

A Cycle-Based Formulation and Valid Inequalities for DC Power Transmission Problems with Switching

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December 19, 2014

Abstract

It is well-known that optimizing network topology by switching on and off transmission lines improves the efficiency of power delivery in electrical networks. In fact, the USA Energy Policy Act of 2005 (Section 1223) states that the U.S. should “encourage, as appropriate, the deployment of advanced transmission technologies” including “optimized transmission line configurations.” As such, many authors have studied the problem of determining an optimal set of transmission lines to switch off to minimize the cost of meeting a given power demand under the direct current (DC) model of power flow. This problem is known in the literature as the *Direct-Current Optimal Transmission Switching* Problem (DC-OTS). Most research on DC-OTS has focused on heuristic algorithms for generating quality solutions or on the application of DC-OTS to crucial operational and strategic problems such as contingency correction, real-time dispatch, and transmission expansion. The mathematical theory of the DC-OTS problem is less well-developed. In this work, we formally establish that DC-OTS is NP-Hard, even if the power network is a series-parallel graph with at most one load/demand pair. Inspired by Kirchoff’s Voltage Law, we give a cycle-based formulation for DC-OTS, and we use the new formulation to build a cycle-induced relaxation. We characterize the convex hull of the cycle-induced relaxation, and the characterization provides strong valid inequalities that can be used in a cutting-plane approach to solve the DC-OTS. We give details of a practical implementation, and we show promising computational results on standard benchmark instances.

1 Introduction

An electric power grid is a complex engineered system whose control and operation is driven by fundamental laws of physics. The *optimal power flow* (OPF) problem is to determine a minimum cost delivery of a given demand for power subject to the power flow constraints implied by the network. The standard mathematical model of power flow uses alternating current (AC) power flow equations. The AC power flow equations are nonlinear and non-convex, which has prompted the development of a linear approximation known as the direct current (DC) power flow equations. DC power flow equations are widely used in the current industry practice, and the DC OPF problem is a building block of power systems operations planning.

One consequence of the underlying physical laws of electric power flow is a type of “Braess’s Paradox” where removing lines from a transmission network may result in *improved* network efficiency. The authors of [19] propose exploiting this well-known attribute of power transmission networks by switching off lines in order to reduce generation costs. The authors of [9] formalized this notion into a mathematical optimization problem known as the Optimal Transmission Switching (OTS) problem. The OTS problem is the OPF problem augmented with the additional flexibility of changing the network topology by removing transmission lines. While motivated in [19] by an operational problem in which lines may be switched off to improve efficiency, the same mathematical switching structure appears also in longer-term transmission network expansion planning problems.

Because of the mathematical complexity induced by the AC power flow equations, nearly all studies to date on the OTS problem have used the DC approximation to power flow [9, 2, 10, 23]. With this approximation, a mixed-integer linear programming (MILP) model for DC-OTS can be created and input to existing MILP software. In the MILP model, binary variables are used to model the changing topology and enforce the network power flow constraints on a line if and only if the line is present. Models with many “indicator constraints” of this form are often intractable for modern computational integer programming software, since the linear relaxations of the formulations are typically very weak. Previous authors have found this to be true for DC-OTS, and many heuristic methods have been developed based on ranking lines [2, 10, 23], or by imposing an (artificial) cardinality constraint on the number of lines that may be switched off in a solution [9]. The solutions found from these heuristics have demonstrated that significant efficiency gains are possible via transmission switching.

The paper [7] offers a criticism of the use of the DC-approximation to model power flow for the OTS problem. The paper demonstrates that a direct application of the DC power

flow equations may *not* be accurate enough to recover useful AC operation solutions in the context of the OTS. They thus argue for the use of the AC-power flow equations in the OTS problem. The authors employ a convex quadratic relaxation of the AC power flow equations [15] and embed the relaxation in a branch-and-bound method to solve the AC-OTS problem. The recent papers [3, 20] also develop methods and heuristics for AC-OTS.

Despite the criticism of the DC power flow model for optimal transmission switching, there are many planning problems where the DC power flow model may be an acceptable approximation when combined with network topology changes. A survey in [14] enumerates applications of transmission switching to improve voltage profiles, reduce congestion and losses in the system, and to increase reliability of the power grid. A standard reliability criterion for the power grid is that the system must be able to withstand an “ $N - 1$ ” event—in an interconnection network with N elements, the system will operate reliably following the failure of any one of them. In [13], authors augment the DC-OTS model to ensure that the $N - 1$ reliability criteria is satisfied. Heuristics are used to iteratively decide which lines to be switched off, while preserving $N - 1$ reliability for standard test cases. The authors show that significant cost savings from transmission switching is still possible even if the $N - 1$ contingency is required.

