Tightness of LP Relaxations for Almost Balanced Models

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Abstract

Linear programming (LP) relaxations are widely used to attempt to identify a most likely configuration of a discrete graphical model. In some cases, the LP relaxation attains an optimum vertex at an integral location and thus guarantees an exact solution to the original optimization problem. When this occurs, we say that the LP relaxation is tight. Here we consider binary pairwise models and derive sufficient conditions for guaranteed tightness of (i) the standard LP relaxation on the local polytope LP+LOC, and (ii) the LP relaxation on the triplet-consistent polytope LP+TRI (the next level in the Sherali-Adams hierarchy). We provide simple new proofs of earlier results and derive significant novel results including that LP+TRI is tight for any model where each block is balanced or almost balanced, and a decomposition theorem that may be used to break apart complex models into smaller pieces. An almost balanced (sub-)model is one that contains no frustrated cycles except through one privileged variable.

1 INTRODUCTION

Undirected graphical models, also called Markov random fields (MRFs), are a compact and powerful way to model dependencies among variables, and have become a central tool in machine learning. A fundamental problem is to identify a configuration of all variables that has highest probability, termed *maximum a posteriori* (MAP) inference. For discrete graphical models, this is a classical combinatorial optimization problem. A popular approach is to express the problem as an integer program, then to relax this to a linear program (LP). If the LP is solved over the convex hull of marginals corresponding to all global settings, termed the *marginal polytope*, then this would solve the original problem (since an LP attains an optimum at a vertex). However, the marginal polytope has exponentially many facets (Deza and Laurent, 2009), hence this space is typically relaxed to the *local polytope* (LOC), which enforces only pairwise consistency using a linear number of constraints, which we term the LP+LOC approach. If this identifies an optimum at an integer location, then this must be an optimum of the original problem and we say that LP+LOC is *tight*.

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Sontag et al. (2008) demonstrated that using higher-order cluster constraints to tighten LOC to a more constrained yet still tractable polytope, enables many real world examples to be exactly solved efficiently. Using triplets, i.e. clusters of size 3, which leads to the triplet-consistent polytope (TRI), is already very helpful. However, aside from purely topological conditions bounding treewidth, to date there has been little theoretical understanding of when these cluster methods will be effective. In this paper, we focus on binary pairwise models, and provide an important contribution by proving that LP+TRI is guaranteed to be tight for the significant class of models that satisfy the hybrid condition (combining restrictions on topology and potentials) that each *block* is *almost balanced* (see §2 for definitions).

We provide background and preliminaries in §2, then in §3, begin by analyzing LP+LOC. By applying a simple yet powerful primal perturbation argument, we first provide new, short proofs of existing results, then go on to derive novel results on how the optimum varies if one particular marginal is held to various values. These may have applications in other domains, e.g. they may be incorporated into the method of Weller and Jebara (2014) to yield more efficient approximation of the Bethe partition function. Next in §4, we consider the triplet-consistent polytope TRI. A significant result is that LP+TRI is tight for any model which is almost balanced. In §5, we provide a general decomposition result which may be of independent interest. By combining this with the result in §4, we are able to extend and demonstrate that LP+TRI is tight for any model in which every block is almost balanced. This result is of additional interest since Weller (2015b) recently demonstrated that a different 'MWSS' approach can be used for efficient MAP inference for any valid potentials iff each block of a model is almost balanced. We are able to show that LP+TRI dominates that approach, in the sense that it is guaranteed to be able to solve a superset of models for any potentials.

This subject area has received considerable attention from several communities. We discuss related work throughout the text; for a more comprehensive treatment, see (Wainwright and Jordan, 2008, §8) or (Deza and Laurent, 2009). Note that for binary models (with potentials of any arity), Sontag (2010) has shown that TRI is equivalent to the *cycle polytope*, which enforces consistency over all cycles.

2 PRELIMINARIES

For binary pairwise models, MAP inference may be framed in a minimal representation (Wainwright and Jordan, 2008) as the discrete optimization problem to identify

$$x^* \in \arg\max_{x \in \{0,1\}^n} \left(\sum_{i \in \mathcal{V}} \theta_i x_i + \sum_{(i,j) \in \mathcal{E}} W_{ij} x_i x_j \right), \quad (1)$$

where the model's topology is given by the graph $(\mathcal{V}, \mathcal{E})$, with $n = |\mathcal{V}|$ variables and $m = |\mathcal{E}| \leq \binom{n}{2}$ edge relationships between the variables. The n θ_i singleton parameters and m W_{ij} edge weights define the potentials, and may take any real value. Sometimes we may assume all $\binom{n}{2}$ edges (i,j) are present, allowing for some to have zero weight $W_{ij} = 0$, where the context will make this clear. Whenever discussing the topology of a model, we mean the graph $(\mathcal{V}, \mathcal{E})$.

If $W_{ij} \geq 0$, the edge (i,j) tends to pull X_i and X_j toward the same value and is called *attractive*. If $W_{ij} < 0$, the edge is *repulsive*. We may concatenate the potential parameters together into a vector $w \in \mathbb{R}^d$, where $d = n + m$. Similarly, we may define $y_{ij} = x_i x_j$, then concatenate the n x_i and m y_{ij} terms into a vector $z = (x_1, \dots, x_n, \dots, x_i x_j, \dots) \in \{0,1\}^d$. This yields the following equivalent integer programming formulation, to identify

$$z^* \in \arg\max_{z: x \in \{0,1\}^n} w \cdot z \quad (2)$$

The convex hull of the 2^n possible integer solutions is called the *marginal polytope* $\mathbb{M}$. Regarding the convex coefficients as a probability distribution p over all possible states, $\mathbb{M}$ may be considered the space of all singleton and pairwise mean marginals that are consistent with some global distribution p over the 2^n states, that is

$$\mathbb{M} = \{z = (z_1, \dots, z_n, z_{12}, z_{13}, \dots, z_{(n-1)n}) \text{ s.t. } \exists p : z_i = \mathbb{E}_p(X_i) \, \forall i, z_{ij} = \mathbb{E}_p(X_i X_j) \, \forall (i,j)\}.$$

A standard approach is to relax (2) to a linear program (LP). However, this remains intractable over $\mathbb{M}$ (we use tractable to mean solvable in polynomial time) since the number of facets (and hence the number of LP constraints) grows extremely rapidly with n (Deza and Laurent, 2009). Hence, a simpler, relaxed constraint set is typically employed, yielding an upper bound on the original optimum. This set is often chosen as the *local polytope* (LOC or $\mathbb{L}$), defined as the polytope over $q = (q_1, \dots, q_n, \dots, q_{ij}, \dots) \in \mathbb{R}^d$ subject to the following linear constraints (see Figure 2):

$$0 \leq q_i \leq 1 \quad \forall i \in \mathcal{V}, \quad (3)$$
$$\max(0, q_i + q_j - 1) \leq q_{ij} \leq \min(q_i, q_j) \quad \forall (i,j) \in \mathcal{E}.$$

It is easily checked that these are exactly the requirements to ensure that q gives rise to valid singleton and pairwise marginals (nonnegative values summing to 1) that are locally consistent (marginalizing a pairwise marginal yields the appropriate singleton marginal), given by

$$\text{singletons} \quad q(X_i = 0) = 1 - q_i, \quad q(X_i = 1) = q_i,$$
$$\text{edges} \quad \begin{pmatrix} q(X_i = 0, X_j = 0) & q(X_i = 0, X_j = 1) \\ q(X_i = 1, X_j = 0) & q(X_i = 1, X_j = 1) \end{pmatrix} = \begin{pmatrix} 1 + q_{ij} - q_i - q_j & q_j - q_{ij} \\ q_i - q_{ij} & q_{ij} \end{pmatrix}. \quad (4)$$

Hence, $\mathbb{M} \subseteq \mathbb{L}$ though $q \in \mathbb{L}$ may not be consistent with any global probability distribution, thus q is termed a *pseudomarginal* vector. $\mathbb{L}$ is defined by a polynomial number of constraints, thus it is tractable (Schrijver, 1998) to solve the relaxation LP+LOC given by

$$q^* \in \arg\max_{q \in \mathbb{L}} \left(\sum_{i=1}^n \theta_i q_i + \sum_{(i,j) \in \mathcal{E}} W_{ij} q_{ij} \right) = \arg\max_{q \in \mathbb{L}} w \cdot q \quad (5)$$

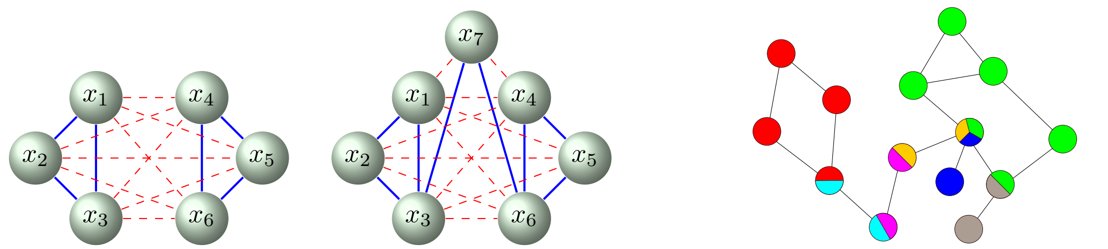
If an optimum vertex is achieved at an integer solution, then this must be an optimum of the original discrete problem (2), in which case we say that the relaxation is *tight*.

Starting with LOC, an intuitively appealing series of successively more restrictive relaxations was established by Sherali and Adams (1990). At order r, the $\mathcal{L}_r$ polytope enforces consistency over all clusters of variables of size r. Hence, $\mathcal{L}_2$ is the local polytope LOC. Next, $\mathcal{L}_3$ enforces consistency over all triplets of variables, which we denote by TRI, and so on. Since $\mathcal{L}_n = \mathbb{M}$, it is clear that LP+$\mathcal{L}_n$ is tight. Building on the junction tree theorem (Cowell et al., 1999), Wainwright and Jordan (2004) demonstrated that a topological sufficient condition for LP+$\mathcal{L}_r$ to be tight, is if a model has treewidth[1] $\leq r - 1$. Note that this holds for any potentials, whereas looser requirements may suffice given certain restrictions on the potential functions, as we shall show in later Sections.

2.1 Flipping, Balanced and Almost Balanced Models, Block Decomposition and the MWSS Method

If a model has only attractive edges, it is an *attractive model*, whereas a *general* model may have any edge types.

[1]The treewidth of a graph is one less than the smallest possible size of a largest clique in a triangulation of the graph. As examples: a tree has treewidth 1; an $n \times n$ grid has treewidth n.



a balanced block | an almost balanced block | an example of block decomposition (Wikipedia)

Figure 1: The left two figures show example model blocks (maximal 2-connected components), with solid blue (dashed red) edges indicating attractive (repulsive) edges. In the balanced block, flipping either $\{x_1, x_2, x_3\}$ or $\{x_4, x_5, x_6\}$ partition renders the block attractive. The almost balanced block adds x_7 creating frustrated cycles. On the right, each color indicates a different block of a graph; multi-colored vertices are cut vertices (if these are removed, the graph becomes disconnected), hence belong to multiple blocks.

If a model is not attractive, in some cases it is still possible to render it attractive by *flipping* (sometimes called *switching*) a subset of variables, as follows. Partition the variable indices into two subsets, $A \subseteq [n] = \{1, \dots, n\}$ and $B = [n] \setminus A$. Consider the model with new variables $Y_1, \dots, Y_n$ where $Y_i = X_i \; \forall i \in A$, and $Y_i = 1 - X_i \; \forall i \in B$. As described in (Weller, 2015a, §2.4), new potential parameters $\{\theta'_i, W'_{ij}\}$ may be determined such that the scores over states are unchanged up to a constant (and hence the distribution is unchanged). In particular, edge weights $W'_{ij} = \pm W_{ij}$, where the sign changes iff exactly one of X_i and X_j is flipped. Harary (1953) showed that $\exists$ a subset $A \subseteq [n]$ such that flipping those variables renders the model attractive iff there is no cycle with an odd number of repulsive edges. Such a cycle is called a *frustrated cycle*. Checking for a frustrated cycle may be performed efficiently, and models without frustrated cycles are called *balanced*. Thus, many results that apply to attractive models may be extended to the wider class of balanced models.

An interesting approach to MAP inference was introduced by Jebara (2009), via a reduction to the *maximum weight stable set* (MWSS) problem on a derived weighted graph (see Diestel, 2010 for all terms from graph theory). Weller (2015b) considered binary pairwise models and proved that this method is guaranteed to yield an efficient optimum configuration for any valid potentials (because the derived graph is perfect) iff each *block* of the model is *almost balanced*. A block is a maximal 2-connected subgraph, thus a graph may be repeatedly broken apart at cut vertices to yield its unique block decomposition. A (sub-)model is *almost balanced* if it may be rendered balanced by deleting one variable (hence, in particular, a balanced (sub-)model is almost balanced). Checking to see if all blocks of a model are almost balanced may be performed efficiently (Weller, 2015b). Our new results show that LP+TRI dominates this MWSS approach, see §5.1. Figure 1 shows examples of a balanced block, an almost balanced block, and block decomposition.

3 RESULTS FOR LOCAL POLYTOPE

The following perturbation argument will be central in our analysis. Recall that an optimum of an LP is always attained at a vertex (extreme point) of the polytope (Schrijver, 1998). Suppose we wish to show that an optimum vertex may be found with certain properties. Toward contradiction, suppose that all optimum vertices do not have the properties and let q^* be any such vertex. We shall explicitly construct q^+ and q^- which lie in the polytope under consideration, such that $q^* = \frac{1}{2}(q^+ + q^-)$, hence q^* is not a vertex, and the result follows. This constructively demonstrates a direction in which the score is nondecreasing (a similar approach was used by Taskar et al., 2004). To construct appropriate q^+ and q^-, we shall typically perturb the singleton marginals by symmetric small distances from q^*, and the difficulty will be to ensure that the edge marginal terms can also be perturbed symmetrically.

For the local polytope LOC, given singleton terms $\{q_i\}$, all pairwise terms $\{q_{ij}\}$ may be optimized independently. From the constraints (3), optimum edge terms are

$$q^*_{ij}(q_i, q_j) = \begin{cases} \min(q_i, q_j) & \text{if } W_{ij} > 0 \\ \max(0, q_i + q_j - 1) & \text{if } W_{ij} < 0 \end{cases}. \qquad (6)$$

Figure 2 indicates the feasible range of q_{ij} values for ways that q_i and q_j might vary together.

Problem cases. If optimum edge terms q_{ij} are always recomputed, then if q_i is perturbed up then down by ϵ, while q_j is moved by ϵ in the same way, in contrary direction or not at all, then the edge term q_{ij} will always move symmetrically, except in the following two problem cases: (i) $q_i = q_j$ with an attractive edge $W_{ij} > 0$, in which case we call i and j *locked*, and q_i and q_j must move together; or (ii) $q_i = 1 - q_j$ with a repulsive edge $W_{ij} < 0$, in which case we call i and j *anti-locked*, and q_i and q_j must move in opposite directions. Observe that case (ii) may be seen as equivalent to case (i) after flipping either variable, see §2.1, or §8 in the Appendix for more comments on symmetry.

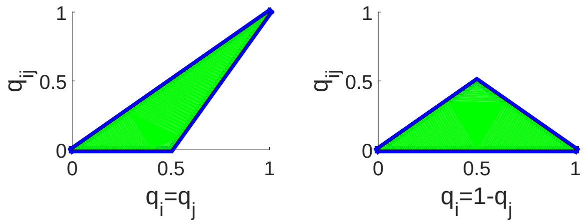


Figure 2: Feasible ranges in the local polytope for edge marginal q_{ij} given singleton marginals q_i and q_j moving together (left) or in opposite directions (right), illustrating the vertex at $1/2$. If the edge is attractive, then the optimal q_{ij} will be in the upper envelope (leading to a possible vertex if q_i and q_j move in opposite directions); if repulsive, then the optimal q_{ij} will lie in the lower envelope (possible vertex if q_i and q_j move together).

The results in §3.1 were shown previously by other methods (Padberg, 1989), but we provide new, intuitive, short proofs. We believe results in §3.2 and thereafter are new.

3.1 New Short Proofs of Earlier Results for LOC

Theorem 1. *For an attractive model, LP+LOC is tight.*

Proof. Toward contradiction, suppose all optimum vertices have some non-integer coordinate. Let $q^* \in \mathbb{L}$ be such an optimum vertex. Let $\mathcal{I} = \{i : q_i^* \notin \{0,1\}\}$. From (6), $\forall (i,j) \in \mathcal{E}, q_{ij}^* = \min(q_i^*, q_j^*)$. Define $q^+ = (q_1^+, \dots, q_n^+, \dots, q_{ij}^+, \dots)$ as follows:

$$q_i^+ = \begin{cases} q_i^* + \epsilon & i \in \mathcal{I} \\ q_i^* & i \notin \mathcal{I} \end{cases} \quad q_{ij}^+ = \min(q_i^+, q_j^+),\ (i,j) \in \mathcal{E}.$$

Note these are optimum edge terms. Similarly, define q^-,

$$q_i^- = \begin{cases} q_i^* - \epsilon & i \in \mathcal{I} \\ q_i^* & i \notin \mathcal{I} \end{cases} \quad q_{ij}^- = \min(q_i^-, q_j^-),\ (i,j) \in \mathcal{E}.$$

Here $\epsilon > 0$ is sufficiently small such that both $q^+, q^- \in \mathbb{L}$. More precisely, let $a = \min_{i\in\mathcal{I}} q_i^*$, $b = \min_{i\in\mathcal{I}}(1 - q_i^*)$ then we may take any $\epsilon < \min(a,b)$.[2] It is easily checked that $q^* = \frac{1}{2}(q^+ + q^-)$, hence q^* is not a vertex. □

The particular choice of q^+ and q^- in the proof above works by ensuring that all edge terms $\{q_{ij}\}$ move symmetrically, i.e. each edge term either does not move for both q^+ and q^-, or moves up for one and down for the other.

