WORKING PAPER
ALFRED P. SLOAN SCHOOL OF MANAGEMENT

TURNPIKE THEOREMS FOR INTEGER PROGRAMMING PROBLEMS

by

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October 10, 1968
Working Paper 350-68

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ABSTRACT

The structure of integer programming problems is investigated by means of a dynamic programming formulation. A group theoretic result of Gomory is then given the following interpretation. Consider the class of integer programming problems with a variable right hand side resource vector b but with fixed activities and cost coefficients. There exists an integer m-vector b* such that for all integer m-vectors b satisfying $B^{-1} b \geq B^{-1} b^*$, where $B$ is an optimal linear programming basis, the optimal immediate decision when given resources $b$ is to use any one of the optimal basic activities once, and proceed optimally thereafter. Integer programming problems which satisfy this property are called steady-state. The result is extended to all integer programming problems. In effect, the extension identifies the steady-state and transient components of a given integer programming problem. Finally, there is a discussion of the relationship of these ideas to the concept of shadow prices in integer programming.
INTRODUCTION

The purpose of this paper is the development of theorems which expose certain asymptotic properties of the integer programming (IP) problem. The problem is written in canonical form as

\[
\begin{align*}
\text{minimize} & \quad cw \\
\text{subject to} & \quad Aw = b \\
\end{align*}
\]

where \( A \) is an \( m \times (m+n) \) matrix of integers with columns \( a \), \( c \) is an \( m+n \) row vector of integers with coefficients \( c_j \), and \( b \) is an \( m \) dimensional column vector of integers. It is assumed that there is a \( m \times m \) identity matrix among the columns \( a_j \).

The IP problem can also be formulated as a dynamic programming problem with the shortest route recursion

\[
F(\ell) = \min \{ c_j + F(\ell - a_j) \} \text{ if } \ell \neq 0,
\]

\[
F(0) = 0,
\]

where \( \ell \) is an integer \( m \)-vector. The cost of an optimal solution in (1) is found by finding \( F(b) \) and the optimal solution with this value can in principle be found by the usual backtracking procedure of dynamic programming. Although it is very inefficient to solve problems of any size with the recursion (2), we use it here to gain insight into the structure of integer programming problems.

As a preliminary step, solve (1) as a linear programming (LP) problem (assume an optimal solution exists). Let \( B \) be any optimal LP basis and suppose \( A = (R, B) \) and \( c = (c_R, c_B) \). Problem (1) becomes
\[
\begin{align*}
\min & \quad z + \bar{c}x \\
\text{s.t.} & \quad y = \bar{b} - \bar{R}x \\
& \quad x, y \text{ non-negative integer}
\end{align*}
\]

where \( z = c_B\bar{b}, \bar{c} = c_B - c_B B^{-1}R \geq 0, \bar{b} = B^{-1}b \geq 0, \) and \( \bar{R} = B^{-1}R^* \). Let \( \pi \) denote the optimal shadow prices with respect to \( B \); that is, \( \pi = c_B B^{-1} \).

In the discussion below, we will often consider (3) with a parametric integer requirements vector \( b \) rather than a unique given requirements vector. A non-negative integer vector \( x \) is called a correction in problem (3). Let

\[
C(b) = \text{minimum} \{ \bar{c}x : x \text{ non-negative integer} \\
\quad \text{and } \bar{b} - \bar{R}x \geq 0 \}
\]

Notice that \( F(b) = \pi b + C(b) \).

In [1], Gomory transformed (3) into an optimization problem over an abelian group \( G \) of order \( D \) where \( D = |\det B| \). The problem is: Find \( G(b) \) where

\[
G(b) = \text{minimum} \sum_{j=1}^{m} c_j x_j
\]

\[
\text{s.t.} \quad \sum_{j=1}^{m} a_j x_j = b
\]

\[
x_j \text{ non-negative integer, } j = 1, \ldots, m,
\]

where the \( a_j \) are elements of the group corresponding to the activities \( a_j \), and \( b \) is the group element corresponding to \( b \). Let \( \Lambda_k, k = 0, 1, \ldots, D - 1, \)

\* In the discussion below, the symbol " - " over a vector or matrix will denote pre-multiplication by \( B^{-1} \).
The following is a restatement of theorem 1 of [1].

