

Integer Points in Polyhedra

Spring 2009

Assignment Sheet 6

Exercise 1 (Inclusion–exclusion)

Let $A_1, A_2, \dots, A_n \subseteq \mathbb{R}^n$ be sets. Prove the following inclusion–exclusion formula:

$$\left[\bigcup_{i=1}^n A_i \right] = \sum_I (-1)^{|I|-1} \left[\bigcap_{i \in I} A_i \right],$$

where $[A] : \mathbb{R}^n \rightarrow \mathbb{R}$ denotes the indicator function of the set A , $|I|$ is the cardinality of the set I , and the sum in the right-hand side is taken over all non-empty subsets I of $\{1, 2, \dots, n\}$.

Exercise 2 (Euler characteristic)

Show that the Euler characteristic can be extended to the space spanned by the indicators $[A]$ of closed convex sets $A \subseteq \mathbb{R}^n$ so that $\chi([A]) = 1$ if A is a non-empty closed convex set.

Exercise 3 (Euler–Poincaré formula)

Let $P \subseteq \mathbb{R}^n$ be a full-dimensional polytope. Show that $[\text{int}(P)] \in \mathcal{P}(\mathbb{R}^n)$ and that $\chi([\text{int}(P)]) = (-1)^n$. Deduce the Euler–Poincaré formula: if P is an n -dimensional polytope, then

$$\sum_{i=1}^n (-1)^i f_i = 1,$$

where f_i is the number of i -dimensional faces of P .

Exercise 4 (Polarity)

For a set $X \subseteq \mathbb{R}^n$, the polar X^* of X is the set

$$X^* := \{z \in \mathbb{R}^n : z^T x \leq 1 \text{ for all } x \in X\}.$$

Show that if P is a polyhedron in \mathbb{R}^n such that $0 \in P$, then

- (a) P^* is a polyhedron;
- (b) $P^{**} = P$;
- (c) $x \in P$ if and only if $\forall z \in P^* : z^T x \leq 1$;
- (d) if $P = \text{conv}(0, x_1, x_2, \dots, x_m) + \text{cone}(y_1, y_2, \dots, y_k)$, then

$$P^* = \{z \in \mathbb{R}^n : z^T x_i \leq 1 \text{ for } i = 1, 2, \dots, m; z^T y_j \leq 0 \text{ for } j = 1, 2, \dots, k\},$$

and conversely. Particularly, if C is a polyhedral cone, then

$$C^* = \{z \in \mathbb{R}^n : z^T x \leq 0 \text{ for all } x \in C\}.$$