A SPECIAL PLACE OF BOOLEAN QUADRATIC POLYTOPES
AMONG OTHER COMBINATORIAL POLYTOPES

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ABSTRACT. We consider several families of combinatorial polytopes associated with the following NP-complete problems: maximum cut, Boolean quadratic programming, quadratic linear ordering, quadratic assignment, set partition, set packing, stable set, 3-assignment. For comparing two families of polytopes we use the following method. We say that a family \( P \) is affinely reduced to a family \( Q \) if for every polytope \( p \in P \) there exists \( q \in Q \) such that \( p \) is affinely equivalent to \( q \) or to a face of \( q \), where \( \dim q = O((\dim p)^k) \) for some constant \( k \). Under this comparison the above-mentioned families are split into two equivalence classes. We show also that these two classes are simpler (in the above sense) than the families of polytopes of the following problems: set covering, traveling salesman, 0-1 knapsack problem, 3-satisfiability, cubic subgraph, partial ordering. In particular, Boolean quadratic polytopes appear as faces of polytopes in every of the mentioned families.

1. INTRODUCTION

In 1954, Dantzig, Fulkerson, and Johnson [7] solved a 49-city traveling salesman problem via considering a polytope of this problem. This idea turned out quite fruitful. Since then, there were published hundreds of papers about properties of various combinatorial polytopes. In particular, a lot of attention was paid to properties of graphs (1-skeletons) of polytopes (such as criterion of adjacency, diameter, clique number) and complexities of extended formulations.

In this paper we compare combinatorial characteristics of complexity for several families of such polytopes. The main results was annonced in 2011 [20] and in 2012 [22], but only recently the full version has been translated into English.

It is natural to consider the following method for comparing of polytopes. If a polytope \( p \) is affinely equivalent to a (not necessary proper) face of a polytope \( q \), then \( p \) can not be more complicated than \( q \) in any reasonable sense. Below this fact is denoted by \( p \leq_A q \). If we can compare two polytopes in this sense, then we can compare their characteristics of complexity. For example, if \( p \leq_A q \) then the graph of \( p \) is a subgraph of \( q \), moreover, the face lattice of \( p \) is embedded into the face lattice of \( q \).

We note that in recent times the most widespread is a little bit different method for comparing polytopes. This is related with the notion of an extended formulation of a polytope (see for example [6] and [16]). A polytope \( q \) is called an extension (or an extended formulation) of a polytope \( p \) if there exists an affine map \( \pi \) with

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\[ \pi(q) = p. \] The extension complexity of a polytope \( p \) is the size (i.e. number of facets) of its smallest extension. We will denote by \( p \leq_E q \) the fact that a (not necessary proper) face of a polytope \( q \) is an extension of \( p \). It is clear, that

\[ p \leq_A q \Rightarrow p \leq_E q. \]

For example, Yannakakis \[33\] showed that the matching polytopes and the vertex packing polytopes are not more complicated (in the sense of \( \leq_E \)) than the traveling salesman polytopes. In \[19\] it was shown that polytopes of any linear combinatorial optimization problem (among them are cut polytopes, 0-1 knapsack polytopes, 3-satisfiability polytopes and many other combinatorial polytopes; see \[23\] for precise definition in English) are not more complicated than the traveling salesman polytopes. One year later in \[23\] it was shown that polytopes of any linear combinatorial optimization problem are not more complicated than the cut polytopes and the 0-1 knapsack polytopes. In general, it seems that this statement is true for the family of polytopes of any known NP-hard problem. (The results of this paper are another confirmation.) That is families of polytopes of NP-hard problems are not distinguishable while comparing by \( \leq_E \). On the one hand, this is convenient for obtaining the results of a general nature. For example, since the extension complexity of cut polytopes is superpolynomial \[12\], then the same is true for (almost) all other families of combinatorial polytopes. On the other hand, it is well known that these families are significantly different from each other. For example, any two vertices of the cut polytope constitute an edge (1-face) of this polytope (i.e. the graph of this polytope is complete) \[28\]. Whereas the checking of nonadjacency of vertices of traveling salesman polytopes is NP-complete \[29\]. So, it is useful to have a more sensitive method of comparing, like the mentioned above \( \leq_A \).

Earlier in \[21, 25\] it was shown that knapsack polytopes, set covering polytopes, cubic subgraph polytopes, 3-SAT polytopes, partial order polytopes, and traveling salesman polytopes contain so-called double covering polytopes as faces. The linear optimization on double covering polytopes is NP-hard and the problem of checking nonadjacency on these polytopes is NP-complete \[26\]. Consequently, the same is true for the mentioned families.

In this paper we show, that (in the sense of relation \( \leq_A \)) Boolean quadratic polytopes (and cut polytopes), quadratic linear ordering polytopes, and quadratic assignment polytopes lie in one equivalence class. Set partition polytopes, set packing polytopes, stable set polytopes, and 3-assignment polytopes lie in another (more complicated) equivalence class and they are simpler (w.r.t. \( \leq_A \)) then double covering polytopes. Thus, the family of Boolean quadratic polytopes is more pure example of a family of polytopes associated with NP-hard problems. They do not have extra details like NP-completness of adjacency relation and the like. Naturally, the following question arises. Whether this family is “the purest” one? The answer to this question was provided in \[24\]. One can construct infinitely many families of Boolean \( p \)-power polytopes (Boolean quadratic polytopes is called Boolean 2-power polytopes) such that each \((p + 1)\)-family is more pure than \( p \)-family for \( p \in \mathbb{N}, p \geq 2 \).

The rest of the paper is organized as follows. Section \[2\] provides a definition of affine reducibility and its properties. As an example we show that Boolean quadratic polytopes (BQP) are affinely reduced to stable set polytopes (SSP), but SSP
can not be affinely reduced to BQP. In section 3 it is shown that SSP are equivalent (in the sense of affine reduction) to set packing polytopes and set partition polytopes. In section 4 we consider double covering polytopes (DCP) and prove that SSP \( \propto_A \) DCP, but DCP \( \not\propto_A \) SSP. In section 5 it is shown that SSP are equivalent to 3-assignment polytopes. In section 6 we consider quadratic linear ordering polytopes and quadratic assignment polytopes and show that they are equivalent to BQP.