**Lemma 1:** (Gomory) There exist non-negative integers \( u_1^* \) such that for all \( b \) satisfying \( \bar{b}_i > u_i^* \), \( i = 1, \ldots, m \),

\[
G(B) = C(b).
\]

In words, if \( b \) satisfies the conditions of Lemma 1, then (5) solves (1) in the sense that there is an optimal solution to (5) which is optimal in (1).

The group has a variety of isomorphic representations. For our purposes, the most convenient representation of \( G \) is as the factor group \( M(I)/M(B) \) where \( M(I) \) is the group of all lattice points in \( m \)-space and \( M(B) \) is the subgroup of \( M(I) \) consisting of all integer combinations of the columns of \( B \). The group operation for \( M(I) \) is ordinary addition. Let \( g \) be the mapping (canonical homomorphism) from \( M(I) \) to \( M(I)/M(B) \); that is, \( g \) maps integer vectors in \( m \)-space into their corresponding group elements.

Each element \( \Lambda \) in \( M(I)/M(B) \) can be regarded as an equivalence class of elements in \( M(I) \) where the integer vectors \( b \) and \( b^1 \) are in the same class \( \Lambda \) if there exists an integer vector \( w \) such that \( b = b^1 + Bw \). If we transform the original space of the \( a \) with respect to \( B^{-1} \), then \( \bar{b} \) and \( \bar{b}^1 \) are in the same class \( \Lambda \) if \( \bar{b} = \bar{b}^1 + w \) for some integer vector \( w \). We shall restrict our attention to \( b \in K_B \) where

\[
K_B = \{ b : b \in M(I) \text{ and } \bar{b} \geq 0 \} \tag{6}
\]

Since the entire feasible region of \( m \)-space can be partitioned into sets of the form (6), our results obtain for all requirements vectors. Define

* Let \([a]\) denote the integer part of \( a \).
\[ \lambda = b - B[B^{-1}b] \] for any \( b \in \Lambda; \] (7)

notice that \( \lambda \) is the minimal element in the set \( \Lambda \cap K_B \) in the sense that \( \lambda \leq \bar{b} \) for any \( b \in \Lambda \cap K_B \). Thus, for each \( b \in \Lambda \cap K_B \), we have

\[ \bar{b} = \lambda + \sum_{i=1}^{m} [\bar{b}_i] e_i \] (8)

where \( e_i \) is the ith unit vector in m-space.
The basis activities $a^{n+1}_i$, $i = 1, \ldots, m$, are called optimal turnpike activities for the set $K_B$. The reason for this terminology is made clear by the following theorem which can be inferred directly from lemma 1.

**TURNPIKE THEOREM 1:** There exist non-negative integers $t^*_i$ such that for all $b$ satisfying $b_i \geq t^*_i$, $i = 1, \ldots, m$,

$$(i) \quad F(b) = c^{n+1} + F(b - a^{n+1}_i), \quad i = 1, \ldots, m;$$

That is, an optimal immediate decision when the requirements are sufficiently deep in $K_B$ is to choose any one of the optimal turnpike activities and proceed optimally thereafter.

Upper bounds on the $t^*_i$ are (see [1] or [4])

$$t^*_i \leq (D - 1) \cdot \max \{0, \max_{j=1, \ldots, n} [r^i_{-1j}] \} + 1.$$ 

The turnpike terminology can now be explained. Suppose the right hand side $b$ in (1) is anywhere in the set \{b: $b \in K_B$ and $b_i \geq t^*_i$, $i = 1, \ldots, m$.\}

The theorem states, in effect, that a minimal cost solution to (1) is a shortest route path connecting $b$ to the origin with the property that an optimal first step is to choose any one of the optimal turnpike activities at zero relative cost (relative to the optimal LP solution). This myopic rule remains optimal through a sequence of decisions until $b$ is reduced to $b'$ such that $b \geq b'$ and either (i) $b$ is no longer in $K_B$ and therefore some of the activities in the basis $B$ are no longer LP optimal, or (ii) $b'$ is close to the zero vector and therefore unit amounts of all the turnpike activities cannot be economically chosen. Of course, (i) and (ii) can occur together. Figure 1 illustrates these ideas. The basic activities are shown with solid lines and the non-basics with dotted lines.
\{b : B^{-1}b \geq 0\}
Thus, there is some justification for describing IP problems with $b$ satisfying theorem 1 as steady-state. If $b$ does not satisfy the condition of theorem 1, it may be that $b$ is only partially transient in the sense of theorem 2 below. This theorem is the main result of this paper. Turnpike theorems for other discrete optimization problems can be found in [2] and [3].