Theorem 2. *For a balanced model, LP+LOC is tight.*

Proof A. Since the model is balanced, a subset of variables may be identified such that flipping them renders the model attractive (Harary, 1953, see §2.1); then apply Theorem 1 (if a model is tight then so too is any flipping of it). □

[2]More generally, going forward, take $\epsilon > 0$ sufficiently small s.t. any polytope constraint which was not tight initially, remains so after perturbing q^* by $\pm\epsilon$.

Proof B. We provide an alternative derivation which essentially incorporates the flipping into the proof. Recall the two possible problem cases described above in §3.

Split $\mathcal{I} = \{i : q_i^* \notin \{0,1\}\}$ into two groups, A and B, such that all intra-group edges are attractive and all inter-group edges are repulsive (flipping either group renders the model attractive, see §2.1). Observe that $q^* = \frac{1}{2}(q^+ + q^-)$ if we define

$$q_i^+ = \begin{cases} q_i^* + \epsilon & i \in A \\ q_i^* - \epsilon & i \in B \\ q_i^* & i \notin \mathcal{I} \end{cases}, \quad q_i^- = \begin{cases} q_i^* - \epsilon & i \in A \\ q_i^* + \epsilon & i \in B \\ q_i^* & i \notin \mathcal{I} \end{cases}, \quad (7)$$

with both using optimum edge terms $\{q_{ij}^+, q_{ij}^-\}$, see (6). □

Theorem 3. *For a general model (any potentials, attractive or not), LP+LOC is half-integral.*

Proof. Let $A = \{i : 0 < q_i^* < \frac{1}{2}\}$, let $B = \{i : \frac{1}{2} < q_i^* < 1\}$. Set q^+ and q^- as in (7), with $\mathcal{I} = A \cup B$. □

Since Theorem 3 considers optimizing an arbitrary linear function over the polytope LOC, an immediate corollary is that all vertices of LOC are half-integral.

3.2 New Results for LOC, Fixing One Variable and Optimizing Over the Others

Results in this Section may be of independent interest, and also serve as a warm-up for our approach for TRI in §4.

Theorem 4. *For an attractive model, if we fix one variable's marginal $q_i = x \in [0,1]$, and optimize over all others $\{q_j : j \neq i\}$, then an optimum vertex is achieved with $q_j \in \{0, x, 1\}\ \forall j$.*

Proof. Toward contradiction, if all optima have some $q_j^* \notin \{0, x, 1\}$ then construct q^+ and q^- by moving these variables up/down together by ϵ, i.e. the same construction for q^+ and q^- as in the proof of Theorem 1, setting positive $\epsilon <$ min distance to any member of $\{0, x, 1\}$. □

We define the following constrained optimum function for any polytope $\mathbb{P}$ which is a relaxation of $\mathbb{M}$,

$$F_{\mathbb{P}}^i(x) = \max_{q\in\mathbb{P}: q_i = x} w \cdot q, \qquad x \in [0,1]. \qquad (8)$$

First we provide the following simple Lemma.

Lemma 5. *For any $\mathbb{P}$, $F_{\mathbb{P}}^i(x)$ is a concave function for $x \in [0,1]$.*

Proof. Given any $x_0, x_1 \in [0,1]$, let $q^0, q^1 \in \mathbb{R}^d$ be arg max locations for $F_{\mathbb{P}}^i(x_0)$ and $F_{\mathbb{P}}^i(x_1)$ respectively. For any $\lambda \in [0,1]$, let $\hat{x} = \lambda x_1 + (1-\lambda)x_0$ and $\hat{q} = \lambda q^1 + (1-\lambda)q^0$. Now $F_{\mathbb{P}}^i(\hat{x}) = \max_{q\in\mathbb{P}:q_i=\hat{x}} w \cdot q \geq w \cdot \hat{q} = \lambda F_{\mathbb{P}}^i(x_1) + (1-\lambda)F_{\mathbb{P}}^i(x_0)$. □

Using Theorem 4 and Lemma 5, we shall show how $F^i_{\mathbb{L}}(x)$, the constrained optimum on LOC, varies with x.

Theorem 6. *For a balanced model, $F^i_{\mathbb{L}}(x)$ is linear.*

Proof. We assume an attractive model. The result will then extend to a balanced model by first flipping an appropriate subset of variables, see §2.1. We shall show here that $F^i_{\mathbb{L}}(x)$ is convex, then linearity follows from Lemma 5.

For any $y \in [0,1]$, consider an $\arg\max$ of $F^i_{\mathbb{L}}(y)$ as given by Theorem 4. Partition the variables into 3 exhaustive sets: $A_y = \{j : q_j = 0\}, B_y = \{j : q_j = y\}$ and $C_y = \{j : q_j = 1\}$. Define the function $f_y : [0,1] \to \mathbb{R}$ given by $f_y(x) = f(q(x;y))$ where $q(x;y)$ is defined by:

$$q_j(x;y) = \begin{cases} 0 & j \in A_y \\ x & j \in B_y \\ 1 & j \in C_y \end{cases},$$

using optimum terms $q_{jk}(x;y) = \min[q_j(x;y), q_k(x;y)]$ for all edges. Observe that $f_y(x)$ is the linear function achieved by holding fixed the partition of variables A_y, B_y, C_y that was determined for the $\arg\max$ of the constrained optimum at $q_i = y$. Now $F^i_{\mathbb{L}}(x) = \sup_{y\in[0,1]} f_y(x)$, hence is convex. □

Note that since $F^i_{\mathbb{L}}(x)$ is linear, it must be that each of the linear $f_y(x)$ functions from the proof are equal, so as an immediate corollary, we may take the A, B, C sets to be constant with the same variables in them, independent of y.

For a general model, we can show an analog of Theorem 4.

Theorem 7. *For a general model, if one variable's marginal $q_i = x \in [0,1]$ is fixed and we optimize over all others $\{q_j : j \neq i\}$, then an optimum is achieved with $q_j \in \{0, x, \frac{1}{2}, 1-x, 1\}\ \forall j$.*

Proof. Fix $q_i = x$ and optimize over all other variables. Let $\mathcal{I} = \{j : q_j \notin \{0, x, \frac{1}{2}, 1-x, 1\}\}$. If $\exists j \in \mathcal{I}$, take A to be all variables in $\mathcal{I}$ equal to q_j and B to be all variables in $\mathcal{I}$ equal to $1-q_j$. Perturb up A and down B, then vice versa, i.e. set q^+ and q^- as in (7). □

Observe that (because of the fixed $\frac{1}{2}$ in its statement) Theorem 7 does *not* allow an argument as in the proof of Theorem 6 to yield the (false) conclusion that $F^i_{\mathbb{L}}(x)$ is linear for a general model.

4 RESULTS FOR TRIPLET POLYTOPE

The triplet-consistent polytope TRI is defined by the constraints of the local polytope $\mathbb{L}$ (3), together with the following additional *triangle inequalities* (4 per triplet):

$$\forall \text{ distinct } i,j,k, \qquad q_i + q_{jk} \geq q_{ij} + q_{ik}, \qquad (9)$$

$$q_{ij} + q_{ik} + q_{jk} \geq q_i + q_j + q_k - 1. \qquad (10)$$

These enforce consistency over any triplet of variables, as may be derived by the lift-and-project method. Hence, $\mathbb{M} \subseteq \text{TRI} \subseteq \mathbb{L}$. For the purpose of these inequalities, if an edge $(i,j) \notin \mathcal{E}$ then assume it is present with $W_{ij} = 0$. See Appendix §7 for a derivation of the inequalities, and §8 for a discussion of their symmetry.

In this Section, we shall show that, somewhat remarkably, an almost balanced model on TRI behaves in many ways just like a balanced model on LOC. A key result is the following analog of Theorem 1.

Theorem 8. *For an almost balanced model, LP+TRI (the LP relaxation over TRI) is tight.*

To prove Theorem 8, we shall show the following analog of Theorem 6, where s is the special variable in an almost balanced model such that when removed, the remainder is balanced (see §2.1).

Theorem 9. *For an almost balanced model with special variable s, $F^s_{TRI}(x)$ is a linear function.*

If we can prove Theorem 9, then an optimum occurs at $s = 0$ or $s = 1$. Conditioning on this value of s yields a balanced model; then Theorem 8 follows by Theorem 2 (since TRI $\subseteq \mathbb{L}$). Full details and proofs are provided in the Appendix. Here we provide a sketch.

Just as the proof of Theorem 6 holds one singleton marginal fixed and relies on Theorem 4 to provide all other optimum marginals, here we shall hold fixed q_s, the singleton marginal of the special variable s, and develop Theorem 11 to provide all other optimum marginals.

For our perturbation method, on LOC, once we condition on a set of singleton marginals, the edge marginals are independent and easily computed. On TRI, in contrast, edges interact. We call any edge where the optimum edge marginal takes its maximum possible value on LOC (behaving 'like an attractive edge', though the edge may be repulsive), a *strong up* edge. Similarly, we call an edge where the optimum marginal takes its minimum possible value on LOC (behaving 'like a repulsive edge'), a *strong down* edge. Generalizing from §3, 2 variables are *locked up* (*locked down*) if they have $q_i = q_j$ ($q_i = 1 - q_j$) and are joined by a strong up (strong down) edge; in either case (up or down) the edge is *locking*. A cycle of strong (up or down) edges is *strong frustrated* if it contains an odd number of strong down edges. If not strong, an edge is *weak*.

Problem triangles. In addition to the earlier problem cases for LOC in §3 involving 2 variables, from which we observe that if we have locked up (locked down) variables, they must move together (opposite), when we consider TRI, we must also respect all TRI constraints (9),

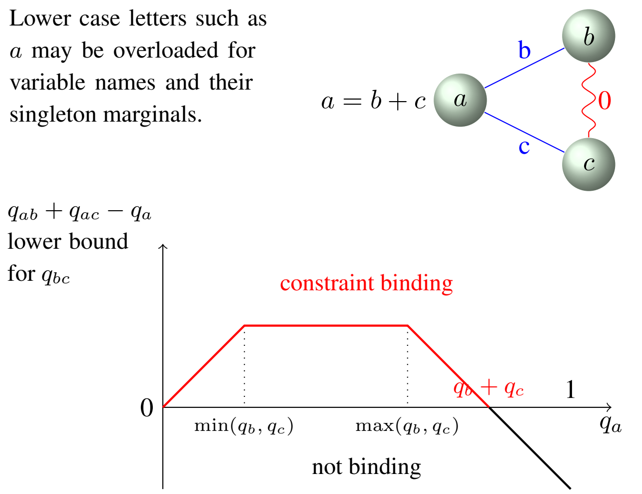


Figure 3: Above: an illustration of strong 'problem triangle' type (i). Blue edges are strong up, the red wavy edge is strong down. Below: a plot showing the relevant triangle constraint (others are always satisfied) $q_a + q_{bc} \geq q_{ab} + q_{ac}$ as q_a is varied, holding fixed q_b and q_c while recomputing LOC-optimum edge marginals for q_{ab} and q_{ac}. The TRI constraint is binding where the plot is red, and not where it is black. Here we consider $q_b + q_c < 1$, hence on LOC, $q_{bc} = 0$, and $q_{ab} = \min(q_a, q_b), q_{ac} = \min(q_a, q_c)$. $q_a = q_b + q_c$ is the new problem case (e.g. if just q_a is perturbed, the constraint becomes binding just on one side leading to an asymmetric response). There may also be problems at $q_a \in \{\min(q_b, q_c), \max(q_b, q_c)\}$ but these are already covered since they would form locking edges from a to b or c.

(10). We call any triplet with binding TRI constraints a 'problem triangle'. We must ensure that our perturbation maintains all binding constraints for all problem triangles, otherwise one direction of the perturbation will lead to a constraint violation, i.e. moving outside TRI.

Full details are in the Appendix. For illustration, we consider here the case of a problem triangle where all edges are strong. There are four subcases to consider, each is strong frustrated: (i) One strong down edge $b - c$ with $b + c < 1$ and $a = b + c$, see Figure 3; (ii) One strong down edge $b - c$ with $b + c > 1$ and $a = b + c - 1$; (iii) Three strong down edges with $a + b + c = 1$ (this implies that each pair sums to less than 1); (iv) Three strong down edges with $a + b + c = 2$ (this implies that each pair sums to more than 1). In each of the four cases, only certain combined perturbations of variables will result in symmetric edge marginal perturbations. In all cases, it works if exactly 2 (of the 3) variables are perturbed, to move in opposite directions, with the 2 variables being on either end of a strong down edge.

Locked (up or down) variables must move appropriately. See Appendix §9 for details of the following: Variables connected by paths of locking edges form in TRI a *locking component*, in which all variables are adjacent by locking edges and there is no strong frustrated cycle. If we know the edge marginal from any member of a locking component to a variable outside it, we can uniquely determine

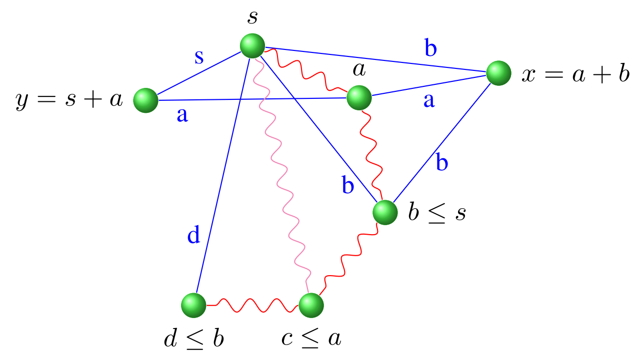


Figure 4: Illustration of how marginals must behave for an almost attractive model in TRI to obtain a path of strong down edges $s - a - b - c - d$, shown in wavy red, for the case $\boldsymbol{s + a < 1}$ (hence all strong down edges shown will have edge marginal 0). Singleton marginals are in black. The lighter pink wavy edge $s - c$ is implied also to have 0 edge marginal. The other edges (straight blue) are forced to be strong up edges, and show their edge marginal in blue. Note that as we move along any strong down path from s, the edge marginals to s alternate between 0 (for an odd distance by wavy edges) and the respective singleton marginal > 0 (for an even distance by wavy edges); in particular it is not possible to have a cycle with 3 strong down edges. Two problem triangles of type (i) are shown: x, a, b and y, s, a. See Appendix §11.

all edge marginals (which move together/opposite) to that outside variable from all members of the locking component. Hence, we may 'contract' any locking component to a single variable for analysis purposes on a reduced model where we may assume we have no locking edges. Once we have analyzed the reduced model, it is straightforward to 'expand' the analysis back up to the original model.

In Appendix §10, we show: If any variable has singleton marginal 0 or 1, then this uniquely determines incident edge marginals, which will always satisfy the TRI constraints and move symmetrically. Hence we may assume no variables with 0 or 1 singleton marginal.

To further simplify analysis, without loss of generality, by flipping an appropriate set of variables in $\mathcal{V} \setminus \{s\}$ (see §2.1), we may assume that we have an 'almost attractive' model, with all edges attractive, except for some edges incident to s; results then extend to almost balanced models.

With these observations, we provide a key result on the structure of strong down and weak edges (see Theorem 25 in the Appendix for the full version).

Lemma 10. *In an almost attractive model with special variable s (i.e. the model on $\mathcal{V} \setminus \{s\}$ is attractive), if all edge marginals have been optimized in TRI given a set of singleton marginals, then any strong down or weak edge $x - y$ with $s \notin \{x, y\}$ must form a problem triangle with s.*

Using Lemma 10, we show the following analog of Theorem 4, which will enable us to prove Theorem 9.

Theorem 11. *In an almost balanced model with special*

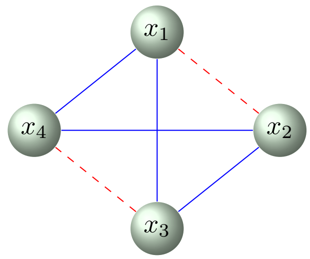


Figure 5: A minimal example of a block that is not *almost balanced*, also a minimal example of a block that has treewidth > 2, hence models with this topology might not be tight for LP+TRI. Solid blue (dashed red) edges are attractive (repulsive). All triangles are frustrated with an odd number of repulsive edges.

variable s, if we fix $q_s = x \in [0,1]$ and optimize in TRI over all other marginals, then an optimum is achieved with: $q_j \in \{0, x, 1-x, 1\}$ $\forall j$; all edges (other than to variables which have 0 or 1 singleton marginal) are locked up or locked down, with no strong frustrated cycles.

Proof. We shall show that any variables $\notin \{0,1\}$ that are not locked up or locked down to s may be perturbed with symmetric edge marginals, demonstrating that we are not at an optimum vertex. As above, we may assume an almost attractive model with no locking components and no variables $\in \{0,1\}$. Using the structural result of Lemma 10, we may construct a symmetric perturbation, as required, see Appendix 12 for details. $\square$

Using Theorem 11, Theorem 9 may be proved in the same way as was shown for Theorem 6 (recall Lemma 5 applies to TRI; also we obtain a similar corollary that the partition of variables holding each value may be taken to be constant). This now also proves Theorem 8.

4.1 Remarks

A minimal example of a block that is not almost balanced is shown in Figure 5. If there are no singleton potentials, then by the analysis of the cut polytope by Barahona (1983), TRI= $\mathbb{M}$ and hence LP+TRI is tight. However, potentials exist s.t. LP+TRI is not tight for models with this topology.

Non-integral Vertices of TRI. Padberg (1989) proved that LOC= $\mathcal{L}_2$ is $\frac{1}{2}$-integral (we showed a new, short proof, see Theorem 3), and also showed that TRI= $\mathcal{L}_3$ has no $\frac{1}{2}$-integral vertex. Hence, the triangle inequalities are sufficient to cut off all fractional vertices of LOC. It is natural to wonder if perhaps TRI= $\mathcal{L}_3$ is $\frac{1}{3}$-integral. Laurent and Poljak (1995) considered this by analyzing the *metric polytope* (which is equivalent via the covariance mapping, Hammer, 1965; Deza, 1973; De Simone, 1989/90). Translating their results to our context, they proved that indeed TRI is $\frac{1}{3}$-integral for $n \le 5$, but as n grows, vertices of TRI at fractions with arbitrarily large denominator are possible.