2. AFFINE REDUCIBILITY AND BOOLEAN QUADRATIC POLYTOPES

Let’s consider the following partial order on the set of all convex polytopes.

**Definition 1.** The fact that a polytope \( p \) is affinely equivalent to a polytope \( q \) or to a face of \( q \) will be denoted by \( p \leq_A q \). If \( p \) is affinely equivalent to \( q \) itself we will use designation \( p =_A q \).

This relation is useful for estimation of combinatorial characteristics of polytopes. For example, if \( p \leq_A q \) then the number of \( i \)-faces of \( p \) is not greater than the number of \( i \)-faces of \( q \) for \( 0 \leq i \leq \dim p \). It is clear also that the number of facets of \( p \) is not greater than the number of facets of \( q \). Furthermore, the graph (1-skeleton) of \( p \) is a subgraph of the graph of \( q \). Hence we can compare clique numbers of these graphs and the like. Here it should be noted that the clique number is the lower bound of complexity of the appropriate linear optimization problem in the class of so-called direct type algorithms [3]. In the case \( p \leq_A q \) we can also compare the extension complexities of these polytopes [12]. The same is true for the rectangle covering bound [12].

On the other hand, this relation is useless, for example, for estimating diameters of graphs of polytopes. But the diameter of graph can hardly be seen as a characteristic of complexity. It is not greater than 2 for TSPpolytopes [27] and it is equal to 1 for Boolean quadratic polytopes [28]. This does not correspond to the real complexity of these problems.

It turns out that this relation allows to form up the currently known families of combinatorial polytopes in hierarchical order. At the very bottom of this hierarchy there are Boolean quadratic polytopes and cut polytopes.

**Boolean quadratic polytope** is the convex hull of the set

\[
BQP_n = \left\{ x = (x_{ij}) \in \{0, 1\}^{\frac{n(n+1)}{2}} \mid x_{ij} = x_{ii}x_{jj}, \ 1 \leq i < j \leq n \right\}.
\]

It should be noted that the notation \( BQP_n \) is commonly used for the convex hull, but in order to brevity we do not make distinctions between polytopes themselves and the sets of its vertices. The same remark applies to all other polytopes discussed below.

This polytope is also known as a correlation polytope [4] and a clique polytope [3]. Moreover \( BQP_n \) is directly related by so-called covariant mapping with cut polytope, usually denoted by \( \text{CUT}_n \) [8]. Using the notation of definition [4] this relationship may be written as

\[
BQP_n \propto_A \text{CUT}_{n+1}.
\]

**Property 2.** \( BQP_n \leq_A BQP_{n+1}, \ n \in \mathbb{N} \).
The proof of this property is simple. Note that such relations are normal for families of combinatorial polytopes.

In order to illustrate the basic ideas of this paper, we consider another family of polytopes, which is closely related with BQP\(_n\).

Let \( G = (V, E) \) is undirected graph with the set of vertices \( V = \{v_1, v_2, \ldots, v_k\} \) and the set of edges \( E \). To each vertex \( v_i, 1 \leq i \leq k \), we associate the component \( y_i \) of the vector \( y = (y_1, \ldots, y_k) \in \mathbb{R}^k \). The \textit{stable set polytope} of a graph \( G \) is the convex hull of the set

\[
\text{SSP}_k = \{y \in \{0, 1\}^k \mid y_i + y_j \leq 1 \text{ for every edge } \{v_i, v_j\} \in E\}.
\]

This polytope also known as a \textit{vertex packing polytope}. Futhermore, by affine mapping \( z_i = 1 - y_i, 1 \leq i \leq k \), it is related to the \textit{vertex covering polytope} of a graph \( G \):

\[
\text{VCP}_k = \{z \in \{0, 1\}^k \mid z_i + z_j \geq 1 \text{ for } \{v_i, v_j\} \in E\}.
\]

I.e., \( \text{SSP}_k = \text{A VCP}_k \).

Let us note that BQP\(_n\) is uniquely determined for a fixed \( n \), whereas the notation SSP\(_k\) hides a set of \( k \)-dimensional polytopes. For example, if a graph \( G \) has no edges then SSP\(_k\) is a cube. If \( G \) is a complete graph then SSP\(_k\) is a simplex. Hereinafter the SSP\(_k\) will be associated with “the most complicated” polytope in this set. More precisely, for a polytope \( p \) and for fixed \( k \) inequality

\[
p \leq \text{A SSP}_k,
\]

means that there exists \( q \in \text{SSP}_k \) such that \( p \leq \text{A q} \).

Generalizing this agreement we obtain

\textbf{Definition 3.} Let \( P \) and \( Q \) are sets of polytopes. Then the record

\[
P \leq \text{A} Q
\]

indicates that for every \( p \in P \) there exists \( q \in Q \) such that \( p \leq \text{A} q \).

\textbf{Property 4.} SSP\(_k\) \( \leq \text{A} \) SSP\(_{k+1}\).

Furthermore, using this notation BQP\(_n\) and SSP\(_k\) can be compared.

\textbf{Theorem 5.} BQP\(_n\) \( \leq \text{A} \) SSP\(_k\) for \( k = n(n + 1) \).

(A similar result is given in [12], but they used relation \( \leq_E \) and \( k = 2n^2 \).)