**TURNPIKE THEOREM 2:** Given any set $I \subset \{1, \ldots, m\}$, there exist non-negative integers $t_i^\ast$, $i \in I$, such that for all $b \in K_B$ satisfying $b_i - t_i^\ast \geq 0$, $i \in I$,

$$F(b) = c_{n+1} + F(b - a_{n+1}), \ i \in I;$$

That is, an optimal immediate decision when the requirements are sufficiently deep in $K_B$ with respect to $a_{n+1}$, $i \in I$, is to choose anyone of the turnpike activities $a_{n+1}$ for $i \in I$, and proceed optimally thereafter.

To prove this theorem, we need some preliminary results.

**LEMMA 2:** If $b^1, b^2 \in \Lambda \cap K_B$ for some $\Lambda$ and $b^2 \geq b^1$, then $C(b^2) \leq C(b^1)$

**Proof:** The proof follows directly from the fact that a feasible correction for (3) with $b^2$. To see that this is so, note that $b^2 = b^1 + u$, $u$ non-negative integer thus, if $x$ is non-negative integer and $b^1 - \bar{R}x \geq 0$, it follows that $b^2 - \bar{R}x \geq b^1 - \bar{R}x \geq 0$.

A sequence $\mu = \{b_v\}^{\infty}_{v=1}$, with the property that $b^{v+1} \geq b^v$, $v = 1, 2, \ldots$, is called a chain. The following lemma exposes a fundamental asymptotic property of integer programming problems.

**LEMMA 3:** Given a chain $\mu = \{b_v\}^{\infty}_{v=1} \in \Lambda \cap K_B$, there exists a $v^*$ such that for all $v \geq v^*$

$$C(b_v) = C(b_{v^*}).$$
Proof: We consider the non-trivial case when \( C(b^v) < \infty \) for all but a finite number of \( b^v \). Then for any \( b^v \) such that \( C(b^v) < \infty \), let \( x^*(b^v) \) be an optimal correction. We have

\[
C(b^v) = c_x (b^v) = (c_R - c_B B^{-1}) x^*(b^v) = q(b^v)/D
\]

where \( q(b^v) \) is some non-negative integer because \( c_R, c_B, R \) and \( x^*(b^v) \) are integers, and \( B^{-1} \) is a matrix of numbers of the form \( q/D \). Since by lemma 2, the \( q(b^v), v = 1,2,\ldots, \) are monotonically decreasing, and constitute a closed set bounded below by zero, we have \( \lim_{v \to \infty} C(b^v) \) is attained; namely

\[
\lim_{v \to \infty} C(b^v) = \frac{1}{D} \cdot \lim_{v \to \infty} q(b^v) = \frac{q(b^v*)}{D} \quad \text{for all } v \geq v^*.
\]

Although theorem 2 could now be proven directly, we prove it by defining and using a new problem similar to (5). The problem is: Find

\[
G(A; t_i, i \in I^c) = \min_{j=1}^n \sum_{j=1}^n c_{ij} x_j
\]

s.t. \( \sum_{j=1}^n \lambda_j x_j = \Lambda \)

\[
\sum_{j=1}^n \bar{r}_{ij} x_j \leq (\bar{\lambda}_i + t_i), \quad i \in I^c
\]

\( x_j = 0,1,2,\ldots; j = 1,\ldots,n, \)

where \( \Lambda, I \subset \{1,\ldots,m\} \), and the non-negative integers \( t_i, i \in I^c \), are given.

It is important to recognize that for \( b \in A \) with \( I = \emptyset \) (the empty set) and \( t_i = \left[ \bar{b}_i \right] \), problem (9) is equivalent to (1). Thus, for \( B = g(b) \), \( C(b) \geq G(B; \left[ \bar{b}_i \right], i \in I^c) \geq G(B) \). Corollary 1 below is required for the proof of lemma 4.
COROLLARY 1: Given a chain \( u = \{b^V\}_{V=1}^\infty \in \Lambda \cap K_B \), where

\[
b^V = \bar{\lambda} + \sum_{i \in I^c} t_i e_i + \sum_{i \in I} v_i e_i,
\]

for given non-negative integers \( t_i', i \in I \), there exists a \( v^+ \) such that for all \( v \geq v^+ \)

\[
G(\Lambda; t_i', i \in I^c) = C(b^V).
\]

