

1 On the integrality Gap of Small Asymmetric
2 Travelling Salesman Problems: A Polyhedral and
3 Computational Approach

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6 **Abstract**

In this paper, we investigate the integrality gap of the Asymmetric Traveling Salesman Problem (ATSP) with respect to the linear relaxation given by the Asymmetric Subtour Elimination Problem (ASEP) for small-sized instances. In particular, we focus on the geometric properties and symmetries of the ASEP polytope (P_{ASEP}^n) and its vertices. The polytope's symmetries are exploited to design a heuristic pivoting algorithm for the search of vertices where the integrality gap is maximized. Furthermore, a general procedure for the extension of vertices from P_{ASEP}^n to P_{ASEP}^{n+1} is defined. The generated vertices improve the known lower bounds of the integrality gap for $16 \leq n \leq 22$ and, provide small hard-to-solve ATSP instances.

7 *Keywords:* Asymmetric Traveling Salesman Problem, Integrality Gap
8 *2000 MSC:* 90C05,
9 *2000 MSC:* 90C10.

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Preprint submitted to Discrete Optimization

April 18, 2024

10 **1. Introduction**

11 Mathematical programming relaxations and especially linear program-
12 ming relaxations have played a central role both in solving combinatorial
13 optimization problems in practice (e.g. see, [1]) and in the design and anal-
14 ysis of approximation algorithms (see, e.g., [29]). When solving an instance,
15 an important concept is the *integrality gap* with respect to the linear relax-
16 ation, which is the maximum ratio between the solution quality of the Integer
17 Linear Program (ILP) and its Linear Program (LP) relaxation. For many
18 integer linear programs, the integrality gap of the linear relaxation is equal
19 to the approximation ratio of the best algorithm as well as the hardness of
20 the approximation ratio and essentially represents the inherent limits of the
21 considered relaxation. To some extent, instances having a large integrality
22 gap are the hard instances for the class of approaches based on linear pro-
23 gramming. With this respect, the following facts can be observed from the
24 literature.

- 25 • Proving integrality gaps for LP relaxations of NP-hard optimization
26 problems is a difficult task that is usually undertaken on a case-by-case
27 basis (e.g., see the case of the Vertex Cover [27]). Very few and limited
28 attempts have been made to use computer-assisted analysis for this
29 difficult goal.
- 30 • For several notable and important examples, like the Traveling Sales-
31 man Problem (TSP), our integrality gap comprehension resisted the
32 persistent attack during the last decades of many researchers. For
33 the Symmetric Travelling Salesman Problem (STSP), several advances
34 have been made in specific cases, such as the STSP having only costs 1
35 and 2 [23], and the cubic and subcubic STSP [6], where the integrality
36 gap is proved to be equal to $\frac{4}{3}$. For the asymmetric case, [12, 9] inde-
37 pendently shows that the lower bound for the integrality gap is 2, and
38 no further improvements have been made. More specifically, [12] also
39 provides specific lower bounds for $n \leq 15$. This is the first time an IG
40 greater than $\frac{4}{3}$ is shown for $n = 9$. In terms of the upper bound, the
41 best-known bound is constant and equal to 22 [28].

42 Within this paper, we investigate the integrality gap *computationally* for
43 the Asymmetric Traveling Salesman Problem. More specifically, we investi-
44 gate and exploit aspects of polyhedral theory to reduce the integrality gap

45 search space. Then, we combine this information to effectively search the
 46 pruned space. This approach allows us to get computer-aided construction
 47 of bad instances, namely, problem instances having large integrality gap val-
 48 ues, for the considered LP relaxation which improves upon the best-known
 49 lower bounds for small n (see Charikar, Goemans, and Karloff [9] and Elliot-
 50 Magwood [12]). The aim is to obtain a new and better understanding of
 51 lower bounds on the corresponding integrality gaps. Besides, we present
 52 hard-to-solve ATSP instances for the state-of-the-art solver Concorde.

53 *The problem..* Given a weighted directed graph, a Hamiltonian cycle is a cy-
 54 cle that visits each vertex exactly once. The Asymmetric Traveling Salesman
 55 Problem (ATSP) involves finding a directed Hamiltonian cycle of minimum
 56 cost. In practice, the currently most efficient exact algorithm for solving
 57 ATSP is based on an Integer Linear Programming (ILP) [26, 14, 13]. Let
 58 $K_n = (V, A)$ be the complete directed graph with n nodes and $m = n(n - 1)$
 59 arcs, that is, $V := \{1, \dots, n\}$ and $A := \{(i, j) \mid i, j \in V, i \neq j\}$, each having
 60 a weight $c_{ij} \in \mathbb{R}^+$. Whenever $c_{ij} = c_{ji}$ for all arcs (i, j) , then we have a
 61 Symmetric TSP instance. Whenever $c_{ij} \neq c_{ji}$, but the cost vector satisfies
 62 the triangle inequality $c_{ij} \leq c_{ik} + c_{kj}, \forall i, j, k \in V$, we have a pseudo-quasi
 63 metric TSP instance, since the cost vector induces a *pseudo-quasi metric*
 64 [22]. Note that any instance of ATSP on a complete graph K_n is completely
 65 defined by its cost vector $\mathbf{c} \in \mathbb{R}_+^m$. Given $S \subseteq V$, let $\delta(S)$ be the cut induced
 66 by S , namely $\delta(S) := \{(i, j) \mid i \in S, j \notin S\}$. For convenience, we denote
 67 $\delta(i) = \delta(\{i\})$.

68 In this paper, we study the LP relaxation of the Dantzig-Fulkerson-
 69 Johnson (DFJ) formulation [11] for solving the ATSP for small values of
 70 n .

$$\min \quad \sum_{(i,j) \in A} c_{ij} x_{ij} \tag{1}$$

$$\text{s.t.} \quad \sum_{i \in V} x_{ij} = 1 \quad \forall j \in V \tag{2}$$

$$\sum_{j \in V} x_{ij} = 1 \quad \forall i \in V \tag{3}$$

$$\sum_{i \in \delta(S)} x_{ij} \geq 1 \quad \forall S \subset V \text{ such that } 2 \leq |S| \leq n - 2 \tag{4}$$

$$x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A, \tag{5}$$

71 where $x_{ij} \in \{0, 1\}$ is equal to 1 if arc (i, j) is one optimal cycle, and 0
72 otherwise. Constraints (2)–(3) are the in-degree and out-degree constraints,
73 that force each node to have exactly one predecessor and one successor.
74 Constraints (4) are the *Subtour Elimination Constraints*, which avoid the
75 presence of sub-cycles (subtours). For a survey on ATSP formulations, we
76 refer the reader to [26]. In the literature, the solution of the LP relaxation
77 of (1)–(5) is called the *Asymmetric Subtour Elimination Problem* (ASEP),
78 while the corresponding feasibility region is the *ASEP Polytope*, which is
79 defined as follows.

$$P_{ASEP}^n := \{\mathbf{x} \in \mathbb{R}^m \mid (2)–(4), \mathbf{x} \geq 0\}. \quad (6)$$

80 The Integrality Gap (IG) for the ATSP on n nodes is

$$\alpha_n := \sup_{\mathbf{c} \in \mathbb{R}_+^m} \frac{\text{ATSP}(\mathbf{c})}{\text{ASEP}(\mathbf{c})}, \quad (7)$$

81 where $\text{ATSP}(\mathbf{c})$ is the optimal value of (1)–(5) and $\text{ASEP}(\mathbf{c})$ is the optimal
82 value of its LP relaxation. In general, the IG for the ATSP is

$$\alpha := \sup_{n \in \mathbb{N}} \alpha_n.$$

83 In [12], it is shown that for the general ATSP, a non-negative cost vector
84 \mathbf{c} exists such that $\text{ATSP}(\mathbf{c}) > 0$ and $\text{ASEP}(\mathbf{c}) = 0$. This implies that the
85 integrality gap tends to $+\infty$. For this reason, the works studying the inte-
86 grality gap of ATSP always assume that the cost vector satisfies the triangle
87 inequality $c_{ij} \leq c_{ik} + c_{kj}, \forall i, j, k \in V$ and, hence, the costs induce a pseudo-
88 quasi metric. Herein, we restrict our attention to pseudo-quasi metric ATSP,
89 but we will call them ATSP for short, to be consistent with the notation of
90 the literature.

91 A long-standing conjecture stated that $\alpha \leq \frac{4}{3}$ (e.g., see [8]). However,
92 this conjecture was disproved independently in [12] and [9]. Both works
93 show $\alpha \geq 2$ by presenting two families of ATSP instances with $\alpha(\mathbf{c}) \rightarrow 2$
94 $n \rightarrow \infty$. For $n \leq 3$, we have that $\alpha_n = 1$, while for $4 \leq n \leq 7$ the exact value
95 was computed in [12]. The authors of [12, 7] provide also lower bounds of α_n
96 for $n \leq 15$. In particular, they show that $\alpha > \frac{4}{3}$, since they prove (compute)
97 that $\alpha_n \geq \frac{11}{8}$ for $n = 9$. Lower bounds were also provided by Charikar et
98 al. [9] for arbitrarily large n , but they are rather weak for $n \leq 25$. We
99 remark that the literature is more extensive for the Symmetric TSP (STSP)

100 [5, 19, 20, 31, 30]. For instance, [31, 30, 20] propose STSP instances that
 101 have a large integrality gap and are hard-to-solve for the state-of-art solver
 102 Concorde [1]. However, no theoretical proof is available for the exact value
 103 of the integrality gap, neither for the STSP nor the ATSP. Furthermore, the
 104 relation between computational complexity and large integrality gap is still
 105 unclear even in the symmetric case.

106 *Main contributions.* This paper has three main contributions. First, we
 107 identify, for the first time, a group of symmetries of the ASEP polytope. We
 108 exploit this symmetry to design pivoting strategies that explore vertices of
 109 P_{ASEP}^n . Second, we provide new lower bounds for the integrality gap α_n for the
 110 ATSP for $16 \leq n \leq 22$ by using a new pivoting algorithm which exploits the
 111 symmetries of the vertices of P_{ASEP}^n , combined with an inductive algorithm
 112 that generates vertices of P_{ASEP}^{n+1} from a vertex of P_{ASEP}^n . Our bounds improve
 113 those provided in [12] and [9]. Third, by using our new inductive algorithm,
 114 we generate hard ATSP instances, where complexity is measured with respect
 115 to the Concorde solver for STSP [1], after an appropriate transformation of
 116 the ATSP instance.