5 MODEL DECOMPOSITION RESULTS

In this section we show a general result that an LP relaxation of a component-structured graphical model is tight whenever the LP relaxations on the components are tight and consistency is enforced on the variables in common between adjacent components. Consider a graphical model with variables $\mathcal{V} = A \cup B$, and let $C = A \cap B$ be the variables in common between A and B. Specifically, let $p(\vec{x}, \vec{y}, \vec{z})$ be an exponential family distribution with sufficient statistic vector $\phi(\vec{x}, \vec{y}, \vec{z}) = [\phi_y(\vec{x}, \vec{y}), \phi_z(\vec{x}, \vec{z}), 1_x(\vec{x})]$, where $1_x(\vec{x})$ refers to an indicator vector of the assignment of the variables X, and let $A = Y \cup X$ and $B = X \cup Z$.

Let M be the marginal polytope corresponding to $\phi(\vec{x}, \vec{y}, \vec{z})$, i.e. the convex hull of $\phi(\vec{x}, \vec{y}, \vec{z})$ for every assignment to X, Y, Z. Similarly, let M_A and M_B be the marginal polytopes corresponding to sufficient statistic vectors $[1_x(\vec{x}), \phi_y(\vec{x}, \vec{y})]$ and $[1_x(\vec{x}), \phi_z(\vec{x}, \vec{z})]$, respectively. Every polytope can be equivalently defined as the intersection of linear inequalities (the polytope's maximal facets). Let $M_I = M_A \cap M_B$ be the polytope defined by combining the linear inequalities making up M_A and M_B.

Theorem 12 (Decomposition result for graphical models)**.** *Suppose we have two polytopes M_A and M_B for models with variables A and B, where $C = A \cap B$ are the variables in common. Suppose we have LP relaxations for M_A and M_B which are known to be tight for any objective $\theta_A \in \Theta_A$ and $\theta_B \in \Theta_B$, respectively. If the sets Θ_A and Θ_B are closed under the addition of an arbitrary potential function θ_C, then $M_I = M_A \cap M_B$ (defined just above) is tight on the combined model over variables $A \cup B$, i.e. $M_I = M$.*

Proof. Clearly M_I is a polytope and $M \subseteq M_I$, i.e. M_I is a relaxation, which we shall demonstrate is tight. We do this by showing that for every weight vector $\vec{w}$, the optimal value of $\vec{w} \cdot \mu$ is the same for $\mu \in M_I$ as for $\mu \in M$. To do that, we consider the Lagrangian relaxation and demonstrate a dual witness. For any $\vec{w} = [\vec{w}_{xy}, \vec{w}_{xz}, 0]$, let $\theta_{\vec{w}}(\vec{x}, \vec{y}, \vec{z}) = \vec{w} \cdot \phi(\vec{x}, \vec{y}, \vec{z}) = \theta_y(\vec{x}, \vec{y}) + \theta_z(\vec{x}, \vec{z})$, where $\theta_y(\vec{x}, \vec{y}) = \vec{w}_{xy} \cdot \phi_y(\vec{x}, \vec{y})$ and $\theta_z(\vec{x}, \vec{z}) = \vec{w}_{xz} \cdot \phi_z(\vec{x}, \vec{z})$. Consider the following:

$$
\begin{aligned}
\max_{\vec{x},\vec{y},\vec{z}} \theta(\vec{x}, \vec{y}, \vec{z}) &= \max_{\mu \in M} \vec{w} \cdot \mu \le \max_{\mu \in M_I} \vec{w} \cdot \mu \\
&= \max_{\mu_1 \in M_A, \mu_2 \in M_B : \mu_1(\vec{x}) = \mu_2(\vec{x}) \forall \vec{x}} \vec{w}_{xy} \cdot \mu_1 + \vec{w}_{xz} \cdot \mu_2 \\
&= \min_{\vec{\lambda}_x} \max_{\mu_1 \in M_A, \mu_2 \in M_B} \vec{w}_{xy} \cdot \mu_1 + \vec{w}_{xz} \cdot \mu_2 \\
&\qquad + \sum_{\vec{x}} \lambda_{\vec{x}} (\mu_1(\vec{x}) - \mu_2(\vec{x})) \\
&= \min_{\vec{\lambda}_x} \max_{\vec{x},\vec{y}} [\theta_y(\vec{x}, \vec{y}) + \lambda_{\vec{x}}] + \max_{\vec{x},\vec{z}} [\theta_z(\vec{x}, \vec{z}) - \lambda_{\vec{x}}],
\end{aligned}
$$

where in the last step we use the assumption that M_A and M_B are tight for any potential $\theta(\vec{x})$.

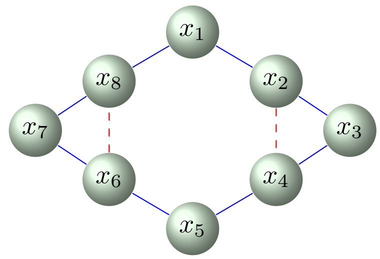


Figure 6: Illustration of a 2-connected model with treewidth 2, hence LP+TRI is tight for any potentials; but it is not almost balanced (since it contains two disjoint frustrated cycles $x_2 - x_3 - x_4$ and $x_6 - x_7 - x_8$), thus it is not always solvable by the MWSS approach. Solid blue (dashed red) edges are attractive (repulsive).

Now plug in $\lambda_{\vec{x}} = [\max_{\vec{z}} \theta_z(\vec{x}, \vec{z}) - \max_{\vec{y}} \theta_y(\vec{x}, \vec{y})]/2$, and one can verify that the last term is equal to $\max_{\vec{x},\vec{y},\vec{z}} \theta(\vec{x}, \vec{y}, \vec{z})$, and thus the inequality must be an equality, which proves that the relaxation is tight. □

As a special case, for Sherali-Adams relaxations we have

Corollary 13. *If LP+$\mathcal{L}_r$ (clusters of up to r variables) is tight for model A, and similarly LP+$\mathcal{L}_s$ is tight for model B, in each case no matter what the single-node potentials are, and with the two models having exactly one variable in common, then LP+$\mathcal{L}_t$ is tight on the combined MRF over all the variables, where $t = \max(r, s)$.*

5.1 Application to LP+TRI, Comparison to MWSS Approach

Wainwright and Jordan (2004) showed that LP+TRI is tight for any model that has treewidth ≤ 2. Theorem 8 shows that LP+TRI is tight for any model that is almost balanced. Applying Corollary 13, we deduce that LP+TRI is tight for any model with block structure such that each block is either almost balanced or has treewidth 2 (a model with treewidth 1 is a tree hence is balanced).

An interesting approach to MAP inference was introduced by Jebara (2009) and Sanghavi et al. (2009), which reduces the problem to the graph theoretic challenge of identifying a *maximum weight stable set* (MWSS) in a derived weighted graph termed a *nand Markov random field* (NMRF). For binary pairwise models, Weller (2015b) demonstrated that this method will yield an exact solution (via a perfect graph) in polynomial time for any valid potentials iff each block of the model is almost balanced.

Our result demonstrates that the LP+TRI approach can handle all these models and more. For example, Figure 6 shows a 2-connected model that is not almost balanced (since it contains two disjoint frustrated cycles), hence for some potentials, the MWSS approach will fail on this model; yet LP+TRI is guaranteed to solve MAP inference efficiently for any potentials, since the treewidth is 2.

6 DISCUSSION

We have analyzed the tightness of LP relaxations on LOC and TRI, the first two levels of the Sherali-Adams hierarchy, for MAP inference in binary pairwise graphical models, demonstrating novel techniques and insights, and significant results. The subject is of great theoretical interest and has been studied extensively by several communities. It is also of great practical importance given the widespread use of LP relaxations in real-world problems. The relaxation on the local polytope is very popular, though recently tighter relaxations have been implemented with impressive results (Komodakis and Paragios, 2008; Batra et al., 2011).

We have provided intuitive proofs and derived new results that deepen our understanding and may help to provide guidance in practice, including a general decomposition result (Theorem 12). Theorem 8 on hybrid conditions (combining restrictions on topology and potentials) for tightness of LP+TRI is interesting for several reasons. It improves our understanding of why and when the relaxation will perform well. It supports the interesting characterization of almost balanced models, which, to our knowledge, was not much considered prior to Weller (2015b). It shows that LP+TRI dominates the MWSS approach, in the sense that LP+TRI is guaranteed to solve a strict superset of MAP inference problems for any valid potentials in polynomial time. Finally, it provides an important step into hybrid characterizations, which remains an exciting uncharted field following success in characterizations of tractability using only topological constraints (Chandrasekaran et al., 2008), or only families of potentials (Kolmogorov et al., 2015; Thapper and Živný, 2015).

Note that by combining Theorems 8 and 12, an even larger class of models may be shown to be tight for LP+TRI by pasting almost balanced models together on edges in certain settings: for each submodel, the pasted edge must include its special variable.

In future work, we plan to examine higher order relaxations in the Sherali-Adams hierarchy, which impose consistency over larger clusters. LP+LOC=$\mathcal{L}_2$ is tight for any balanced model and we now know that LP+TRI=$\mathcal{L}_3$ is tight for any almost balanced model. It will be interesting to explore whether LP+$\mathcal{L}_4$ is tight for any model that can be rendered balanced by deleting two variables.

It may be tempting to conjecture that if LP+$\mathcal{L}_r$ is tight over a model class for some r, then if an extra variable is added with arbitrary interactions, LP+$\mathcal{L}_{r+1}$ will be tight on the larger model. However, this is false. Consider a planar binary pairwise model with no singleton potentials. LP+TRI is tight for such models (Barahona, 1983); yet if one adds a new variable connected to all of the original ones, the MAP inference task becomes NP-hard (Barahona, 1982).

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APPENDIX: SUPPLEMENTARY MATERIAL
Tightness of LP Relaxations for Almost Balanced Models

In this Appendix, we provide the following.

- Background material:
  - ◇ §7 Derivation of the Triangle Inequalities
  - ◇ §8 Discussion of Symmetry: Flipping, Polytope Constraints and Strong Problem Triangles
- The following Sections, which provide key results on the structure of locking, weak and strong down edges, and together provide complete proofs of Theorems 8, 9 and 11 in the main paper:
  - ◇ §9 Locking components
  - ◇ §10 0 or 1 singleton marginals
  - ◇ §11 Results on the Structure of Weak and Strong Down Edges in an Almost Attractive Model
  - ◇ §12 Specification of the Perturbation for all Singleton and Edge Marginals
  - ◇ §13 Demonstration of Consistency
  - ◇ §14 Gathering Results and Finalizing Proofs of Theorems 8, 9 and 11

Notation. Where clear from the context, lower case letters such as a may be overloaded for variable names and their singleton marginals. Similarly we may write ab for the edge marginal of edge ab. If an inequality constraint (for LOC (3) or TRI (9)-(10)) holds with equality, we say that it is *tight* or *binding*.

7 Derivation of the Triangle Inequalities

Here we show how to derive the inequalities defining TRI, i.e. (9) and (10) together with the standard constraints for LOC (3), following the lift-and-project method as described in (Wainwright and Jordan, 2008, Example 8.7). We first 'lift' to the space of marginals over three variables, where we require that a well-defined probability distribution exists over every triplet of variables in the model. Next we 'project' the resulting constraints back down to our familiar space of singleton and pairwise marginals, defined (in the minimal representation) by a vector of dimension $d = n + m$, where n is the number of variables, each with a q_i term, and m is the number of edges, each with a q_{ij} term.

Recall that each set of terms $\{q_i, q_j, q_{ij}\}$, provided they are feasible in LOC, defines a valid probability distribution on the pair of variables q_i, q_j as shown in (4), which we reproduce here:

$$\begin{pmatrix} q(X_i=0,X_j=0) & q(X_i=0,X_j=1) \\ q(X_i=1,X_j=0) & q(X_i=1,X_j=1) \end{pmatrix} = \begin{pmatrix} 1+q_{ij}-q_i-q_j & q_j-q_{ij} \\ q_i-q_{ij} & q_{ij} \end{pmatrix}$$

Observe that 4 terms are required for a distribution over variables X_i and X_j, but given $\{q_i, q_j\}$, we have several constraints: all must sum to 1, which leaves 3 degrees of freedom; then in order to match the singleton marginals given by q_i and q_j, this removes 2 more degrees of freedom leaving just one, which here is specified by q_{ij}. Note that enforcing that all terms are nonnegative yields the LOC inequalities (3).

Similarly, when considering a distribution over 3 variables, say i, j and k, there are 8 terms but given $\{q_i, q_j, q_k, q_{ij}, q_{ik}, q_{jk}\}$, we must satisfy the following constraints: all must sum to 1, marginalizing out any one variable must give the appropriate pairwise term (3 constraints), and marginalizing out any two variables must give the appropriate singleton term (3 constraints). Thus just one free term remains (in fact, it is not hard to see that for a cluster of any size, there is always just one degree of freedom, given all lower order terms), which here we shall specify using $\alpha = q_{ijk} = q(X_i = 1, X_j = 1, X_k = 1)$.

Given $\{q_i, q_j, q_k, q_{ij}, q_{ik}, q_{jk}, \alpha = q_{ijk}\}$, it is straightforward to see that we may write down the probabilities of all 8 states as follows:

With $k = 0$,

$$\begin{pmatrix} q(X_i=0,X_j=0) & q(X_i=0,X_j=1) \\ q(X_i=1,X_j=0) & q(X_i=1,X_j=1) \end{pmatrix} = \begin{pmatrix} 1-q_i-q_j-q_k+q_{ij}+q_{ik}+q_{jk}-\alpha & q_j+\alpha-q_{ij}-q_{jk} \\ q_i+\alpha-q_{ij}-q_{ik} & q_{ij}-\alpha \end{pmatrix}$$

With $k = 1$,

$$\begin{pmatrix} q(X_i=0,X_j=0) & q(X_i=0,X_j=1) \\ q(X_i=1,X_j=0) & q(X_i=1,X_j=1) \end{pmatrix} = \begin{pmatrix} q_k+\alpha-q_{ik}-q_{jk} & q_{jk}-\alpha \\ q_{ik}-\alpha & \alpha \end{pmatrix}$$

We have the inequalities that all 8 expressions must be nonnegative. Now to project back down to our original space, α must be eliminated, which can be achieved using Fourier-Motzkin elimination (Schrijver, 1998) as follows: (i) first express all inequalities in $\leq$ form with α (the variable to be eliminated) isolated; then (ii) combine $\leq \alpha$ constraints with $\alpha \leq$ constraints in pairs in order to yield a new inequality without α.

Working through this algebra yields exactly the constraints of LOC and TRI, i.e. (3), (9) and (10). As one example, to obtain the first inequality of (9), which is that $q_i + q_{jk} \geq q_{ij} + q_{ik}$, combine the inequality from the bottom left of the upper matrix, i.e. $q_i + \alpha - q_{ij} - q_{ik} \geq 0 \Leftrightarrow q_{ij} + q_{ik} - q_i \leq \alpha$, with the inequality from the top right of the lower matrix, i.e. $q_{jk} - \alpha \geq 0 \Leftrightarrow \alpha \leq q_{jk}$.

8 Symmetry: Flipping, Polytope Constraints and Strong Problem Triangles

The minimal representation can sometimes obscure the underlying symmetry of the system. We demonstrate that the constraints for each of the local and triplet polytopes may be obtained by starting with just one constraint then flipping variables and applying the constraint to the flipped models. (This illustrates the symmetry but note that it is not true that having all constraints is the same as having just one constraint.)

Suppose we have a model including variables X_i and X_j with an edge (i,j) between them, together with a pseudo-marginal vector q. If X_i is flipped then we consider the model with $Y_i = 1 - X_i$ and $Y_j = X_j$. Let the new equivalent pseudo-marginal vector be q'. Clearly $q'_i = 1 - q_i$ and $q'_j = q_j$. For the edge marginal, observe that

Original edge marginal $$\begin{pmatrix} q(X_i=0,X_j=0) & q(X_i=0,X_j=1) \\ q(X_i=1,X_j=0) & q(X_i=1,X_j=1) \end{pmatrix} = \begin{pmatrix} 1+q_{ij}-q_i-q_j & q_j-q_{ij} \\ q_i-q_{ij} & q_{ij} \end{pmatrix},$$

New edge marginal $$\begin{pmatrix} q'(Y_i=0,Y_j=0) & q'(Y_i=0,Y_j=1) \\ q'(Y_i=1,Y_j=0) & q'(Y_i=1,Y_j=1) \end{pmatrix} = \begin{pmatrix} 1+q'_{ij}-q'_i-q'_j & q'_j-q'_{ij} \\ q'_i-q'_{ij} & q'_{ij} \end{pmatrix}.$$

To equate terms, note that $Y_i = 1$ or 0 corresponds to $X_i = 0$ or 1, so the row order has been reversed. Hence, $q'_{ij} = q_j - q_{ij}$.

The constraints that $0 \leq q_i \leq 1\ \forall i \in \mathcal{V}$, and $0 \leq q_{ij} \leq 1\ \forall (i,j) \in \mathcal{E}$ are base constraints that hold without considering multiple variables.

8.1 Local Polytope LOC

Let us start with the following one constraint (other choices would also work),

$$q_{ij} \leq q_i.$$

Flipping X_i and applying the above constraint to the new model yields

$$q'_{ij} \leq q'_i \quad \Leftrightarrow \quad q_j - q_{ij} \leq 1 - q_i \quad \Leftrightarrow \quad q_{ij} \geq q_i + q_j - 1.$$

Now take the last constraint above and flip X_j to obtain

$$q_i - q_{ij} \geq q_i + 1 - q_j - 1 \quad \Leftrightarrow \quad q_{ij} \leq q_j.$$

Observe that we have obtained all the local polytope constraints.