Transmission switching is also an important subproblem in power grid capacity expansion planning. In [17], a large MILP model is constructed to solve an expansion planning problem with contingencies, the DC power flow equations are used, and transmission switching is allowed in finding the best configuration. The authors of [21] develop a slightly different model for expansion planning that also relies on the DC-power flow approximation and transmission switching. They employ their method on a case study for a real power system expansion plan in Denmark [22]. In the context of expansion planning, it is important to note that the mathematical structure of line addition is exactly the same as line removal.

Authors who have combined the DC-approximation to power flow with the flexibility of modifying the network topology have found that the resulting MILP programming model is very challenging and called for a more systematic study on its underlying mathematical structure. For example, the authors of [12] state that

“When solving the transmission switching problem, . . . the techniques for closing the optimality gap, specifically improving the lower bound, are largely ineffective.”

A primary focus of our work is an attempt to change this reality by developing strong classes of valid inequalities that may be applied to power systems planning problems that involve the addition or removal of transmission elements. Our paper makes the following contributions:

- Using a formulation based on Kirchoff’s Voltage Law, we give a cycle-based linear mixed integer programming formulation for DC-OTS.
- We formally establish that the DC-OTS problem is NP-Hard, even if the interconnection network is a series-parallel graph and there is only one generation/demand pair. (Additional complexity results were recently independently established by [18]).
- Using the cycle-based formulation as inspiration, we derive classes of strong valid inequalities for a cycle-relaxation of the DC-OTS. We additionally establish that inequalities define the convex hull of the cycle-relaxation, and we show how to separate the inequalities over a given cycle in polynomial time.
- We perform computational experiments focusing on improving performance of integer programming-based methods for the OTS using the DC power flow approximation. We show that the new inequalities can help improve solution performance of commercial MIP software.

2 DC OPF and OTS Formulations

A power network consists of a set of buses \mathcal{B} , transmission lines \mathcal{L} , and generators $\mathcal{G} \subseteq \mathcal{B}$. We assume that the graph $G = (\mathcal{B}, \mathcal{L})$ is connected. Each line $(i, j) \in \mathcal{L}$ is given an (arbitrary) orientation, with the convention that power flow in the direction from $i \rightarrow j$ is positive, while power that flows along line (i, j) in the direction $j \rightarrow i$ is negative. Each bus $i \in \mathcal{B}$ has a set of adjacent buses $\delta(i) \subseteq \mathcal{B}$. We use the standard notation that $\delta^+(i) := \{j \in \mathcal{B} : (i, j) \in \mathcal{L}\}$ and $\delta^-(i) := \{j \in \mathcal{B} : (j, i) \in \mathcal{L}\}$. The required load at each bus is given as p_i^d , $i \in \mathcal{B}$. In the DC model, power flow on a transmission line is proportional to the difference in phase angles between the two ends of the line. The constant of proportionality is known as the *susceptance* of line $(i, j) \in \mathcal{L}$, which we denote as B_{ij} . Each transmission line $(i, j) \in \mathcal{L}$ has an upper bound \bar{f}_{ij} on the allowed power flow. Finally, the power produced at each generator $i \in \mathcal{G}$ is constrained to lie in the interval $[p_i^{\min}, p_i^{\max}]$ with an associated unit production cost of c_i .

2.1 Angle Formulation of DC-OPF

The standard formulation of DC OPF has three classes of decision variables. The variable p_i^g is the power generation at generator $i \in \mathcal{G}$, and the variable θ_i is the voltage angle at bus $i \in \mathcal{B}$. The variable f_{ij} represents the power flow along line $(i, j) \in \mathcal{L}$. With these decision

variables, we can write a linear programming problem to minimize the generation cost of meeting power demands p_i^d as follows:

$$\min \sum_{i \in \mathcal{G}} c_i p_i^g \quad (1a)$$

$$\text{s.t. } p_i^g - p_i^d = \sum_{j \in \delta^+(i)} f_{ij} - \sum_{j \in \delta^-(i)} f_{ji} \quad i \in \mathcal{B} \quad (1b)$$

$$B_{ij}(\theta_i - \theta_j) = f_{ij} \quad (i, j) \in \mathcal{L} \quad (1c)$$

$$-\bar{f}_{ij} \leq f_{ij} \leq \bar{f}_{ij} \quad (i, j) \in \mathcal{L} \quad (1d)$$

$$p_i^{\min} \leq p_i^g \leq p_i^{\max} \quad i \in \mathcal{G} \quad (1e)$$

By substituting the definition of power flow from (1c) into Equations (1b) and (1d), the f variables may be projected out of the formulation.

