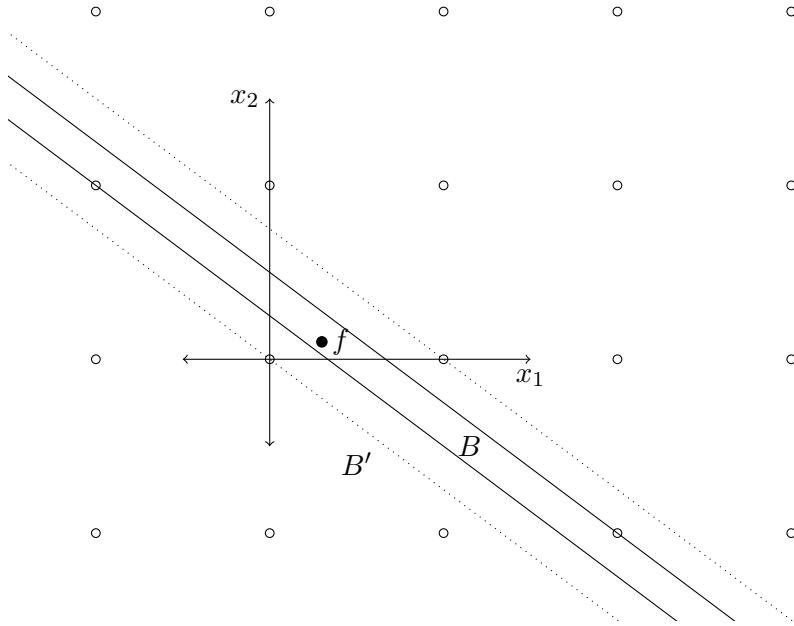


Figure 7: Example of a lattice-free split B and a NLPF split B' that strictly contains it

1 NLPF. Therefore, one needs to be able to check if B' is NLPF in order to apply Lemma 4.2 to
 2 strengthen a valid inequality for R_f^+ . In general, checking this condition can be as difficult as
 3 solving an IP in m dimensions. However, there are some sufficient conditions that can be checked
 4 that guarantee that B' is NLPF.

We next identify simple conditions under which dropping a constraint from B leads to a NLPF set. We are not able to establish easily checkable conditions for the remaining operations described in Lemma 4.2. Formally, let $B = \{x \in \mathbb{R}^m : a_i^T x \leq b_i, \forall i = 1, \dots, k\}$ be a polyhedral NLPF set that contains $f > 0$ in its interior (we also assume that all inequalities describing B define facets). Let

$$B^j = \{x \in \mathbb{R}^m : a_i^T x \leq b_i, \forall i \in \{1, \dots, k\} \setminus \{j\}\}$$

denote the polyhedron obtained by dropping the j th inequality and let

$$F^j = \{x \in B : a_j^T x = b_j\}$$

5 denote the facet defined by the j th inequality of B . It is easy to see that B^j can not be NLPF if F^j
 6 contains a nonnegative integer point in its relative interior. The following observation establishes
 7 the reverse condition.

8 **Lemma 4.3** *Assume that F^k does not contain a nonnegative integer point in its relative interior.*
 9 *In addition, if $\mathbb{Z}_+^m \cap \text{int}(B^k) \subseteq \{x : a_k^T x \leq b_k\}$, then $\mathbb{Z}_+^m \cap \text{int}(B^k) = \emptyset$, that is, B^k is NLPF.*

1 **Proof.** If $\mathbb{Z}_+^m \cap \text{int}(B^k) \neq \emptyset$, let $y \in \mathbb{Z}_+^m \cap \text{int}(B^k)$ and note that by assumption $a_k^T y \leq b_k$. If
2 $a_k^T y < b_k$, then $y \in \text{int}(B)$, which contradicts the fact that B is NLPF. Hence $a_k^T y = b_k$ and y has
3 to be in the relative interior of F^k , again a contradiction. ■

4 Note that $\mathbb{Z}_+^m \cap \text{int}(B^k) \subseteq \mathbb{R}_+^m \cap B^k$. Based on this observation and Lemma 4.3, we next present
5 two conditions that can be checked easily to verify that B^k is NLPF.