8.2 Triplet Polytope TRI

Consider any triplet of variables X_i, X_j, X_k. Let us start with the following one constraint,

$$q_i + q_{jk} \geq q_{ij} + q_{ik}.$$

Flip X_i to obtain

$$1 - q_i + q_{jk} \geq q_j - q_{ij} + q_k - q_{ik} \quad \Leftrightarrow \quad q_{ij} + q_{jk} + q_{ik} \geq q_i + q_j + q_k - 1. \tag{11}$$

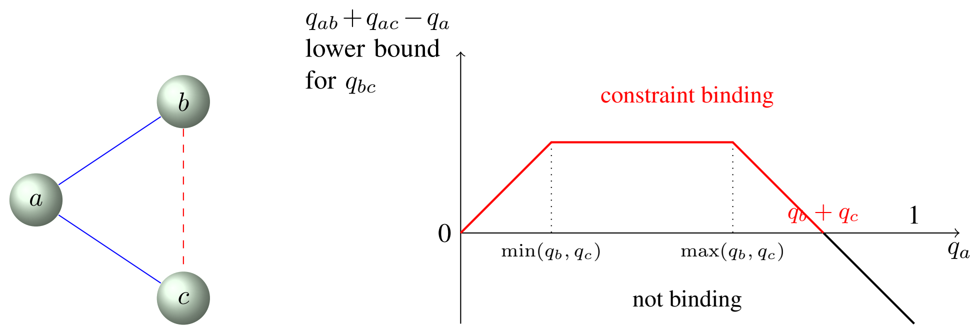


Figure 7: A triangle abc with two attractive edges $a-b$ and $a-c$, and one repulsive edge $b-c$, together with a graph of the relevant triangle constraint $q_a+q_{bc} \geq q_{ab}+q_{ac}$ as q_a is varied, holding fixed q_b and q_c while recomputing LOC-optimum edge marginals for q_{ab} and q_{ac}. The constraint is binding where the plot is red, and not where it is black. Here we consider $q_b+q_c<1$, hence on LOC, $q_{bc}=0$, and $q_{ab}=\min(q_a,q_b), q_{ac}=\min(q_a,q_c)$. Observe that $q_a=q_b+q_c$ is the one new case that causes trouble (e.g. if just q_a is perturbed, the constraint becomes binding just on one side leading to an asymmetric response). There can also be difficulties at the vertices at $q_a \in \{\min(q_b,q_c), \max(q_b,q_c)\}$ but these would be locking edges from a to b or c, hence are already covered by the LOC cases. When $q_a=q_b+q_c$, observe that any sufficiently small perturbation of singleton marginals up and down by a vector within the following two dimensional space will work symmetrically for edge marginals: $(\delta a, \delta b, \delta c)=\alpha(1,1,0)+\beta(1,0,1)$. In particular, this includes a small perturbation of $(\delta a, \delta b, \delta c)=\pm\epsilon(0,1,-1)$.

Take the last constraint above and flip X_j to obtain

$$q_i - q_{ij} + q_k - q_{jk} + q_{ik} \geq q_i + 1 - q_j + q_k - 1 \quad \Leftrightarrow \quad q_j + q_{ik} \geq q_{ij} + q_{jk}.$$

Instead, take (11) and flip X_k to obtain

$$q_{ij} + q_j - q_{jk} + q_i - q_{ik} \geq q_i + q_j + 1 - q_k - 1 \quad \Leftrightarrow \quad q_k + q_{ij} \geq q_{ik} + q_{jk}.$$

Observe that all the triplet polytope constraints may be obtained.

8.3 Symmetry of Strong Problem Triangles in TRI

Consider Figure 7. If $q_b+q_c<1$ and $q_a=q_b+q_c$, with $a-b$ and $a-c$ strong up edges and $b-c$ a strong down edge, then this is a problem triangle of type (i) as described in §4: it has 3 strong edges with $a-b$ and $a-c$ strong up, and $b-c$ strong down; in addition, $b+c<1$ and $a=b+c$. We shall show that the other 3 types of problem triangle described in §4 may be obtained from this one by flipping variables.

The following observations are easily checked:
Flipping a variable flips each of its incident edges between strong up $\leftrightarrow$ strong down.
Since flipping variables always changes an even number of edges, any flipping of our original problem triangle yields a triangle with three strong edges including an odd number of strong down edges, i.e. a strong frustrated triangle.

First, flip a to yield a triangle with 3 strong down edges and singleton marginals $a'=1-a, b'=b, c'=c$. Now $a=b+c \Leftrightarrow a'+b'+c'=1$, i.e. problem triangle type (iii). Note that we have $b'+c'=a<1$; also $a=b+c$ hence $a>b$ and $a>c$, which implies that $a'+b'<1$ and $a'+c'<1$.

Now flip all variables to give $a''=1-a', b''=1-b', c''=1-c'$. This again yields a triangle with 3 strong down edges but now $a''+b''=1-a'+1-b'>1$, and similarly $a''+c''>1, b''+c''>1$. We have $a''+b''+c''=1-a'+1-b'+1-c'=2$, i.e. problem triangle type (iv).

Finally, flip a'' to yield $a'''=1-a'', b'''=1-b'', c'''=1-c''$ forming a strong triangle with edges incident to a''' strong up and $b'''-c'''$ strong down. Now $a''+b''+c''=2 \Leftrightarrow 1-a'''+b'''+c'''=2 \Leftrightarrow a'''=b'''+c'''-1$, with $b'''+c'''>1$, i.e. problem triangle type (ii).

9 Locking Components

On TRI, given marginals q_i, q_j, q_{ij}, we say that variables i and j are *locked up* if $q_i = q_j$ and $q_{ij} = \min(q_i, q_j)$, i.e. they have the same singleton marginal and there is a strong up edge between them. Similarly, we say that variables i and j are *locked down* (or *anti-locking*) if $q_i = 1 - q_j$ and $q_{ij} = \max(0, q_i + q_j - 1)$, i.e. they have 'opposite' singleton marginals and there is a strong down edge between them. In either case, we say that the edge (i, j) is *locking* (either up or down).

We say that a cycle is *strong frustrated* if it is composed of strong edges with an odd number of strong down edges.

Define a *locking component* to be a component of the model that is connected when considering only locking edges. This means that between any 2 variables in the locking component, there exists some path between them composed only of locking edges. In general, this path might be long but the next result shows that in TRI, in fact it is always of length 1. In addition, we see that a locking component contains no strong frustrated cycle.

Lemma 14. *In TRI, within any locking component, all pairs of variables are adjacent via locking edges; further, there are no strong frustrated triangles, and hence no strong frustrated cycles.*

Proof. For the first part, the following result is sufficient, since given a path between any 2 variables in the component, this will allow us iteratively to find a path shorter by one edge, until we get the edge directly between them:

Suppose variable A is adjacent to B which is adjacent to C, each via a locking edge. We shall show that A is adjacent to C via a locking edge so as always to avoid a strong frustrated triangle. Let B have singleton marginal x. We shall consider all marginals, where A means singleton marginal for A etc., AB means edge marginal for edge $A - B$ etc. There are 3 cases:

1. $A - B$ is locking up, $B - C$ is locking up. $A : x, B : x, C : x, AB : x, BC : x$. Now triangle inequality $B + AC \geq AB + BC$ gives $AC = x$, i.e. $A - C$ is locking up.

2. $A - B$ is locking up, $B - C$ is locking down. $A : x, B : x, C : 1 - x, AB : x, BC : 0$. Now $A + BC \geq AB + AC$ gives $AC = 0$, i.e. $A - C$ is locking down.

3. $A - B$ is locking down, $B - C$ is locking down. $A : 1 - x, B : x, C : 1 - x, AB : 0, BC : 0$. Now $AB + BC + AC \geq A + B + C - 1$ gives $AC = 1 - x$, i.e. $A - C$ is locking up.

We have shown that all variables in the locking component are adjacent via locking edges, and that no triangle is strong frustrated. To demonstrate that there are no strong frustrated cycles (of any length): Suppose toward contradiction that there exists such a cycle, and let us pick one with minimum length composed of variables $v_1, v_2, \ldots, v_n$, so $n \geq 4$ is minimal. Now 'break' the cycle into two pieces: $\{v_1, v_2, \ldots, v_{n-1}\}$ and $\{v_{n-1}, v_n, v_1\}$. Since the second piece is a triangle, by the above it is not strong frustrated, i.e. the number of strong down edges in it is $0 \mod 2$. Edge $v_1 - v_{n-1}$ is either strong up or strong down, either way, twice the number of its strong down edges is $0 \mod 2$. Let r be the number of strong down edges in cycle $v_1, v_2, \ldots, v_{n-1} \mod 2$, then we have $r + 0 = 1 \mod 2$, contradiction since n was minimal. □

9.1 Edge marginals from locking components

In TRI, suppose i and j are any two variables in a locking component (i.e. i and j are either locked up or locked down), and k is any other variable.

Lemma 15. *Given q_{ik}, q_{jk} is uniquely known. If one moves symmetrically, then so too does the other. Specifically, if i and j are locked up then $q_{jk} = q_{ik}$; if i and j are locked down then $q_{jk} = q_k - q_{ik}$.*

Proof. This follows by applying the TRI inequalities to the triangle i, j, k. We show the case where i and j are locked up. Let $x = q_i = q_j$. Let $y = q_{ik}$ and $r = q_{jk}$. The singleton and edge marginals are shown in Figure 8. We must show that $r = y$.

First, $q_i + q_{jk} \geq q_{ij} + q_{ik}$, i.e. $x + r \geq x + y$, hence $r \geq y$. Next, $q_j + q_{ik} \geq q_{ij} + q_{jk}$, i.e. $x + y \geq x + r$, hence $r \leq y$. □

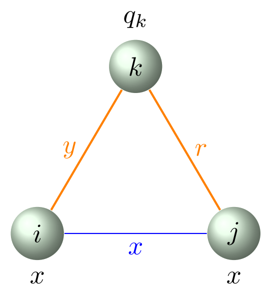


Figure 8: Marginals for variables i and j that are locked up in TRI. We show that $r = y$, see §9.1.

9.2 We may contract away all locking edges for analysis, then expand

Notation. Lower case letters such as a may be overloaded for variable names and their singleton marginals. Similarly we may write ab for the edge marginal of edge ab. If an inequality constraint (for LOC or TRI) holds with equality, we say that it is *tight* or *binding*.

Here we justify that in later Sections we may assume no locking edges when constructing a symmetric perturbation for any almost attractive model.

First, we contract each locking component (allowing that each locking component may have just one, or more than one variable) down to one representative variable, which removes any locking edges from the model. Given Lemmas 14 and 15, in a locking component containing variable a, there are essentially one or possibly two representatives from which to choose, each coming from an equivalence class:

- Any variable locked up to a is equivalent to a itself, since it has the same singleton marginal and the same edge marginals to all other variables. Where clear, we may write a to mean any of these variables. When we consider cases involving more than one variable in the a equivalence class, we write them as a_1, a_2, etc.
- If there are any variables locked down to a, then we may write any of these equivalent variables as $\bar{a} = 1 - a$, and note that $\bar{a}$ could serve instead as a 'flipped' representative.

Next, we demonstrate a valid perturbation for this reduced model, as described in §10-13. To follow the rest of this Section, it may be helpful first to be familiar with the material in the later Sections. Specifically, our δ notation for a perturbation is described in §12.2.4.

Finally, we 'expand the perturbation' back up to the original model, that is we use the valid perturbation for the reduced model to construct a valid perturbation on the original model. We explain the validity of this 'expansion of the perturbation' in detail below. We shall rely on Lemma 15, which gives precise conditions on the way that edge marginals are related in a triplet containing a locking edge.

Given the perturbation for the reduced model (see later Sections for details), we first use this reduced perturbation to prescribe in a natural way an expanded perturbation on all additional singleton and edge marginals in the expanded model, then show that if any new LOC constraint is tight, then it remains tight under the perturbation, then finally show the same for any new tight TRI constraint.

Perturbation for additional singleton marginals. If variable a_1 is locked up to its representative variable a, then the prescribed perturbation for a_1 is the same as for a in the reduced model, i.e. we prescribe $\delta(a_1) = \delta(a)$. If $\bar{a}$ is locked down to its representative a, then we prescribe $\delta(\bar{a}) = -\delta(a)$.

Perturbation for additional edge marginals. For additional edges xy where x and y are in the same locking component, we prescribe the perturbation on xy so that its binding (tight) LOC constraint remains tight. This clearly defines a symmetric perturbation for xy, as there are no strong frustrated cycles in a locking component by Lemma 14. For x, y in different locking components with representatives $\hat{x}, \hat{y}$, we consider the following three exhaustive subcases: i) both x and y are locked up to their representatives; ii) x is locked up to $\hat{x}$, y is locked down to $\hat{y}$; iii) both x and y are locked down to their representatives. For case i), $x = \hat{x}$, $y = \hat{y}$, and by Lemma 15, $xy = \hat{x}\hat{y}$; we naturally prescribe $\delta(xy) = \delta(\hat{x}\hat{y})$. It is immediate that this maintains the tightness of any LOC constraint on the edge xy. For case ii), $x = \hat{x}, y = 1 - \hat{y}$

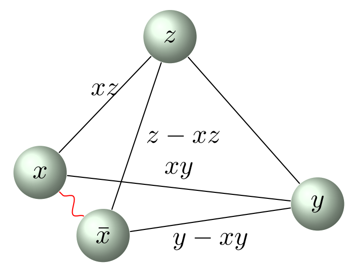


Figure 9: Illustration of the setup of Lemma 16. Given edge marginals for xy and xz, the edge marginals for $\bar{x}y$ and $\bar{x}z$ follow from Lemma 15.

and by Lemma 15, we have $xy = \hat{x} - \hat{x}\hat{y}$, so we naturally prescribe $\delta(xy) = \delta(\hat{x}) - \delta(\hat{x}\hat{y})$. Again it is immediate that this perturbation will maintain the tightness of any tight LOC constraint by the validity of the perturbation on the reduced model. For case iii), $x = 1 - \hat{x}, y = 1 - \hat{y}$ and by Lemma 15, we have $xy = 1 - \hat{x} - \hat{y} + \hat{x}\hat{y}$, so we naturally prescribe $\delta(xy) = -\delta(\hat{x}) - \delta(\hat{y}) + \delta(\hat{x}\hat{y})$, and again it is immediate that this maintains the tightness of any LOC constraint on the edge xy.

Note that in all cases, we have $xy = f(\hat{x}, \hat{y}, \hat{x}\hat{y})$ for some simple linear function f; and in all cases, we set $\delta(xy) = f(\delta(\hat{x}), \delta(\hat{y}), \delta(\hat{x}\hat{y}))$.

9.2.1 Additional tight TRI constraints

It remains to show that any additional tight TRI constraint (i.e. a tight TRI constraint in the expanded/original model that was not in the reduced model) for a triplet xyz remains tight under the expanded perturbation. There are three exhaustive cases to consider: I) x, y, z lie in distinct locking components; II) x, y lie in one locking component and z lies in a distinct locking component; and III) x, y, z all lie in the same locking component.

We first provide the following result, which is helpful for reducing the number of cases we must consider.

Lemma 16. *Given our prescribed perturbation: If xyz is any triplet in the original/expanded model (with variables from same or different locking components) with a tight TRI constraint such that the perturbation maintains the tightness of the TRI constraint, and if $\bar{x}$ is a variable locked down to x, then the triplet $\bar{x}yz$ has a 1-1 corresponding tight TRI constraint which also remains tight under the perturbation. See Figure 9 for an illustration.*

Proof. By Lemma 15, $\bar{x}y = y - xy$ and $\bar{x}z = z - xz$. It is simple to check that there is a 1-1 correspondence between any tight TRI constraint in xyz and the following tight TRI constraint in $\bar{x}yz$:

$$\begin{array}{ccc} x + yz = xy + xz & \Leftrightarrow & \bar{x}y + \bar{x}z + yz = \bar{x} + y + z - 1 \\ y + xz = xy + yz & \Leftrightarrow & z + \bar{x}y = \bar{x}z + yz \\ z + xy = xz + yz & \Leftrightarrow & y + \bar{x}z = \bar{x}y + yz \\ xy + xz + yz = x + y + z - 1 & \Leftrightarrow & \bar{x} + yz = \bar{x}y + \bar{x}z \end{array}$$

We show the first correspondence above: $\bar{x}y + \bar{x}z + yz - \bar{x} - y - z + 1 = y - xy + z - xz + yz - 1 + x - y - z + 1 = x + yz - xy - xz$, as required. It is immediate from the construction of the perturbation that if a TRI constraint in xyz remains tight under the perturbation, then corresponding TRI constraint in $\bar{z}yz$ also remains tight. $\square$

For case I), let x, y, z lie in distinct locking components with distinct representative variables a, b, c. First consider the subcase where x, y, z are all locked up to their representatives. By construction of the expanded perturbation and validity of the perturbation on the reduced model, Lemma 15 shows that edge marginals match, hence it is immediate that the expanded perturbation is valid. All other subcases now follow by Lemma 16 (applied repeatedly if necessary).

Before considering cases II) and III), we provide the following result.

Lemma 17. *(i) If a triplet xyz has at least three binding TRI constraints, then all three edges are locking.*

(ii) A triplet xyz has exactly two binding (tight) TRI constraints if and only if it has exactly one locking edge.

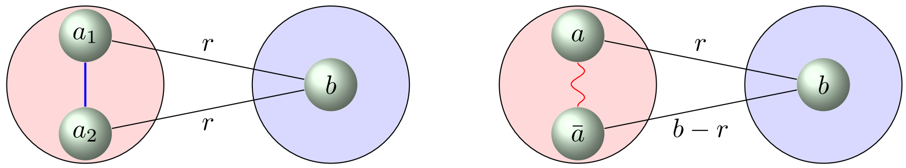


Figure 10: Illustration of two possible subcases of case II) of §9.2.1. The large filled colored circles represent distinct locking components. The relationships between the edge marginals follow from Lemma 15.

Proof. (i) Suppose three TRI constraints are binding for triplet xyz. Without loss of generality, we may take $x + yz \geq xy + xz$ and $y + xz \geq xy + yz$ to be among the tight TRI constraints; then as in the proof of Lemma 19, edge xy is locked up. If also $z + xy \geq xz + yz$ is binding, then by similar reasoning, xz and yz are also locked up and we are done. If on the other hand the third binding TRI constraint is $xy + xz + yz = x + y + z - 1$, then this implies that $yz + xz = y + z - 1$, or rewriting $xz + (yz - y - z + 1) = 0$. Due to the LOC constraints $xz \geq 0$ and $yz \geq y + z - 1$, we obtain $xz = 0$, and $yz = y + z - 1$. But as xy is locked up, it follows that also $yz = 0, y + z - 1 = 0, x + z - 1 = 0$, and hence both yz and xz are locked down.

