

Congruency-Constrained TU Problems

Beyond the Bimodular Case

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The agenda for today

1

Motivation & background

bounded subdeterminant IPs — successes in the bimodular case — new results

2

Structural aspects of CCTU problems and their solutions

a decomposition lemma — proximity — flatness

3

A decomposition approach to CCTU problems

Seymour's decomposition — deciding feasibility for modulus 3

4

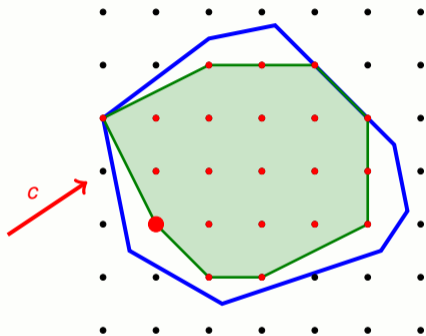
Base block problems

congruency-constrained minimum cuts and circulations

Motivation & Background

bounded subdeterminant IPs — successes
in the bimodular case — new results

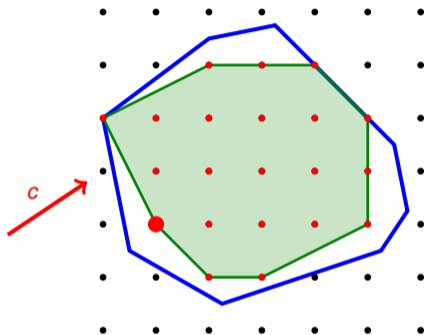
Towards general classes of efficiently solvable IPs



Integer Linear Programming (IP)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, and $c \in \mathbb{Z}^n$, solve
 $\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$.

Towards general classes of efficiently solvable IPs



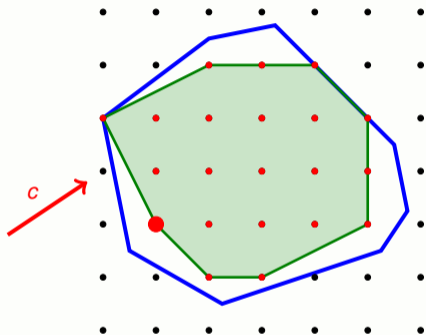
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Two classes of efficiently solvable IPs

- ▶ If $n = O(1)$ or $m = O(1)$:
→ Lenstra's Algorithm [Lenstra 1983].
- ▶ If A is **totally unimodular (TU)**:
→ Integral relaxation.

Towards general classes of efficiently solvable IPs



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What if minors, in absolute value, are still bounded, but not by 1?

Δ -modular Integer Programming

Given a constant $\Delta \in \mathbb{Z}_{>0}$, can integer linear programs

$$\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$$

with Δ -modular constraint matrix A be solved efficiently?

- ▶ $A \in \mathbb{Z}^{m \times n}$ is Δ -modular if
 - $\text{rank}(A) = n$, and
 - absolute values of $n \times n$ subdeterminants are bounded by Δ
- ▶ Δ -modularity is more general than *total* Δ -modularity

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Known results

- ✓ $\Delta = 1$: easy
- ✓ $\Delta = 2$: Bimodular Integer Programming (BIP)

[Artmann, Weismantel, and Zenklusen, STOC 2017]

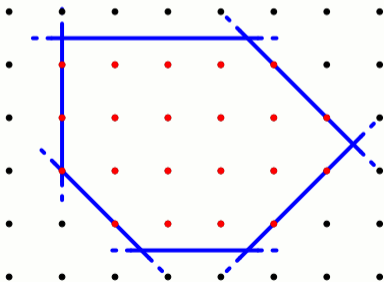
- ✓ Arbitrary constant Δ , at most 2 non-zeros per row

[Fiorini, Joret, Weltge, and Yuditsky, FOCS 2021]

Bimodular integer programs

Bimodular integer programming (BIP)

Given $A \in \mathbb{Z}^{k \times n}$, $b \in \mathbb{Z}^m$, and $c \in \mathbb{Z}^n$ such that A has full column rank and all $n \times n$ minors in $\{-2, -1, 0, 1, 2\}$, solve $\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$.



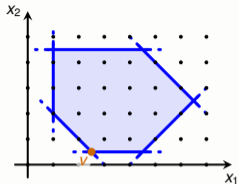
Theorem

BIP can be solved in strongly polynomial time.

[Artmann, Weismantel, and Zenklus, STOC 2017]

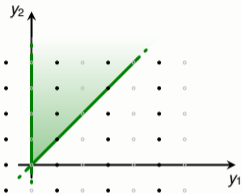
$$\begin{pmatrix} 0 & -2 \\ 1 & -1 \\ 1 & 1 \\ 0 & 2 \\ -1 & 0 \\ -1 & -1 \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \leq \begin{pmatrix} -1 \\ 4 \\ 9 \\ 9 \\ -1 \\ -3 \end{pmatrix}$$

The approach



Bimodular Integer Program (BIP)

$$\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$$
 s.t. A bimodular, relaxation fractional.