\textbf{Proof.} The equality \( x_{ij} = x_{ii}x_{jj} \) in (1) is equivalent to inequalities

\[
x_{ii} - x_{ij} \geq 0,
\]

\[
x_{jj} - x_{ij} \geq 0,
\]

\[
x_{ii} + x_{jj} - x_{ij} \leq 1,
\]

subject to \( x_{ij} \in \{0, 1\} \). It remains to transform each of them in an inequality of the form \( y_i + y_j \leq 1 \) from (2). For this we introduce \( n(n + 1) \) new variables:

\[
s_{ij} = x_{ij}, \quad 1 \leq i < j \leq n,
\]

\[
t_{ij} = x_{ii} - x_{ij}, \quad 1 \leq i < j \leq n,
\]

\[
u_i = x_{ii}, \quad 1 \leq i \leq n,
\]

\[
u_i = 1 - x_{ii}, \quad 1 \leq i \leq n.
\]

\[
1 \leq i < j \leq n,
\]

\[
1 \leq i < j \leq n,
\]

\[
1 \leq i \leq n,
\]

\[
1 \leq i \leq n.
\]
Then the restrictions (3) are equivalent to
\[
\begin{align*}
    s_{ij} + \bar{u}_j & \leq 1, \\
    t_{ij} + u_j & \leq 1, \\
    u_i + \bar{u}_i & = 1, \\
    s_{ij} + t_{ij} + \bar{u}_i & = 1,
\end{align*}
\]
subject to integrality of all variables. Obviously, the last two equalities (more precisely, \(n(n+1)/2\) equalities) define some face of a polytope \(SSP_k\), where \(k = n(n+1)\), defined by the system of \(n(2n-1)\) inequalities
\[
\begin{align*}
    s_{ij} + \bar{u}_j & \leq 1, \\
    t_{ij} + u_j & \leq 1, \\
    u_i + \bar{u}_i & \leq 1, \\
    s_{ij} + \bar{u}_i & \leq 1, \\
    t_{ij} + \bar{u}_i & \leq 1.
\end{align*}
\]
Moreover, the equalities (4) connect this face with the polytope \(BQP_n\) by nondegenerate affine mapping. □

Remark 6. For \(k \geq 2\) relation \(SSP_k \leq_A BQP_n\) is not satisfied for any \(n\). Since \(BQP_n\) is a 2-neighborly polytope [23].

Relying on definitions [1] and [3] we can introduce an analogue of Cook–Karp–Levin polynomial reducibility [13] for families of polytopes (as it was done in [21]).

Definition 7. A family of polytopes \(P\) is affinely reduced to a family \(Q\) if there exists \(r \in \mathbb{N}\) such that for every polytope \(p \in P\) there is \(q \in Q\) with \(p \leq_A q\) and \(\dim q = O((\dim p)^r)\). Designation: \(P \propto_A Q\).

In such terminology the theorem 5 and the remark 6 take the following form:

\[
BQP \propto_A SSP, \quad SSP \not\propto_A BQP,
\]
where \(BQP = \{BQP_n\}\), \(SSP = \{SSP_k\}\).

We list some obvious properties of this kind of reduction.

Theorem 8. Let \(P \propto_A Q\). Suppose that the most complex polytopes in \(P\) have some of the following properties:
1) superpolynomial (in the dimension of a polytope) number of vertices and facets,
2) superpolynomial clique number of the graph of a polytope,
3) NP-completeness of nonadjacency relation,
4) superpolynomial extension complexity,
5) superpolynomial rectangle covering bound.
Then the most complex polytopes in \(Q\) have the same properties.

3. Set packing and set partition polytopes

Let \(G = \{g_1, \ldots, g_n\}\) be a finite set and \(S = \{S_1, \ldots, S_d\} \subseteq 2^G\) be a set of subsets of \(G\). Consider a subset \(T \subseteq S\). If every \(g_i \in G\) belongs no more (no less) than one of elements of \(T\) then \(T\) is called a packing (covering) of the set \(G\). Covering, which is both the packing, called a partition of the set \(G\).
Let $A = \|a_{ij}\|$ be an $n \times d$ matrix of incidences of elements of $G$ and elements of $S$:

$$a_{ij} = \begin{cases} 1, & \text{for } g_i \in S_j, \\ 0, & \text{otherwise}. \end{cases}$$

For every subset $T \subseteq S$ we consider its characteristic vector $x = (x_j) \in \mathbb{R}^d$:

$$x_j = \begin{cases} 1, & \text{if } S_j \in T, \\ 0, & \text{otherwise}. \end{cases}$$

Denote the set of all such characteristic vectors by $\text{PACK}_d = \text{PACK}(S)$. It is evident that

$$\text{PACK}_d = \{x \in \{0,1\}^d \mid Ax \leq 1\},$$

where $1$ is the $n$-dimensional all 1 vector. The convex hull of $\text{PACK}_d$ is called the set packing polytope.

Partition polytopes are defined similarly. The set of vertices $\text{PART}_d$ of the set partition polytope satisfies the equality

$$Ax = 1.$$  

It is clear that a set partition polytope is a face of a set packing polytope:

$$\text{PART}_d \preceq_A \text{PACK}_d.$$  

Note that a stable set polytope is a special case of a set packing polytope:

$$\text{SSP}_k \preceq_A \text{PACK}_d \text{ for } d = k.$$  

It is not difficult to prove that the families $\text{SSP} = \{\text{SSP}_k\}$, $\text{PACK} = \{\text{PACK}_d\}$ and $\text{PART} = \{\text{PART}_d\}$ are equivalent in terms of affine reducibility.

**Theorem 9.** $\text{SSP} \propto_A \text{PART} \propto_A \text{PACK} \propto_A \text{SSP}.$

**Proof.** Show that $\text{PACK}_d$ is a special case of $\text{SSP}_k$ for $k = d$. It is sufficient to note that inequality

$$x_1 + x_2 + \ldots + x_k \leq 1$$

is equivalent to the set of inequalities

$$x_i + x_j \leq 1, \quad 1 \leq i < j \leq k,$$

provided $x_i \in \{0,1\}, \ 1 \leq i \leq k$.