(ii) Given part (i) of the Lemma, this is easily checked. See the proof of Lemma 19 for one case. □

For case II), let x, y lie in locking component with representative a, and let z lie in locking component with representative b. We first consider the subcase (i): x and y are both locked up to a, where we may write $x = a_1$ and $y = a_2$. See Figure 10 for illustrations of two of the possible subcases. For subcase (i), we have exactly two tight TRI constraints in triangle $a_1 a_2 b$: $a_1 + a_2 b = a_1 a_2 + a_1 b$ and $a_2 + a_1 b = a_1 a_2 + a_2 b$. There are no other tight TRI constraints by Lemma 17. In this subcase, it is immediate that the tightness of these two TRI constraints is maintained under the perturbation. All other subcases follow by Lemma 16 (applied repeatedly if necessary).

For case III), we need only consider the subcase that all of x, y, z are locked up to a, and therefore all are locked up to each other, hence we may write them as a_1, a_2, a_3, since other subcases follow by Lemma 16. But for this subcase, all singleton and edge marginals in the triplet move together, so it is immediate that any tight TRI constraint remains tight.

10 0 or 1 Singleton Marginals

We consider any variable X_i with singleton marginal $q_i \in \{0, 1\}$.

Lemma 18. *If a variable has singleton marginal 0 or 1, then its incident edge marginals are forced and will move symmetrically (on LOC or TRI). For any triplet containing the variable, all TRI inequalities are always satisfied for any (LOC valid) opposite edge marginal.*

Proof. If variable X_i has singleton marginal $q_i = 0$, then for any incident edge (i, j), by the LOC constraint $q_{ij} \leq q_i$, we have $q_{ij} = 0$. If instead X_i has singleton marginal $q_i = 1$, then for any incident edge (i, j), by the LOC constraint $q_{ij} \geq q_i + q_j - 1$, we have $q_{ij} = q_j$.

Consider any triplet formed by X_i together with any variables X_j and X_k, which have singleton marginals q_j and q_k. Let q_{jk} be the LOC-valid edge marginal for the edge $X_j - X_k$ (i.e. q_{jk}, q_j, q_k satisfy (3)). It is straightforward to check that all TRI constraints (given by (9)-(10)) are satisfied. We demonstrate this for the case $q_i = 0$:

$$
\begin{aligned}
q_i + q_{jk} - q_{ij} - q_{ik} &= 0 + q_{jk} - 0 - 0 && = q_{jk} \geq 0 \\
q_j + q_{ik} - q_{ij} - q_{jk} &= q_j + 0 - 0 - q_{jk} && = q_j - q_{jk} \geq 0 \\
q_k + q_{ij} - q_{ik} - q_{jk} &= q_k + 0 - 0 - q_{jk} && = q_k - q_{jk} \geq 0 \\
q_{ij} + q_{jk} + q_{ik} - q_i - q_j - q_k + 1 &= 0 + q_{jk} + 0 - 0 - q_j - q_k + 1 && = q_{jk} - (q_j + q_k - 1) \geq 0
\end{aligned}
$$

□

11 Results on the Structure of Weak and Strong Down Edges in an Almost Attractive Model

Throughout this Section, we assume an almost attractive model, where edge marginals have been optimized over TRI given singleton marginals. Further, as justified by §9-10, we assume no locking edges or variables that have singleton marginal 0 or 1.

Notation. Where clear from the context, lower case letters such as a may be overloaded for variable names and their singleton marginals. Similarly we may write ab for the edge marginal of edge ab.

Lemma 19. *In every triplet of variables, at most one triplet constraint is tight.*

Proof. If any two triplet constraints hold, it is easily seen that this implies a locking edge. We show one case: suppose $a+bc = ab+ac$ and $b+ac = ab+bc$, then adding equations gives $a+b = 2ab$, but by a LOC constraint, $ab \leq \min(a, b)$, hence we must have $ab = a = b$, i.e. a strong up locking edge. □

Lemma 20. *Any weak edge uv must be tight in some triplet constraint, that is there must exist some variable w s.t. there is a tight triplet constraint in u, v, w.*

Proof. If not, then the edge marginal uv may be perturbed up and down by a sufficiently small ϵ without violating any LOC or TRI constraints, hence we cannot be at a vertex. □

Lemma 21 (When 2 strong edges in a triangle force the 3rd edge to be strong)**.** *Consider triangle abc where edges ab and ac are strong. The following cases force the edge bc (all cases may be regarded as flippings of the first case):*

(i) *ab, ac up and $a \in [b, c]$ (a is in the middle) $\Rightarrow bc = \min(b, c)$ is strong up;*

(ii) *ab, ac down where one is 0 and the other is $> 0 \Rightarrow bc$ is strong up (with marginal equal to the end of the 0 edge from a);*

(iii) *ab up with $a > b$, and ac down with $ac = 0 \Rightarrow bc = 0$ strong down;*

(iv) *ab up with $a < b$, and ac down with $ac > 0 \Rightarrow bc = b + c - 1$ strong down.*

Proof. These are easily shown by applying TRI constraints to abc. We demonstrate the first case by applying the inequality $a + bc \geq ab + ac$: if $b \leq a \leq c$ then the inequality is $a + bc \geq b + a \Rightarrow bc = b$; similarly, $c \leq a \leq b \Rightarrow bc = c$. □

Notation: We say that any edge which is strong down or weak is a *dw edge*. Thus, any edge which is not strong up is dw.

In an almost attractive model, any dw edge xy not incident to s must be being held down by some TRI constraint, say in triplet wxy. This must have one of two forms, either (i) $x + wy = wx + xy$, or (ii) $y + wx = wy + xy$. (The other 2 TRI inequalities, if tight, would hold up xy.) In case (i), we say that wy is *holding down* xy and write $wy \to xy$. In case (ii), wx is holding down xy and we write $wx \to xy$.

Note that $wy \to xy$ is equivalent to $wy \to wx$; both mean that $x + wy = wx + xy$.

Definition 22. A *thistle* from edge e^1 to edge e^k of length k is a sequence of edges $e_1^1 - e_2^1 \to e_1^2 - e_2^2 \to \ldots \to e_1^k - e_2^k$ where there is one variable in common between successive edges, that is $|\{e_1^i, e_2^i\} \cap \{e_1^{i+1}, e_2^{i+1}\}| = 1$ and each edge is holding down the next for all $i = 1, \ldots, k-1$.

An example thistle might be of the form $uv \to vw \to wx \to xy$. Note though that in general, a thistle may not be a direct path. For example, a thistle could take the form $uv \to vw \to vx \to xy$. In this example, we think of vw as a 'thorn' that sticks out to the side, which is why we call these structures thistles. We next provide two Lemmas which show that thistles of length 3 can be 'contracted' to length 2.

Lemma 23. *If $xw \to xz \to xy$ is a thistle (note this has a thorn), then so too is $xw \to xy$.*

Proof. Consider Figure 11. We know that xw is holding down xz and xz is holding down xy. Further we have an inequality for triangle wxy. Hence we have

$$z + xw = xz + wz \tag{12}$$

$$y + xz = xy + yz \tag{13}$$

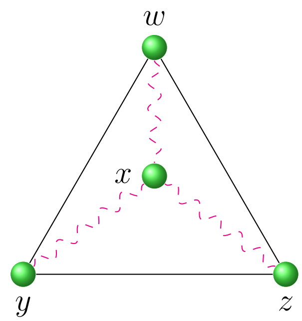


Figure 11: An illustration of the situation considered in Lemma 23. If $wx \to xz \to xy$ is a thistle, then so too is $wx \to xy$. Broken wavy edges indicate edges which are either strong down or weak (but not strong up), i.e. they are dw edges.

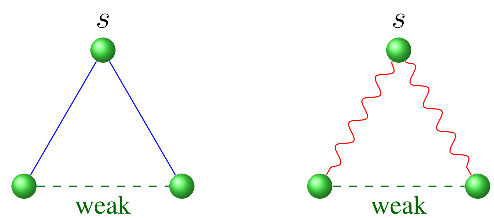


Figure 12: An illustration of the 2 structures which cannot occur in an almost attractive model if edge marginals are optimized; see Theorem 25. Solid blue edges are strong up, wavy red edges are strong down, and dashed green edges are weak. The right structure is equivalent to the left by a flipping of s.

$$y + xw \geq wy + xy \tag{14}$$

Now (12) + (13) gives $xw = xy + yz + wz - y - z$. Substituting into (14) gives $yz + wz \geq z + wy$. But now observe that we have $z + wy \geq wz + yz$ as a triplet constraint in wyz, hence (14) must hold with equality, which proves the result. □

Lemma 24. *If $wx \to xy \to yz$ is a thistle (note this follows a path with no thorn), then so too is $wz \to yz$.*

Proof. The proof is similar to that of Lemma 23. We have that wx is holding down xy, and xy is holding down yz. Further, we use an inequality for the triangle wyz:

$$y + wx = wy + xy \tag{15}$$
$$z + xy = xz + yz \tag{16}$$
$$y + wz \geq wy + yz \tag{17}$$

Now (15) + (16) yields $yz = y + z + wx - wy - xz$. Substituting into (17) and rearranging gives $wz + xz \geq z + wx$. But we have the TRI inequality $z + wx \geq wz + xz$, so equality must be attained in $wz + xz \geq z + wx$, and so we must have equality in 17, which yields the result. □

Notice that in both Lemmas 23 and 24, the w variable in the first edge features exactly once in the conditions of the Lemmas, and then again features as one of the ends of the edge holding down the other in the conclusion of the result.

Using these earlier Lemmas, we show the following key structural result on dw edges.

Theorem 25 (dw edges away from s)**.** *Every dw edge xy which is not incident to s is pulled down by an edge incident to s, i.e. either $sx \to xy$ or $sy \to xy$.*

Proof. Any dw edge xy not incident to s is attractive, hence must be held down by another edge (i.e. xy must be in a triplet where there is a binding TRI constraint which upper bounds xy), which WLOG we may assume is ux for some u. If $u = s$ then we are done. Otherwise ux is attractive, and must be dw (since if ux were strong up, it is easily checked that it could not hold down xy, i.e. $y + ux \geq uy + xy$ will always hold, even if xy is strong up) and we may keep repeating the argument to grow a thistle back from xy: $\ldots \to ux \to xy$. As we work back, since the graph is finite, one of the following two cases must occur:

1. We eventually hit an edge incident to s. The result then follows by repeatedly applying Lemmas 23 or 24.

2. We have a sub-thistle, the edges of which form a chordless cycle in the graph of length $k \geq 3$, $a_1a_2 \to a_2a_3 \to \cdots a_ka_1$. Now repeatedly apply Lemmas 23 or 24 alternately to the sub-thistle given by the first three edges until we obtain either: $a_1a_k \to a_{k-1}a_k \to a_ka_1$ or $a_1a_{k-1} \to a_{k-1}a_k \to a_ka_1$. In either case, this implies two tight triangle inequalities in $a_1a_{k-1}a_k$ (this follows directly from the definition above of the $\to$ notation; for example, $a_1a_k \to a_{k-1}a_k \to a_ka_1$ means $a_{k-1} + a_1a_k = a_1a_{k-1} + a_{k-1}a_k$ (from $a_1a_k \to a_{k-1}a_k$) and also $a_1 + a_{k-1}a_k = a_1a_{k-1} + a_1a_k$ (from $a_{k-1}a_k \to a_ka_1$)), which is a contradiction by Lemma 19.

Note that as a consequence of this Theorem, the two configurations shown in Figure 12 cannot occur.

□

We show a strengthening of the result if the dw edge is strong down.

Lemma 26 (Strong down edges away from s)**.** *If $xy = 0$ is a strong down edge with $s \notin \{x, y\}$, then either: $sx = x$ is strong up and $sy = 0$ is strong down; or $sx = 0$ is strong down and $sy = y$ is strong up.*
If $xy > 0$ is a strong down edge with $s \notin \{x, y\}$, then either: $sx = s$ is strong up and $sy > 0$ is strong down; or $sx > 0$ is strong down and $sy = s$ is strong up.

Proof. By Theorem 25, we have $sx \to xy$ or $sy \to xy$. The remainder of the statement of the proof follows as a straightforward application of the relevant TRI constraint. We show the case $xy = 0$ and $sx \to xy$: We have $y + sx = sy + xy = sy$. Rewrite this as $(y - sy) + sx = 0$. Both terms are ≥ 0 hence must both be exactly zero. □

12 Specification of Complete Symmetric Perturbation (including all edges)

Throughout this Section, we assume an almost attractive model with special variable s, where edge marginals have been optimized over TRI given singleton marginals. Further, as justified by §9-10, we assume no locking edges or variables that have singleton marginal 0 or 1.

We shall specify a perturbation for all singleton and all edge marginals with a number which is -1, 0 or 1 for each marginal. The perturbation up is formed by taking the vector of all these numbers and multiplying by a small ϵ. The perturbation down is exactly the negative of the perturbation up. ϵ is to be chosen sufficiently small s.t. any constraint (this includes all TRI constraints, all LOC constraints, and all constraints on a marginal being ≥ 0 and ≤ 1) which was not tight initially, remains so after either perturbation. In order for both perturbations to remain in TRI, we shall demonstrate that all tight TRI constraints (and also all LOC constraints, see §12.2.1) are exactly maintained in all cases.

12.1 Rule for Singleton Marginals

The perturbation for the singleton marginal of the variable s is 0. For any other variable $v \in \mathcal{V} \setminus \{s\}$, its perturbation depends on its edge marginal to s, i.e. sv, according to the following exhaustive options (recall that we are assuming no locking edges):

$$\begin{cases} v \text{ moves by } +1 & \text{if } v \text{ is strong up to } s \text{ and } v > s, \quad \text{or } v \text{ is strong down to } s \text{ and } v + s < 1 \\ v \text{ moves by } -1 & \text{if } v \text{ is strong up to } s \text{ and } v < s, \quad \text{or } v \text{ is strong down to } s \text{ and } v + s > 1 \\ v \text{ moves by } \ 0 & \text{if } v \text{ has a weak edge to } s. \end{cases} \tag{18}$$

We remark that this perturbation has the appealing property that it maps to itself (actually it maps to the negative of itself, but that is equivalent since we perturb up and down) under a flipping of s (if a perturbation works for all almost attractive models, then the version obtained from it by flipping s must also work for all almost attractive models, since flipping s is a bijection from the set of all almost attractive models to itself).

12.2 Rule for Edge Marginals

Given the changes in (18) for singleton marginals, we now show the perturbation for edge marginals.

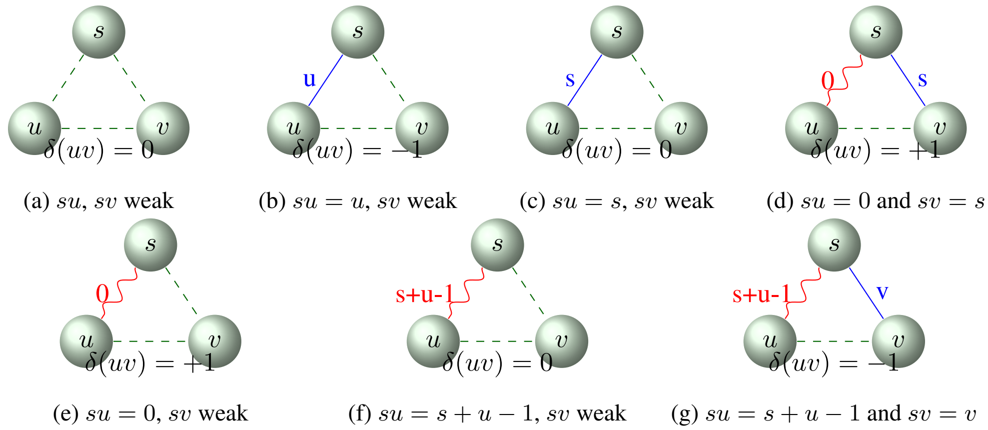


Figure 13: Cases where a weak edge uv is not incident to s. By Theorem 25, there must be a tight TRI constraint in suv. Here we show the possible forms with the implied perturbation for the weak edge. Note that the forms in the lower row may each by obtained from an appropriate form in the upper row by flipping s, so need not be considered separately. Specifically, under flipping s we have $a \leftrightarrow a, b \leftrightarrow e, c \leftrightarrow f, d \leftrightarrow g$.

12.2.1 Strong Edges

If an edge is strong (i.e. a LOC constraint is tight), we may immediately determine the perturbation required in order that LOC constraints are respected for both perturbations up and down. Specifically:

$$\begin{cases} uv \text{ moves with } \min(u, v) & \text{if } uv \text{ is strong up} \\ uv \text{ moves with } \max(0, u + v - 1) & \text{if } uv \text{ is strong down.} \end{cases} \tag{19}$$

12.2.2 Note on Consistency, Remaining within TRI

The above rules clearly ensure that our perturbed marginals remain in LOC. Note that for any edge that had a tight LOC constraint, i.e. was strong, the above rules exactly maintain this constraint when perturbed. We adopt this idea to ensure that we shall also remain in TRI. That is, for our perturbed marginals to be in TRI, it is clearly sufficient if we ensure that every TRI constraint that was tight, is exactly maintained for the perturbed marginals. In order to demonstrate that our perturbation satisfies this condition, we shall explicitly prescribe all perturbations for all weak edges, and show that our prescribed perturbation exactly maintains all TRI constraints that are tight. In order to do this, we shall have to demonstrate that our prescribed changes for edges are *consistent* with the change that is necessary in all other triplets to preserve tight TRI constraints. This is what we mean by consistency, which we explore fully in §13.

12.2.3 Weak Edges Incident to s

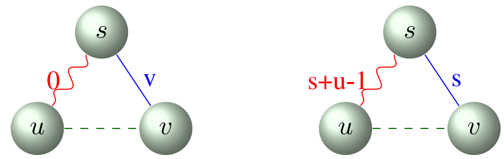
The perturbation for a weak edge sw incident to s is -1. This is chosen since it is necessary to ensure consistency for any TRI constraint involving the weak edge and any 2 strong edges, as we show in §13.2.1.