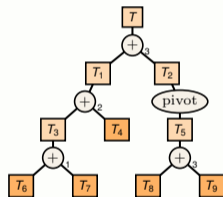
Conic Parity TU Problem (CPTU)

$$\min\{\tilde{c}^T y : Ty \leq 0, y \in \mathbb{Z}^n, y(S) \text{ odd}\}$$
 with T totally unimodular, and $S \subseteq [n]$.

Theorem

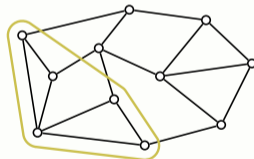
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Seymour's TU decomposition

Exploited for reduction to parity-constrained base block problems.



Base block problems

Interpretation as parity-constrained cut and circulation problems

Congruency-constrained TU problems (CCTU)

Let $T \in \{-1, 0, 1\}^{k \times n}$ totally unimodular, $b \in \mathbb{Z}^k$, $\gamma \in \mathbb{Z}^n$, $m \in \mathbb{Z}_{>0}$, and $r \in \mathbb{Z}$. Solve

$$\min \left\{ c^\top x : Tx \leq b, \gamma^\top x \equiv r \pmod{m}, x \in \mathbb{Z}^n \right\} .$$

- Special case of m -modular IP

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Theorem 1: Feasibility for $m = 3$

\exists strongly poly. randomized alg. for CCTU feasibility with $m = 3$.

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Theorem 1: Feasibility for $m = 3$

\exists strongly poly. randomized alg. for CCTU feasibility with $m = 3$.

Theorem 2: Flat or feasible

Either \exists flat constraint of width at most $m - 2$, or a feasible CCTU solution can be found in strongly poly. time.

Theorem 3: Proximity

If feasible, then for any x_0 optimal for a CCTU relaxation, $\exists x^*$ optimal for the problem with $\|x^* - x_0\|_\infty \leq m - 1$.

Structural results on CCTU problems

decomposition lemma — flatness — proximity

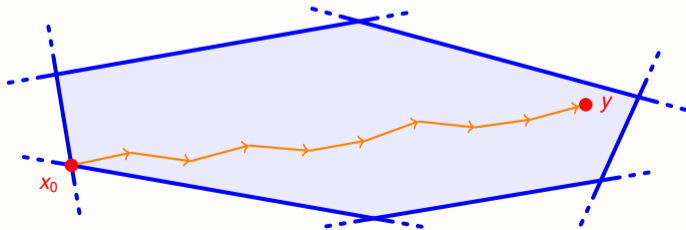
A decomposition lemma for solutions of TU systems

Decomposition lemma

Let $x_0, y \in \mathbb{Z}^n$ be solutions of a TU system $Tx \leq b$. There are $y^j \in \mathbb{Z}^n$ with

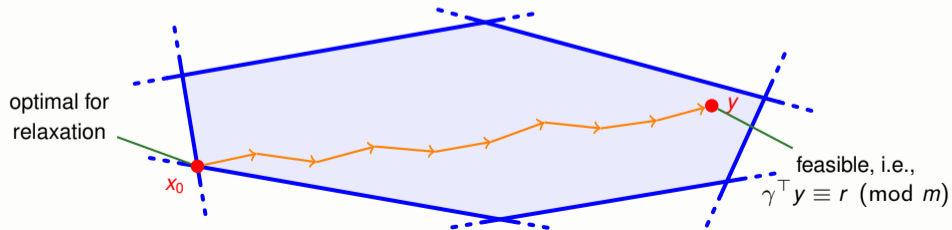
$$y = x_0 + \sum_{i=1}^{\ell} y^i, \quad \text{and}$$

- (i) $|d^T y^j| \leq 1$ for all d that are TU-appendable to T , and
- (ii) $\forall S \subseteq [\ell]: x_0 + \sum_{i \in S} y^i$ is feasible for $Tx \leq b$.