The reduction $\text{PART} \propto_A \text{PACK}$ is evident (see (6)).

Now we show that $\text{SSP} \propto_A \text{PART}$. Consider auxiliary variables $u_{ij} = 1 - y_i - y_j$, $u_{ij} \in \{0,1\}$. Then the inequalities $y_i + y_j \leq 1$ in (2) can be replaced by equalities

$$y_i + y_j + u_{ij} = 1.$$  

Consequently,

$$\text{SSP}_k \preceq \text{PART}_d \text{ for } d = k + |E| \leq k(k + 1)/2.$$  

Here $E$ is the set of edges in (2). $\square$
4. Double covering polytopes

The name “double covering polytopes” was used in [21] for a family of polytopes considered in [26].

Definition 10. The double covering polytope is the convex hull of the set

$$\text{DCP}_d = \{ x \in \{0,1\}^d \mid Bx = 2 \},$$

where $$B \in \mathbb{R}^{m \times d}$$ is a 0-1 matrix, 2 is the $$m$$-dimensional all 2 vector, and each row of $$B$$ contains exactly four 1’s.

Previously in [21, 25], there have been found the following relations for several families of combinatorial polytopes with the property of NP-completeness of nonadjacency relation.

Theorem 11 ([21, 25]). The family of double covering polytopes is affinely reduced to families of polytopes associated with the following problems: travelling salesman, knapsack, set covering, 3-satisfiability, cubic subgraph, partial ordering.

Now we prove that stable set polytopes are simpler than double covering polytopes.

Theorem 12. $$\text{SSP}_k \leq_A \text{DCP}_d$$ for $$d = k + |E| + 1$$, where $$|E|$$ is the number of edges (inequalities) in the equation (2).

Proof. Let us look at the equation (2). For every edge $$\{v_i, v_j\} \in E$$ we consider auxiliary variable $$u_{ij} = 1 - y_i - y_j$$, $$u_{ij} \in \{0,1\}$$. Thus every inequality $$y_i + y_j \leq 1$$ in (2) can be replaced by equality

$$y_i + y_j + u_{ij} = 1.$$

Let $$u_0$$ be yet another auxiliary variable and let $$u_0 = 1$$. Hence the equality (7) is equivalent to

$$y_i + y_j + u_{ij} + u_0 = 2.$$

According to the definition 10 a system of such equalities together with the requirement of integer variables defines the vertices of a double covering polytope $$\text{DCP}_d$$ for $$d = k + |E| + 1$$. The constraint $$u_0 = 1$$ defines a face of this polytope. Moreover this face is affinely equivalent to the given $$\text{SSP}_k$$. □

We now show that the affine reducibility in the opposite direction is not possible. Note that the NP-completeness of adjacency relation is inherited when affine reducing (theorem 8). The family of double covering polytopes has this property [26], whereas for a stable set polytope the checking of adjacency is polynomial [5]. Hence, if $$P \neq NP$$ then DCP can not be affinely reduced to SSP. It turns out that the latter is true even without the assumption $$P \neq NP$$.

Theorem 13. For the double covering polytope

$$P = \text{conv}\{ x \in \{0,1\}^4 \mid x_1 + x_2 + x_3 + x_4 = 2 \}$$

the relation $$P \leq \text{SSP}_k$$ does not hold for every SSP_k.
Proof. The polytope $P$ has 6 vertices
\[
x^1 = (1, 1, 0, 0),
\]
\[
x^2 = (0, 0, 1, 1),
\]
\[
x^3 = (1, 0, 1, 0),
\]
\[
x^4 = (0, 1, 0, 1),
\]
\[
x^5 = (1, 0, 0, 1),
\]
\[
x^6 = (0, 1, 1, 0).
\]
They are split into three pairs with the following property
\[
x^1 + x^2 = x^3 + x^4 = x^5 + x^6.
\]
Assume that $P$ is affine equivalent to some face $\text{conv}\{y_1, \ldots, y_6\}$ of SSP$_k$. It is clear that the vertices $y^1, y^2, \ldots, y^6$ inherit the property (8):
\[
y^1 + y^2 = y^3 + y^4 = y^5 + y^6.
\]
We now show that there are two more vertices $y^7$ and $y^8$ of SSP$_k$ with
\[
y^7 + y^8 = y^1 + y^2.
\]
This means that the intersection of $\text{conv}\{y^7, y^8\}$ and $\text{conv}\{y_1, \ldots, y_6\}$ is not empty. That is $\text{conv}\{y_1, \ldots, y_6\}$ is not a face of SSP$_k$.

For the vertices $y^1 = (y^1_1, \ldots, y^1_k)$ and $y^2 = (y^2_1, \ldots, y^2_k)$ we consider the set
\[
I = \{i \in [k] \mid y^1_i = y^2_i\}.
\]
Note that every vertex of SSP$_k$ is a 0-1 vector. Thus, by (9) and (10),
\[
y^8_i = y^7_i = \cdots = y^2_i = y^1_i \quad \text{for } i \in I.
\]
Therefore we shall consider only those coordinates which values are different for every pair of vertices:
\[
J = \{j \in [k] \mid y^1_j + y^2_j = 1\} = [k] \setminus I.
\]
Consider the six sets
\[
U = \{j \in J \mid y^1_j = 1\}, \quad \bar{U} = \{j \in J \mid y^1_j = 1\} = J \setminus U,
\]
\[
V = \{j \in J \mid y^2_j = 1\}, \quad \bar{V} = \{j \in J \mid y^2_j = 1\} = J \setminus V,
\]
\[
W = \{j \in J \mid y^3_j = 1\}, \quad \bar{W} = \{j \in J \mid y^3_j = 1\} = J \setminus W.
\]
All six sets are distinct, otherwise there would be identical vertices among $y^1, y^2, \ldots, y^6$. Under this condition, the two sets
\[
S = (U \cap V \cap W) \cup (\bar{U} \cap V \cap \bar{W}) \cup (U \cap V \cap \bar{W}) \cup (\bar{U} \cap V \cap W),
\]
\[
\bar{S} = (U \cap V \cap W) \cup (\bar{U} \cap V \cap \bar{W}) \cup (U \cap V \cap \bar{W}) \cup (\bar{U} \cap V \cap W) = J \setminus S
\]
differ from each of the above six.

