

Exercise 2

10 points

Consider the 7×8 -matrix

$$A := \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & -1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 & 0 & -1 \\ -1 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & -1 & 0 & -1 & 0 & 0 & 0 \end{pmatrix}.$$

- (a) Why is this matrix totally unimodular?
(b) Denote by I the 8×8 -identity matrix. Show that

$$\begin{pmatrix} A & 0 \\ 0 & A \\ I & I \end{pmatrix}$$

is not totally unimodular by explicitly giving a submatrix B with $\det(B) \notin \{-1, 0, 1\}$.

- (c) Give an example of a minimum cost 2-commodity flow problem P on a digraph G with integer cost, balance and capacity functions with the property that P has a non-integer optimal solution.