2.2 Cycle Formulation of DC-OPF

The DC power flow model gets its name from the fact that the equations describing the power flow in network are the same as those that describe current flow in a standard direct current electric network. The constraints (1b) describe Kirchoff's Current Law (KCL) at each bus, and the equations (1c) that define the branch current follow from Ohm's Law. With this analogy, it is natural to think about the alternative way to represent power flows in a DC circuit—using the branch current f_{ij} and Kirchoff's Voltage Law (KVL). Kirchoff's Voltage Law states that around any *directed* cycle C , the voltage differences must sum to zero:

$$\sum_{(i,j) \in C} (\theta_i - \theta_j) = \sum_{(i,j) \in C} \frac{f_{ij}}{B_{ij}} = 0 \quad (2)$$

If the directed cycle C contains arc (i, j) , but the transmission line has been given the alternate orientation $((j, i) \in \mathcal{L})$, we adjust (2) by flipping the sign of the susceptance:

$$\bar{B}_{ij}^C = \begin{cases} B_{ij} & \text{if } (i, j) \in C, (i, j) \in \mathcal{L} \\ -B_{ij} & \text{if } (i, j) \in C, (j, i) \in \mathcal{L} \end{cases}$$

In this equivalent representation, the power flow should satisfy the KVL (2) for each cycle. Although the number of cycles in a network can be large, it is sufficient to enforce (2) over any set of cycles that forms a cycle basis \mathcal{C}_b of the network. The reason is simple. By definition, any cycle can be written as a linear combination of the cycles in the basis. Thus,

if angle differences sum up to zero over the cycle basis, they also must sum up to zero over any other cycle [6]. Thus, the KVL-inspired formulation for the DC OPF is the following:

$$\min \sum_{i \in \mathcal{G}} c_i p_i^g \quad (3a)$$

$$\text{s.t. } p_i^g - p_i^d = \sum_{j \in \delta^+(i)} f_{ij} - \sum_{j \in \delta^-(i)} f_{ji} \quad i \in \mathcal{B} \quad (3b)$$

$$\sum_{(i,j) \in \mathcal{C}} \frac{f_{ij}}{B_{ij}^C} = 0 \quad \mathcal{C} \in \mathcal{C}_b \quad (3c)$$

$$-\bar{f}_{ij} \leq f_{ij} \leq \bar{f}_{ij} \quad (i, j) \in \mathcal{L} \quad (3d)$$

$$p_i^{\min} \leq p_i^g \leq p_i^{\max} \quad i \in \mathcal{G}. \quad (3e)$$

The voltage angles may be recovered using the equations (1c).

2.3 Angle Formulation of DC-OTS

The angle-based DC-OPF formulation (1) can be easily adapted to switching by introducing binary variables x_{ij} that takes the value 1 if line $(i, j) \in \mathcal{L}$ is on, and 0 if the line is disconnected. A direct nonlinear formulation of DC-OTS is

$$\min \sum_{i \in \mathcal{G}} c_i p_i^g \quad (4a)$$

$$\text{s.t. } p_i^g - p_i^d = \sum_{j \in \delta^+(i)} f_{ij} - \sum_{j \in \delta^-(i)} f_{ji} \quad i \in \mathcal{B} \quad (4b)$$

$$B_{ij}(\theta_i - \theta_j)x_{ij} = f_{ij} \quad (i, j) \in \mathcal{L} \quad (4c)$$

$$-\bar{f}_{ij} \leq f_{ij} \leq \bar{f}_{ij} \quad (i, j) \in \mathcal{L} \quad (4d)$$

$$p_i^{\min} \leq p_i^g \leq p_i^{\max} \quad i \in \mathcal{G} \quad (4e)$$

$$x_{ij} \in \{0, 1\} \quad (i, j) \in \mathcal{L}. \quad (4f)$$

The constraints (4c) ensure both that Ohm's Law (1c) is enforced if the line is switched on and that power flow $f_{ij} = 0$ if the line is switched off. However, these constraints (4c) contain nonlinear, nonconvex terms of the form $\theta_i x_{ij}$. The standard way to linearize the inequalities (4d) is employed by [9] to produce the following formulation:

$$\min \sum_{i \in \mathcal{G}} c_i p_i^g \quad (5a)$$

$$\text{s.t. } p_i^g - p_i^d = \sum_{j \in \delta^+(i)} f_{ij} - \sum_{j \in \delta^-(i)} f_{ji} \quad i \in \mathcal{B} \quad (5b)$$

$$B_{ij}(\theta_i - \theta_j) - M_{ij}(1 - x_{ij}) \leq f_{ij} \leq B_{ij}(\theta_i - \theta_j) + M_{ij}(1 - x_{ij}) \quad (i, j) \in \mathcal{L} \quad (5c)$$

$$-\bar{f}_{ij}x_{ij} \leq f_{ij} \leq \bar{f}_{ij}x_{ij} \quad (i, j) \in \mathcal{L} \quad (5d)$$

$$p_i^{\min} \leq p_i^g \leq p_i^{\max} \quad i \in \mathcal{G} \quad (5e)$$

$$x_{ij} \in \{0, 1\} \quad (i, j) \in \mathcal{L}, \quad (5f)$$

where M_{ij} is chosen sufficiently large to make the inequalities (5c) redundant if $x_{ij} = 0$.

2.4 Cycle Formulation of DC-OTS

Inspired by the cycle formulation (3) for the DC-OPF, we can formulate the DC-OTS problem without angle variables as well. The full formulation enforces Kirchoff's Voltage Law only if all arcs in a cycle are switched on.

$$\min \sum_{i \in \mathcal{G}} c_i p_i^g \quad (6a)$$

$$\text{s.t. } p_i^g - p_i^d = \sum_{j \in \delta^+(i)} f_{ij} - \sum_{j \in \delta^-(i)} f_{ji} \quad i \in \mathcal{B} \quad (6b)$$

$$-M_C \sum_{(i,j) \in C} (1 - x_{ij}) \leq \sum_{(i,j) \in C} \frac{f_{ij}}{\bar{B}_{ij}} \leq M_C \sum_{(i,j) \in C} (1 - x_{ij}) \quad C \in \mathcal{C} \quad (6c)$$

$$-\bar{f}_{ij}x_{ij} \leq f_{ij} \leq \bar{f}_{ij}x_{ij} \quad (i, j) \in \mathcal{L} \quad (6d)$$

$$p_i^{\min} \leq p_i^g \leq p_i^{\max} \quad i \in \mathcal{G} \quad (6e)$$

$$x_{ij} \in \{0, 1\} \quad (i, j) \in \mathcal{L}. \quad (6f)$$

The value M_C must be selected so that the inequalities (6c) are redundant if $\sum_{(i,j) \in C} (1 - x_{ij}) \geq 1$. In formulation (6), \mathcal{C} is the set of *all cycles* in the graph $G = (\mathcal{B}, \mathcal{L})$. The cardinality of \mathcal{C} is in general quite large, so we do not propose using (6) directly. Rather, we use the formulation (6) as the starting point for deriving strong valid inequalities in Section 4. Furthermore, the inequalities (6c) could be added as cuts within a branch-and-cut algorithm. These inequalities are required to define the feasible region, so the branch-and-cut procedure would search for a violated inequality from the class (6c) any time it identifies a candidate solution with the x components binary. (Inequalities added as cuts in this way are sometimes

referred to as “lazy cuts”.)

3 Complexity of DC-OTS

In this section, we discuss the complexity of DC optimal transmission switching problem. The input to the problem is a power network as described at the beginning of Section 2. In the *feasibility version* of DC-OTS, we ask if there *exists* a subset of lines to switch off such that the DC-OPF is feasible for the induced topology. The feasibility version of DC-OTS with a cardinality constraint has been proven to be NP-Complete in [4] by reduction from Exact 3-Cover Problem. Recently, many complexity and approximability results on DC-Switching problems were given in [18], including the result that DC-OTS is NP-Hard, even if the underlying graph is a cactus. Our results were established independently, and complement the results of [18] by formally establishing that the DC-OTS problem is easy if the graph is a tree and NP-Hard even if there is one generation/load pair on series-parallel graphs.