Note that we have now specified all edges (weak and strong) incident to s.

12.2.4 Weak Edges Not Incident to s, δ Notation

Given the above specifications, we may now use Theorem 25 to prescribe the change necessary for any weak edge uv not incident to s in order to maintain consistency. We adopt the notation $\delta(v) \in \{-1, 0, +1\}$ for the perturbation of a singleton marginal v, and $\delta(uv) \in \{-1, 0, +1\}$ for the perturbation of an edge marginal uv. There are exactly 7 possible cases to consider. In each case, it is straightforward to compute the required perturbation for the weak edge not incident to s, as shown in Figure 13. We provide more detail below.

If a weak edge uv is not incident to s, then by Theorem 25 it lies in a tight triangle with s, and as described in §12.2.4, we may deduce its necessary edge perturbation by considering the tight TRI constraint in the triangle suv. The 7 possible cases are shown in Figure 13(a)-(g).



(a) $su = 0$ and $sv = v$ (b) $su = s + u - 1$ and $sv = s$

Figure 14: Cases which are not possible when suv has a tight TRI constraint since each implies that uv is strong down.

Note that by Lemma 21, the two configurations shown in Figure 14 cannot have a tight TRI constraint without contradicting the weakness of uv. Thus, these are omitted from Figure 13 and may be excluded from further analysis. Observe that a configuration of the form given in Figure 13g may be obtained by flipping the variable s in Figure 13d, and the configurations shown in Figures 13e and 13f may similarly be obtained from those in Figures 13b and 13c by flipping s. We may therefore exclude these cases from our analysis too, and need only show here that the perturbations defined for the weak edges in Figures 13a, 13b, 13c, and 13d are consistent.

The perturbations for the weak edge uv that are indicated in the various configurations of Figure 13 may be derived straightforwardly by considering the tight TRI constraint in each case, using the prescribed perturbation for the other edges as given by §12.1 and §12.2.1, and observing what perturbation of the weak edge is implied in order to maintain tightness of the relevant TRI constraint. We go through cases:

- In Figure 13a, the tight TRI constraint must be either $u + sv = su + uv$ or $v + su = uv + sv$. In either case, by noting that $\delta(u) = \delta(v) = 0$ and $\delta(su) = \delta(sv) = -1$, as prescribed in §12.2.3, it follows that to maintain tightness of the TRI constraint, we must have $\delta(uv) = 0$.
- In Figure 13b, the tight TRI constraint must be $u + sv = su + uv$. Noting that $\delta(u) = -1$, $\delta(sv) = -1$, and $\delta(su) = \delta(u) = -1$, we must have $\delta(uv) = -1$.
- In Figure 13c, the tight TRI constraint must be $u + sv = su + sv$. Noting that $\delta(u) = 1$, $\delta(sv) = -1$ and $\delta(su) = \delta(s) = 0$, we must have $\delta(uv) = 0$.
- In Figure 13d, the tight TRI constraint must be $v + su = sv + uv$. Noting that $\delta(v) = 1$, $\delta(su) = 0$, and $\delta(sv) = \delta(s) = 0$, we must have $\delta(uv) = 1$.

13 Demonstrating Consistency

We shall show that the perturbation prescribed in §12.2 maintains all tight TRI constraints, which is sufficient for us to stay within TRI after perturbing both up and down.

We must consider all cases of a triplet with a tight TRI constraint. We divide the cases up into 4 exhaustive classes:

(i) The triplet contains 0 weak edges (hence 3 strong edges), we call this *0-wedge consistency*. See §13.1.

(ii) The triplet contains 1 weak edge (hence 2 strong edges), we call this *1-wedge consistency*. See §13.2.

(iii) The triplet contains 2 weak edges (hence 1 strong edge), we call this *2-wedge consistency*. See §13.3.

(iv) The triplet contains 3 weak edges (hence 0 strong edges), we call this *3-wedge consistency*. See §13.4.

13.1 0-wedge consistency

In this Section we consider a triangle with 3 strong edges. Recall that by construction, our perturbation maintains the nature of all strong edges (strong up stay strong up, strong down stay strong down). We make the following observation.

Lemma 27. *In a triangle with three strong edges including an even number of strong down edges (so the triangle is not strong frustrated), all TRI constraints are always satisfied.*

Proof. This follows by straightforward checking of the TRI constraints (9)-(10). We demonstrate one case. Suppose abc is a triangle with 3 strong up edges. We shall show that $a + bc \geq ab + ac$. Consider $f = a + bc - ab - ac$, we shall show

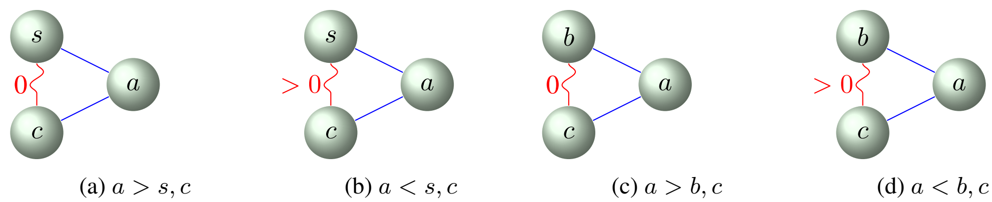


Figure 15: The four possible types of triangles abc with one strong down edge bc and two strong up edges to consider for 0-wedge consistency. We have $a + bc = ab + ac$, either $a > bc$ with $bc = 0$, or $a < b, c$ with $bc > 0$. On the left we have the cases where s is in the triangle. See §13.1.

$f \geq 0$. We have $f = a + \min(b, c) - \min(a, b) - \min(a, c)$, clearly symmetric in b and c, thus we may consider just 3 subcases:

$$\begin{aligned} a \leq b \leq c \quad &\Rightarrow \quad f = a + b - a - a = b - a \geq 0 \\ b \leq a \leq c \quad &\Rightarrow \quad f = a + b - b - a = 0 \\ b \leq c \leq a \quad &\Rightarrow \quad f = a + b - b - c = a - c \geq 0. \end{aligned}$$

□

Hence we need consider only triangles that are strong frustrated. We may rule out 3 strong down edges.

Lemma 28. *A triangle with 3 strong down edges cannot occur.*

Proof. Lemma 26 shows that s cannot be in such a triangle. Now applying Lemma 26 to each edge in turn around the triangle yields a contradiction: we must alternate between strong up and strong down edges to s, yet this is not possible since we have an odd number of edges (if an edge is both strong up and strong down, one end must have marginal of 0 or 1, which we are assuming cannot occur). □

Thus we need consider only the case of a strong frustrated triangle abc that has 1 strong down edge bc and 2 strong up edges ab, ac, where a TRI constraint is tight. By Lemma 21, we must have $a < b, c$ or $a > b, c$. It is easily checked that the only TRI constraint of concern is where $a + bc = ab + ac$, hence we may assume that this holds. These are called problem triangles of type (i) and (ii) in the main paper §4. Note that s could be b or c (in which case, we assume b WLOG) but not a by Lemma 26. See Figure 15 for illustrations of the four possibilities.

Considering first the cases where s is in the triangle. If $a > s, c$ then we have $\delta(a) = +1, \delta(sc) = 0, \delta(sa) = \delta(s) = 0, \delta(ac) = \delta(c) = +1 \Rightarrow \delta(a + sc - sa - ac) = 1 + 0 - 0 - 1 = 0$ so we have consistency. If $a < s, c$ then $\delta(a) = -1, \delta(sc) = \delta(c) = -1, \delta(sa) = \delta(a) = -1, \delta(ac) = \delta(a) = -1 \Rightarrow \delta(a + sc - sa - ac) = -1 - 1 + 1 + 1 = 0$ as required.

If s is not in the triangle then we may use Lemma 26 to give the edges from s to b and c, which determine their perturbations. WLOG we shall assume that sb is strong down and sc is strong up. It remains to determine the perturbation change to a, which we shall do by considering the edge sa.

If $a > s, c$ (case c in Figure 15) then we have $sb = 0, sc = c, ac = c$. Also $a + bc = ab + ac \Rightarrow a = b + c$. From triangle sca we have $c + sa \geq sc + ac \Rightarrow sa \geq c + c - c = c$ while from sba we have $a + bs \geq ab + sa \Rightarrow sa \leq a + 0 - b = c$. Hence $sa = c$ a weak edge. Now $\delta(a + bc - ab - ac) = 0 + 0 - 1 + 1 = 0$ as required.

If $a < s, c$ (case d in Figure 15) then we have $sb > 0, sc = s, ac = ab = a$. Also $a + bc = ab + ac \Rightarrow a = b + c - 1$. Applying the same TRI inequalities as in the last case, we obtain $sa = s + b - 1$, again a weak edge. Now $\delta(a + bc - ab - ac) = 0 + 0 - 0 + 0 = 0$ as required.

13.2 1-wedge consistency

We split the 1-wedge class into subclasses. We first consider in §13.2.1 the case that the 1 weak edge is incident to s. Then in the following Sections, we demonstrate consistency exhaustively for all possible configurations of weak edges that are not incident to s. These are illustrated in Figure 13. We need consider only cases shown in 13a to 13d, since the remaining cases may be obtained from these by flipping s.

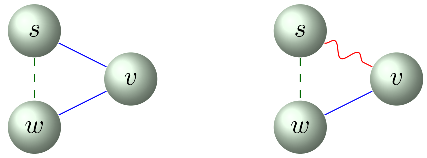


Figure 16: The two possible types of triangles with one weak edge incident to s

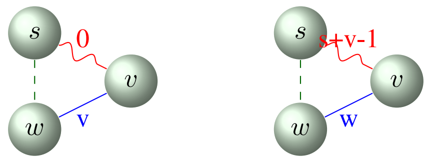


Figure 17: Possible cases where there is a weak edge incident to s in a triangle with one strong up and one strong down edge, with a tight TRI constraint

13.2.1 Perturbation of a weak edge incident to s consistent with a TRI including 2 strong edges

As in §12.2.3, let sw be a weak edge incident to s. Recall that we prescribed $\delta(sw) = -1$. Here we shall consider any possible triangle involving a third variable v with sv and vw strong, and demonstrate consistency.

By Lemma 26, vw cannot be a strong down edge, hence vw must be strong up. There are therefore two cases to consider: (i) both sv and vw are strong up; and (ii) sv is strong down, and vw is strong up. See Figure 16.

We first consider case (ii). By Lemma 21, because sw is weak, we must have one of the 2 subcases shown in Figure 17. The only possible tight TRI constraint, which must therefore apply, is $w + sv = sw + vw$.

In order to maintain this TRI constraint through the perturbations, we must have

$$\delta(w) + \delta(sv) = \delta(sw) + \delta(vw).$$

Using our rules for perturbation from §12.1 and §12.2.1, in both subcases this gives $\delta(sw) = -1$ which is consistent with our rule in §12.2.3.

We now consider case (i) where sv and sw are both strong up. The only possible tight TRI constraint, which must hold, is $v + sw = sv + vw$. By Lemma 21, we must have either $v < s, w$ or $v > s, w$, see Figure 18. In either case, to preserve the tightness of the TRI constraint, following our rules for perturbation from §12.1 and §12.2.1, we must have $\delta(sw) = -1$, which is consistent with our rule in §12.2.3.

13.2.2 1-wedge consistency of weak edge perturbations defined in Figure 13a

Here we prove that for any weak edge uv of the form appearing in Figure 13a, if there exists another variable x such that uvx is a triangle with a tight TRI constraint, and ux, vx are strong edges, then the tight TRI constraint is maintained the prescribed perturbation for uv. This scenario is illustrated in Figure 19.

First note that by Lemma 26, ux and vx cannot be strong down. Therefore the only scenario to consider in this case is when ux and vx are strong up. Recall from Lemma 21, we must have either $x < u, v$ or $x > u, v$. Note also that we have the prescribed perturbations $\delta(u) = \delta(v) = \delta(uv) = 0$. Since the only possible tight TRI constraint in uvx that does not contradict the weakness of uv is $x + uv = ux + vx$, this equality must hold. By considering Figure 20, note that in each case, we must prove that $\delta(x) = 0$ in order for tightness of this constraint to be maintained. Thus, it is sufficient in each

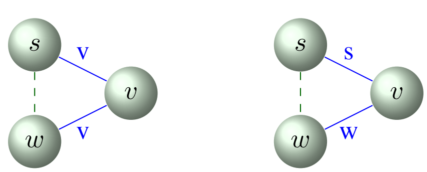


Figure 18: Possible cases where there is a weak edge incident to s in a triangle with two strong up edges, with a tight TRI constraint

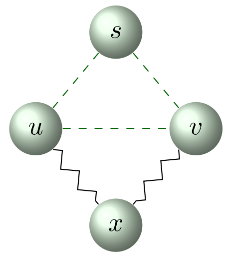
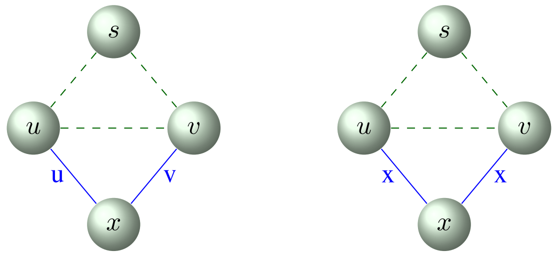


Figure 19: The consistency case to be analyzed in this section. Black zigzag lines indicate generic strong edges.



(a) (b)

Figure 20: The possible configurations of the model shown in Figure 19

case to prove that sx is weak.

First, we consider $x > u, v$ - see Figure 20a. In the tight triangle suv, one of the TRI constraints $u + sv \geq su + uv$ and $v + su \geq sv + uv$ must be tight; without loss of generality, we take $u + sv = su + uv$. In the tight triangle uvx, it must be the case that the tight TRI constraint is $x + uv = ux + vx$. From these two equations, we obtain $x = v - sv + su$. Now considering TRI inequalities in svx, we note $v + sx \geq sv + vx$, so $v + sx \geq sv + v$, and so $sx \geq sv$. We also have $x + sv \geq sx + vx$, which leads to $su \geq sx$ (by using the fact that $x = v + su - sv$). So we obtain

$$\min(s, x) \geq \min(s, u) > su \geq sx \geq sv > 0$$

Therefore if we can show that $sx \neq s + x - 1$, we have that sx is weak, so that $\delta(x) = 0$, and so the tight TRI constraint $x + uv = ux + vx$ is maintained under the perturbation, as we set out to show. To show this, suppose $sx = s + x - 1$, and consider the TRI constraint $u + sx \geq su + ux$. Substituting in our expression for x, we obtain $s + v - 1 \geq sv$, contradicting weakness of sv. Therefore sx is weak, and $\delta(x) = 0$, as required.

Next, we consider $x < u, v$, as in Figure 20b. Again, for the tight TRI constraint in suv we may assume without loss of generality that $u + sv = su + uv$. The only TRI constraint that can be tight in uvx (without contradicting weakness of uv) is $x + uv = ux + vx$, which implies $uv = x$, so $x = u + sv - su$. Considering the TRI constraint $u + sx \geq su + ux$ gives $sx \geq sv$, and considering the TRI constraint $x + sv \geq sx + vx$ gives $sv \geq sx$. Therefore we have $sv = sx$, and so immediately we have $sx > 0$ and $sx < s$. We now just need to rule out $sx = s + x - 1$ and $sx = x$. If $sx = s + x - 1$, then by considering the TRI constraint $v + sx \geq vx + sv$, we obtain $sv \leq s + v - 1$, contradicting weakness of sv. If $sx = x$, then we obtain $su = u$ is strong up, a contradiction.

13.2.3 1-wedge consistency of weak edge perturbations defined in Figure 13b

Here we prove that for any weak edge uv of the form appearing in Figure 13b, if there exists another variable x such that uvx is a triangle with a tight TRI constraint, and ux, vx are strong edges, then the tight TRI constraint is maintained the prescribed perturbation for uv. This scenario is illustrated in Figure 21.

First, we note that xv cannot be strong down, by Lemma 26. Therefore we take xv strong up. Note also that since $u < s$, if ux is strong down, then it has edge marginal 0 and sx is strong down with edge marginal 0 too. Recall also that if ux is strong up, then by Lemma 21 we have $x > u, v$ or $x < u, v$. Figure 22 illustrates these cases.

In Figure 22a, note that the tight TRI constraint in uvx must be $v + ux = uv + vx$. Noting that in this case, we have $\delta(v) = 0$, $\delta(ux) = 0$, $\delta(uv) = -1$, if $v > x$, then $\delta(vx) = \delta(x) = -1$ (so the tightness of the TRI constraint is maintained). If $v < x$, then the TRI constraint $v + sx \geq xv + sv$, implies $sv = 0$, a contradiction.

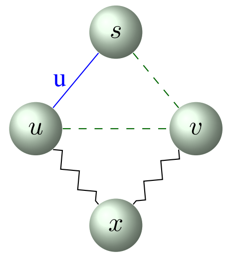


Figure 21: The consistency case to be analyzed in this section. Black zigzag lines indicate generic strong edges.

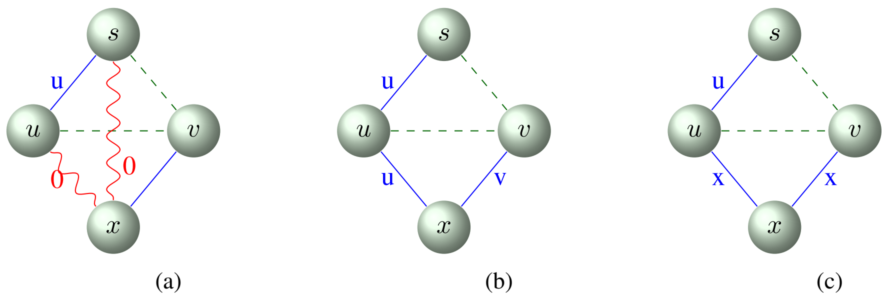


Figure 22: The possible configurations of the model shown in Figure 21

In Figure 22b, note that the only possible tight TRI constraint in uvx is $x + uv = ux + vx$ (all other contradict weakness of uv). Note also that $u + sv = su + uv$ is the only possible tight TRI constraint in suv, so $sv = uv$. Lastly, we have the TRI constraint $x + sv \geq sx + vx$. But $x + sv = u + v$, so $u \geq sx$. But considering the TRI constraint $u + sx \geq su + ux$ gives $sx \geq u$. So $sx = u$ is weak. So we have $\delta(x) = 0$, $\delta(u) = -1$, $\delta(v) = 0$, and $\delta(uv) = -1$, so the tightness of $x + uv = ux + vx$ is maintained.

