Department of Mathematical Sciences
CARNEGIE MELLON UNIVERSITY

## OPERATIONS RESEARCH II 21-393

Homework 3: Due Monday September 27.

Q1 Can the following shortest path problem be solved by the Dijkstra algorithm? The edges of a digraph are colored Red, Blue and Green. Suppose edge lengths are non-negative, but a path can have at most $r$ Red edges, $b$ Blue edges and no Blue edge can be followed by a Green edge. Give an explicit definition of path length.

Solution Let $\mathcal{R}$ denote the set of restrictions imposed by the colorings. Then the length of a path is given by

$$
\ell(P)= \begin{cases}\sum_{e \in P} \ell(e) & P \text { satisfies } \mathcal{R} \\ \infty & \text { Otherwise }\end{cases}
$$

Clearly $\ell(P) \geq \ell(Q)$ whenever $Q$ is a subpath of $P$ and so we can use Dijkstra's algorithm.

Q2 Convert the following into a standard assignment problem. We have a bipartite graph with bipartition $A=\left\{a_{1}, a_{2}, \ldots, a_{m}\right\}, B=\left\{b_{1}, b_{2}, \ldots, b_{n}\right\}$. An assignment now is a set of edges $M$ such (i) $a_{i}$ is incident to exactly $r_{i}$ edges of $M$ for $i=1,2, \ldots, m$ and (ii) $b_{j}$ is incident to exactly $s_{j}$ edges of $M$ for $j=1,2, \ldots, n$. Here $\sum_{i} r_{i}=\sum_{j} s_{j}$. The cost of edge $\left(a_{i}, b_{j}\right)$ is $c(i, j)$ and the cost of an assignment $M$ is $\sum_{e \in M} c(e)$. The objective is to find a minimum cost assignment.
Solution We replace the vertex $a_{i}$ by vertices $a_{i}(1), a_{i}(2) \ldots, a_{i}\left(r_{i}\right)$ for $i=1,2, \ldots, m$ and the vertex $b_{j}$ by vertices $b_{j}(1), b_{j}(2), \ldots, b_{j}\left(s_{j}\right)$ for $j=1,2, \ldots, n$. The cost of edge $\left\{a_{i}(k), b_{j}(l)\right\}$ will be $c\left(a_{i}, b_{j}\right)$. Each solution $x$ to the original problem can be mapped to $\prod_{i=1}^{m} \prod_{j=1}^{n} r_{i}!s_{j}$ ! solutions of the expanded problem, and each of these has the same cost. Each solution to the expanded problem arises from a unique solution to the original problem.

Q3 Let $G=(A, B, E)$ be a bipartite graph. Let $I \subseteq B$ be independent if $G$ contains a matching $M$ that is incident with every vertex in $I$. Show that the independent sets form a matroid.
Hint: consider the action of augmenting paths.
Solution Clearly the independent sets form an independence system. Next, suppose that $I_{1}, I_{2}$ are independent and that $M_{1}, M_{2}$ are matchings incident with $I_{1}, I_{2}$ respectively and that $\left|I_{1}\right|=\left|M_{1}\right|>\left|M_{2}\right|=\left|I_{2}\right|$. Consider $M_{1} \oplus M_{2}$. It consists of alternating paths and cycles, but because $\left|M_{1}\right|>\left|M_{2}\right|$ there must be at least one alternating path $P$ that goes from a vertex $a \in A$ to a vertex $b \in B$ such that neither $a$ nor $b$ are covered by $M_{2}$. Here $b \in I_{1} \backslash I_{2}$. If we amend $M_{2}$ by removing $M_{2} \cap P$ and adding $M_{1} \cap P$ then we will obtain a new matching that covers $I_{2} \cup\{b\}$. This verifies the axioms of a matroid.