6 **Corollary 4.4** *Assume that F^k does not contain a nonnegative integer point in its relative interior.*
7 *Then B^k is a NLPF provided that $\mathbb{R}_+^m \cap B^k \subseteq \{x : a_k^T x \leq b_k\}$.*

8 Also note that if $a_k \leq 0$ and $b_k \geq 0$, then $\mathbb{R}_+^m \subseteq \{x : a_k^T x \leq b_k\}$ and the above condition holds
9 trivially. Another condition that can be checked is the following.

10 **Lemma 4.5** *If $F^k \cap \mathbb{R}_+^m = \emptyset$ then B^k is NLPF.*

11 **Proof.** Suppose not. Then there exists $y \in \mathbb{Z}_+^m$ such that $a_k^T y > b_k$ and $a_j^T y < b_j$ for all
12 $j = 1, \dots, k-1$. In addition, as $f > 0$ is in the interior of B , we have that $a_j^T f < b_j$ for all
13 $j = 1, \dots, k$. But then for all $\lambda \in [0, 1]$ we have that $x^\lambda = \lambda f + (1-\lambda)y$ satisfies $a_j^T x^\lambda < b_j$ for all
14 $j = 1, \dots, k-1$ and $x^\lambda \geq 0$. Moreover there exists λ such that $a_k^T x^\lambda = b_k$, but this contradicts the
15 assumption that $F^k \cap \mathbb{R}_+^m = \emptyset$ ■

16 Remember Example 1.1 and note that the inequality that was dropped to obtain the maximal
17 NLPF set satisfies the conditions of both Corollary 4.4 and Lemma 4.5. Also note that in order
18 to apply Lemma 4.3 or Corollary 4.4, one needs to check if $\text{int}(F^k)$ contains nonnegative integer
19 points, which requires solving an integer program in \mathbb{R}^m . The condition $F^k \cap \mathbb{R}_+^m = \emptyset$ in Lemma 4.5,
20 however, can be checked by solving a linear program.

21 5 Conclusion

22 In this paper, we defined a new relaxation for mixed-integer sets and studied valid inequalities
23 associated with it. Our relaxation can be seen as a tightening of the relaxation defined by Borozan
24 and Cornuéjols [7] and Andersen et al. [2]. The difference between the two relaxations is the
25 presence of non-negativity constraints in our set. In this respect, the difference between the two
26 relaxations is similar to the difference between the master equality polyhedron [9] that we studied
27 recently and the cyclic group polyhedron of Gomory. In both cases, exploiting non-negativity leads
28 to stronger inequalities.

29 Even though some of our results generalize easily for $m > 2$ constraints, there are others that
30 we were not able to extend. For instance, for $m > 2$, are maximal NLPF sets polyhedral? If so,
31 do they always have a nonnegative integer point in the relative interior of each of their facets?
32 Moreover, can there be minimal functions that arise from non-maximal positive lattice-free convex
33 sets? Even though we only derived a one-to-one correspondence between maximal NLPF sets and
34 minimal functions for $m = 2$, we believe such correspondence also exists for $m > 2$.

1 Finally, notice that the nonnegativity on the integer variables is an arbitrary choice of con-
2 straints. In principle, one could impose any additional set of constraints to the integer variables
3 and use this additional information to strengthen the inequalities obtained. A case of particular in-
4 terest is when the basic variables are all between given bounds $[0, u]$ (for example binary variables)
5 and hence we only need to focus on convex sets that don't have integer points in $[0, u]$ in their
6 interior. We believe, for instance that Theorems 3.2 and 3.11 can be generalized for such cases.

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8 suggestions. We note that recently two papers closely related to our work have become publicly
9 available: The first one is by Dey and Wolsey [11] and the second one is by Basu, et. al. [5].

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