Proximity

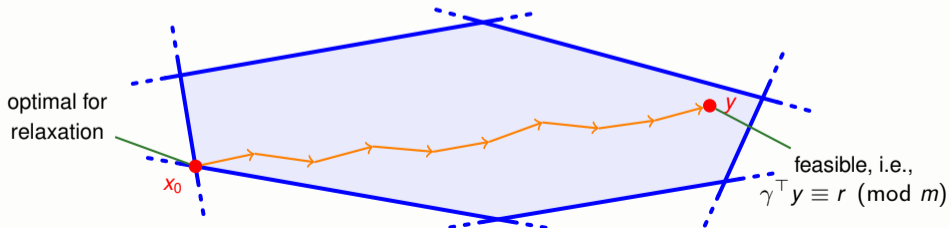
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Proximity

$$y = x_0 + y^1 + y^2 + y^3 + y^4 + y^5 + y^6 + \dots + y^\ell$$

$$\implies \gamma^\top y \equiv \gamma^\top x_0 + \gamma^\top y^1 + \gamma^\top y^2 + \gamma^\top y^3 + \gamma^\top y^4 + \gamma^\top y^5 + \gamma^\top y^6 + \dots + \gamma^\top y^\ell \equiv r \pmod{m}$$

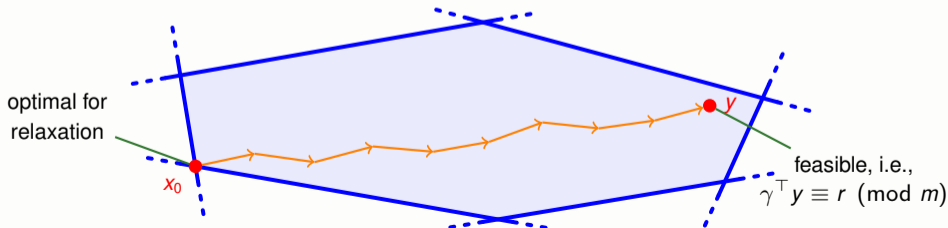


Lemma

For any m integers, there is a subset with sum $\equiv 0 \pmod{m}$.

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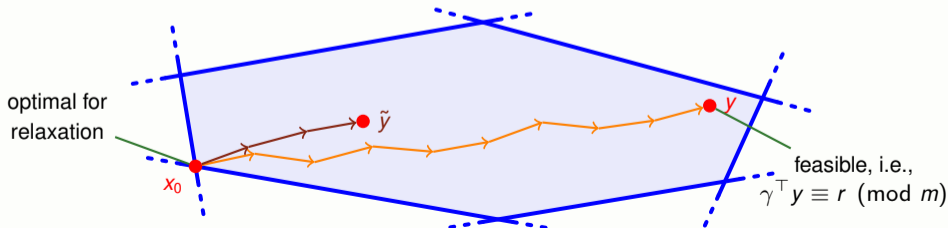
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$\exists S \subseteq [\ell]$ with $|S| \leq m - 1$
s.th. $\tilde{y} := x_0 + \sum_{i \in S} y^i$ is feasible.



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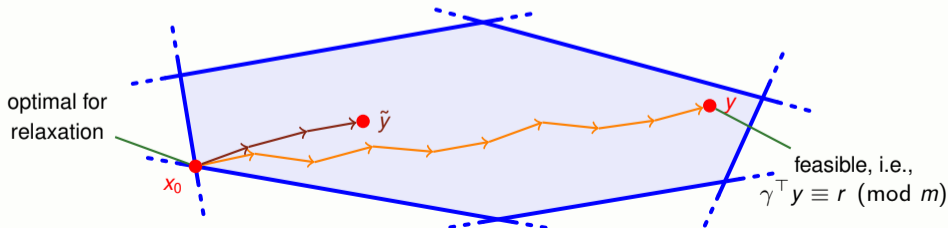
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$|d^\top(\tilde{y} - x_0)| \leq m - 1$
for all TU-appendable d



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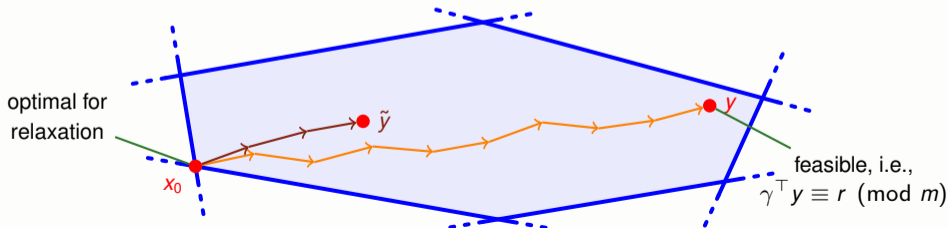
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$\|\tilde{y} - x_0\|_\infty \leq m - 1$

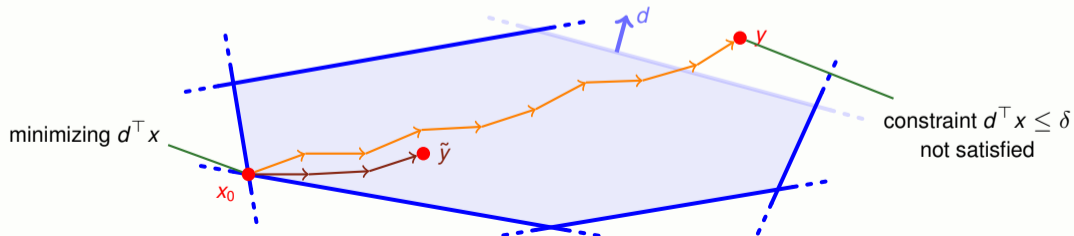


Flatness or feasibility

A constraint $d^\top x \leq \delta$ is redundant if the width in direction d is at least $m - 1$.