Proposition 3.1. *In the DC-OTS, there exists an optimal solution in which the lines switched on form a connected network.*

Proof. Consider the Cycle Formulation (6) of the DC-OTS, and let \mathcal{L}' be the active lines in an optimal solution. Assume that the network corresponding to this solution has k connected components. Since the original network $G(\mathcal{B}, \mathcal{L})$ is connected, we can find a set of transmission lines \mathcal{L}'' with cardinality $k - 1$ such that $G' = (\mathcal{B}, \mathcal{L}' \cup \mathcal{L}'')$ is connected. Now, let $x_{ij} = 1$ and $f_{ij} = 0$ for all $(i, j) \in \mathcal{L}''$. By construction, no new cycles are created by switching on lines in \mathcal{L}'' . Further, the balance constraints (6b) and bound constraints (6d) are satisfied. Hence, we have demonstrated a new solution with the same objective value where the network formed by the active lines is connected. \square

Corollary 3.1. *If $G = (\mathcal{B}, \mathcal{L})$ is a tree, the DC-OTS problem is solvable in polynomial time.*

Proof. Due to Proposition 3.1, there exists an optimal solution which induces a connected network. Since removing any line disconnects the tree, there exists an optimal solution in which all lines are active. But this is exactly the DC-OPF problem without switching, which can be solved via linear programming, a problem known to be polynomially solvable. \square

Theorem 3.1 establishes that DC-OTS is NP-Complete even if the power network is a series-parallel graph, and there is only one demand-supply pair.

Theorem 3.1. *The feasibility version of DC-OTS is NP-complete even when $G = (\mathcal{B}, \mathcal{L})$ is a series-parallel graph, there is $|\mathcal{G}| = 1$ generator, and one node $i \in \mathcal{B}$ such that $p_i^d \neq 0$.*

Proof. We prove this result by a reduction from the subset sum problem, which is known to be NP-Complete [11]. Consider an instance of a subset problem as: Given $a_i \in \mathbb{Z}_{++}$ for $i \in \{1, \dots, n\}$ and $b \in \mathbb{Z}_{++}$, does there exist a subset $I \subseteq \{1, \dots, n\}$ such that $\sum_{i \in I} a_i = b$. We construct an instance of switching problem as follows:

1. There are $n + 3$ buses $\{0, 1, \dots, n, n + 1, n + 2\}$.
2. Following are the lines: $(0, i)$ for all $i \in \{1, \dots, n\}$; $(i, n + 1)$ for all $i \in \{1, \dots, n\}$; $(n + 1, n + 2)$; $(0, n + 2)$.
3. The capacities of the lines are: $\frac{a_i}{b}$ for the line $(0, i)$ and $(i, n + 1)$ for all $i \in \{1, \dots, n\}$; 1 for $(n + 1, n + 2)$ and $(0, n + 2)$.
4. The susceptances of the lines are: $2a_i$ for the line $(0, i)$ and $(i, n + 1)$ for all $i \in \{1, \dots, n\}$; 1 for $(n + 1, n + 2)$; $\frac{b}{b+1}$ for $(0, n + 2)$.
5. There is a generation of 2 at bus 0 and load of 2 at bus $n + 2$.

Clearly, the size of the instance of the switching problem is polynomial in the size of the given instance of the subset sum problem. Also note that the graph is a series parallel graph and there is only one demand supply pair.

We now verify the following: The subset sum problem is feasible if and only if the switching problem is feasible.

(\Rightarrow): Since the subset sum problem is feasible, let $\sum_{i \in I} a_i = b$ where $I \subseteq \{1, \dots, n\}$. Then construct a solution to the switching problem as follows: Switch off the lines $(0, i), (i, n + 1)$ for $i \in \{1, \dots, n\} \setminus I$. It is straightforward to establish that a feasible solution to the DC-OTS exists. (In the solution, the angle at bus 0 is $1 + \frac{1}{b}$, the angle at bus i is $1 + \frac{1}{2b}$ for all $i \in I$, the angle at bus $n + 1$ is 1, and the angle at bus $n + 2$ is 0).

(\Leftarrow): The subset sum problem is infeasible and assume by contradiction that the switching problem is feasible. Then note that the flow in arcs $(0, n + 2)$ and $(n + 1, n + 2)$ are 1 each (and these lines are not switched off). WLOG, let the angle at bus $n + 2$ be 0. This implies that the angle at bus 0 is $1 + \frac{1}{b}$ and at bus $n + 1$ is 1. Then note that if any pair of lines $(0, i), (i, n + 1)$ are not switched off implies that the angle at bus i is $1 + \frac{1}{2b}$ and the resulting flow is $\frac{a_i}{b}$ along the path $(0, i), (i, n + 1)$. Therefore as a switching solution exists, we have that there exists some $I \subseteq \{1, \dots, n\}$ such that the paths $(0, i), (i, n + 1)$ for $i \in I$ are switched on (and others are switched off). Then $\sum_{i \in I} \frac{a_i}{b} = 1$ (by flow conservation at bus $n + 1$), the required contradiction. \square

4 Valid Inequalities

In this section, we give two (symmetric) classes of inequalities for DC-OTS that are derived by considering a relaxation of the cycle formulation (6). The inequalities are derived by projecting an extended formulation of our chosen relaxation. We additionally show that the inequalities define the convex hull of the relaxation and that each of the inequalities defines a facet of the relaxation. The separation problem for the new class of inequalities is a knapsack problem, but we show in Section 4.2 how to exploit the special structure of the knapsack to give a closed-form solution.