117 The outline of this paper is as follows. Section 2 reviews the background
 118 material. Section 3 studies the symmetries of the polytope P_{ASEP}^n . In Sec-
 119 tion 4, we explain how we use the algebraic structure introduced to perform
 120 a symmetry-breaking heuristic pivoting. Furthermore, we introduce a new
 121 operator that generates vertices of P_{ASEP}^{n+1} from a vertex of P_{ASEP}^n . In Section
 122 5 we present the results of our approach, by analyzing the structure of the
 123 obtained vertices and exhibiting new lower bounds for $16 \leq n \leq 22$. Finally,
 124 in Section 6 we conclude the paper with a perspective on future works.

125 2. Background material

126 A key subproblem of our approach is the computation of the maximum
 127 integrality gap over all possible pseudo-quasi metric cost vectors $\mathbf{c} \in \mathbb{R}_+^m$ for a
 128 single vertex of the ASEP polytope. This subproblem was first introduced in
 129 [5] for the symmetric TSP (STSP) and later in [12] for the asymmetric TSP
 130 (ATSP). The main idea is to divide the cost vector \mathbf{c} by the optimal value
 131 $\text{ATSP}(\mathbf{c})$, so that the definition of IG reduces to $\alpha_n := \sup_{\mathbf{c}} \frac{1}{\text{ASEP}(\mathbf{c})}$, which
 132 is equivalent to solve $\inf_{\mathbf{c}} \text{ASEP}(\mathbf{c})$. Note that the operation of dividing the
 133 costs by $\text{ATSP}(\mathbf{c})$ maintains the triangle inequalities and preserves the value
 134 of the IG.

135 The problem of computing the maximum α_n of K_n for the pseudo-quasi
 136 metric (pq-metric) ATSP is as follows [12].

$$\frac{1}{\alpha_n} := \min_{\substack{\mathbf{c} \text{ is pq-metric,} \\ \text{ATSP}(\mathbf{c})=1}} \text{ASEP}(\mathbf{c}) = \min_{\mathbf{x} \in P_{ASEP}^n} \min_{\substack{\text{is pq-metric,} \\ \text{ATSP}(\mathbf{c})=1}} \mathbf{x}^T \mathbf{c}. \quad (8)$$

137 To solve the problem (8) for a fixed (small) value of n , the authors in [12]
 138 enumerate the vertices of P_{ASEP}^n , and for each vertex $\mathbf{x} \in P_{ASEP}^n$, they solve
 139 $\min \{ \mathbf{c}^T \mathbf{x} \mid \mathbf{c} \text{ is pq-metric, ATSP}(\mathbf{c}) = 1 \}$. In [12], the latter inner problem
 140 is called $\text{Gap}(\mathbf{x})$. Intuitively $\text{Gap}(\mathbf{x})$ is related to the IG for a fixed vertex x
 141 and it is defined as

$$\text{Gap}(\mathbf{x}) := \min \sum_{(i,j) \in A} x_{ij} c_{ij} \quad (9)$$

$$\text{s.t.} \quad \sum_{(i,j) \in A} z_{ij} c_{ij} \geq 1 \quad \forall \mathbf{z} \in \mathcal{T}_{ASEP}^n \quad (10)$$

$$c_{ij} \leq c_{ik} + c_{jk} \quad \forall i, j, k \in V \quad (11)$$

$$c_{ij} \geq 0 \quad \forall (i, j) \in A \quad (12)$$

$$c_{ij} - y_i^{\text{out}} - y_j^{\text{in}} - \sum_{S \in \mathcal{S}_{ij}(\mathbf{x})} d_S \geq 0 \quad \forall (i, j) \in A \setminus A(\mathbf{x}) \quad (13)$$

$$c_{ij} - y_i^{\text{out}} - y_j^{\text{in}} - \sum_{S \in \mathcal{S}_{ij}(\mathbf{x}^*)} d_S = 0 \quad \forall (i, j) \in A(\mathbf{x}) \quad (14)$$

$$d_S \geq 0 \quad \forall S \in \bigcup_{(i,j) \in A} \mathcal{S}_{ij}(\mathbf{x}), \quad (15)$$

142 where \mathcal{T}_{ASEP}^n is the collection of every possible Hamiltonian cycle of K_n , and
 143 $\mathbf{z} \in \{0, 1\}^m$ are incidence vectors of elements of \mathcal{T}_{ASEP}^n . We remark that the
 144 variables are cost c_{ij} , while x_{ij} and z_{ij} are given. Constraints (10) ensure
 145 that the optimal solution \mathbf{c}^* of $\text{Gap}(\mathbf{x})$ yields $\text{ATSP}(\mathbf{c}^*) = 1$. Constraints
 146 (13)–(15) derive from dualizing the linear program relaxation of (2)–(4).
 147 Here, we define the following subset of nodes $\mathcal{S}_{ij}(\mathbf{x})$ and of arcs $A(\mathbf{x})$ as
 148 follows: $\mathcal{S}_{ij}(\mathbf{x}) = \{S \subset A \mid (i, j) \in \delta(S), \mathbf{x}(\delta(S)) = 1, 2 \leq |S| \leq n - 2\}$ and
 149 $A(\mathbf{x}) = \{(i, j) \in A \mid x_{ij} > 0\}$. Constraints (13)–(15) ensure that

$$\mathbf{x}^* \in \arg \min_{\mathbf{x} \in P_{ASEP}^n} \mathbf{c}^* \mathbf{x} \Leftrightarrow \mathbf{c}^* \in \arg \min_{\mathbf{c}, \mathbf{y}, \mathbf{d} \text{ satisfy (10)–(15)}} \text{Gap}(\mathbf{x}^*).$$

150 Thus, the $\arg \min \mathbf{c}^*$ of the program $\text{Gap}(\mathbf{x}^*)$ is such that, once ASEP (\mathbf{c}^*)
 151 is solved, the minimum is attained precisely at \mathbf{x}^* (for details, see [12]).

152 3. Symmetry group of P_{ASEP}^n

153 Polyhedral aspects of the TSP have been extensively studied in the past
 154 decades. In particular, in [16, 24, 4] the polyhedral properties of the convex
 155 hull of the integer vertices, the so-called “natural polytope”, of the STSP and
 156 the ATSP have been investigated starting from the assignment polytope.
 157 More specifically, it has been shown that the diameter of the assignment
 158 polytope is two, which in turn implies that the diameter of the TSP polytope
 159 is at most 2. However, since an integer formulation is not known for the
 160 TSP, the focus is on the relationship between a valid formulation of the TSP
 161 (such as, in this paper, that of Dantzig-Fulkerson-Johnson [11]) and its linear
 162 relaxation. In this section, we focus in particular on the fractional vertices
 163 and the symmetry properties of the subtour elimination polytope P_{ASEP}^n .

164 As remarked in [12], the vertices of P_{ASEP}^n can be subdivided into equiv-
 165 alence classes through permutations of the nodes of K_n . In this section, we
 166 define explicitly a symmetry group of P_{ASEP}^n based on permutations. The
 167 classes of isomorphic vertices turn out to be the orbits generated by this
 168 symmetry group.

169 By observing the definition of P_{ASEP}^n , an important consideration can be
 170 made: due to the structure of the constraints, they are not affected by a
 171 permutation of the node indices. More precisely, it is well known that any
 172 relabeling of the nodes $i \in V$ induces just an internal permutation of the
 173 constraint groups (2), (3) and (4), which leaves the feasible region unchanged.
 174 Consequently, it is possible to identify a group of symmetries of the polytope
 175 P_{ASEP}^n induced by the symmetric group S_n of permutations of the nodes
 176 $i \in V$. To describe the symmetries of P_{ASEP}^n explicitly, it is useful to convert
 177 the feasible solutions into matrix form. More precisely, we can rewrite any
 178 feasible solution $\mathbf{x} \in P_{ASEP}^n$ as a matrix $\mathbf{X} \in [0, 1]^{n \times n}$, with the corresponding
 179 components x_{ij} for $i \neq j$ and setting $x_{ij} = 0$ for $i = j$.

180 Now, consider the symmetric group of permutations on n elements S_n .
 181 Let $\pi \in S_n$, such that $\pi : i \mapsto \pi(i)$, be a permutation of the nodes $i \in V$. For
 182 any feasible solution $\mathbf{x} \in P_{ASEP}^n$, with matrix representation \mathbf{X} , it is possible
 183 to generate a new feasible solution \mathbf{x}' , expressed by a matrix \mathbf{X}' , by applying
 184 the permutation π to the nodes of the graph K_n . It must hold

$$x'_{\pi(i)\pi(j)} = x_{ij} \quad \forall i, j \in V. \quad (16)$$

185 This means that \mathbf{X}' is obtained by permuting rows and columns of \mathbf{X} ac-
 186 cording to π . Let us define the permutation matrix $\mathbf{P}_\pi = (p_{ij})$ associated to
 187 $\pi \in S_n$ as

$$p_{ij} = \begin{cases} 1 & \text{if } i = \pi(j) \\ 0 & \text{otherwise.} \end{cases}$$

188 In the product $\mathbf{P}_\pi \mathbf{X}$, the permutation matrix \mathbf{P}_π permutes the rows of \mathbf{X}
 189 according to π . Since also the columns of \mathbf{X} have to be permuted, we apply
 190 \mathbf{P}_π to the transpose of $\mathbf{P}_\pi \mathbf{X}$. Thus

$$\mathbf{X}' = (\mathbf{P}_\pi (\mathbf{P}_\pi \mathbf{X})^T)^T = (\mathbf{P}_\pi \mathbf{X}) \mathbf{P}_\pi^T = \mathbf{P}_\pi \mathbf{X} \mathbf{P}_\pi^T.$$

191 A notion that we will widely use is the *isomorphism between digraphs*. Hence,
 192 let us recall some helpful definitions.

193 **Definition 1 (Support digraph).** Let $\mathbf{x} \in P_{ASEP}^n$. The weighted support
 194 digraph \mathbf{x} is the graph $H(\mathbf{x})$ defined on the set of nodes V , having an arc
 195 (i, j) with the weight x_{ij} , if and only if $x_{ij} > 0$.

196 **Definition 2 (Isomorphism between weighted graphs).** Two graphs $D =$
 197 (V, A_D) and $F = (V, A_F)$ on n nodes are isomorphic if there exists a permu-
 198 tation π of V such that $(u, v) \in A_D \iff (\pi(u), \pi(v)) \in A_F$. Furthermore,
 199 the weights of the edges must satisfy $c_{\pi(u)\pi(v)} = c_{uv}, \forall u, v \in V$.