Proof: This corollary can be proven either directly or by using lemma 3. We give the direct proof. Solve (9) for \( G(\Lambda; t_i', i \in I^c) \) thereby obtaining the optimal correction \( x^* \). Then choose \( v^+ \) large enough so that the constraints

\[
\sum_{j=1}^n v_j x^*_j \leq \lambda_1 + v, i \in I, \text{ hold for all } v \geq v^+.
\]

LEMMA 4: Given any set \( I \subseteq \{1, \ldots, m\} \), there exist non-negative integers \( u^*_i, i \in I \), such that for all \( b \in K_B \) satisfying \( b_i \geq u^*_i, i \in I \),

\[
G(B; b_i), i \in I^c) = C(b)
\]

where \( B = g(b) \) and \( \bar{\lambda} = \bar{\beta} = \bar{b} - [\bar{b}] \) in (9). In other words, if \( b \) satisfies the above inequalities, then there is an optimal non-negative integer correction from (9) that is optimal in (3).

Proof: The proof is by induction on \( |I^c| \). The induction hypothesis is: The lemma holds for all sets \( I \) such that \( |I^c| = p, p = 0,1,2,\ldots,m-1 \). The induction hypothesis is true when \( p = 0 \) because that is the case of lemma 1.

Suppose the induction hypothesis is true for \( p = \ell \). It clearly suffices to show that the result holds for \( p = \ell + 1 \) and \( b \in \Lambda \cap K_B \) because the collection of distinct \( \Lambda \) is finite.
Let \( J_0, J_1, \ldots, J_S \) be the family of subsets of \( \{1, \ldots, m\} \) containing \( I \) and suppose \( J_0 = \{1, \ldots, m\} \) and \( J_S = I \). For \( s = 0, 1, \ldots, S - 1 \), \(|J_s| < |I_s^c|\) and thus the induction hypothesis holds for \( I \) replaced by \( J_s \) in the lemma.

Let \( \{u_i^{**}(J_s) : i \in J_s\} \) denote a set of \( u_i^{**} \) satisfying the theorem for \( s = 0, \ldots, S - 1 \). Define

\[
\max_{s = 0, 1, \ldots, S - 1} u_i^{**}(J_s), \quad i \in I
\]

\[
+ \max_{s = 0, 1, \ldots, S - 1} u_i^{**}(J_s), \quad i \in I^c
\]

where \( u_i^{**}(J_0) = u_i^*, \ i = 1, \ldots, m \), from lemma 1. We partition \( \{b : b \in \Lambda \cap K_B\} \) as follows:

\[
\{b : b \in \Lambda \cap K_B\} = \bigcup_{s=0}^{S} Q_s
\]

where

\[
Q_s = \{b : b \in \Lambda \cap K_B \text{ and } \overline{b}_i \geq u_i^+, \ i \in I^c \cap J_s, \text{ and } \overline{b}_i < u_i^+, \ i \in I^c \cap J_s^c \}
\]

\( s = 0, 1, 2, \ldots, S \).

Again, it clearly suffices to exhibit \( u_i^{**}, \ i \in I \), for which the lemma holds for \( b \) in each of the sets \( Q_s \) in the finite family.

For \( Q_0 \), take \( u_i^{**} = u_i^*, \ i \in I \). To see that this choice is valid, note that for \( b \in Q_0 \) such that \( \overline{b}_i \geq u_i^+, \ i \in I^c \), and \( \overline{b}_i \geq u_i^+, \ i \in I \), we have by construction that \( \overline{b}_i \geq u_i^*, \ i = 1, \ldots, m \). Thus by lemma 1,

\[ G(\Lambda) = C(b) \]

and the lemma holds.
For $Q_s$, $s = 1, \ldots, S - 1$, take $u_i^{**} = u_i^*(Q_s)$, $i \in I$. Thus for $b \in Q_s$ such that $b_i \geq u_i^{**}(Q_s)$, $i \in I$, we have by construction that $b_i \geq u_i^+ \geq u_i^*(Q_s)$, $i \in I^c \cap Q_s$, and by the induction hypothesis,

$$G(A; [b_i], i \in I^c) = C(b).$$

Finally, consider the set

$$Q_s = \{b: b \in \Lambda \cap K_B \text{ and } b_i < u_i^+, i \in I^c\}$$

As we have mentioned in the introduction, any $b \in Q_s$ when mapped into $\bar{b}$ is of the form $\bar{\lambda} + \sum_{i=1}^{m} t_i e_i$ for any non-negative $t_i$. For the moment, consider $b \in Q$ such that $\bar{b} = \bar{\lambda} + \sum_{i \in I^c} t_i e_i$. Since there can only be a finite number of the $t_i$, $i \in I^c$, which satisfy the conditions defining $Q_s$, there are only a finite number of $\bar{b}$ of this form.