Now we can define the points $y^7$ and $y^8$:
\[
y^7_i = y^8_i = y^1_i, \quad i \in I,
\]
\[
y^7_i = 1 - y^8_i = 1, \quad i \in S,
\]
\[
y^7_i = 1 - y^8_i = 0, \quad i \in \bar{S}.
\]
This 0-1 points differ from \( y^1, y^2, \ldots, y^6 \) and equality (11) is satisfied for them. It remains to prove that \( y^7 \) and \( y^8 \) belong to the SSP\( _k \). That is if \( y_i + y_j \leq 1 \) holds for \( y^i, y^2, y^3, y^4, y^5, y^8 \) then it holds for \( y^7 \) and \( y^8 \) also.

By equation (11), this condition is satisfied for \( i, j \in I \). This is true for \( i \in I \) and \( j \in J \) also, since
\[
\max(y_i^1 + y_j^1, y_i^2 + y_j^2) = y_i^1 + 1 = y_i^7 + 1 = \max(y_i^7 + y_j, y_i^8 + y_j^8).
\]
It remains to check the condition for \( i, j \in J \). If \( i \in S \) and \( j \in \bar{S} \) then \( y_i^7 + y_j^7 = y_i^8 + y_j^8 = 1 \) and the condition is fulfilled.

Consider the case \( i, j \in S \). If \( i, j \in U \) then \( y_i^1 = y_j^1 = 1 \). Hence \( y_i + y_j \leq 1 \) is violated by \( y^1 \) for \( i, j \in U \). The same is true if \( i \) and \( j \) both belong to one of the sets \( U, V, \bar{V}, W, \bar{W} \). But for any \( i \) and \( j \) in \( S \) the latter is true. For example, if \( i \in U \cap V \cap W \) and \( j \in \bar{U} \cap \bar{V} \cap \bar{W} \) then \( y_i + y_j \leq 1 \) is violated for at least one of the vertices \( y^1, \ldots, y^6 \).

The same is true for the case \( i, j \in \bar{S} \) by symmetry.

\[ \square \]

5. Three index assignment polytopes

Consider a ground set \( S \), \( |S| = m \). Coordinates of a vector \( x \in \mathbb{R}^{S \times S \times S} \) we denote by \( x(s, t, u) \), where \( s, t, u \in S \). Three index assignment (or 3-dimensional matching) problem can be formulated as the following 0-1 programming problem:

\[
\sum_{s \in S} \sum_{t \in S} \sum_{u \in S} c(s, t, u) \cdot x(s, t, u) \rightarrow \max,
\]
(12)
\[
\sum_{s \in S} \sum_{t \in S} x(s, t, u) = 1 \quad \forall u \in S,
\]
(13)
\[
\sum_{s \in S} \sum_{u \in S} x(s, t, u) = 1 \quad \forall t \in S,
\]
(14)
\[
\sum_{t \in S} \sum_{u \in S} x(s, t, u) = 1 \quad \forall s \in S,
\]
(15)
\[
x(s, t, u) \in \{0, 1\} \quad \forall s, t, u \in S,
\]
where \( c(s, t, u) \in \mathbb{R} \) is an input vector. By \( 3\text{AP}_m \) denote the set of all vectors \( x \in \mathbb{R}^{S \times S \times S} \) satisfying restrictions (12)-(15). The convex hull of \( 3\text{AP}_m \) is called the (axial) three index assignment polytope.

The first results about this polytope can be found in [10] and [2]. A more recent survey can be found in [30]. In the Russian-language papers there are given the lower bound for the clique number of the graph of \( 3\text{AP}_m \) [3] and various properties of noninteger vertices of relaxations of this polytope (see for example [18]).

It is obvious that \( 3\text{AP}_m \) is a special case of \( \text{PART}_d \):

\[
3\text{AP}_m \leq_A \text{PART}_d \quad \text{for} \quad d = m^3.
\]
That is the family of three index assignment polytopes is affinely reduced to set partition polytopes: \( 3\text{AP} \preceq_A \text{PART} \).

Using a standard reduction [13] from 3SAT to 3-dimensional matching, Avis and Tiwary [11] showed that 3SAT polytope is a projection of a face of a three index assignment polytope. That is \( 3\text{SAT} \preceq_E 3\text{AP} \) in the sense of relation \( \leq_E \). However,
For every nonisolated vertex $v \in Q$ we construct the set of triples $SSP_k \leq 3AP_m$ for $m = 3|E| + 2|W|$. 

Proof. The ground set $S$ for the $3AP_m$ will consist of three types of elements:

1. $v$ and $\bar{v}$ for every isolated vertex $v \in W$.
2. $e$ for every edge $e \in E$.
3. $(e, v)$ for every $e \in E$ and $v \in e$.

Now we consider elements $e$ and $(e, v)$ of the set $S$, where $e \in E$ and $v \in e$. For every nonisolated vertex $v \in V \setminus W$ consider the set of incident edges $E(v) = \{e_1, \ldots, e_p\}$, where $p = d_G(v)$ is the degree of $v$. The set of triples $Q$ contains:

1. $(e, e, e)$ for every $e \in E$.
2. $(e, v), (e, v), (e, v)$ for every $e \in E$ and $v \in e$.
3. $(e, e, (e, v))$ for every $e \in E$ and $v \in e$.
4. $(e_{i_1}, v), (e_{i_2}, v), (e_{i_3}, v)$ for every nonisolated $v$ and for every $e_{i_2} \in E(v)$, where addition $q + 1$ is performed modulo $p = d_G(v)$.