4.1 Derivation

Consider the constraints (6c), (6e) and (6f) in the cycle-based formulation for DC-OTS for one specific cycle $C \in \mathcal{C}$ and define the following relaxation of the feasible region of (6).

$$\begin{aligned} \mathcal{S}_C = \{&(f, x) : -M_C \sum_{(i,j) \in C} (1 - x_{ij}) \leq \sum_{(i,j) \in C} \frac{f_{ij}}{B_{ij}^C} \leq M_C \sum_{(i,j) \in C} (1 - x_{ij}), \\ &- \bar{f}_{ij} x_{ij} \leq f_{ij} \leq \bar{f}_{ij} x_{ij} \quad (i, j) \in C, \quad x_{ij} \in \{0, 1\} \quad (i, j) \in C\}. \end{aligned} \quad (7)$$

Our main result in this section concerns the inequalities

$$\begin{aligned} -\Delta(S)(|C| - 1) + \sum_{(i,j) \in S} [\Delta(S) - w_{ij}] x_{ij} + \Delta(S) \sum_{(i,j) \in C \setminus S} x_{ij} \\ \leq \sum_{(i,j) \in S} \frac{f_{ij}}{B_{ij}} \leq \\ \Delta(S)(|C| - 1) - \sum_{(i,j) \in S} [\Delta(S) - w_{ij}] x_{ij} - \Delta(S) \sum_{(i,j) \in C \setminus S} x_{ij} \end{aligned} \quad (8)$$

$S \subseteq C$ s.t. $\Delta(S) > 0$

where $w_{ij} := \frac{\bar{f}_{ij}}{B_{ij}}$, and

$$w(S) := \sum_{(i,j) \in S} w_{ij} \quad \text{for } S \subseteq C$$

$$\Delta(S) := w(S) - w(C \setminus S) = 2w(S) - w(C) \quad \text{for } S \subseteq C.$$

We show that the inequalities (8) are the only non-trivial inequalities defining $\text{conv}(\mathcal{S}_C)$.

Theorem 4.1.

$$\text{conv}(\mathcal{S}_C) = \{(f, x) : (8), -\bar{f}_{ij}x_{ij} \leq f_{ij} \leq \bar{f}_{ij}x_{ij}, x_{ij} \leq 1 \quad (i, j) \in C\} \quad (9)$$

In proving this result, for ease of presentation, we assume without loss of generality that $B_{ij} = 1$ for all $(i, j) \in \mathcal{L}$ by appropriately scaling \bar{f}_{ij} . The result is proven through a series of propositions using disjunctive arguments. Let us start with the following linear system

$$-\bar{f}_{ij}x_{ij}^1 \leq f_{ij}^1 \leq \bar{f}_{ij}x_{ij}^1 \quad (i, j) \in C \quad (10a)$$

$$\sum_{(i,j) \in C} x_{ij}^1 = |C|y_C \quad (10b)$$

$$\sum_{(i,j) \in C} f_{ij}^1 = 0 \quad (10c)$$

$$0 \leq x_{ij}^1 \leq y_C \quad (i, j) \in C \quad (10d)$$

$$-\bar{f}_{ij}x_{ij}^0 \leq f_{ij}^0 \leq \bar{f}_{ij}x_{ij}^0 \quad (i, j) \in C \quad (10e)$$

$$\sum_{(i,j) \in C} x_{ij}^0 \leq (|C| - 1)(1 - y_C) \quad (10f)$$

$$0 \leq x_{ij}^0 \leq 1 - y_C \quad (i, j) \in C \quad (10g)$$

$$x_{ij} = x_{ij}^1 + x_{ij}^0 \quad (i, j) \in C \quad (10h)$$

$$f_{ij} = f_{ij}^1 + f_{ij}^0 \quad (i, j) \in C \quad (10i)$$

$$0 \leq y_C \leq 1, \quad (10j)$$

and define the polytope

$$\mathcal{E}_C = \{(f, f^1, f^0, x, x^1, x^0, y) : (10)\}.$$

Proposition 4.1. *System (10) is an extended formulation for \mathcal{S}_C . Furthermore, polytope \mathcal{E}_C is integral so that we have $\text{conv}(\mathcal{S}_C) = \text{proj}_{f,x} \mathcal{E}_C$.*