200 **Example 1.** Consider $\mathbf{x} \in P_{ASEP}^4$ defined by

$$\mathbf{x} = \left(\frac{1}{2}, 0, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, 0, \frac{1}{2}, 0, \frac{1}{2}, 0, \frac{1}{2}, \frac{1}{2} \right)^T.$$

201 Its matrix version is hence

$$\mathbf{X} = \begin{pmatrix} 0 & \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 \\ \frac{1}{2} & 0 & 0 & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 \end{pmatrix}.$$

202 This feasible solution is associated with the support graph in Figure 1, left.
 203 Let $\pi = (0 \ 1 \ 2 \ 3)$, that is the permutation such that $\pi(0) = 1, \pi(1) =$
 204 $2, \pi(2) = 3, \pi(3) = 0$. Thus, in this case

$$\mathbf{P}_\pi = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

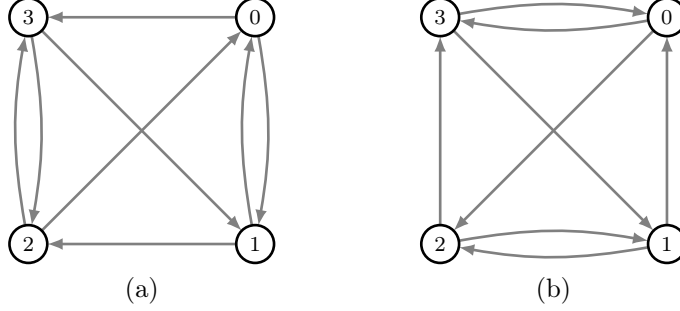


Figure 1: Two isomorphic vertices obtained via vertex permutation. Each arc is weighted $\frac{1}{2}$.

205 and we obtain

$$\mathbf{X}' = \mathbf{P}_\pi \mathbf{X} \mathbf{P}_\pi^T = \begin{pmatrix} 0 & 0 & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 \\ 0 & \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \end{pmatrix},$$

206 which corresponds to the graph in Figure 1 on the right.

207 For any node relabeling $\pi \in S_n$ we can define the corresponding permutation of a solution \mathbf{X} as

$$g_\pi : [0, 1]^{n \times n} \rightarrow [0, 1]^{n \times n} \quad (17)$$

$$\mathbf{X} \mapsto \mathbf{P}_\pi \mathbf{X} \mathbf{P}_\pi^T.$$

209 With a slight abuse of notation, we will use both $g_\pi(\mathbf{x})$ and $g_\pi(\mathbf{X})$ interchangeably, denoting the row and column permutation of \mathbf{X} , according to
210 π .

212 First of all, we observe that the map is well defined in P_{ASEP}^n , namely
213 $\mathbf{x} \in P_{ASEP}^n$ implies $g_\pi(\mathbf{x}) \in P_{ASEP}^n$. Hence, all the constraints are satisfied also
214 for $g_\pi(\mathbf{x})$ by a simple “shuffle” of the rows: degree constraints i become degree
215 constraints $\pi(i)$ and subtour elimination constraints associated to $\delta(S)$, $S =$
216 $\{s_1, \dots, s_r\}$ become $\delta(\pi(S))$, $\pi(S) := \{\pi(s_1), \dots, \pi(s_r)\}$. The isomorphism
217 of vertices, observed in [12], can now be extended to the whole polytope
218 P_{ASEP}^n . Hence, it trivially follows

219 **Lemma 1.** *Let $x \in P_{ASEP}^n$ and $\pi \in S_n$. The support graphs $H(\mathbf{x})$ and*
220 *$H(g_\pi(\mathbf{x}))$ are isomorphic.*

221 Let be $G(n) = \{g_\pi \mid \pi \in S_n\}$ the set of all transformations g_π . The next
 222 theorem shows that $G(n)$ is a group of symmetries of the polytope.

223 **Theorem 2.** $G(n)$ is a group of isometries acting on of P_{ASEP}^n .

224 *Proof.* We begin by showing the closure of $G(n)$ under composition. Let
 225 $\pi_1, \pi_2 \in S_n$. By equation (17) we have

$$\begin{aligned} g_{\pi_1} g_{\pi_2}(\mathbf{X}) &= g_{\pi_1}(\mathbf{P}_{\pi_2} \mathbf{X} \mathbf{P}_{\pi_2}^T) = \mathbf{P}_{\pi_1} \mathbf{P}_{\pi_2} \mathbf{X} \mathbf{P}_{\pi_2}^T \mathbf{P}_{\pi_1}^T \\ &= (\mathbf{P}_{\pi_1 \pi_2}) \mathbf{X} (\mathbf{P}_{\pi_1 \pi_2})^T = g_{\pi_1 \pi_2}(\mathbf{X}) \in G(n). \end{aligned} \quad (18)$$

226 It is not difficult to verify that the symmetric group S_n induces the group
 227 structure on $G(n)$. In particular, by equation (18) we have that the identity
 228 element of $G(n)$ is g_{id} and the inverse element of g_π is $g_{\pi^{-1}}$. Moreover,
 229 equation (18) states that $G(n)$ and S_n are isomorphic groups. By equation
 230 (16) it can be observed that for any feasible solution $\mathbf{x} \in P_{ASEP}^n$ the solution
 231 $\mathbf{x}' = g_\pi(\mathbf{x}) \in P_{ASEP}^n$ is obtained by a permutation of the components of \mathbf{x}
 232 based on π . Therefore, it is immediately clear that g_π preserves the Euclidean
 233 distance, that is $\|g_\pi(\mathbf{x}) - g_\pi(\mathbf{y})\| = \|\mathbf{x} - \mathbf{y}\|$, $\forall \mathbf{x}, \mathbf{y} \in P_{ASEP}^n, \pi \in S_n$.

234 \square

235 As explained in Section 2, our main goal is the computation of the inte-
 236 grality gap of vertices. The following corollary focuses on the action of $G(n)$
 237 on the set of vertices, which will be denoted through the manuscript with
 238 \mathcal{X}_{ASEP}^n .

239 **Corollary 3.** Let $\mathbf{x} \in \mathcal{X}_{ASEP}^n$ and $g_\pi \in G(n)$. Then $g_\pi(\mathbf{x}) \in \mathcal{X}_{ASEP}^n$.

240 *Proof.* g_π is an isometry and isometries map vertices into vertices. \square

241 Since the group $G(n)$ acts on the set of vertices \mathcal{X}_{ASEP}^n , it is of interest to
 242 study the *orbit* of each vertex $\mathbf{x} \in \mathcal{X}_{ASEP}^n$, that is the set

$$O_{\mathbf{x}} = \{g_\pi(\mathbf{x}) \mid g_\pi \in G(n)\}, \quad (19)$$

243 and the *stabilizer* of $G(n)$ with respect to $\mathbf{x} \in \mathcal{X}_{ASEP}^n$, that is the subgroup
 244 of $G(n)$ defined as

$$G_{\mathbf{x}} = \{g_\pi \in G(n) \mid g_\pi(\mathbf{x}) = \mathbf{x}\}.$$

245 Combining Lemma 1 and (19), we can conclude that vertices of the poly-
 246 tope P_{ASEP}^n belonging to the same orbit, have isomorphic support graphs. In

247 other terms, the isomorphism classes of vertices introduced in [12] are the
 248 orbits of the vertices with respect to the group $G(n)$.

249 By the so-called *orbit-stabilizer theorem* we have the relation $|G(n)| =$
 250 $|G_{\mathbf{x}}||O_{\mathbf{x}}|$. Further details on the orbit-stabilizer theorem, can be found for
 251 instance in [2]. A natural question concerns the role of the stabilizer of each
 252 vertex, and if it leads to some implications in combinatorial questions, such
 253 as the integrality gap. For example, what could be the relationship between
 254 the stabilizer of a vertex and the maximum integrality gap achievable at that
 255 vertex? The case of the integer vertices is particularly interesting. As already
 256 pointed out, integer vertices of P_{ASEP}^n correspond to Hamiltonian cycles of K_n .
 257 However, Hamiltonian cycles differ from each other only by a relabeling of
 258 the nodes. Therefore we can prove the following property.

259 **Lemma 4.** *Let $\mathbf{x} \in \mathcal{T}_{ASEP}^n$. Then, it holds $O_{\mathbf{x}} = \mathcal{T}_{ASEP}^n$.*

260 *Proof.* Let $\mathbf{x}_1, \mathbf{x}_2 \in \mathcal{T}_{ASEP}^n$. Since \mathbf{x}_1 and \mathbf{x}_2 correspond to Hamiltonian
 261 cycles in K_n , there exists a permutation π , such that $g_{\pi}(\mathbf{x}_1) = \mathbf{x}_2$. It follows
 262 that \mathbf{x}_1 and \mathbf{x}_2 belong to the same orbit of $G(n)$. \square

263 A consequence of Lemma 4 is that integer vertices build a unique orbit
 264 $O_{\mathbf{x}}$ with $|O_{\mathbf{x}}| = (n - 1)!$. By the orbit-stabilizer theorem it follows that
 265 $|G_{\mathbf{x}}| = n, \forall \mathbf{x} \in \mathcal{T}_{ASEP}^n$.

266 More specifically, it holds the following

267 **Lemma 5.** *If $\mathbf{x} \in \mathcal{T}_{ASEP}^n$, then $G_{\mathbf{x}}$ is the group*

$$\langle (1\ 2 \dots n) \rangle$$

268 *of all the cyclic permutations, that are*

$$\tau_k(i) = (i + k) \pmod n.$$

269 *Proof.* As these permutation are the k -shift of nodes, $k \in \{0, 1, 2, \dots, n\}$, it
 270 holds

$$\tau_{k_1} \circ \tau_{k_2} = \tau_{k_3} \quad k_3 = (k_1 + k_2) \pmod n.$$

271

\square

272 Unfortunately, as further discussed in Section 5.3, the stabilizer of a frac-
 273 tional vertex \mathbf{x} of P_{ASEP}^n does not seem to follow a general recipe.

274 In Section 6, we conjecture that vertices having a large integrality gap are
 275 the ones having large but not trivial stabilizers, hence, it could be relevant
 276 to know in advance the structure of the stabilizer to guess the “promising”
 277 vertices.

278 It is worth to remark that the orbits of $G(n)$ form large classes of isomor-
 279 phic vertices, hence, P_{ASEP}^n can be considered a highly symmetric polytope.