We list some properties of the vertices of the face $F$. 

Note that for every $(e, v) \in T$ the set $Q$ contains exactly two triples with $(e, v)$ in the third entry: $(v, v, (e, v), (e, v))$ and $(e, e, (e, v))$. Hence, the equation \[12\] for $u = (e, v)$ is converted into

$$x((e, v), (e, v), (e, v)) + x(e, e, (e, v)) = 1.$$ 

That is, $x((e, v), (e, v), (e, v))$ is linearly expressed in $x(e, e, (e, v))$.

Another that for every $e \in T$ the set $Q$ contains exactly three triples with $e$ in the first entry: $(e, e, e)$, $(e, e, (e, v_1))$, and $(e, e, (e, v_2))$, where $e = \{v_1, v_2\}$. Hence, the equation \[13\] for $s = e$ is converted into

$$x(e, e, e) + x(e, e, (e, v_1)) + x(e, e, (e, v_2)) = 1.$$ 

That is $x(e, e, e) = 1 - x(e, e, (e, v_1)) - x(e, e, (e, v_2))$ and

$$x(e, e, (e, v_1)) + x(e, e, (e, v_2)) \leq 1.$$

Note that for every $(e, v, v)$ of the set $S$, where $e \in E$ and $v \in e$. For every nonisolated vertex $v \in V \setminus W$ consider the set of incident edges $E(v) = \{e_1, \ldots, e_p\}$, where $p = d_G(v)$ is the degree of $v$. The set of triples $Q$ contains:

1. $(e, e, e)$ for every $e \in E$.
2. $(e, v), (e, v), (e, v)$ for every $e \in E$ and $v \in e$.
3. $(e, e, (e, v))$ for every $e \in E$ and $v \in e$.
4. $(e_{i_1}, v), (e_{i_2}, v), (e_{i_3}, v)$ for every nonisolated $v$ and for every $e_{i_2} \in E(v)$, where addition $q + 1$ is performed modulo $p = d_G(v)$.

We list some properties of the vertices of the face $F$. 

Note that for every $(e, v) \in T$ the set $Q$ contains exactly two triples with $(e, v)$ in the third entry: $(v, v, (e, v), (e, v))$ and $(e, e, (e, v))$. Hence, the equation \[12\] for $u = (e, v)$ is converted into

$$x((e, v), (e, v), (e, v)) + x(e, e, (e, v)) = 1.$$ 

That is, $x((e, v), (e, v), (e, v))$ is linearly expressed in $x(e, e, (e, v))$.

Note also that for every $e \in T$ the set $Q$ contains exactly three triples with $e$ in the first entry: $(e, e, e)$, $(e, e, (e, v_1))$, and $(e, e, (e, v_2))$, where $e = \{v_1, v_2\}$. Hence, the equation \[13\] for $s = e$ is converted into

$$x(e, e, e) + x(e, e, (e, v_1)) + x(e, e, (e, v_2)) = 1.$$ 

That is $x(e, e, e) = 1 - x(e, e, (e, v_1)) - x(e, e, (e, v_2))$ and

$$x(e, e, (e, v_1)) + x(e, e, (e, v_2)) \leq 1.$$
Reasoning by analogy, we obtain the following equation
\[ x((e_{i_q}, v), (e_{i_q+1}, v), (e_{i_q}, v)) + x((e_{i_q}, v), (e_{i_q}, v), (e_{i_q}, v)) = 1 \]
for every nonisolated \(v\) and for every \(e_{i_q} \in E(v)\), where addition \(q + 1\) is performed modulo \(p = d_G(v)\). Hence,
\[ x((e_{i_q}, v), (e_{i_q+1}, v), (e_{i_q}, v)) = 1 - x((e_{i_q}, v), (e_{i_q}, v), (e_{i_q}, v)) = x(e_{i_q}, e_{i_q}, (e_{i_q}, v)). \]
Moreover, since
\[ x((e_{i_q+1}, v), (e_{i_q+1}, v), (e_{i_q+1}, v)) = 1 \]
then
\[ x((e_{i_q+1}, v), (e_{i_q+1}, v)) = x(e_{i_q}, e_{i_q}, (e_{i_q}, v)). \]
That is \(x(e, e), (e, v)) = x(e', e', (e', v))\) for any two edges \(e\) and \(e'\), \(v \in e, v \in e'\).

It is not difficult to see that for the vertices of the face \(F\) all variables \(x(s, t, u)\) are expressed linearly in terms of \(x(e, e), (e, v))\) and an inequality \(17\) is an inequality \(y_i + y_j \leq 1\) in \(14\).

**Remark 15.** The obtained results can be easily generalized to the case of \(p\) index assignment problem \((p > 3)\). By analogy, the vertices \(p\)-AP\(_m\) of an \(p\) index assignment polytope are 0-1 vectors \(x \in \mathbb{R}^{m^p}\). The coordinates \(x_{i_1i_2 \ldots i_p}\) \((i_1, i_2, \ldots, i_p \in \{1, 2, \ldots, p\})\) satisfy the following equalities:
\[
\begin{align*}
\sum_{i_2, i_3, \ldots, i_p} x_{i_1i_2 \ldots i_p} &= 1 \quad \forall i_1 \in \{1, \ldots, p\}, \\
\sum_{i_1, i_3, i_4, \ldots, i_p} x_{i_1i_2 \ldots i_p} &= 1 \quad \forall i_2 \in \{1, \ldots, p\}, \\
\text{.............} \\
\sum_{i_1, i_2, \ldots, i_{p-1}} x_{i_1i_2 \ldots i_p} &= 1 \quad \forall i_p \in \{1, \ldots, p\}.
\end{align*}
\]
It is evident that
\[ p\text{-AP}_m \leq \text{PART}_d, \quad \text{where } d = m^p. \]
On the other hand, the equalities
\[ x_{i_1i_2 \ldots i_p} = 0 \quad \forall i_p \neq i_{p-1} \]
determine a face of \(p\)-AP\(_m\) and this face is affinely equivalent to \((p - 1)\)-AP\(_m\).
Therefore, by theorem \(14\)
\[ \text{SSP}_k \leq p\text{-AP}_m \quad \text{for } m = 2k(k - 1). \]

6. **Quadratic linear ordering polytopes and quadratic assignment polytopes**

We begin by describing the linear ordering problem in terms of graph theory.
Let \(D = (V, A)\) be a digraph, where \(V = \{1, 2, \ldots, m\}\) is a vertex set. We assume that \(D\) is complete. That is \((i, j) \in A\) and \((j, i) \in A\) for any \(i, j \in V, i \neq j\). An acyclic tournament\(^1\) in digraph \(D\) is called a linear ordering.