In Figure 22c, note that by considering the TRI constraint $u + sx \geq ux + su$, we obtain $sx = x$. We then note that the tight TRI constraint in uvx must be $x + uv = ux + vx$ (all others contradict the weakness of uv). Note that we have $\delta(x) = -1$, $\delta(uv) = -1$, $\delta(ux) = -1$, and $\delta(vx) = -1$, so the tightness of the TRI constraint is maintained.

13.2.4 1-wedge consistency of weak edge perturbations defined in Figure 13c

Here we prove that for any weak edge uv of the form appearing in Figure 13c, if there exists another variable x such that uvx is a triangle with a tight TRI constraint, and ux, vx are strong edges, then the tight TRI constraint is maintained by the prescribed perturbation for uv. This scenario is illustrated in Figure 23.

First, we note that xv cannot be strong down, by Lemma 26. Therefore we take xv strong up. Note also that since $u < s$, if ux is strong down, then it has edge marginal $u + x - 1$ and sx is strong down with edge marginal 0 too. Recall also that if ux is strong up, then by Lemma 21 we have $x > u, v$ or $x < u, v$. Figure 24 illustrates these cases.

In Figure 24a, note that if $vx = x$, then by considering the TRI constraint $v + sx \geq sv + xv$ implies that sv is strong down, a contradiction. So $vx = v$. Note that the only possible tight TRI constraint in uvx is $v + ux = uv + vx$, and we have $\delta(v) = 0$, $\delta(uv) = 0$, $\delta(vx) = 0$, and $\delta(ux) = 0$, so the TRI constraint remains tight.

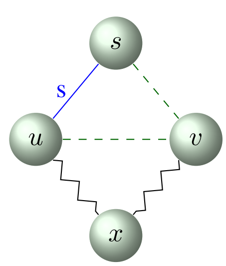


Figure 23: The consistency case to be analyzed in this section. Black zigzag lines indicate generic strong edges.

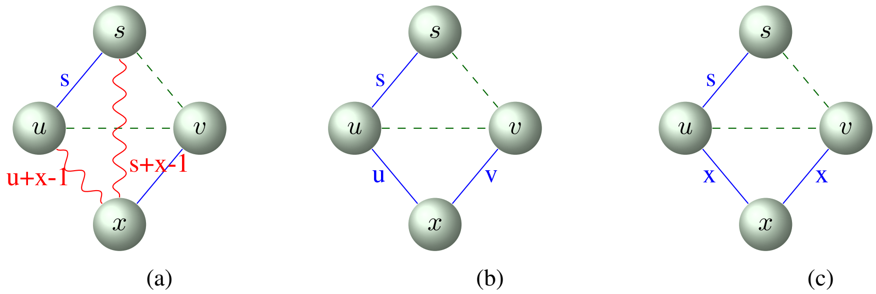


Figure 24: The possible configurations of the model shown in Figure 23

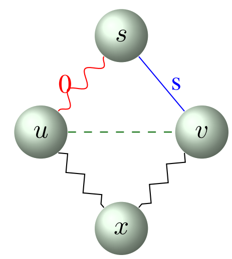


Figure 25: The consistency case to be analyzed in this section. Black zigzag lines indicate generic strong edges.

In Figure 24b, note that from the TRI constraint $u + sx \geq su + ux$, we obtain $sx \geq s$, and so $sx = s$. The only possible tight TRI constraint in uvx is $x+uv = ux+vx$ (all others contradict the weakness of uv). But then note we have $\delta(x) = 1$, $\delta(ux) = 1$, $\delta(vx) = 0$ and $\delta(uv) = 0$, so the TRI constraint remains tight.

In Figure 24c, note that the only possible tight TRI constraint in uvx is $x + uv = ux + vx$ (all others contradict the weakness of uv), so we obtain $uv = x$. Note that $u + sx \geq su + ux$, so $sx \geq s + x - u$. Also, $x + sv \geq sx + vx$, so $sv \geq sx$. But the only possible tight TRI constraint in suv is $u + sv = su + uv$, and this yields $s + x - u \geq sx$, so $sx = s + x - u$. Note this quantity is less than s and x, so sx not strong up; it is greater than $s + x - 1$, and if it is equal to 0, then we have $sv = 0$, a contradiction. Therefore sx is weak. From this, note that $\delta(x) = 0$, $\delta(ux) = 0$, $\delta(vx) = 0$ and $\delta(uv) = 0$, so the TRI constraint in uvx remains tight.

13.2.5 1-wedge consistency of weak edge perturbations defined in Figure 13d

In this section, we prove that for any weak edge uv of the form appearing in Figure 13d, if there exists another variable x such that uvx is a triangle with a tight TRI constraint, and ux, vx are strong edges, then the tight TRI constraint is maintained the prescribed perturbation for uv. This scenario is illustrated in Figure 25.

There are three separate realizations of the scenario in Figure 25 to consider; see Figure 26.

Firstly, the case where ux is strong down - this is illustrated in Figure 26a. Since ux is incident to us, which has edge marginal 0, $ux = 0$ too, by Lemma 26. Again by Lemma 26, sx is strong up and equal to x. Applying the TRI constraint $s + xv \geq sx + sv$ yields $vx \geq x$, so $vx = x$ and is strong up. Finally, checking which TRI constraint can hold in the tight triangle uvx, we note that the only possibility not contradicting the weakness of uv is $v + ux = uv + vx$, which leads to $s = x$, so we have a locking component and need not consider this example further.

Secondly, we consider ux, vx strong up; see Figures 26b-26c. Recall from Lemma 21 that we need only consider $x < u, v$ and $x > u, v$. First consider $x < u, v$. The only TRI constraint in uvx that can be tight without contradicting the weakness of uv is $x + uv = xu + xv$, so $uv = x$. But from the tight TRI constraint in usv, we get $uv = v - s$, so $x = v - s$. Now considering the TRI constraint $v + sx \geq vs + vx$ gives $sx = 0$. Therefore we have $\delta(x) = 1$, $\delta(uv) = 1$, $\delta(xv) = 1$, $\delta(xu) = 1$, and verify that the constraint $x + uv = xu + xv$ remains tight under the perturbation. If $x > u, v$, then considering $v + sx \geq vs + vx$ gives $sx = s$, so again we obtain $\delta(x) = 1$, $\delta(uv) = 1$, $\delta(xv) = 1$, $\delta(xu) = 1$, and verify that the TRI constraint remains tight under the perturbation.

Finally, we consider ux strong up and vx strong down; see Figure 26d. vx strong down implies that sx strong down, and $sv = s$ implies that both sx and vx are strong down with edge marginal greater than 0. The only TRI constraint in uvx that can be tight without contradicting the weakness of uv is $u + vx = uv + ux$. This implies $ux = x + (u + v - 1 - uv) < x$

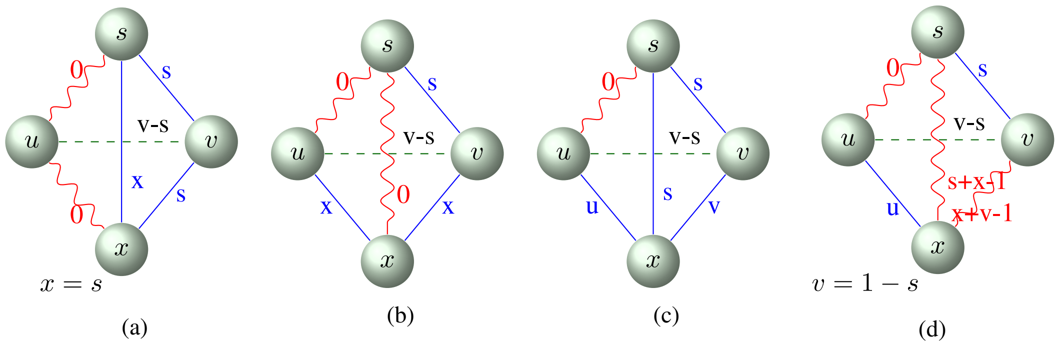


Figure 26: The possible configurations of the model shown in Figure 25

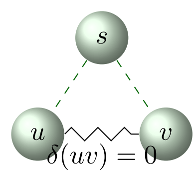


Figure 27: su, sv weak and uv strong (of any type)

(as uv not strong down), so $ux = u$, and so $uv = x + v - 1$. But note since $v + su = sv + uv$, we have $uv = v - s$, and so $s = 1 - x$. Thus we have a locking component and need not consider this case further.

13.3 2-wedge consistency

13.3.1 The case where the 2 weak edges are both incident to s

This case is shown in Figure 27. The two possible tight TRI constraints are $s + sv = uv + su$ or $v + su = uv + sv$. In either case, it is clear that we obtain a consistent conclusion that $\delta(uv) = 0$ (consistent with $\delta(u) = \delta(v) = 0$ and hence the strong edge uv does not move).

13.3.2 All other cases of 2-wedge consistency

For all these cases, we consider a tight triangle xyz away from s, with xy, yz, weak and xz strong. We note that by earlier arguments, sxy and syz must be triangles from Figure 13. Therefore it is sufficient to consider all pairs of triangles sxy and syz from Figure 13, and show that the tight TRI constraint in xyz remains tight under the perturbation. A priori this gives $7 \times 7 = 49$ cases to check. However, by flipping s if necessary, sxy may always be taken to be one of a)-d) from Figure 13, reducing the burden to 28 cases. We further note that by symmetry we always take sxy to be a triangle listed no later in Figure 13 than triangle syz - this rules out a further 6 cases to check. The remaining cases are exhaustively examined below.

Note that the nature of the edge xz is not specified explicitly by the triangles sxy and syz. However, since in this section we consider triangles xyz with exactly two weak edges, we do not consider the cases where xz is weak - these are covered in §13.4.

In some cases, we will want to argue that certain combinations of tight TRI constraints and strong edges contradict our assumptions that we have no locking edges, and/or our assumptions about which edges are weak. It is possible, but laborious, to prove these contradictions of our assumptions algebraically; here we briefly explain a MATLAB script written to verify these contradictions automatically, in the context of its use in §13.3.4. In this case, we wish to show that it cannot be the case that $sz = z$, $xz = z$, all other edges weak, and $z + sy = sz + yz$, $z + xy = xz + yz$ and $y + sx = sy + xy$ without our assumptions of no locking edges, or the weakness of the other edges, being contradicted. To do this, we run the script shown at the top of Listing 1.

Listing 1: Example script used in this section

```
>> equalities = {'z=sz','z=xz','z+sy','z+xy','y+sx'};
```

```
% Test weak edges:
testWeakness(equalities, 'sx')
testWeakness(equalities, 'sy')
testWeakness(equalities, 'xy')
testWeakness(equalities, 'yz')
% Test whether strong edges lock:
testLocking(equalities, 'sz', 'up')
testLocking(equalities, 'sx', 'up')
```

The variables `equalities` is a cell containing strings, which code for which LOC and TRI constraints we would like to take to be tight. This gives rise to a new polytope, the restricted polytope given by intersecting TRI with all of these constraints. The function `testWeakness` examines a particular input edge uv in the graph to see whether it is always strong. This is implemented by checking whether any of the equations $uv = 0$, $uv = u + v - 1$, $uv = u$, $uv = v$ always hold in the restricted polytope. All four equations are checked in a similar way; for example, to check whether $uv = u$ at all points in the restricted polytope, two linear programs are set up to maximize and minimize the quantity $uv - u$ over the restricted polytope. If the maximum and minimum are both found to be 0 (in practice, we use a threshold of $1e - 6$), then we deduce that $uv = u$ at all points in the polytope, and so we deduce that edge uv is forced to be strong, given the set of constraints assumed in the `equalities` variable. Similarly, the function `testLocking` checks whether a particular edge is locking up or down, by checking whether the two incident edge marginals are always equal (in the case of locking up) or always sum to 1 (in the case of locking down) at all points in the restricted polytope; again, this is achieved by setting up two linear programs to maximize and minimize a particular objective, and checking whether the maximum and minimum attained are equal.

Listing 2: Output generated by Listing 1

```
Warning: The edge sy is actually strong up, with value y
> In testWeakness (line 26)
Warning: The edge xy is actually strong up, with value y
> In testWeakness (line 26)
Warning: The edge yz is actually strong up, with value y
> In testWeakness (line 21)
Warning: The edge yz is actually strong up, with value z
> In testWeakness (line 26)
```

The output (see Listing 2) to the script listed in Listing 1 indicates which tested edges the program found to be locking/strong. In particular, our assumption that sy is weak is shown to be contradicted by the set of TRI constraints we assumed to be tight; the program indicates that $sy = y$ at all points in the restricted polytope, and so sy is actually implied to be strong, a contradiction. This means we need not consider the case where our assumed set of TRI constraints holds. As a point of interest, note that the output states that yz is forced to be equal to y and z at all points in the restricted polytope; this implies that yz is locked up, and this can indeed be verified, as demonstrated in Listing 3.

Listing 3: Demonstration of an edge which is noted to be forced into being locked up

```
>> testLocking(equalities, 'yz', 'up')
Warning: y and z are locked up
> In testLocking (line 22)
```

This general approach allows us to deal efficiently with several of the checks described below. The code is available from the authors' websites.

We indicate where this approach has been used below with the comment (verified via MATLAB program).

13.3.3 Case a)-a)

Consider the case where sxy and syz are both triangles of type 13a; see Figure 28 for an illustration. Note that xz cannot be strong down, by Lemma 26. Therefore we may take xz strong up. Note that as sx, sy, sz are all weak, we have $\delta(x) = \delta(y) = \delta(z) = 0$. We also note from Figure 13a that $\delta(xy) = \delta(yz) = 0$. Finally, note also that $\delta(xz) = 0$, as it

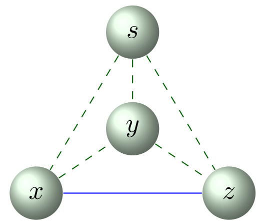


Figure 28: Model configuration for case a)-a)

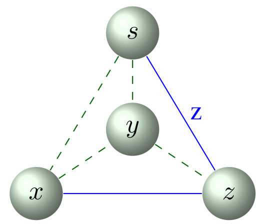


Figure 29: Model configuration for case a)-b)

strong up and its incident variables do not move. Therefore whatever TRI constraint is tight in xyz, it remains tight after the perturbation, as all singleton and edge marginals do not move.

13.3.4 Case a)-b)

Consider the case where sxy is of type 13a and syz is of type 13b (so sz is the strong edge of the triangle syz); see Figure 29 for an illustration. xz can't be strong down by Lemma 26. So we may take xz strong up. We have $\delta(x) = 0$, $\delta(y) = 0$, $\delta(z) = -1$, and $\delta(xy) = 0$, $\delta(yz) = -1$.

If $z < x$, note that this implies $\delta(xz) = \delta(z) = -1$. There are two possible TRI inequalities that could be tight in xyz. If $x + yz = xy + xz$, then note that this TRI constraint remains tight. If $z + xy = xz + yz$, then note in sxy, either $x + sy \geq sx + xy$ is tight - but then $sx = x$ is strong up (verified via MATLAB program) - or $y + sx \geq sy + xy$ is tight - but then $sy = y$ is strong up (verified via MATLAB program), so we need not consider these cases further.

If $z > x$, then consider triangle szx: $x < z < s$ implies sx strong up by Lemma 21, so we need not consider this case further.

13.3.5 Case b)-b)

There are two ways in which triangles sxy and syz may be of type 13b; they may share either a weak edge incident to s, or a strong edge incident to s.

For the former, we consider sxy of type 13b (with sx strong), and syz of type 13b (with sz strong). xz can't be strong down by Lemma 26, so we may take xz strong up. We have $\delta(x) = -1$, $\delta(y) = 0$, $\delta(z) = -1$, and $\delta(xy) = -1$, $\delta(yz) = -1$. Note that $\delta(xz) = -1$ whether $xz = x$ or $xz = z$. The two possible tight TRI inequalities in xyz are $x + yz = xy + xz$ and $z + yx = xz + yz$. By symmetry of this case in x and z, it suffices to consider one of these equations, and by substituting in the perturbations for each variable and edge, note that it remains tight.

For the latter, we consider sxy of type 13b and syz of type 13b, (with sy the strong edge in both triangles). xz cannot be strong down by Lemma 26, so we may take xz strong up. We have $\delta(x) = 0$, $\delta(y) = -1$, $\delta(z) = 0$, and $\delta(xy) = -1$, $\delta(yz) = -1$. Whether $xz = x$ or $xz = z$, we have $\delta(xz) = 0$. The two possible tight TRI inequalities in xyz are $x + yz = xy + xz$ and $z + yx = xz + yz$. By symmetry of this case in x and z, it suffices to consider one of these equations, and by substituting in the perturbations for each variable and edge, note that it remains tight.

13.3.6 Case a)-c)

We consider sxy of type 13a, syz of type 13c (so sz is the strong edge of the triangle). We have $\delta(x) = 0$, $\delta(y) = 0$, $\delta(z) = 1$, and $\delta(xy) = 0$, $\delta(yz) = 0$. xz can't be strong down by Lemma 26, so take xz strong up.

If $xz = z$, then consider triangle sxz, and note that $s < z < x$, implying sx strong up by Lemma 21, so we don't need to

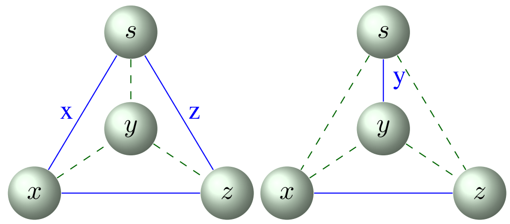


Figure 30: Model configurations for case b)-b)

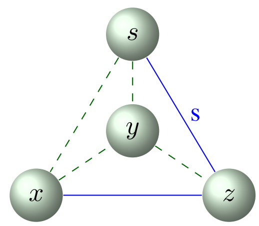


Figure 31: Model configurations for case a)-c)

consider this case further.