280 The intrinsic equivalence of vertices belonging to the same orbit is clearly
 281 visible in the following lemma.

282 **Lemma 6.** *Let $\mathbf{x}, \mathbf{y} \in \mathcal{X}_{ASEP}^n$ such that $\mathbf{y} \in O_{\mathbf{x}}$, then $Gap(\mathbf{x}) = Gap(\mathbf{y})$.*

283 *Proof.* If $\mathbf{x}, \mathbf{y} \in O_{\mathbf{x}}$, then there exists $g_{\pi} \in G(n)$, such that $\mathbf{x} = g_{\pi}(\mathbf{y})$. Let
 284 $\mathbf{c}^* \in \arg \min Gap(\mathbf{x})$.

$$Gap(\mathbf{x}) = \mathbf{c}^{*T} \mathbf{x} = g_{\pi}(\mathbf{c}^*)^T g_{\pi}(\mathbf{x}) = Gap(\mathbf{y}).$$

285 The first equation holds by definition, while the second equation remains
 286 unchanged even if both terms of the scalar product are permuted. The final
 287 equation is derived from the fact that if there exists a \mathbf{c}' value such that
 288 $\mathbf{c}'^T \mathbf{x}' < \mathbf{c}^{*T} \mathbf{x}$, then $g_{\pi}^{-1}(\mathbf{c}')$ would provide a solution of lower cost than \mathbf{c}^{*T} ,
 289 thus rendering the latter non-optimal. \square

290 Note that this result has already been proved in [12], using a different
 291 strategy. Finally, we add a result that justifies our symmetry-breaking sim-
 292 plex algorithm presented in the next section.

293 **Definition 3.** The set of all vertices adjacent to $\mathbf{x} \in \mathcal{X}_{ASEP}^n$ is called the
 294 **neighborhood of \mathbf{x}** and is denoted by $\mathcal{N}(\mathbf{x})$.

295 **Lemma 7.** *Let $\mathbf{x}, \mathbf{y} \in \mathcal{X}_{ASEP}^n$, $\pi \in S_n$. Then, $\mathbf{y} \in \mathcal{N}(\mathbf{x}) \Leftrightarrow g_{\pi}(\mathbf{y}) \in$
 296 $\mathcal{N}(g_{\pi}(\mathbf{x}))$.*

297 *Proof.* First, we use the transformation π to sort the rows of the constraint
 298 matrix, by mapping each degree constraint associated with i to $\pi(i)$, and each
 299 subtour elimination constraint associated with $S = \{s_1, \dots, s_f\}$ to $\pi(S) :=$
 300 $\{s_1, \dots, s_f\}$ and each non-negative constraint accordingly. With a slight
 301 abuse of notation, we will call $\pi(i)$ the mapping of the i^{th} constraint. Note
 302 that \mathbf{y} shares exactly $r(n) - 1$ linearly independent and tight constraints with
 303 \mathbf{x} , let $i_1, \dots, i_{n_y-1}, i_{n_y}$ are this set of constraints of \mathbf{y} and $i_1, \dots, i_{n_y-1}, i_{n_x}$ is
 304 the one of \mathbf{x} , then, $\pi(i_1), \dots, \pi(i_{n_y-1}), \pi(i_{n_y})$ is associated to $g_{\pi}(\mathbf{y})$ and
 305 $\pi(i_1), \dots, \pi(i_{n_y-1}), \pi(i_{n_x})$ is hence associated with $g_{\pi}(\mathbf{x})$. Thus, $g_{\pi}(\mathbf{y}) \in$
 306 $\mathcal{N}(g_{\pi}(\mathbf{x}))$. \square

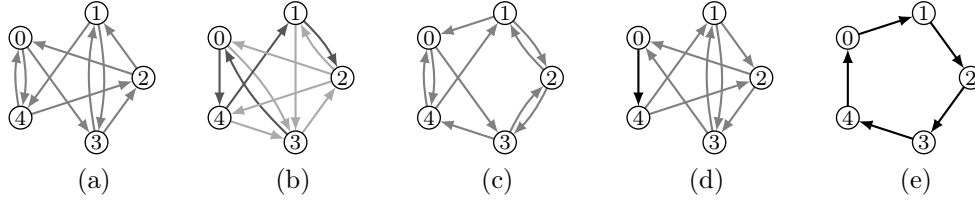


Figure 2: Support graphs of the 5 isomorphism classes for $n = 5$. The arcs have a grey level depending on the value of the corresponding x_i . See Table 2 for details: while (a) and (c) have all $x_i = \frac{1}{2}$ (light grey); in the support graph (b) 4 arcs correspond to $x_i = \frac{2}{3}$ (dark grey) and 7 to $x_i = \frac{1}{3}$; (d) 8 arcs have $x_i = \frac{1}{2}$ and 1 arc $x_i = 1$; (e) all $x_i = 1$.

307 Substantially, Lemma 7 states that the maps g_π preserve the adjacency of
 308 vertices. In other words, vertices belonging to the same orbit are equivalent
 309 also in terms of their neighborhoods.

310 4. Computing vertices with an large integrality gap

311 The orbits of the vertices of P_{ASEP}^n introduced in the previous section
 312 are here used to design a computational strategy for heuristically generating
 313 vertices of P_{ASEP}^n . In the next paragraphs, first, we introduce our pivoting
 314 algorithm that exploits the vertex symmetries to avoid the exploration
 315 of isomorphic vertices. Then, we introduce a new iterative procedure that
 316 generates vertices of P_{ASEP}^{n+1} starting from vertices of P_{ASEP}^n .

317 4.1. Pivoting by symmetry-breaking

318 In this subsection, we illustrate the new pivoting algorithm, which at-
 319 tempts to avoid the exploration of new vertices that are isomorphic to vertices
 320 already visited. The pivoting algorithm will be denoted by $\text{Pivoting}(\mathbf{x}, T)$,
 321 where the meaning of the variable T will be clarified later, and it is described
 322 in the following.

323 The main idea is simple: we start with a basic feasible solution, that is
 324 a vertex $\mathbf{x} \in P_{ASEP}^n$, and we explore all vertices in the neighborhood $\mathcal{N}(\mathbf{x})$
 325 one at a time, by enumerating (or by sampling) the possible pivoting steps
 326 for that vertex. If the new vertex obtained by pivoting is not isomorphic
 327 to any vertex already explored, then we solve the optimization problem (9)–
 328 (15) to find the maximal integrality gap for that new vertex, and we record
 329 the corresponding orbit. We iterate the neighborhood search either with a

330 complete enumeration for small values of n (e.g., $n \leq 8$), or with a random
 331 sampling strategy for $n > 8$. Our procedure is iterative, namely, it continues
 332 to iterate vertex-by-vertex, exploring each time the neighborhood of each
 333 vertex. The input parameters are:

- 334 • M , the maximum number of iterations of the algorithm, equivalent to
 335 the maximum number of vertices we pivot on.
- 336 • T_{tot} , timelimit for the whole iterations.
- 337 • T_{it} , timelimit for a single iteration.

338 Parameters T_{it} balance the tradeoff between *exploration* and *exploitation*.
 339 Small values of T_{it} allow for exploring only a few elements adjacent to a given
 340 vertex \mathbf{x} and quickly moving on to the next neighboring vertex to be explored.
 341 On the other hand, high values of T_{it} insist heavily on the neighborhood of
 342 a vertex \mathbf{x} . We continue to iterate the procedure until either the timelimit
 343 T_{tot} is hit or the maximum number M of iteration is reached.

344 We named this algorithm “explore/exploit” for two reasons: the parameter
 345 T_{it} governs the exploitation of a single vertex. For small values of T_{it} , we do
 346 not focus much on the neighborhood of a single vertex, instead preferring to
 347 pivot on multiple vertices. However, for large values of T_{it} , we continue to
 348 build a single $\mathcal{N}(\mathbf{x})$, having less time to explore different areas of P_{ASEP}^n .

349 Hence, given a time limit of T , our function

$$\mathcal{N}'(\mathbf{x}) = \text{Pivoting}(\mathbf{x}, T) \tag{20}$$

350 returns only a subset of $\mathcal{N}(\mathbf{x})$, namely the adjacent vertices that the strategy
 351 is capable of finding within a time limit.

352 4.2. Generating vertices using loop breaking procedure

353 In this subsection, we present our new iterative algorithm to compute a
 354 vertex of P_{ASEP}^{n+1} by starting from a vertex of P_{ASEP}^n . First, we recover two
 355 definitions and a lemma from [12] that we use to prove our new result. Then,
 356 we introduce our loop-breaking procedure.

357 **Definition 4 ([12], Chap. 3).** Let $S \subset V$ and $\mathbf{x} \in P_{ASEP}^n$. If $\delta(\mathbf{x}(S)) :=$
 358 $\sum_{(i,j) \in \delta(S)} x_e = 1$, then, S is called a **tight set**.

359 Note that a tight set is a subset of vertices that induces a cut that satisfies
 360 a subtour elimination constraint with equality.

Algorithm 1: Generating vertices of P_{ASEP}^n through the explore-exploit algorithm.

Input: n , Number of nodes of the ATSP instance under study
Input: $R := \{\mathbf{x}_i\}_{i \in I}$, list of vertices available for $n - 1$
Input: M , Maximum number of iteration of algorithm
Input: T_{tot} , time limit for the whole iteration
Input: T_{it} , timelimit for the single iteration
Output: R' , a collection of non isomorphic vertices of P_{ASEP}^n

```

1  $R' = \text{Extend}(R)$ 
2  $R' = \text{SortByNumberOfZeros}(R')$ 
3  $i = 0$ 
4  $\mathbf{x}_0 = R'[i]$ 
5  $Ps = []$ 
6 while  $i < M$  and  $\text{time} < T_{tot}$  do
7     if  $\mathbf{x}_0$  is not isomorphic to any vertex in  $Ps$  then
8          $Ps.append(\mathbf{x}_0)$ 
9          $\mathcal{N}'(\mathbf{x}_0) = \text{Pivoting}(\mathbf{x}_0, T_{it})$ 
10        for  $\mathbf{y} \in \mathcal{N}'(\mathbf{x}_0)$  do
11            if  $\mathbf{y}$  is not isomorphic to any vertex in  $R'$  then
12                 $R'.insert(\mathbf{y})$ 
13            end
14        end
15         $i \leftarrow i + 1$ 
16         $Ps.append(R'[i])$ 
17    end
18 end
19 return  $R'$ 

```

361 **Definition 5** ([12], Chap. 3). Let $S \subset V$ be a tight set and $\mathbf{x} \in P_{ASEP}^{n+|S|-1}$.
362 Then, we can collapse the set S into node w as follows:

$$(\mathbf{x} \downarrow_w (S))_{uv} = \begin{cases} \sum_{s \in S} x_{us} & \text{if } v = w, \\ \sum_{s \in S} x_{sv} & \text{if } u = w, \\ x_{uv} & \text{otherwise.} \end{cases}$$

363 **Lemma 8** ([12], Prop. 3.3.1). Let $\mathbf{x} \in P_{ASEP}^n$ and $S \subset V$ be a tight set of \mathbf{x} .
364 Then, $\mathbf{x} \downarrow_w (S)$ belongs to $P_{ASEP}^{n-|S|+1}$.