Pick an arbitrary one, say $\lambda + \sum_{i \in I^c} t_i e_i$, and construct the chain

$$\lambda + \sum_{i \in I^c} t_i e_i + \nu \sum_{i \in I} e_i, \nu = 0, 1, 2, \ldots \quad (10)$$

By corollary 1, there is a $\nu^+$ such that for all $\nu \geq \nu^+$,

$$C(\lambda + \sum_{i \in I^c} t_i e_i + \nu \sum_{i \in I} e_i) = G(A; t_i, i \in I^c).$$

For each of the finite number of $\lambda + \sum_{i \in I^c} t_i e_i$, let $u_i^{***} = \nu^+$, and let $u_i^{**}$ be the maximum of these.

Thus, if $b \in Q_s$ and $t_i \geq u_i^{**}$, $i \in I$, then by construction $b$ is far enough
out on one of the chains (10) so that

\[ G(b) = G(A; t_i', i \in I^c). \]

where \( t_i = [\bar{b}_i], i \in I^c. \) This completes the proof.

**COROLLARY 2:** If \( I_1 \subset I_2 \) and \( t_1^2 > t_1^1, i \in I_2^c \), then \( G(A; t_1, i \in I_2^c) \leq G(A; t_1, i \in I_1^c). \)

**Proof of Theorem 2:** Consider any \( b' \in K_B \) such that

\[ b' = \beta + \sum_{i \in I^c} [\bar{b}_i]e_i + \sum_{i \in I} u_i^{**} e_i. \]

By lemma 4, there is an optimal correction \( x^* \) in (9) which is also optimal in (3). The corresponding basic value \( y_i, i \in I, \) are

\[ y_i = b_i' - \sum_{j=1}^{n} r_{ij} x_j^*. \]

Consider any other \( b'' \in K_B \) such that

\[ b'' = \beta + \sum_{i \in I^c} [\bar{b}_i]e_i + \sum_{i \in I} (u_i^{**} + t_i) e_i \]

where the \( t_i \) are non-negative integers greater than zero. It is clear that \( x^* \) remains optimal in (9) derived from \( b'' \) because (9) is unaffected by the change. By lemma 4, \( x^* \) remains optimal in (3). The corresponding basic values \( y_i, i \in I, \) are

\[ y_i'' = b_i'' - \sum_{j=1}^{n} r_{ij} x_j^* = y_i' + t_i \geq y_i' + 1 \geq 1. \]

Therefore, take \( t_i^{**} = u_i' + 1, i \in I \). Then if \( b \in K_B \) such that \( \bar{b}_i > t_i^{**}, i \in I, \) by the above argument, there is an optimal correction \( x^* \) in (3) such that for \( i \in I, \)


This proves the theorem.
\[ \sum_{t=0}^{\infty} t^3 \cdot \text{E}^2 \cdot \frac{\Delta y}{\Delta x} = \int_{0}^{\infty} y^3 \cdot \text{d}x \]
SHADOW PRICES FOR INTEGER PROGRAMMING

Our results can be used to investigate the concept of shadow or dual prices for integer programming problems. We consider the simplest case first. When all of the requirements vectors \( b, b - e_i, b + e_i \) in (1) satisfy the conditions of theorem 1, it is clear that

\[
\Delta F^+ = F(b + e_i) - F(b) = \pi_i + G(b + e_i) - G(b),
\]

while

\[
\Delta F^- = F(b) - F(b - e_i) = \pi_i + G(b) - G(b - e_i)
\]

where \( e_i = g(e_i) \). The terms \( G(b + e_i) - G(b) \) and \( G(b) - G(b - e_i) \) may be independently positive or negative. Their signs as well as their magnitudes depend on the coefficients \( c_j \) and \( a_{ij} \) of the given problem*. Thus, we may conclude that the change in objective function that results from a unit change in one requirement is \( \pi_i \) plus a positive or negative correction which depends on the combinatorial structure of the given problem. Moreover, the change in objective function is not symmetric for corresponding positive and negative changes in requirements.