Proof. Let us first consider the following disjunction for cycle C : Either every line is active

or at least one line is disconnected. If all the lines are active, then we have

$$-\bar{f}_{ij}x_{ij} \leq f_{ij} \leq \bar{f}_{ij}x_{ij} \quad (i, j) \in C \quad (11a)$$

$$\sum_{(i,j) \in C} x_{ij} = |C| \quad (11b)$$

$$\sum_{(i,j) \in C} f_{ij} = 0 \quad (11c)$$

$$0 \leq x_{ij} \leq 1 \quad (i, j) \in C \quad (11d)$$

Define polytope $\mathcal{S}_C^1 = \{(f, x) : (11)\}$. Note that \mathcal{S}_C^1 is integral in x since constraint (11b) forces $x_{ij} = 1$ for all $(i, j) \in C$ in a feasible solution.

Otherwise, at least one of the lines is inactive and we have

$$-\bar{f}_{ij}x_{ij} \leq f_{ij} \leq \bar{f}_{ij}x_{ij} \quad (i, j) \in C \quad (12a)$$

$$\sum_{(i,j) \in C} x_{ij} \leq |C| - 1 \quad (12b)$$

$$0 \leq x_{ij} \leq 1 \quad (i, j) \in C \quad (12c)$$

Define polytope $\mathcal{S}_C^0 = \{(f, x) : (12)\}$. Note that \mathcal{S}_C^0 is again integral in x since the constraint matrix is totally unimodular when written equivalently as

$$\sum_{(i,j) \in C} x_{ij} \leq |C| - 1 \quad (13a)$$

$$-x_{ij} + \frac{1}{\bar{f}_{ij}}f_{ij} \leq 0 \quad (i, j) \in C \quad (13b)$$

$$-x_{ij} - \frac{1}{\bar{f}_{ij}}f_{ij} \leq 0 \quad (i, j) \in C \quad (13c)$$

$$0 \leq x_{ij} \leq 1 \quad (i, j) \in C \quad (13d)$$

By construction, we have $\mathcal{S}_C = \mathcal{S}_C^1 \cup \mathcal{S}_C^0$. Let us duplicate variables (f, x) as (f^1, x^1) and (f^0, x^0) in the descriptions of \mathcal{S}_C^1 and \mathcal{S}_C^0 , respectively. Then, by assigning a binary variable y_C to \mathcal{S}_C^1 and $1 - y_C$ to \mathcal{S}_C^0 , we get system (10). So, it is an extended formulation for \mathcal{S}_C .

Further, observe that \mathcal{E}_C is the union of two polyhedra that are integral in x : $\mathcal{E}_C = \mathcal{S}_C^1 \cup \mathcal{S}_C^0$. Therefore, \mathcal{E}_C must be integral in x as well. \square

By noticing that $x_{ij}^1 = y_C$ and $x_{ij}^0 = x_{ij} - y_C$, we can simplify the notation by immediately

projecting out these variables. Specifically, if we define the linear system

$$- \bar{f}_{ij} y_C \leq f_{ij}^1 \leq \bar{f}_{ij} y_C \quad (i, j) \in C \quad (14a)$$

$$\sum_{(i,j) \in C} f_{ij}^1 = 0 \quad (14b)$$

$$- \bar{f}_{ij} (x_{ij} - y_C) \leq f_{ij}^0 \leq \bar{f}_{ij} (x_{ij} - y_C) \quad (i, j) \in C \quad (14c)$$

$$\sum_{(i,j) \in C} x_{ij} - y_C \leq |C| - 1 \quad (14d)$$

$$1 \geq x_{ij} \geq y_C \quad (i, j) \in C \quad (14e)$$

$$f_{ij} = f_{ij}^1 + f_{ij}^0 \quad (i, j) \in C \quad (14f)$$

$$0 \leq y_C \leq 1, \quad (14g)$$

we have that $\text{proj}_{f, f^1, f^0, x, y} \mathcal{E}_C = \mathcal{P}_C = \{(f, f^1, f^0, x, y) : (14)\}$. In Proposition 4.2 we can additionally project out the f^1 and f^0 variables by defining

$$- \sum_{(i,j) \in S} w_{ij} x_{ij} + \Delta(S) y_C \leq \sum_{(i,j) \in S} f_{ij} \leq \sum_{(i,j) \in S} w_{ij} x_{ij} - \Delta(S) y_C \quad S \subseteq C \quad \text{s.t.} \quad \Delta(S) > 0 \quad (15)$$

Proposition 4.2. $\text{proj}_{f, x, y} \mathcal{P}_C = \{(f, x, y) : (6d), (15), (14d), (14e), y_C \geq 0\}$.