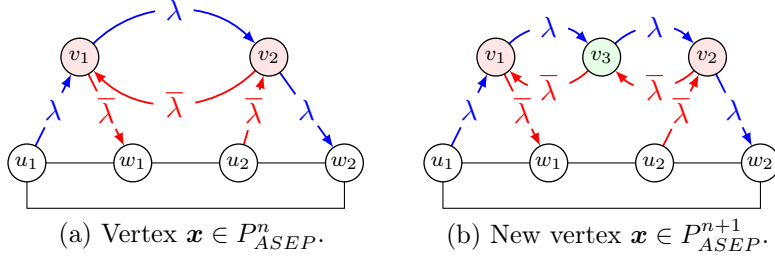


Figure 3: Example of λ -loop breaking $(\mathbf{x} \uparrow^{v_3} (v_1, v_2))_{uv}$, with $\bar{\lambda} = 1 - \lambda$.

365 We are now ready to formally introduce λ -loops.

366 **Definition 6 (λ -loop).** Let $\mathbf{x} \in P_{ASEP}^n$ and let $v_1, v_2 \in V$ such that $x_{v_1 v_2} =$
 367 λ and $x_{v_2 v_1} = 1 - \lambda$, then, we say that \mathbf{x} contains a λ -loop $\overleftrightarrow{v_1 v_2}$.

368 The following trivially follows.

369 **Lemma 9.** Consider \mathbf{x} a point in P_{ASEP}^n containing the λ -loop $\overleftrightarrow{v_1 v_2}$, then
 370 $S = \{v_1, v_2\}$ is a tight set.

371 *Proof.* The amount of flow entering v_1 is λ , while the amount of flow entering
 372 v_2 is $1 - \lambda$. Hence, $\mathbf{x}(\delta(S)) = 1$. \square

373 4.2.1. A new λ -loop breaking procedure

374 Our algorithm for generating vertices of P_{ASEP}^{n+1} from P_{ASEP}^n exploits λ -loop
 375 in the following λ -loop breaking procedure.

376 **Definition 7.** Let $\mathbf{x} \in P_{ASEP}^n$ that contains a λ -loop $\overleftrightarrow{v_1 v_2}$. Then, the λ -loop
 377 **breaking procedure** generate a point in $\mathbb{R}^{(n+1)n}$ adding the node v_3 as
 378 follows :

$$(\mathbf{x} \uparrow^{v_3} (v_1, v_2))_{uv} = \begin{cases} \lambda & \text{if } uv \in \{v_1 v_3, v_3 v_2\}, \\ 1 - \lambda & \text{if } uv \in \{v_3 v_1, v_2 v_3\}, \\ 0 & \text{if } uv \in \{v_1 v_2, v_2 v_1\} \\ 0 & \text{if } v = v_3 \text{ and } u \notin \{v_1, v_2\} \\ x_{uv} & \text{otherwise.} \end{cases}$$

379 The λ -loop breaking procedure has the following properties.

380 **Lemma 10.** $S = \{v_1, v_3\}$ is a tight set for $\mathbf{x} \uparrow^{v_3} (v_1, v_2)$.

381 *Proof.* Let $\mathbf{x}' = \mathbf{x} \uparrow^{v_3} (v_1, v_2)$

$$\mathbf{x}'(\delta(S)) = \sum_{\substack{b \in V \\ b \neq v_3}} x_{v_1 b} + \sum_{\substack{b \in V \\ b \neq v_1}} x_{v_3 b}$$

382 given that

$$\begin{aligned} \sum_{b \in V} x_{v_1 b} = 1 &\Rightarrow \sum_{\substack{b \in V \\ b \neq v_3}} x_{v_1 b} = 1 - x_{v_1 v_3} = 1 - \lambda, \\ \sum_{b \in V} x_{v_3 b} = 1 &\Rightarrow \sum_{\substack{b \in V \\ b \neq v_1}} x_{v_3 b} = 1 - x_{v_3 v_1} = 1 - (1 - \lambda) = \lambda, \\ &\Rightarrow \mathbf{x}'(\delta(S)) = 1 - \lambda + \lambda = 1. \end{aligned}$$

383

□

384 **Lemma 11.** *If \mathbf{x} is a vertex of P_{ASEP}^n that contains a λ -loop $\overleftarrow{v_1 v_2}$, then*
 385 *$\mathbf{x} \uparrow^{v_3} (v_1, v_2)$ is a vertex of P_{ASEP}^{n+1} .*

386 *Proof.* Let $\mathbf{x}' := \mathbf{x} \uparrow^{v_3} (v_1, v_2)$. Clearly \mathbf{x}' is feasible. To show that is a vertex,
 387 assume by contradiction that there exists $\mathbf{y}', \mathbf{z}' \in P_{ASEP}^{n+1}$ and $\mu \in (0, 1)$ such
 388 that $\mathbf{x}' = \mu \mathbf{y}' + (1 - \mu) \mathbf{z}'$. Let $S = \{v_1, v_3\}$. Note that

$$\mathbf{x}'(\delta(S)) = 1 = \mu \mathbf{y}'(\delta(S)) + (1 - \mu) \mathbf{z}'(\delta(S)). \quad (21)$$

389 As \mathbf{y}', \mathbf{z}' are feasible, we have $\mathbf{y}'(\delta(S)) \geq 1$ and $\mathbf{z}'(\delta(S)) \geq 1$. As the equality
 390 should hold, we have then $\mathbf{z}'(\delta(S)) = \mathbf{y}'(\delta(S)) = 1$. Thus, we have

$$\mathbf{y} := \downarrow_{v_1} \mathbf{y}'(S) \quad \text{and} \quad \mathbf{z} := \downarrow_{v_1} \mathbf{z}'(S).$$

391 Thanks to Lemma 8, $\mathbf{z}, \mathbf{y} \in P_{ASEP}^n$. Clearly, $\mathbf{x} = \mu \mathbf{y} + (1 - \mu) \mathbf{z}$. This can be
 392 verified entry by entry. As an example, consider the case $e = uv_1$:

$$\begin{aligned} \mu y_{uv_1} + (1 - \mu) z_{uv_1} &= \mu (y'_{uv_1} + y'_{uv_3}) + (1 - \mu) (z'_{uv_1} + z'_{uv_3}) \\ &= [\mu y'_{uv_1} + (1 - \mu) z'_{uv_1}] + [\mu y'_{uv_3} + (1 - \mu) z'_{uv_3}] \\ &= x'_{uv_1} + x'_{uv_3} = x_{uv_1}. \end{aligned}$$

393 Thus, \mathbf{x} is not a vertex of P_{ASEP}^n , and we get a contradiction. □

394 **Remark 1.** Note that the converse unfortunately does not hold, e.g., if you
 395 collapse a λ -loop into a single not, you are not guaranteed to obtain a vertex.
 396 This will be particularly relevant in Section 5.4 where we collapse instead λ -
 397 loops: after doing that, we have to check that what we obtain is again a
 398 vertex.

399 *4.2.2. How we used this procedure*

400 If we are able to compute an initial vertex $\mathbf{x} \in P_{ASEP}^n$ having a λ -loop,
 401 then, we can iteratively apply the λ -loop breaking procedure to obtain a se-
 402 quence of vertices $\mathbf{x}_k, \mathbf{x}_{k+1}, \dots, \mathbf{x}_{k+t}$ that belongs to $P_{ASEP}^{n+1}, P_{ASEP}^{n+2}, \dots, P_{ASEP}^{n+t}$,
 403 respectively.

404 Despite being simple, this iterative procedure is effective in generating
 405 ATSP instances with a large integrality gap, as we show in Section 5.1. Note
 406 that a similar idea was explored in [12], where the author introduced a *2-jack*
 407 *insertion* procedure, where a node satisfying precise hypotheses is replaced
 408 with a λ -loop, with the strict condition $\lambda = \frac{1}{2}$. Our strategy is more general
 409 since we allow any value of $\lambda \in (0, 1)$. Our experimental results show that our
 410 procedure is very effective in finding vertices with large integrality gaps (see
 411 Section 5.1). Note that the reverse move, namely, making a λ -loop *collapse*
 412 into one single point, does not always lead to a vertex, but it always leads to
 413 a feasible point thanks to Lemma 8.

414 *4.3. The full algorithm*

415 For a formal description of the proposed procedure, see Algorithm 1. The
 416 Pivoting function mentioned in line 9 of Algorithm 1 is the one of Equation
 417 (20). The whole procedure can be described in words as follows. Starting
 418 from $n = 5$ and the full collection of non-isomorphic vertices of P_{ASEP}^5 (See
 419 Figure 2) that we can exhaustively generate using the software Polymake [3]:

- 420 1. We apply the procedure of λ -loop break obtaining vertices of P_{ASEP}^{n+1} .
- 421 2. We complete each of these vertices with the slack variables.
- 422 3. We order all the vertices found in this way by the number of zeros,
 423 from the one with the fewest zeros to the one with the most zeros.
- 424 4. Starting from the first one, we begin to apply the Pivoting strategy as
 425 described in Section 4.1 and Equation 20. Specifically, we enumerate
 426 all possible combinations of variables that can form a feasible basis and
 427 attempt to include each of the nonbasic variables in the basis.
- 428 5. When we reach the time limit T_{it} , we have a subset of adjacent vertices
 429 denoted as $\mathcal{N}'(\mathbf{x}) \subseteq \mathcal{N}(\mathbf{x})$. At this point, two things can occur:
 - 430 (a) $\mathcal{N}'(\mathbf{x}) = \emptyset$: in this case, we move on to the next vertex in the
 431 ordered list and start again from step 4.
 - 432 (b) $\mathcal{N}'(\mathbf{x}) \neq \emptyset$: in this case, we take each vertex from this set and add
 433 it to the input list - if does not belong to any of the orbits already
 434 explored - in order to maintain the list sorted by the number of
 435 zeros. Then, we start again from step 4.