Suppose now that we consider an IP problem (1) such that \( b, b - e_i, b + e_i \) do not all satisfy the conditions of theorem 1. Suppose, however, that there is a set \( I \) such that the conditions of lemma 4 hold for these vectors. In this case, 

* It can be shown, however that \( G(\Lambda) \leq (D - 1) \cdot \max \pi_i \) for any \( \Lambda \) (see theorem 2 of [1]).

** The author is indebted to Laurence Wolsey for valuable discussions about the ideas in this section.
\[ \Delta F = \pi_i + G(\mathbf{b} + \epsilon_i; [\bar{b}_i + \bar{\epsilon}_i], i \in I^c) \]

\[ - G(\mathbf{b}; [\bar{b}_i], i \in I^c), \]

while

\[ \Delta F^- = \pi_i + G(\mathbf{b}; [\bar{b}_i], i \in I^c) \]

\[ - G(\mathbf{b} - \epsilon_i; [\bar{b}_i - \bar{\epsilon}_i], i \in I^c). \]

By corollary 2, the \( G(\cdot; \cdot) \) terms tend to be smaller as \(|I| \) and \([\bar{b}_i], i \in I^c\), get larger. Thus, in this qualitative sense, the \( \pi_i \) become better estimates of the change in objective function as an IP problem becomes more steady-state.

Other sensitivity or post-optimality tests can be devised. For example, suppose the new activity \( a_{m+n+1} \) with cost coefficient \( c_{m+n+1} \) is to be considered after (1) has been solved. Suppose, in the simple case, that (5) solved (1).

Then a sufficient condition that the new activity cannot reduce the cost of an optimal solution to (1) is

\[ \bar{c}_{m+n+1} \geq G(\alpha_{m+n+1}) \] (11)

where \( \bar{c}_{m+n+1} = c_{m+n+1} - \pi a_{m+n+1} \), and \( \alpha_{m+n+1} = g(a_{m+n+1}) \). However, even if \( \bar{c}_{m+n+1} < G(\alpha_{m+n+1}) \), and (5) is reoptimized, it may be that the optimal solution is unchanged.

If (5) did not solve (1), a sufficient condition can be given for ignoring the new activity.

LEMMA 5: The new activity \( a_{m+n+1} \) with cost coefficient \( c_{m+n+1} \) cannot be used to reduce the cost \( C(b) \) of an optimal correction in (3) if

\[ (i) \quad \bar{c}_{m+n+1} \geq 0, \]
and

\[(ii) \quad k \bar{c}_{m+n+1} + G(\mathbf{E} - ka_{m+n+1}) \geq C(b)\]

for \(k = 1, 2, ..., p,\)

where \(p\) is the order of \(a_{m+n+1}\) in \(G.\)

Proof: Consider the consequences of using the new activity \(k'\) times for \(k' \leq p.\) The effect is to change \(b\) in (1) to \(b' = b - k'a_{m+n+1}.\) The value \(G(\mathbf{E} - k'a_{m+n+1})\) is a lower bound on the residual problem (1) with requirements vector \(b'.\) Therefore \(k' \bar{c}_{m+n+1} + G(\mathbf{E} - k'a_{m+n+1})\) is a lower bound on the value of using \(a_{m+n+1}\) \(k'\) times and proceeding optimally thereafter.

If

\[k' \bar{c}_{m+n+1} + G(\mathbf{E} - k'a_{m+n+1}) \geq C(b),\]

Then for any non-negative integer \(i,\)

\[(k' + ip) \bar{c}_{m+n+1} + G(\mathbf{E} - ka_{m+n+1} - ipa_{m+n+1}) \geq k' \bar{c}_{m+n+1} + G(\mathbf{E} - k'a_{m+n+1}) \geq C(b).\]

The first inequality follows because \(\bar{c}_{m+n+1} \geq 0\) and \(ipa_{m+n+1}\) equals the group identity element. Thus, an improvement cannot be achieved by using \(a_{m+n+1}\) \(k + ip\) times, for \(i = 0, 1, 2, ...\). A simple induction argument gives the desired result.

As a final remark, we note that these last considerations indicate how a column generating procedure for integer programming might be devised. In the simple case when (5) solve (1), it is sufficient to generate an
optimal LP basis plus those non-basics required for a true optimization of (5) for $A_k$, $k = 0, 1, \ldots, D - 1$. The test for the basics is the usual one of non-negative relative cost factor. The test for the useful non-basics is (11). Condition (ii) of lemma 5 is relevant when (5) does not solve (1).

The implementation of these ideas to decomposable integer programming problems is an area of current research.
REFERENCES