Either some constraint width is at most $m - 2$, or the problem is feasible.



A decomposition approach to CCTU problems

deciding feasibility of CCTU problems with $m = 3$

Decomposition of TU matrices

Theorem: Seymour's decomposition

[Seymour, 1980]

For every TU matrix $T \in \mathbb{Z}^{k \times n}$, one of the following cases holds:

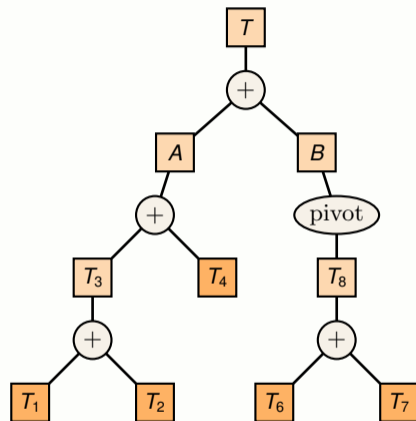
- (i) T or T^T is a network matrix.
- (ii) T is, after repeatedly deleting unit or duplicate rows/columns, changing the sign of a row/column, and row/column permutations equal to one of

$$\begin{pmatrix} 1 & -1 & 0 & 0 & -1 \\ -1 & 1 & -1 & 0 & 0 \\ 0 & -1 & 1 & -1 & 0 \\ 0 & 0 & -1 & 1 & -1 \\ -1 & 0 & 0 & -1 & 1 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 & 1 \end{pmatrix}.$$

- (iii) T is, possibly after row/column permutations and pivoting once, of the form

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix},$$

where A and B each have at least 2 columns.



General idea for CCTU:

Reduce to smaller subproblems along decomposition, solve base blocks directly.

Applying the decomposition

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$
$$\gamma_A^T x_A + \gamma_B^T x_B \equiv r \pmod{m}$$

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A-subproblem

$$Ax_A \leq b_A - \alpha e$$

$$h^T x_A = \beta$$

$$\gamma_A^T x_A \equiv r_A \pmod{m}$$

For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$,
we want solutions with $r_A + r_B \equiv r \pmod{m}$.

B-subproblem

$$Bx_B \leq b_B - \beta g$$

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Decomposition lemma: If feasible, there is a solution with α, β in intervals of length $m - 1$.

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Decomposition lemma: If feasible, there is a solution with α, β in intervals of length $m - 1$.

Natural strategy: Recurse on constantly many subproblems, check for “compatible” solutions.

Subproblem patterns (for $m = 3$ and $r = 2$)

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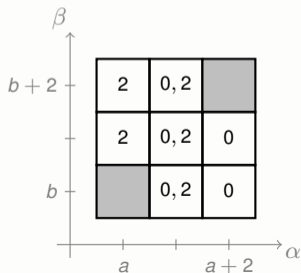
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$$f^T x_B = \alpha$$

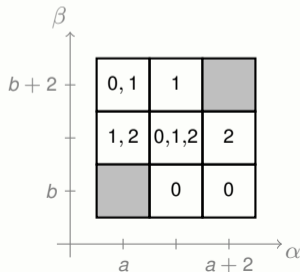
$$\gamma_B^T x_B \equiv r_B \pmod{3}$$

For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.



Decomposition lemma: If feasible, there is a solution with α, β in intervals of length 2.

Natural strategy: Recurse on constantly many subproblems, check for “compatible” solutions.



Subproblem patterns (for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

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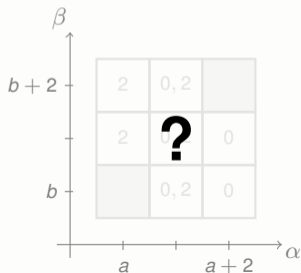
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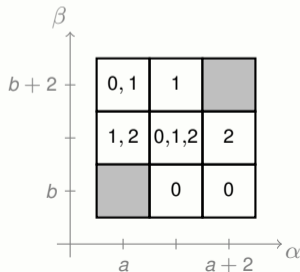
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For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.



Issue: Recursing is efficient only for log-depth decomposition trees.

- Can only completely determine the pattern of the smaller subproblem!