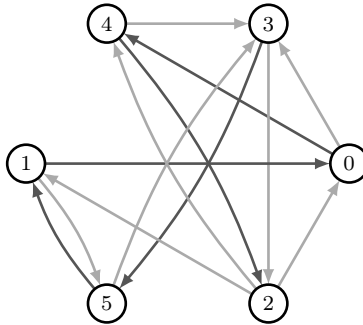


Figure 4: Starting point for the pivoting algorithm for $n = 6$.

436 6. We continue iteratively until either T_{tot} or M are reached.

437 Note that, thanks to Lemma 7, we do not need to pivot twice on iso-
 438 morphic vertices, as they share the same neighborhood. In the remainder of
 439 this section, we show step-by-step how the algorithm described in Section 4
 440 works in practice from $n = 5$ to $n = 6$. First, we need a starting vertex. To
 441 do so, we recover it using the breaking loop procedure from $n = 5$.

442 This gives us a representative for 6 different orbits and, among them,
 443 we choose the one with the smallest number of zeros. Figure 4 reports its
 444 support graph. Such vertex has entries equal to $\frac{k}{3}$, $k \in \{0, \dots, 5\}$. We start
 445 by pivoting from this vertex and collecting all its neighbors. Then, among its
 446 neighbors, we move to the one having the smaller number of zeros, and we
 447 proceed iteratively. Differently from the pivoting pipeline presented in [12],
 448 we can recover at least one representative for each orbit.

449 5. Computational results

450 This section shows the results of our experiments, focusing on the loop-
 451 breaking procedure's impact on expanding loops and the effect on the inte-
 452 grality gap. Additionally, it examines the neighborhood and the stabilizer
 453 of vertices for small values of n , focusing on the relation with the integrality
 454 gap.

455 *Implementation details..* All the experiments run on an x86_64 architecture
 456 with a 13th Gen Intel(R) Core(TM) i5-13600 processor, offering 20 CPU
 457 cores with 32-bit and 64-bit operation modes. The pivoting algorithm is
 458 implemented in C++, while the iterative procedure is in Python. We use

459 the Eigen library [17] to deal with matrices and MPFR [15] for the operations
460 in multiple precision. The integrality gap is computed by solving the linear
461 program (9)–(15) using Gurobi v9.5.0 [18].

462 *5.1. Combining the symmetry breaking pivoting and the λ -loop breaking pro-* 463 *cedure*

464 Our algorithm has some strengths and weaknesses.

465 One of the strengths is that compared to the Pivoting algorithm intro-
466 duced by [12], for $n = 6$, we manage to quickly recover at least one represen-
467 tative for all orbits. Another strength is the impact of the λ -loop breaking
468 procedure in quickly identifying vertices with a large integrality gap. Fig-
469 ure 5 illustrates this phenomenon in the transition from $n = 6$ to $n = 7$.
470 Experimentally, we observe that the integrality gap of the vertices obtained
471 through λ -loop breaking is always greater or equal to the starting one. An-
472 other strength is that the λ -loop breaking procedure alone is capable of find-
473 ing the vertex with the maximum integrality gap for each n . For example,
474 in Figure 7, it can be seen that the vertex with the maximum integrality gap
475 was obtained at iteration 0, implying that the rest of the search, although
476 leading to many points with large integrality gaps, is subordinated to what
477 is obtained at step 0.

478 Among the weaknesses, we observe that although the solutions we found
479 with the λ -loop loops procedure are associated with large integrality gaps,
480 they have a lot of zeros. In fact, moving from n to $n + 1$, we switch from
481 considering points from dimension $n(n - 1)$ to points in $\mathbb{R}^{(n+1)^n}$, adding hence
482 $2n$ entries. All of them are 0, but 2. So we add $2n - 2$ zeros to our vertices.
483 Hence, it is hard to explore the full neighborhood, due to the great amount
484 of feasible basis. Lastly, we were able to push our pivoting procedure until
485 $n = 11$. After that, it becomes infeasible to even partially enumerate at least
486 one neighborhood of the vertex. Figure 7 illustrates how the duration of each
487 iteration increases and how the number of new orbits found decreases with
488 each iteration.

489 *5.2. Neighborhood exploration*

490 This section is devoted to studying the neighborhood of some vertices of
491 $n \in \{4, 5, 6\}$ and deducing local properties. Before diving into the details,
492 let us recall the definition of a polyhedral graph.

493 **Definition 8 (Polyhedral graph).** A polyhedral graph is an undirected
494 graph formed from the vertices and edges of a convex polyhedron.

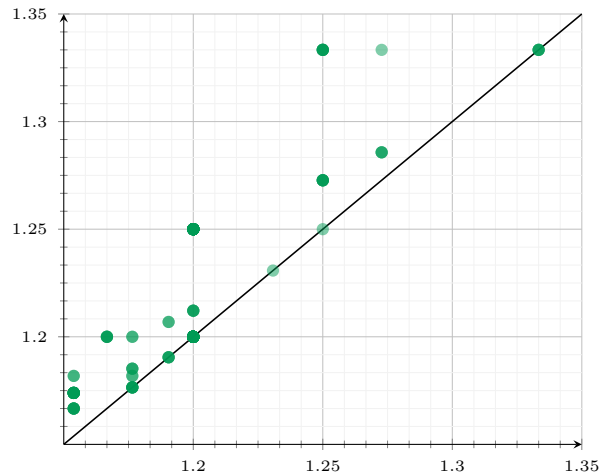


Figure 5: On the x axis, we represent the integrality gap of the vertices for $n = 6$ that have a λ -loop. For each of these vertices, we plot the integrality gap of the vertices obtained by the λ -loop breaking procedure on the y axis. The fact that all points lie (non-strictly) above the line $y = x$ implies that the λ -loop breaking procedure is highly effective in increasing the integrality gap.

Table 1: Orbit structure for $n = 4$. Columns: cardinality of the orbit, type of components, frequency of each component, and integrality gap attained at the elements of that orbit.

$ O_x $	Components	Frequencies	IG
6	0	$\frac{1}{2}$ 4	8 $6/5$
6	0	1 8	4 1

495 For $n = 4$, we recovered using Polymake [3] all the vertices have been
 496 enumerated in [12] using PORTA [10]. More specifically, we have 12 vertices
 497 in total and two orbits. With this small number of vertices and orbits is hence
 498 easy to exhaustively study the neighborhood of each point. Figure 6 show
 499 the polyhedral graph of P_{ASEP}^4 . Nodes from 0 to 5 represent the non-integer
 500 vertices, while nodes from 6 to 11 represent the tours. We can observe that
 501 each non-integer vertex has among the adjacent vertices, always an integer
 502 one. Interestingly, each tour is connected to all the vertices but one.

503 For $n = 5$, we recover 384 vertices, as already done in [12]. We choose
 504 a representative for each class and study its neighborhood. This can be
 505 done w.l.o.g thanks to Lemma 7. As expected, the number of neighbors is
 506 related to the degeneracy of the vertex, that is number of zeros among both

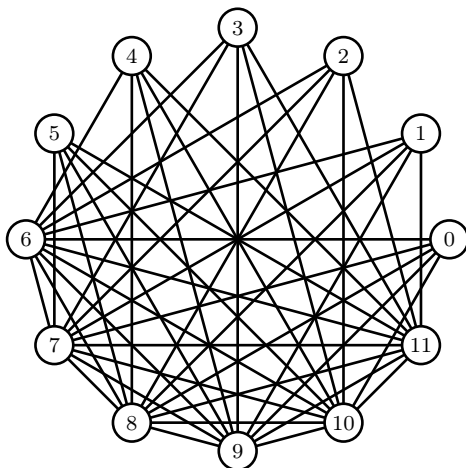


Figure 6: Polyhedral graph for P^4_{ASEP} .

Table 2: Orbit structure for $n = 5$. Columns: Label the orbits according to Figure 2, Cardinality of the orbit, type of components, frequency of each component, integrality gap attained at the elements of that orbit, number of tight sets, neighborhood size, and stabilizer.

	$ O_{\mathbf{x}} $	Components	Frequencies	IG	tight sets	$ \mathcal{N}(\mathbf{x}) $	$G_{\mathbf{x}}$			
(a)	60	0	$6/5$	10	10	$5/4$	6	28	$\langle(0\ 1)(4\ 3)\rangle$	
(b)	120	0	$\frac{1}{3}$	$\frac{2}{3}$	9	7	4	$6/5$	20	$\langle id \rangle$
(c)	60	0	$\frac{1}{2}$	10	10	$6/5$	4	28	$\langle(0\ 4)(1\ 3)\rangle$	
(d)	120	0	1	$\frac{1}{2}$	11	1	8	$6/5$	23	$\langle id \rangle$
(e)	24	0	1	15	5	1	10	148	$\langle(0\ 1\ 2\ 3\ 4)\rangle$	

507 arc and slack variables. Interestingly, each vertex has at least one adjacent
 508 representative for each equivalence class. Furthermore, the vertices (d) and
 509 (e) also have a representative of themselves among the neighbors.

510 In the case of $n = 6$, we have 90 orbits. The orbit structure can be found
 511 in Table A.5 and A.6, in the appendix. Neighborhoods of these vertices
 512 cannot be exhaustively explored. When the number of zeros is close to 18,
 513 the exhaustive listing of the whole neighborhood quickly leads to an out-of-
 514 memory error.