\(^1\)Each pair of vertices in a tournament is connected by exactly one arc.
Consider a characteristic vector \( y \in \mathbb{R}^{m(m-1)/2} \) for a linear ordering \( L \) in \( D \). The coordinates \( y_{ij} \), \( 1 \leq i < j \leq m \), of \( y \) are

\[
y_{ij} = \begin{cases} 1 & \text{for } (i, j) \in L, \\ 0 & \text{for } (j, i) \in L. \end{cases}
\]

Denote by \( \text{LOP}_m \) the set of characteristic vectors of all linear orderings in \( D \). The convex hull of \( \text{LOP}_m \) is called the linear ordering polytope. \( \text{LOP}_m \) can also be defined as the set of integer solutions \( y \in \{0, 1\}^{m(m-1)/2} \) of the 3-dicycle inequalities (see for example [13]):

\[
0 \leq y_{ij} + y_{jk} - y_{ik} \leq 1, \quad i < j < k.
\]

In [4] the quadratic linear ordering polytope is defined as follows. Let \( I = \{(i, j, k, l) \mid i < j, k < l, \text{ and } (i, j) \prec (k, l)\} \), where \((i, j) \prec (k, l)\) means that either \(i < k\) or \(i = k\) and \(j < l\). For every pair of distinct variables \(y_{ij}\) and \(y_{kl}\) there is introduced a new variable

\[
z_{ijkl} = y_{ij}y_{kl}, \quad (i, j, k, l) \in I.
\]

Denote by \( \text{QLOP}_m \) the set of all vectors \(z \in \{0, 1\}^d\), \( d = \binom{m}{2} \left( \binom{m}{2} + 1 \right)/2\), with coordinates \(y_{ij}\) and \(z_{ijkl}\) satisfying conditions [15] and [19]. The convex hull of \( \text{QLOP}_m \) is called the quadratic linear ordering polytope.

**Theorem 16** ([4]). \( \text{QLOP}_m \leq_A \text{BQP}_n \) for \( n = \binom{m}{2} \).

Buchheim, Wiegele, and Zheng [4] exploit this result within a branch-and-cut algorithm for solving the quadratic linear ordering problem.

We show that an affine reduction in the opposite direction is also possible.

**Theorem 17.** \( \text{BQP}_n \leq_A \text{QLOP}_m \) for \( m = 2n \).

**Proof.** The idea of the proof is simple. \( \text{LOP}_m \) contains an \( n \)-dimensional cube as a proper face. In the transformation \( \text{LOP}_m \) to \( \text{QLOP}_m \) this cube turns into a Boolean quadratic polytope.

Note that equalities \( y_{ij} = 0 \) and \( y_{ij} = 1 \) defines supported hyperplanes for \( \text{LOP}_m \) and for \( \text{QLOP}_m \). Let

\[
J = \{(2i - 1, 2i) \mid i \in [n]\}.
\]

We set

\[
y_{ij} = 0 \quad \text{for all } (i, j) \notin J, \quad 1 \leq i < j \leq m.
\]

Only variables \(y_{ij}\) are unfixed where \(i\) is odd and \(j = i + 1\). Let us check 3-dicycle inequalities [18]. Suppose \(i < j < k\), we have two cases:

1. If \((i, j) \notin J\) then \(y_{ij} = y_{ik} = 0\). Thus the inequality [18] is transformed into \(0 \leq y_{jk} \leq 1\).

2. If \((i, j) \in J\) then \(i\) is odd, \(j = i + 1\) is even, and \(k > i + 1\). Hence, the inequality [18] is equivalent to \(0 \leq y_{ij} \leq 1\).

Therefore \(n\) variables \(y_{i,i+1}\), where \(i\) is odd, may take the values 0 or 1 independently of each other. Consequently, hyperplanes [20] define a face of \( \text{LOP}_m \) and this face is an \( n \)-dimensional cube.
Look at the variables \( z_{ijkl} \), \((i, j, k, l) \in I \). If \((i, j) \notin J \) or \((k, l) \notin J \) then \( z_{ijkl} = 0 \). In the case \((i, j) \notin J \) and \((k, l) \notin J \) we have \( z_{ijkl} = y_{ij}y_{kl} \), and besides \( y_{ij} \) and \( y_{kl} \) are free variables.

Thus there is the following nondegenerate affine map between the face of \( \text{QLOP}_m \) and \( \text{BQP}_n \):

\[
\begin{align*}
    x_{ii} &= y_{2i-1, 2i}, \quad 1 \leq i \leq n, \\
    x_{ij} &= z_{2i-1, 2i, 2j-1, 2j} = y_{2i-1, 2i} \cdot y_{2j-1, 2j}, \quad 1 \leq i < j \leq n.
\end{align*}
\]

The story for quadratic assignment polytopes is repeated almost exactly.