Studying patterns I

(for $m = 3$ and $r = 2$)

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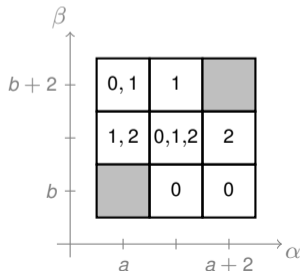
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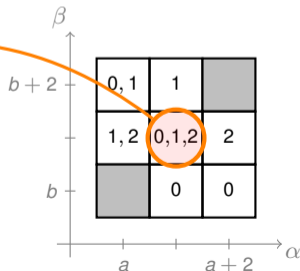
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For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.

Any solution x_A of the A-subproblem for $(\alpha, \beta) = (a + 1, b + 1)$ can be complemented to a solution (x_A, x_B) with residue 2. ✓



Studying patterns II

(for $m = 3$ and $r = 2$)

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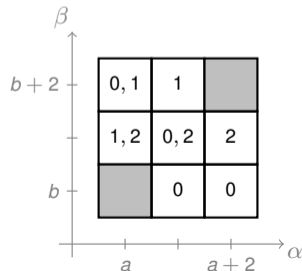
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A-subproblem

$$Ax_A \leq b_A - \alpha e$$

$$h^T x_A = \beta$$

$$\gamma_A^T x_A \equiv r_A \pmod{3}$$

B-subproblem

$$Bx_B \leq b_B - \beta g$$

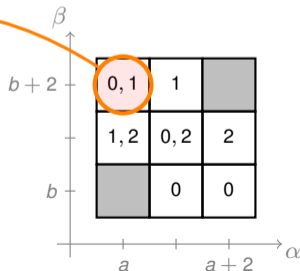
$$f^T x_B = \alpha$$

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For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.

Want a solution with residue 1 or 2, i.e., of

$$\begin{aligned} Ax_A &\leq b_A - a \cdot e \\ h^T x_A &= b + 2 \\ \gamma_A^T x_A &\in \{1, 2\} \pmod{3} \end{aligned}$$



Studying patterns II

(for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

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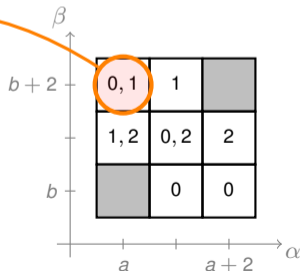
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Easier problem! ✓



Studying patterns II

(for $m = 3$ and $r = 2$)

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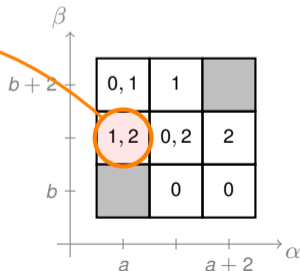
$$f^T x_B = \alpha$$

$$\gamma_B^T x_B \equiv r_B \pmod{3}$$

Want a solution with residue 0 or 1, i.e., of

$$\begin{aligned} Ax_A &\leq b_A - a \cdot e \\ h^T x_A &= b + 2 \\ \gamma_A^T x_A &\in \{0, 1\} \pmod{3} \end{aligned}$$

Easier problem! ✓



Studying patterns II

(for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

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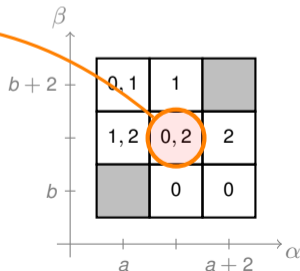
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Want a solution with residue 0 or 2, i.e., of

$$\begin{aligned} Ax_A &\leq b_A - a \cdot e \\ h^T x_A &= b + 2 \\ \gamma_A^T x_A &\in \{0, 2\} \pmod{3} \end{aligned}$$

Easier problem! ✓



Studying patterns III

(for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

$$\gamma_A^T x_A + \gamma_B^T x_B \equiv 2 \pmod{3}$$

A-subproblem

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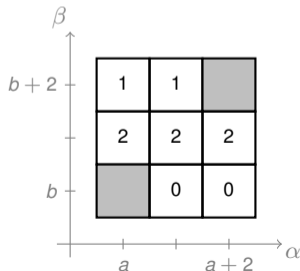
B-subproblem

$$Bx_B \leq b_B - \beta g$$

$$f^T x_B = \alpha$$

$$\gamma_B^T x_B \equiv r_B \pmod{3}$$

For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.



Studying patterns III

(for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

$$\gamma_A^T x_A + \gamma_B^T x_B \equiv 2 \pmod{3}$$

A-subproblem

$$Ax_A \leq b_A - \alpha e$$

$$h^T x_A = \beta$$

$$\gamma_A^T x_A \equiv r_A \pmod{3}$$

B-subproblem

$$Bx_B \leq b_B - \beta g$$

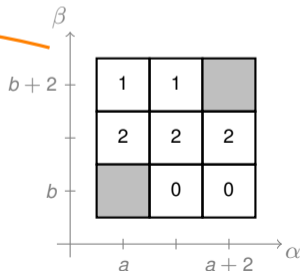
$$f^T x_B = \alpha$$

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For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.