515 Note that, from our preliminary test, we state the following conjecture:

516 **Conjecture 1.** *For each \mathbf{x} vertex, $\mathcal{N}(\mathbf{x})$ contains at least one tour.*

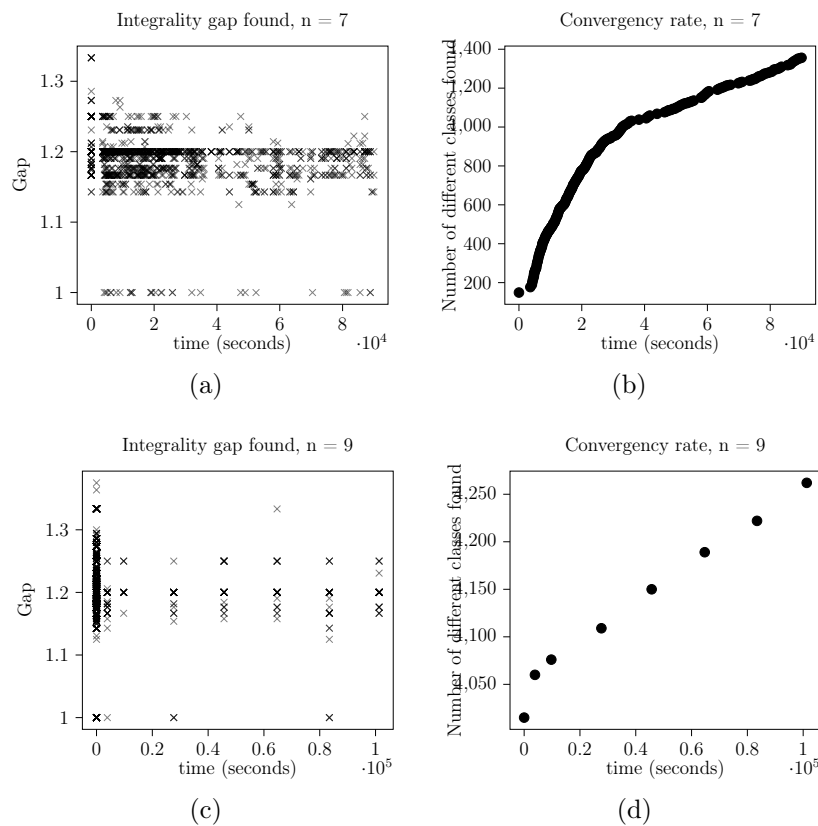


Figure 7: Left: time vs integrality gap found. The darker the \times , the bigger the number of vertices found leading to that integrality gap. We note that the highest integrality gap is found at the very beginning of the procedure. Right: Time vs Number of classes of isomorphism. We note that for $n = 7$ the algorithm continuously finds new and new vertices; for $n = 9$, new vertices are more and more rare.

517 If this conjecture were true, solely pivoting on the integer vertex would
518 lead to the full V-description of the polytope: by using Lemma 7 the neigh-
519 borhood of an integer vertex will contain at least one representative of each
520 orbit. We can then list all the vertices by fully describing each orbit. This
521 can be done just *theoretically*, as in practice, listing the full neighborhood of
522 a vertex with just 6 nodes is infeasible.

523 5.3. Symmetries and conjectured relation with the integrality gap

524 Table 1, 2, A.5, A.6 show the orbit structure of $n = 4, 5, 6$. In all cases,
525 we observe that the maximum integrality gap has been attained at one-half
526 integer vertex with a relatively small orbit.

527 Table 1 reports the structure of the orbit we found for $n = 4$. As there is
528 only one half-integer solution, the maximum integrality gap is hence attained
529 at that vertex.

530 For $n = 5$, we have represented all the vertices in Figure 2. The one
531 attaining the highest integrality gap is vertex (a). Looking at Table 2, we
532 understand that vertex (a) and (c) have the same number of non-zeros and
533 zeros entries. The main differences lie in the number of λ -loops and tight sets
534 (see Definition 4). Tight sets are associated with slack variables $\bar{x}_S = 0$. In
535 particular, vertex (a) has 6 tight sets, while vertex (c) has only 4. For $n = 6$,
536 there are 90 orbits, see Table A.5 and A.6. The vertex attaining the maximum
537 integrality gap is again half-integer, which in principle does not seem very
538 different from other half-integer vertices having low integrality gap (See, e.g.,
539 the middle of Table A.6). We observe that all the half-integer vertices have
540 10 tight sets. The two vertices leading the two highest integrality gaps have
541 instead a higher number of tight sets (Line 1 and 3 of Table A.5). More
542 specifically, the two half integer vertices maximizing the integrality gap have,
543 respectively, 10 and 12 tight sets.

544 For these small number of nodes, we also explicitly compute the stabilizer.
545 For $n = 4$, the stabilizer of any representative of the non-integer orbit is given
546 by the vertices of the subcycles in the support graph. For instance, referring
547 to Figure 1, left, it holds $G_x = \langle (0\ 3\ 1\ 2) \rangle$.

548 All the stabilizers are trivial for $n = 5$, but the ones of the two half-integer
549 vertices. Table 2 reports all the stabilizers explicitly computed. The vertices
550 attaining the maximum gap are the ones whose stabilizer is isomorphic to \mathbb{Z}_2
551 and, more specifically, it acts swapping the extreme of the two cycles. For
552 (c), the situation is analogous, by considering the two chained λ -loops $\overleftrightarrow{03}$
553 and $\overleftrightarrow{04}$ as one.

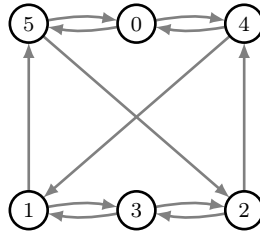


Figure 8: Vertex obtaining the maximum integrality gap for $n = 6$.

554 For $n = 6$, the vertex attaining the maximum integrality gap has been
 555 represented in Figure 8. The stabilizer of this vertex is isomorphic to \mathbb{Z}_4 ,
 556 more specifically is the group generated from $(03)(1425)$. Even in this case,
 557 the stabilizer “swaps” the extreme nodes of the two chained λ - loops and the
 558 middle nodes 0 and 3.

559 For $n = 7$, our heuristic procedure does not recover all the vertices, hence
 560 we can do considerations only among the ones we were able to obtain, which
 561 are 1356 out of 3748. According to [12], 5 different isomorphism classes are
 562 attaining the maximum gap of $\frac{4}{3}$: our heuristic finds all of them. As already
 563 observed in [12], 3 out of 5 vertices have entries in $\{0, 0.5\}$ (from now on,
 564 we will denote vertices having entries in $\{0, 0.5\}$ as *half-integer*) while the
 565 others in $\{0, 0.5, 1\}$ (*integer-half-integer*). Even in this case, the number of
 566 tight sets in vertices maximizing the gap is high, namely, 12 and 16, although
 567 not maximal, as there exist pure half-integer vertices having 14 and 16 tight
 568 sets. A similar argument holds for half-integer vertices.

569 For $n = 8$, we identified 41 vertices with a maximum integrality gap of
 570 $\frac{4}{3}$. In [12], there were 43 of such vertices, but one of them was not half-
 571 integer. Observe that their method was specifically tailored to find *all* the
 572 half-integer vertices and *potentially* other, whereas our approach allows for
 573 more flexibility. Specifically, we discovered 17 pure half-integer orbits, 16
 574 half-orbits, and 8 orbits with components in $\{0, 0.25, 0.5, 0.75\}$. While this
 575 suggests the possibility that non-half-integer vertices may also result in the
 576 maximum integrality gap, it appears to be an isolated case.

577 More specifically, for $n \geq 9$, the vertex attaining the maximum gap is
 578 always unique and a pure half-integer vertex. Based on our recent discussion,
 579 we have gathered the following empirical evidence:

- 580 • Among the vertices achieving the maximum integrality gap, there is at
 581 least one half-integer.

- 582 • Furthermore, vertices with a large stabilizer and a large number of tight
583 sets appear to maximize the integrality.

584 5.4. New lower bound on the integrality gap

585 Table 3 presents the results of the combined symmetry-breaking pivot-
586 ing and λ -loop breaking algorithm. Starting from a vertex of P_{ASEP}^6 , our
587 combined algorithm alternates the exploration of vertices of P_{ASEP}^n with the
588 generation of a new vertex of P_{ASEP}^{n+1} .

589 With our combined algorithm, we can recompute all the lower bounds of
590 α_n^{LB} up to $n = 15$, and we compute newer lower bounds for $n \in \{16, 18, 20, 22\}$
591 Note that for n odd, [12] introduces a family of ATSP instances having
592 $\alpha_n = \frac{3k+1}{2k+1}$ where $n = 3 + 2(k + 1)$, which gives new lower bounds for
593 $n = 17, 19, 21$. However, all the lower bounds in [12] are obtained only by
594 exploring half-integer vertices, while our procedure can generate non-half-
595 integer vertices, thanks to the λ -loop breaking procedure. However, except
596 for the case $n = 8$, where we found a non-half integer vertex maximizing
597 the gap, such a maximum is always achieved in correspondence with a half-
598 integer vertex.

599 To obtain Table 3, we proceed as follows: starting from a vertex explic-
600 itly given by [12] for $n = 18$, having an integrality gap of 1.5, we make each
601 λ -loop *collapse* to one single node, and check time by time if the so-obtained
602 *feasible* point is a vertex. Afterward, we expand each λ -loop obtaining ver-
603 tices for $19 \leq n \leq 22$. These two procedures built Table 3, where the
604 lower bounds have been improved with respect to the state of the art for
605 $n \in \{16, 17, 19, 20, 21, 22\}$. We recall that, although our exploration allows
606 different types of fractional vertices, the maximum gap is always attained on
607 a half-integer vertex.

608 5.5. Hard-ATSPLIB instances

609 Whenever we solve the $\text{Gap}(\mathbf{x})$ problem to compute the maximum inte-
610 grality gap for a given vertex, we generate an ATSP instance which could be
611 challenging in practice for the state-of-the-art solver Concorde [1]. Hence,
612 we have saved several small hard ATSP instances, which we share online at
613 <https://github.com/eleonoravercesi/HardATSPLIB>. Several studies in
614 the literature have examined the empirical hardness of the STSP concerning
615 the integrality gap, such as [20, 31, 30]. However, to the best of our knowl-
616 edge, no such studies have been conducted on the ATSP. Note that every
617 time we compute the maximum possible integrality gap attained at a given

Table 3: State of the art on the lower bounds $\alpha_n^{LB} \leq \alpha_n$ for ATSP, with $11 \leq n \leq 22$. In bold, the new best lower bounds are obtained with our approach.

n	From [12]	New	n	From [12]	New
11	10/7 (1.429)	10/7 (1.429)	17	19/13 (1.461)	55/37 (1.486)
12	56/39 (1.436)	56/39 (1.436)	18	3/2 (1.500)	3/2 (1.500)
13	13/9 (1.444)	13/9 (1.444)	19	22/15 (1.466)	3/2 (1.500)
14	100/69 (1.449)	100/69 (1.449)	20	-	3/2 (1.500)
15	16/11 (1.454)	16/11 (1.454)	21	25/17 (1.470)	3/2 (1.500)
16	-	28/19 (1.474)	22	-	3/2 (1.500)

Table 4: Results of 10 runs of Concorde with 10 different seeds and different modalities. Columns represent the number of nodes of the ATSP, the mean of the runtimes and the B&B nodes, and the same values for an instance of the TSPLIB having $2n$ number of nodes.

n	Standard run		DF		No local cuts		DF and No local cuts	
	Time (s)	B&B nds	Time (s)	B&B nds	Time (s)	B&B nds	Time (s)	B&B nds
7	0.7	1.0	0.7	1.0	0.1	7.0	0.1	7.2
8	2.6	1.0	2.6	1.0	0.1	11.2	0.1	11.2
9	3.4	6.6	3.4	7.4	0.1	39.4	0.1	32.9
10	5.1	13.2	4.2	11.6	0.1	54.6	0.1	54.8
11	7.6	36.2	6.6	39.8	0.4	103.8	0.3	80.4
12	9.8	104.6	10.3	112.8	112.8	278.8	0.8	220.9
13	25.5	258.4	21.9	240.3	2.0	335.8	1.1	198.8
14	44.2	561.6	39.9	561.5	9.2	1468.6	4.3	778.0
15	57.1	661.2	42.8	516.4	7.9	1003.0	3.2	461.9
16	145.1	1551.0	92.5	1047.2	20.8	2112.0	6.0	773.4
17	259.9	2948.2	178.8	2152.7	35.1	2928.0	9.6	1104.5
18	548.7	6422.0	363.2	4678.0	246.5	14283.2	44.5	4321.7
19	1090.8	11675.8	668.8	8094.0	270.6	10398.0	57.7	4540.5

618 vertex \mathbf{x} by solving problem (9)–(15), we obtain a cost vector \mathbf{c} associated
619 to an ATSP instance having $\text{ATSP}(\mathbf{c}) = 1$. Hence, we can evaluate the
620 computational complexity of each instance as generated in this way.