The set of vertices \( \text{2AP}_m \) of the assignment polytope (or Birkhoff polytope) consists of vectors \( y \in \{0, 1\}^{m \times m} \) satisfying the conditions

\[
\begin{align*}
    \sum_j y_{ij} &= 1, \quad \forall i \in [m], \quad (21) \\
    \sum_i y_{ij} &= 1, \quad \forall j \in [m]. \quad (22)
\end{align*}
\]

Define new variable \( z_{ijkl} \) like (19):

\[
    z_{ijkl} = y_{ij}y_{kl}, \text{ where } (i, j) \prec (k, l).
\]

Denote by \( \text{QAP}_m \) the set of all vectors \( z \in \{0, 1\}^d \), \( d = m^2 + \binom{m}{2} \), with coordinates \( y_{ij} \) and \( z_{ijkl} \) satisfying conditions (21), (22), and (23). The convex hull of \( \text{QAP}_m \) is called the quadratic assignment polytope. It is also useful to consider the quadratic semi-assignment polytope \( \text{QSAP}_m \). In the definition of its vertex set \( \text{QSAP}_m \), the condition (22) is omitted.

**Theorem 18** \([31, 15, 32]\). \( \text{QAP}_m \leq_A \text{QSAP}_m \leq_A \text{BQP}_n \) for \( n = m^2 \).

This connection is used in \([15]\) for obtaining valid inequalities for \( \text{QAP}_m \). In particular, \( \text{QAP}_m \) is a 2-neighborly polytope (every two vertices constitute an edge of it), since \( \text{BQP}_n \) is 2-neighborly. In \([15]\) it is also shown that the linear ordering polytope \( \text{LOP}_m \) and the traveling salesman polytope \( \text{TSP}_m \) are projections of \( \text{QAP}_m \):

\[
\text{LOP}_m \preceq_E \text{QAP}_m, \quad \text{TSP}_m \preceq_E \text{QAP}_m.
\]

Note that the affine reductions \( \text{LOP} \preceq_A \text{QAP} \) and \( \text{TSP} \preceq_A \text{QAP} \) are impossible, since \( \text{LOP}_m \) is not 2-neighborly for \( m \geq 3 \) \([34]\) and \( \text{TSP}_m \) is not 2-neighborly for \( m \geq 6 \) \([27]\).

**Theorem 19.** \( \text{BQP}_n \leq_A \text{QAP}_m \) for \( m = 2n \).

**Proof.** By analogy with the proof of theorem 17, it is sufficient to show that the Birkhoff polytope \( 2\text{AP}_m \) has an \( n \)-dimensional cube as a face. Let

\[
J = \{(i, i) \mid i \in [m]\} \cup \{(2i - 1, 2i) \mid i \in [n]\} \cup \{(2i, 2i - 1) \mid i \in [n]\}.
\]

Then the equalities

\[
y_{ij} = 0 \text{ for every } (i, j) \notin J
\]

define the required face. \( \square \)
7. Resume

Boolean quadratic polytopes, cut polytopes, quadratic linear ordering polytopes, and quadratic assignment polytopes are in one class of equivalence within the framework of affine reducibility. A bit more complicated class contains stable set polytopes, set packing polytopes, set partitioning polytopes, and $n$-index assignment polytopes for $n \geq 3$. An even more complicated are double covering polytopes, 3-satisfiability polytopes, set covering polytopes, knapsack polytopes, cubic subgraph polytopes, partial ordering polytopes, traveling salesman polytopes. The problem of partitioning of these families into equivalence classes is not solved completely. Nevertheless, Fiorini [11] proved that $k$-satisfiability polytopes and $m$-satisfiability polytopes are in different classes for $k \neq m$. Moreover all of them are simpler than traveling salesman polytopes. From the other hand, the families of so-called Boolean $p$-power polytopes also are in different classes for distinct values of $p$ [24]. Besides, Boolean $p$-power polytopes are simpler than Boolean quadratic polytopes (in the sense of affine reduction).

However if in the definition of affine reducibility (definition 7) we replace the relation $\leq_A$ by relation $\leq_E$ (recall that we write $p \leq_E q$ if a face of a polytope $q$ is an extension of $p$) then all the mentioned families of polytopes fall into one class of equivalence, since the polytope $P$ of any linear combinatorial optimization problem is an affine image of a face of $BQP_n$, where $n$ is polynomial in the dimension of $P$ [23].

Thus the affine reduction is a more delicate instrument (versus extending) for comparing the families of combinatorial polytopes. The most complicated (more precisely, the richest in its properties) is a family of traveling salesman polytopes. Families of Boolean $p$-power polytopes are more simple than any other of the above. More precisely they contain the minimum number of superfluous details (with respect to other families associated with NP-hard problems). Moreover, apparently, combinatorial and geometric properties determining NP-hardness reach the highest concentration precisely in Boolean $p$-power polytopes.

Proceed to a more precise formulation. Using the above results it is easy to derive the following relations.

1. $BQP_n \leq_A SSP_k \leq_A PACK_k$ for $k = n(n + 1)$.
2. $BQP_n \leq_A PART_k$ for $k = 2n^2$.
3. $BQP_n \leq_A DCP_k$ for $k = 2n^2 + 1$.
4. $BQP_n \leq_A 3AP_k \leq_A p$-AP$^c_k$ for $k = 6n^2 + 3n$ and $p \geq 3$.
5. $BQP_n \leq_A QLOP_k$ for $k = 2n$.
6. $BQP_n \leq_A QAP_k$ for $k = 2n$.

That is any characteristic of complexity of $BQP_n$ is inherited by the above families of polytopes. For example, in 2012 Fiorini et al. [12] proved that the extension complexity of $BQP_n$ is exponential in $n$. In 2013 the lower bound was improved to $1.5^n$ by Kaibel and Weltge [17]. Hence, the extension complexity of QLOP$^k$ and QAP$^k$ is also exponential in $k$. The extension complexity of SSP$^k$, PART$^k$, DCP$^k$, and 3AP$^k$ is $2^{O(n^{1/2})}$. The same conclusions can be done for the clique numbers of graphs of the polytopes, since the clique number for $BQP_n$ is $2^n$. 


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