Linear pattern:

One feasible residue per (α, β) -pair
 \implies residue is linear in α and β .



Studying patterns III (for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

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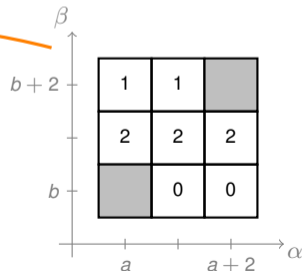
Reduction to

$$Ax_A + \alpha e \leq b_A$$

$$h^T x_A - \beta = 0$$

$$(\alpha, \beta) \in \Pi$$

$$\gamma_A^T x_A + r_1 \alpha + r_2 \beta + r_0 \equiv 2 \pmod{3}$$



Studying patterns III

(for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

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B-subproblem

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Linear pattern:

One feasible residue per (α, β) -pair
 \implies residue is linear in α and β .

Reduction to

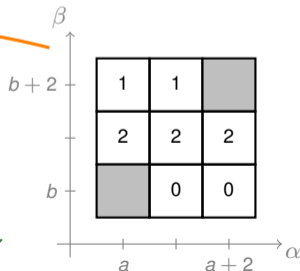
$$Ax_A + \alpha e \leq b_A$$

$$h^T x_A - \beta = 0$$

$$(\alpha, \beta) \in \Pi$$

$$\gamma_A^T x_A + r_1 \alpha + r_2 \beta + r_0 \equiv 2 \pmod{3}$$

Single lower-dimensional problem ✓



Studying patterns IV (for $m = 3$ and $r = 2$)

CCTU feasibility problem

$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix} \begin{pmatrix} x_A \\ x_B \end{pmatrix} \leq \begin{pmatrix} b_A \\ b_B \end{pmatrix}$$

$$\gamma_A^T x_A + \gamma_B^T x_B \equiv 2 \pmod{3}$$

A-subproblem

$$Ax_A \leq b_A - \alpha e$$

$$h^T x_A = \beta$$

$$\gamma_A^T x_A \equiv r_A \pmod{3}$$

B-subproblem

$$Bx_B \leq b_B - \beta g$$

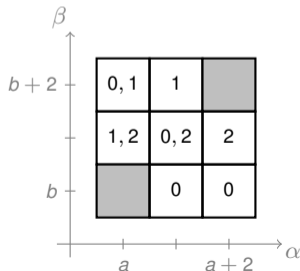
$$f^T x_B = \alpha$$

$$\gamma_B^T x_B \equiv r_B \pmod{3}$$

For parameters $\alpha := f^T x_B$ and $\beta := h^T x_A$, we want solutions with $r_A + r_B \equiv 2 \pmod{3}$.

Mixed pattern:

- ▶ Combine previous ideas + extra insights
- ▶ Reduce to
 - at most one smaller-dimensional problem
 - constantly many easier problems



Solving base block problems

Network matrices and their transposes

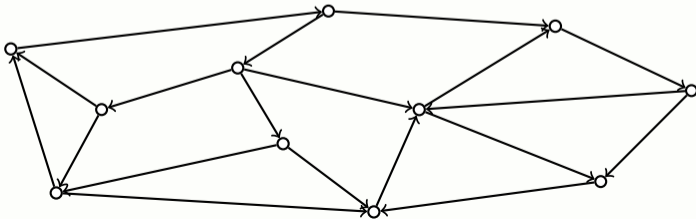
Theorem: Network matrix problems

\exists strongly poly. randomized alg. for CCTU problems with unary encoded objectives, constant m and network constraint matrices.

► Reduction to congruency-constrained circulation problems

► Examples:

- $m = 2 \rightarrow$ Find a shortest odd cycle.
- $m = 3 \rightarrow$ Find a shortest circulation using $1 \pmod{3}$ many edges.



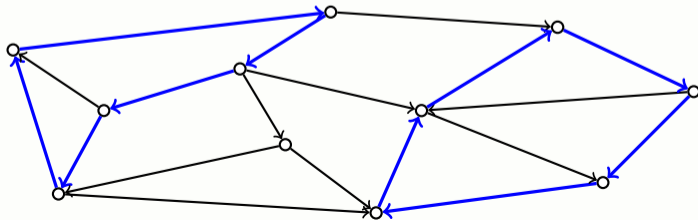
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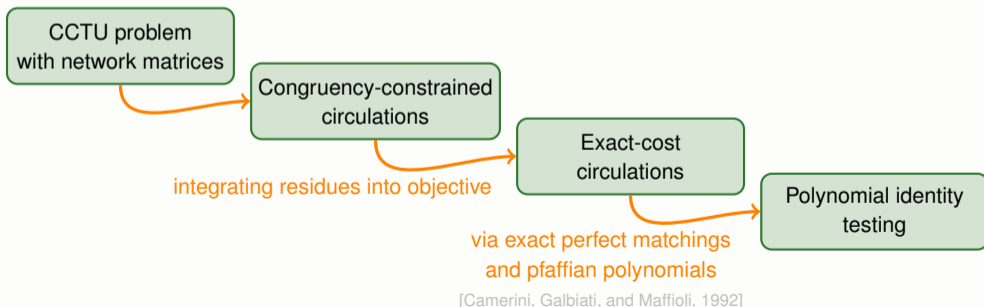