621 A core question is how to evaluate complexity from a computational per-
622 spective. Differently from the case of STSP, a native state-of-art solver is not

623 available for ATSP. Previous work by [14] has shown promising results using a
624 branch-and-cut algorithm that exploits facet-defining inequalities for ATSP.
625 However, more recent studies [13, 26] suggest that Concorde, the state-of-art
626 solver for the STSP, remains the most efficient method for solving ATSP. It
627 is important to note that Concorde can only handle symmetric nonnegative
628 and integer costs, but it is possible to transform any of the ATSP instances
629 we obtained into an integer and non-negative STSP starting from the method
630 proposed in [21]. First of all, we have observed that all the solutions we found
631 solving $Gap(\mathbf{x})$ are rational, and hence it is possible to make the costs integer
632 by multiplying all the entries by the common denominator. Hence, without
633 loss of generality, we can consider all the solutions of $Gap(\mathbf{x})$ as integer vec-
634 tors. Let $\bar{\mathbf{C}} = (\bar{c}_{ij})$ be a matrix derived from the cost vector as suggested in
635 [21], namely:

$$\bar{c}_{ij} = \begin{cases} c_{ij} & i \neq j \\ -M & i = j, \end{cases} \quad (22)$$

636 where M denotes a large positive number. Consider the matrix \mathbf{U} , where all
637 entries are set to infinity. We construct the following $\mathbb{R}^{2n \times 2n}$ matrix: We can
638 create the following $\mathbb{R}^{2n \times 2n}$ matrix:

$$\tilde{\mathbf{C}} = \begin{bmatrix} \bar{\mathbf{C}} & \mathbf{U} \\ \mathbf{U} & \bar{\mathbf{C}} \end{bmatrix}.$$

639 Note that $\tilde{\mathbf{C}}$ may contain negative costs, which we do not want, as Concorde
640 only performs with positive costs. Therefore, we shift all costs forward by
641 M , namely making the minimum cost equal to 0. Unfortunately, in this
642 framework, we only have *premetrics*, as we lose the triangle inequality in
643 every triple involving two of the original nodes and one “doubled” node.
644 However, since we have only performed an affine translation on each cost,
645 the optimal tour does not change. The relationship between the original
646 values of ATSP and STSP is hence

$$\text{ATSP}(\mathbf{c}) = \text{STSP}(\tilde{\mathbf{c}}) - nM. \quad (23)$$

647 Hence, we transform each ATSP into an STSP as discussed above, solve
648 each instance using Concorde, and record the computational time and the
649 integrality gap. Regarding the integrality gap, we observe that we only have
650 a relation between the value of $\text{ATSP}(\mathbf{c})$ and $\text{STSP}(\tilde{\mathbf{c}})$, but nothing can
651 be said a priori for $\text{SSEP}(\tilde{\mathbf{c}})$ and $\text{ASEP}(\mathbf{c})$. Remarkably, we observed that

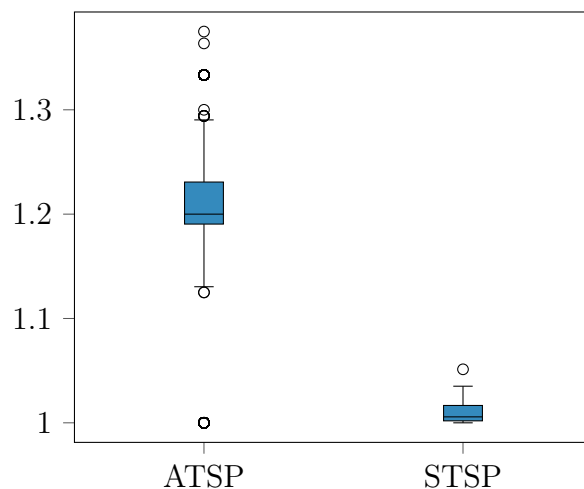


Figure 9: Distribution of the integrality gap from the ATSP to the STSP via the application of the Jonker-Volgenant-based procedure for $n = 9$.

652 after the above-discussed procedure, the resulting instances exhibit a reduced
 653 integrality gap. Figure 9 reports this information for $n = 9$.

654 In terms of computational complexity, we are hence able to retrieve some
 655 hard-to-solve instances. Table 4 reports the results for some hard instances
 656 with $7 \leq n \leq 19$ nodes generated by our approach. We do four different
 657 types of computation:

- 658 • We run Concorde as it is, 10 times with 10 different seeds and we record
 659 the runtime and the number of Branch & Bound (B&B) nodes. From
 660 now on, this would be called the “standard” setting.
- 661 • We add the flag `-d` that uses Deep-first (DF) branching instead
 662 of Breadth-First (BF). Adding this flag can prevent Concorde from
 663 writing search nodes to files, which could not be a good idea for small
 664 instances. Even in this case, we ran Concorde 10 times with 10 different
 665 seeds, collecting the results.
- 666 • We add the flag `-C0` to disable local cuts. For small instances of the
 667 TSP, the computational overhead associated with generating and ap-
 668 plying local cuts may outweigh the benefits they provide.
- 669 • We combine the flag `-d -C0` together.

670 We compare both runtime and B&B nodes with the instances of the TSPLIB
671 [25].

672 First, we observe that not using local cuts in small instances has a great
673 benefit, as already known in the literature. First, we observe that not using
674 local cuts in small instances has a great benefit. For instance, a 15-node
675 instance from our library, when solved with Concorde “as it is” requires ap-
676 proximately one minute. Disabling local cuts can lead to a solution in less
677 than 10 seconds. This time is further reduced if we prefer a DF strategy for
678 branching. However, our instances still prove to be challenging even in their
679 optimized version compared to instances from the TSPLIB and even with
680 the hard instances introduced by [20]. By disabling local cuts and using DF
681 instead of BF, Concorde takes less than 2 seconds to reach the optimal value
682 with $n = 52$. Note that the STSP instances in the TSPLIB with less than 26
683 nodes, namely `burma14`, `ulysses16`, `ulysses22`, `gr24`, and `fri26`, and the
684 ATSP instance `br17` are all solved by Concorde in around 0.01 seconds
685 with the standard setting.

686 6. Conclusions

687 In this paper, we have introduced and implemented a new symmetry-
688 breaking pivoting algorithm and a new λ -loop breaking procedure that per-
689 mits the exploration of vertices of the asymmetric subtour elimination poly-
690 tope yielding a large integrality gap. The symmetry-breaking pivoting ex-
691 ploits the class of isomorphism of the vertices of P_{ASEP}^n that we completely
692 calculated for a small value of n . Checking whether two vertices of P_{ASEP}^n
693 are isomorphic is currently one of the two computational bottlenecks of our
694 procedure. For each non-isomorphic vertex we visit, we solve an instance of
695 the $\text{Gap}(\mathbf{x})$ problem. With our new algorithm, we can compute new lower
696 bounds for α_n^{LB} for $n \leq 22$ by exploring not only half-integer vertices.

697 In addition, we solved the instances yielding the largest integrality gap
698 with Concorde, and comparing the runtime, it is clear that those instances
699 are challenging for a state-of-the-art TSP solver.

700 In the future, we plan to explore the unresolved issue addressed in this
701 study, which involves developing a procedure that yields the stabilizer based
702 on a vertex and creating a strategy that leverages symmetries to produce
703 vertices that are considered *noteworthy* in terms of the integrality gap. Note
704 that for small values of n the integrality gap values returned by the two
705 families of instances proposed and studied in [9, 12] are improved. For these

706 two families, the integrality gap converges to 2. Therefore, if the improvement
707 obtained in this paper for small values of n could be “uniformly” observed
708 also for large values of n this would lead to an integrality gap greater than
709 2. Of course, this is just an intriguing hypothesis for future research.

710 Acknowledgments

711 The work of M. Mastrolilli, L. M. Gambardella and E. Vercesi has been
712 supported by the Swiss National Science Foundation project n. 200021_212929
713 / 1 “Computational methods for integrality gaps analysis”, Project code
714 36RAGAP. S. Gualandi acknowledges the contribution of the National Re-
715 covery and Resilience Plan, Mission 4 Component 2 - Investment 1.4 - NA-
716 TIONAL CENTER FOR HPC, BIG DATA AND QUANTUM COMPUT-
717 ING, spoke 6. We thank Giovanni Rinaldi for pointing out the interesting
718 references [24] and [4]. We also thank the anonymous referees of IPCO2024
719 for having provided precious insights to improve this work.

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804 **Appendix A. Detailed description of the orbits for $n = 6$**

Table A.5: Orbit structure for $n = 6$, top 21 having the highest integrality gap. Columns: cardinality of the orbit, type of components, frequency of each component, and integrality gap attained at the elements of that orbit.

$ O_x $	Components				Frequencies				IG
180	0	1/2			18	12			4/3
120	0	1/3	2/3		18	6	6		9/7
360	0	1/2			18	12			14/11
360	0	1/2			18	12			5/4
720	0	1/2			18	12			5/4
180	0	1/2			18	12			5/4
720	0	1	1/2		19	1	10		5/4
720	0	1	1/2		19	1	10		5/4
360	0	1	1/2		19	1	10		5/4
720	0	1/4	3/4	1/2	17	5	3	5	16/13
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	17	5	3	5	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	16	6	2	6	6/5
720	0	1/4	3/4	1/2	17	5	3	5	6/5