If $xz = x$, then $\delta(xz) = \delta(x) = 0$. There are two possible tight TRI constraints in xyz. If $x+yz = xy+xz$, then plugging in our singleton and edge perturbations immediately verifies this remains tight under the perturbation. If $z+yx = yz+xz$, then considering triangle sxy, we either have $x + sy = xy + sx$ - in which case sx is strong up (verified via MATLAB program) - or $y + sx = sy + xy$ - in which case sy is strong up (verified via MATLAB program), so we need not consider these cases further.

13.3.7 Case b)-c)

We consider sxy of type 13b (with sx strong) and syz of type 13c (with sz strong). We have $\delta(x) = -1$, $\delta(y) = 0$, $\delta(z) = 1$, and $\delta(xy) = -1$ and $\delta(yz) = 0$. Note that xz cannot be strong down by Lemma 26, so take xz strong up.

If $xz = z$, then $s >= x >= z >= s$, so sx is locked up be Lemma 21, so we need not consider this case further.

IF $xz = x$, then $\delta(xz) = \delta(x) = -1$. There are two possible tight TRI constraints in xyz. If $z + xy = yz + xz$, then s and x are locked up (verified via MATLAB program). If $x + yz = xy + xz$, then s and z are locked up (verified via MATLAB program), so we need not consider these cases further.

13.3.8 Case c)-c)

There are two ways in which triangles sxy and syz may be of type 13c; they may share either a weak edge incident to s, or a strong edge incident to s.

For the former, take sxy, syz of type 13c, with sx, sz strong. Note that xz cannot be strong down by Lemma 26, so take xz strong up. Either $xz = x$ or $xz = z$. By symmetry of the model in x and z, it suffices to deal with $xz = x$. Then we have $\delta(x) = 1$, $\delta(y) = 0$, $\delta(z) = 1$, and $\delta(xy) = 0$, $\delta(yz) = 0$, and $\delta(xz) = 1$. The tight TRI constraint in xyz is either $x + yz = xy + xz$ or $z + xy = xz + yz$, and in both cases the perturbation keeps the TRI constraint tight.

For the latter, take sxy, syz of type 13c, with $sy = s$ strong. Note that xz cannot be strong down by Lemma 26, so take xz strong up. Either $xz = x$ or $xz = z$. Again by symmetry of the problem in x and z, we need only consider $xz = x$. Then we have $\delta(x) = 0$, $\delta(y) = 1$, $\delta(z) = 0$, and $\delta(xy) = 0$, $\delta(yz) = 0$, and $\delta(xz) = 0$. There are two possible tight TRI constraints, $x + zy = xz + yz$ and $z + xy = xz + xz$ - in both cases, no terms are perturbed, so the constraints remain tight.

13.3.9 Case a)-d)

It is not possible for triangles of type 13a and 13d to share an edge incident to s, so we need not consider this case.

13.3.10 Case b)-d)

It is not possible for triangles of type 13b and 13d to share an edge incident to s, so we need not consider this case.

13.3.11 Case c)-d)

We consider sxy of type 13c (with $sy = s$ strong up) and syz of type 13d (with $sz = 0$ strong down). Note that xz cannot be strong down by Lemma 26, so take xz strong up.

If $xz = x$, then by considering the TRI constraint $x + sz \geq xz + sx$, we obtain $sx = 0$ strong down, a contradiction.

If $xz = z$, then note that we have $\delta(x) = 0$, $\delta(y) = 1$, $\delta(z) = 1$, and $\delta(xy) = 0$, $\delta(yz) = 1$, $\delta(xz) = 1$. There are two possible tight TRI constraints in xyz. If $x + yz = xy + xz$, then the above perturbation maintains the tightness of this constraint. If $z + xy = xz + yz$, this implies $sx = 0$ strong down (verified via MATLAB program), a contradiction.

13.3.12 Case d)-d)

There are two ways in which triangles sxy and syz may be of type 13d; they may share either a strong up edge incident to s, or a strong down incident to s.

For the former, we consider sxy, syz of type 13d (with sy the strong up edge). Note that xz cannot be strong down by Lemma 26, so take xz strong up. So $xz = x$ or $xz = z$; by symmetry in x and z, it suffices to consider $xz = x$. We have $\delta(x) = \delta(y) = \delta(z) = 1$, and $\delta(xy) = \delta(yz) = \delta(xz) = 1$, so immediately it follows that any tight TRI constraint in xyz remains tight after the perturbation.

For the latter, we consider sxy, syz of type 13d (with sy the strong down edge). Again, we must have xz strong up, and by symmetry in x and z, it suffices to consider $xz = x$. Note that we have $\delta(x) = \delta(y) = \delta(z) = 1$, and $\delta(xy) = \delta(yz) = \delta(xz) = 1$, so immediately it follows that any tight TRI constraint in xyz remains tight after the perturbation.

13.3.13 Case a)-e)

We consider sxy of type 13a, and syz of type 13e (with sz the strong down edge). Note that under a flipping of s, this case is the same as case a)-b).

13.3.14 Case b)-e)

We consider sxy of type 13b (with $sx = x$ strong up), and syz of type 13e (With $sz = 0$ strong down). By considering the TRI inequality $x + sz \geq sx + xz$, we note that $xz = 0$, and this TRI constraint is tight. The only possible tight TRI constraint in xyz is $y + xz = xy + yz$ ($x + zy = xy + xz$ implies xy strong, $z + xy = xz + yz$ implies yz strong, and $xy + xz + yz = x + y + z - 1$ implies s, x, z are locking (verified via MATLAB program)). We have $\delta(x) = -1$, $\delta(y) = 0$, $\delta(z) = 1$, and $\delta(xy) = -1$, $\delta(yz) = 1$, $\delta(xz) = 0$. Substituting these perturbations into the tight TRI constraint $y + xz = xy + yz$, we note tightness is maintained.

13.3.15 Case c)-e)

We consider sxy of type 13c (with $sx = s$ strong up) and syz of type 13e (with $sz = 0$ strong down). Note that xz cannot be strong down by Lemma 26, so take xz strong up.

If $xz = x$, then the TRI inequality $x + sz \geq xs + xz$ implies $s = 0$, so we need not deal with this case.

If $xz = z$, then the only possible tight TRI constraints are $x + yz = xy + xz$ and $z + xy = xz + yz$, which both imply that sy is strong (verified via MATLAB program), so we need not deal with this case.

13.3.16 Case d)-e)

We consider sxy of type 13d (with $sx = s$ strong up and $sy = 0$ strong down) and syz of type 13e (with $sz = 0$ strong down). Note that xz cannot be strong down by Lemma 26, so take xz strong up.

If $xz = x$, then $s < x < z$, so so be Lemma 21 $sx = s$ is strong up, so we need not consider this case further.

If $xz = z$, then we have $\delta(x) = 1$, $\delta(y) = 1$, $\delta(z) = 0$, and $\delta(xy) = 1$, $\delta(yz) = 1$, $\delta(xz) = 0$. There are two possible tight TRI constraints in xyz. If $z + xy = xz + yz$, then the perturbations described above maintain the tightness of the TRI constraint. If $x + yz = xy + xz$, this forces sz to be strong up (verified via MATLAB program), so we need not consider this case further.

13.3.17 Case a)-f)

We consider sxy of type 13a, and syz of type 13f (with sz the strong down edge). Note that under a flipping of s, this case is the same as case a)-c).

13.3.18 Case b)-f)

We consider sxy of type 13b (with sx strong up), and syz of type 13f (with sz the strong down edge). Note that under a flipping of s, this case is the same as case c)-e).

13.3.19 Case c)-f)

We consider sxy of type 13c (with $sx = s$ strong up), and syz of type 13f (with $sz = s + z - 1$ strong down). If $xz = x$, then TRI inequality $x + sz \geq sx + sz$ implies that sz is strong up, a contradiction. By Lemma 26, xz cannot be strong down and equal to 0. So the cases to consider are $xz = z$ and $xz = x + z - 1$.

If $xz = z$, then note $\delta(x) = 1$, $\delta(y) = 0$, $\delta(z) = -1$, and $\delta(xy) = 0$, $\delta(yz) = 0$, $\delta(xz) = -1$. There are two possible tight TRI constraints in xyz. If $z + xy = xz + yz$, then the perturbation described above maintains tightness of the constraint. If $x + yz = xy + xz$, then xy is implied to be strong up (verified via MATLAB program), a contradiction.

If $xz = x + z - 1$, then the only TRI constraint that can be tight in xyz is $y + xz = xy + yz$ (verified via MATLAB program). This is maintained by the perturbation described above.

13.3.20 Case d)-f)

It is not possible for triangles of type 13d and 13f to share an edge incident to s, so we need not consider this case.

13.3.21 Case a)-g)

It is not possible for triangles of type 13a and 13g to share an edge incident to s, so we need not consider this case.

13.3.22 Case b)-g)

We consider sxy of type 13b (with $sy = y$ strong up), and syz of type 13g (with $sz = s + z - 1$ strong down). Note that $\delta(x) = 0$, $\delta(y) = -1$, $\delta(z) = -1$, and $\delta(xy) = -1$, $\delta(yz) = -1$. Note that xz cannot be strong down by Lemma 26, so take xz strong up.

If $xz = x$, then $\delta(xz) = \delta(x) = 0$. The two possible tight TRI constraints in xyz are $x + yz = xy + xz$ (for which it can be checked that the constraint remains tight with the perturbations specified above), and $z + xy = xz + yz$, which implies sx is strong down (verified via MATLAB program), a contradiction.

If $xz = z$, then $\delta(xz) = \delta(z) = -1$. The two possible tight TRI constraints in xyz are $z + xy = xy + xz$ (for which it can be checked that the constraint remains tight with the perturbations specified above), and $x + yz = xy + xz$, which implies sx is strong down (verified via MATLAB program), a contradiction.

13.3.23 Case c)-g)

It is not possible for triangles of type 13c and 13g to share an edge incident to s, so we need not consider this case.

13.3.24 Case d)-g)

It is not possible for triangles of type 13d and 13g to share an edge incident to s, so we need not consider this case.

13.4 3-wedge consistency

We now consider the case where a triangle xyz not incident to s has a tight TRI constraint, and demonstrate that this TRI constraint remains tight when all singleton and edge marginals are perturbed according to the description given in §12.

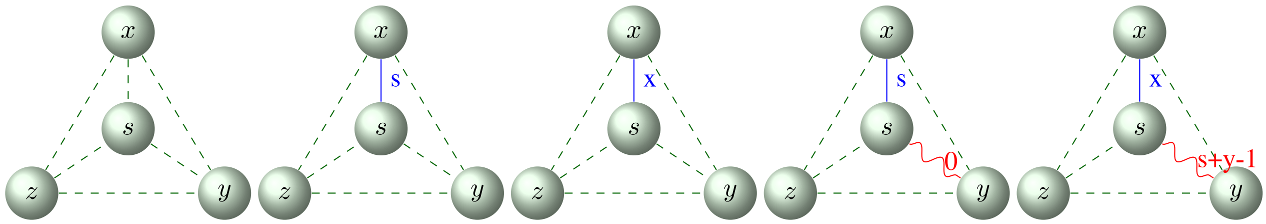


Figure 32: The five cases to consider

We begin by arguing that we need check only 5 cases. First, the case where all edges sx, sy, sz are weak (Case 1). If two of the edges sx, sy, sz are weak, then without loss of generality we make take sx strong. Note also that if sx strong down, this is obtained from a case where sx strong up by flipping s, so we only need to consider cases where sx is strong up (Cases 2 and 3). If exactly one of the edge sx, sy, sz are weak, then without loss of generality we may take sx, sy strong. It cannot be the case that both sx, sy are strong up or both strong down, as this would contradict Theorem 25, so without loss of generality we take sx strong up and sy strong down. As noted in §12.2.4, there are only two cases to consider; $sx = s$, $sy = 0$, and $sx = x$, $sy = s + y - 1$; these form Cases 4 and 5. It cannot be the case that all three edges sx, sy, sz are strong, since again this would contradict Theorem 25.

13.5 Case 1

All singleton and edge marginals have 0 perturbation, so any tight TRI constraint is preserved.

13.6 Case 2

We take $sx = s$, all other edges weak. We note that we have $x + sz = sx + xz$ and $x + sy = sx + xy$. There must also be a tight constraint in syz holding yz down, by symmetry in y and z we may take it to be $y + sz = sy + yz$. We then consider the four possible TRI constraints that could be tight in xyz. If $y + xz = xy + yz$, then the perturbation maintains the tightness of this constraint. The other three constraints lead to contradictions of tight (verified via MATLAB program).

13.7 Case 3

We take $sx = x$, all other edges weak. We note that we have $x + sz = sx + xz$ and $x + sy = sx + xy$. There must also be a tight constraint in syz holding yz down; by symmetry in y and z we may take it to be $y + sz = sy + yz$. There is also a tight constraint in xyz by assumption. If it is $y + xz = xy + yz$, then the perturbation given for the singletons and edge marginals maintains the tightness of this constraint. The other three constraints lead to contradictions (verified via MATLAB program).

13.8 Case 4

We take $sx = s$, $sy = 0$, and all other edges weak. We must have $x + sz = sx + xz$, $x + sy = xy + sx$, and $z + sy = sz + yz$. We consider the four possible TRI constraints that could be tight in xyz. If $z + xy = xz + yz$, then the perturbation given for the singletons and edge marginals maintains the tightness of this constraint. The other three constraints lead to contradictions (verified via MATLAB program).

13.9 Case 5

We take $sx = x$, $sy = s + y - 1$, and all other edges weak. We must have the TRI constrains $x + sz = sx + xz$, $x + sy = xy + sx$, and $z + sy = sz + yz$. We consider the four possible TRI constraints that could be tight in xyz. If $z + xy = xz + yz$, then the prescribed perturbation works. The other three constraints lead to contradictions (verified via MATLAB program).

14 Gathering Earlier Results to Provide Proofs of Theorems 8, 9 and 11

We gather together earlier results and use them to prove the following Theorems from the main paper.

Theorem 8. For an almost balanced model, LP+TRI (the LP relaxation over TRI) is tight.

Theorem 9. For an almost balanced model with special variable s, $F^s_{\text{TRI}}(x)$ is a linear function.

Theorem 11. In an almost balanced model with special variable s, if we fix $q_s = x \in [0,1]$ and optimize in TRI over all other marginals, then an optimum is achieved with: $q_j \in \{0, x, 1-x, 1\}\ \forall j$; all edges (other than to variables which have 0 or 1 singleton marginal) are locked up or locked down, with no strong frustrated cycles.

We shall first prove Theorem 11 then use it to derive Theorem 9, after which Theorem 8 will easily follow.

Proof of Theorem 11, uses another simple perturbation. As before, we assume an almost attractive model and as justified by §9-10, we assume no locking edges or variables that have singleton marginal 0 or 1. We shall prove the result by showing that, given these assumptions, the graph must have no variables other than s.

Given the results in §12-13, we have shown that if s is fixed while other marginals are optimized, then an optimum vertex cannot occur unless the perturbation defined in §12 does not exist, i.e. we know that all other variables have a weak edge to s.

Hence, at an optimum vertex, there are no strong edges incident to s. In particular, there are no strong down edges incident to s, and hence there are no strong down edges anywhere in the graph (by Lemma 26).

Since there are no strong down edges, it is now easily checked that the following perturbation (times a sufficiently small ϵ s.t. all constraints which were not tight remain so) up and down preserves all tight LOC and TRI constraints:

$$\begin{cases} s & 0 \\ v \in \mathcal{V} \setminus \{s\} & +1 \\ sv \text{ edge, with } v \in \mathcal{V} \setminus \{s\} & +\frac{1}{2} \\ uv \text{ edge, with } u, v \in \mathcal{V} \setminus \{s\} & +1. \end{cases}$$

Thus, it must be that at a vertex, all variables are either 0, 1 or in a locking component. This completes the proof of Theorem 11. □

Proof of Theorem 9. This is similar to the proof of Theorem 6. As there, we need only prove that $F^s_{\text{TRI}}(x)$ is convex, then linearity follows from Lemma 5.

For any $y \in [0,1]$, consider an $\arg\max$ of $F^i_{\text{TRI}}(y)$ as given by Theorem 11. Partition the variables into 4 exhaustive sets: $A_y = \{j : q_j = 0\}, B_y = \{j : q_j = y\}$, $C_y = \{j : q_j = 1-y\}$ and $D_y = \{j : q_j = 1\}$. Define the function $f_y : [0,1] \to \mathbb{R}$ given by $f_y(x) = f(q(x;y))$ where $q(x;y)$ is defined explicitly for singleton and edge marginals by:

$$q_j(x;y) = \begin{cases} 0 & j \in A_y \\ x & j \in B_y \\ 1-x & j \in C_y \\ 1 & j \in D_y \end{cases}, \qquad q_{ij}(x;y) = \begin{cases} 0 & i \in A_y \text{ or } j \in A_y \\ q_i & j \in D_y \\ q_j & i \in D_j \\ x & i,j \in B_y \\ 1-x & i,j \in C_y \\ 0 & i \in B_y \text{ and } j \in C_y;\ \text{or } i \in C_y \text{ and } j \in B_y. \end{cases}$$

It is straightforward to check that always $q(x;y) \in$ TRI (all edges are strong and there are no strong frustrated cycles). Observe that $f_y(x)$ is the linear function achieved by holding fixed the partition of variables A_y, B_y, C_y, D_y that was determined for the $\arg\max$ of the constrained optimum at $q_i = y$. Now $F^i_{\text{TRI}}(x) = \sup_{y\in[0,1]} f_y(x)$, hence is convex. □

Note that, similarly to the remark after the proof of Theorem 6, we observe that each of the $f_y(x)$ functions in the proof must be equal and hence the A, B, C, D sets may be taken to be constant with the same variables in them independent of y.

Proof of Theorem 8. Given Theorem 9, it must be the case that a global optimum occurs at $s = 0$ or $s = 1$. If we condition on either case, the remaining model is balanced, and the result follows from Theorem 2. $\square$

Following our results, strengthenings of Theorem 8 were shown (Weller, 2016a,b).