Network matrices

Theorem: Network matrix problems

\exists strongly poly. randomized alg. for CCTU problems with unary encoded objectives, constant m and network constraint matrices.

► Our approach:



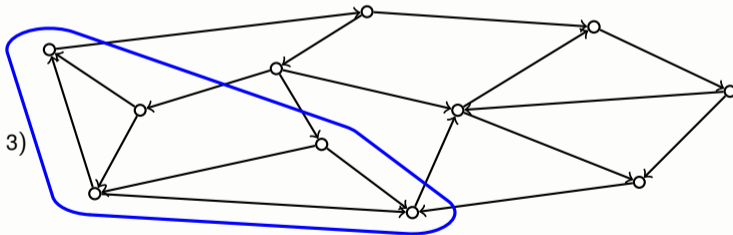
Transposes of network matrices

Theorem: Transposed network matrix problems

\exists strongly poly. alg. for CCTU problems with constant **prime power** modulus m and transposed network constraint matrices.

- Reduction to congruency-constrained directed minimum cut problems

$$|C| \equiv 2 \pmod{3}$$

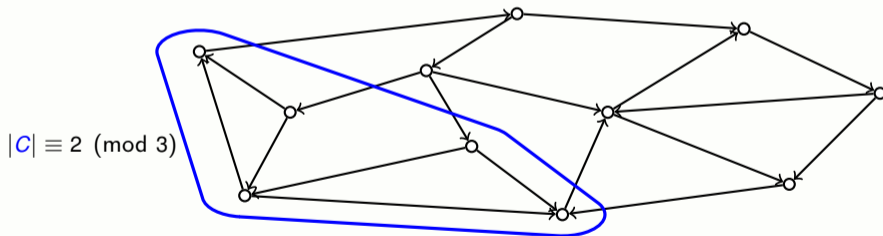


Transposes of network matrices

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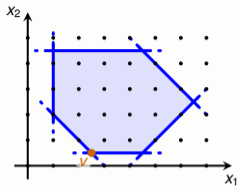
- Reduction to congruency-constrained directed minimum cut problems



- Efficient algorithms known for prime power moduli [N., Sudakov, and Zenklusen, 2018]
- Undirected: Randomized approximation scheme for arbitrary modulus [N. and Zenklusen, 2019]

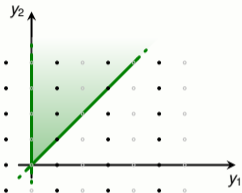
Open questions

Open questions



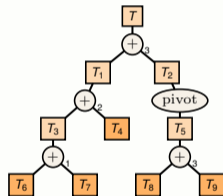
Δ -modular integer programming

$\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
wh. A is Δ -modular, fract. relaxation.



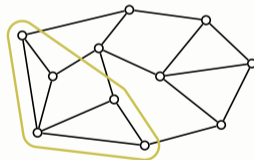
CCTU

$\min\{\tilde{c}^T y : Ty \leq b, \gamma^T y \equiv r \pmod{m}\}$
with T totally unimodular, $m = \Delta$.



Seymour's TU decomposition

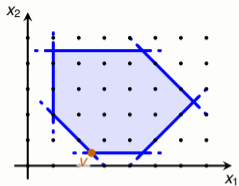
Reduction to congruency-constrained base block problems.



Base block problems

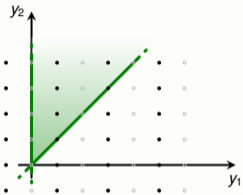
Interpretation as congruency-constrained cut and circulation problems

Open questions



Δ -modular integer programming

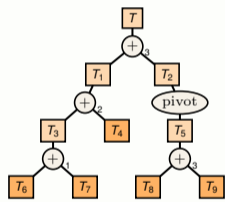
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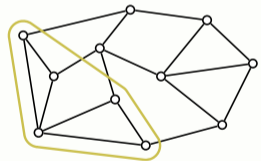
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?



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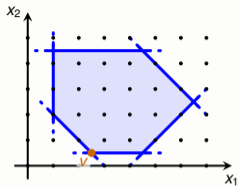
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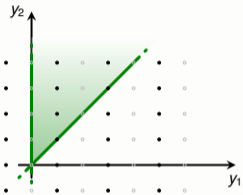
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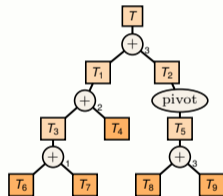


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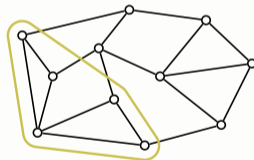
?

- Transformation for conic problems?
- How to deal with non-tight constraints?



Seymour's TU decomposition

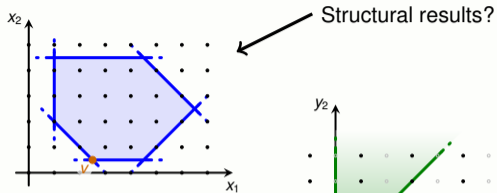
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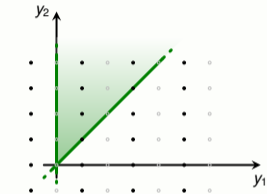
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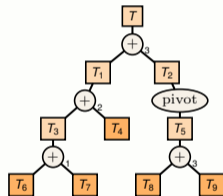


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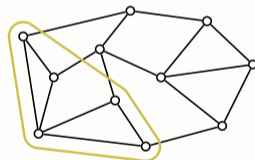
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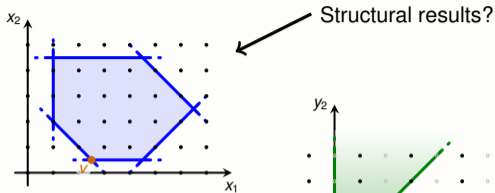
Reduction to congruency-constrained base block problems.



Base block problems

Interpretation as congruency-constrained cut and circulation problems

Open questions

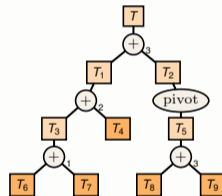


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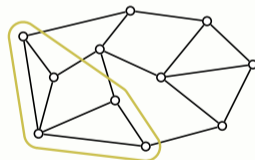
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Seymour's TU decomposition

Reduction to congruency-constrained base block problems.



Base block problems

Interpretation as congruency-constrained cut and circulation problems

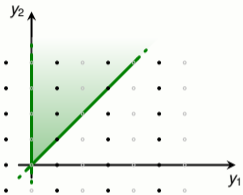
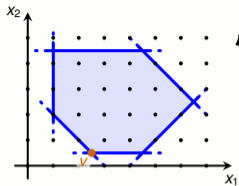
?

- Transformation for conic problems?
- How to deal with non-tight constraints?

- Optimization?
- Beyond $m = 3$?

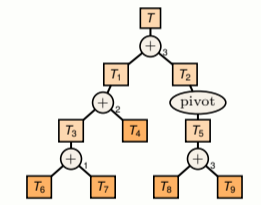
Open questions

Structural results?



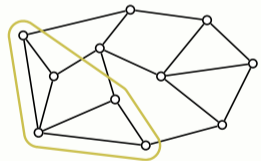
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Seymour's TU decomposition
 Reduction to congruency-constrained base block problems.

- Beyond $m = p^\alpha$ for cuts?
- Deterministic approach for circulations?



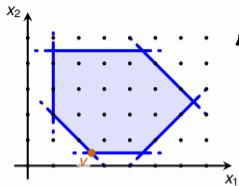
Base block problems
 Interpretation as congruency-constrained cut and circulation problems

?

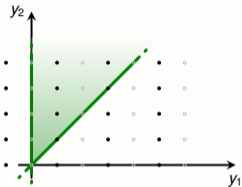
- Transformation for conic problems?
- How to deal with non-tight constraints?

- Optimization?
- Beyond $m = 3$?

Open questions



Structural results?



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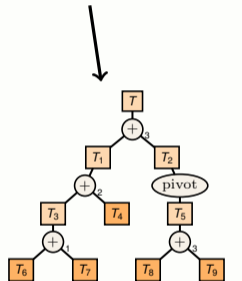
CCTU

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?

- Transformation for conic problems?
- How to deal with non-tight constraints?

Do we need to go through Seymour's decomposition?

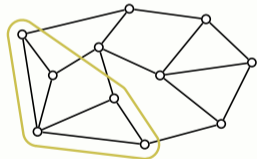


Seymour's TU decomposition

Reduction to congruency-constrained base block problems.

- Optimization?
- Beyond $m = 3$?

- Beyond $m = p^\alpha$ for cuts?
- Deterministic approach for circulations?



Base block problems

Interpretation as congruency-constrained cut and circulation problems