Proof. We begin by defining $\mathcal{Q} = \{(f, x, y) : (6d), (15), (14d), (14e), y_C \geq 0\}$, and let $(f, f^1, f^0, x, y) \in \mathcal{P}_C$. We claim that $(f, x, y) \in \mathcal{Q}$. For each line $(i, j) \in \mathcal{L}$, summing (14a) and (14c) and using (14f) yields (6d). So, it suffices to check constraint (15). We have, for each $S \subseteq C$,

$$0 = \sum_{(i,j) \in C} f_{ij}^1 = \sum_{(i,j) \in S} f_{ij}^1 + \sum_{(i,j) \in C \setminus S} f_{ij}^1$$

due to (14b). Recall that by scaling \bar{f}_{ij} , we have assumed $B_{ij} = 1$, and thus $w_{ij} = \bar{f}_{ij}$ for all $(i, j) \in \mathcal{L}$. Combined with (14f), we have

$$\begin{aligned} \sum_{(i,j) \in S} f_{ij} &= \sum_{(i,j) \in S} f_{ij}^0 - \sum_{(i,j) \in C \setminus S} f_{ij}^1 \\ &\leq \sum_{(i,j) \in S} \bar{f}_{ij} (x_{ij} - y_C) + \sum_{(i,j) \in C \setminus S} \bar{f}_{ij} y_C \quad \text{due to (14c) and (14a)} \\ &= \sum_{(i,j) \in S} w_{ij} x_{ij} - \left(\sum_{(i,j) \in S} w_{ij} - \sum_{(i,j) \in C \setminus S} w_{ij} \right) y_C \\ &= \sum_{(i,j) \in S} w_{ij} x_{ij} - \Delta(S) y_C \end{aligned} \quad (16)$$

This is exactly the right inequality of (15). Note that although this inequality is valid for all $S \subseteq C$, the ones with $\Delta(S) \leq 0$ are dominated. In fact, due to (6d) for a subset \bar{S} with $\Delta(\bar{S}) \leq 0$, we have

$$\sum_{(i,j) \in \bar{S}} f_{ij} \leq \sum_{(i,j) \in \bar{S}} w_{ij} x_{ij} \leq \sum_{(i,j) \in \bar{S}} w_{ij} x_{ij} - \Delta(\bar{S}) y_C \quad (17)$$

Using a symmetric argument, we can show the validity of the left inequality similarly. Hence, $\text{proj}_{f,x,y} \mathcal{P}_C \subseteq \mathcal{Q}$.

Next, we prove that any solution $(f, x, y) \in \mathcal{Q}$ can be extended by some (f^1, f^0) such that it satisfies (14). First, we can eliminate f^0 variables by setting $f_{ij}^0 = f_{ij} - f_{ij}^1$. Then, for contradiction, assume that there exists $(f, x, y) \in \mathcal{Q}$ such that for any f^1 , the following system is infeasible:

$$- \bar{f}_{ij} y_C \leq f_{ij}^1 \leq \bar{f}_{ij} y_C \quad (i, j) \in C \quad (18a)$$

$$- \bar{f}_{ij} (x_{ij} - y_C) \leq f_{ij} - f_{ij}^1 \leq \bar{f}_{ij} (x_{ij} - y_C) \quad (i, j) \in C \quad (18b)$$

$$\sum_{(i,j) \in C} f_{ij}^1 = 0 \quad (18c)$$

This system can be rewritten as

$$f_{ij}^1 \leq \bar{f}_{ij} y_C \quad (i, j) \in C \quad (19a)$$

$$- f_{ij}^1 \leq \bar{f}_{ij} y_C \quad (i, j) \in C \quad (19b)$$

$$f_{ij}^1 \leq f_{ij} + \bar{f}_{ij} (x_{ij} - y_C) \quad (i, j) \in C \quad (19c)$$

$$- f_{ij}^1 \leq -f_{ij} + \bar{f}_{ij} (x_{ij} - y_C) \quad (i, j) \in C \quad (19d)$$

$$\sum_{(i,j) \in C} f_{ij}^1 = 0 \quad (19e)$$

By Farkas' Lemma, the following system must have a solution:

$$z := \sum_{(i,j) \in C} [\bar{f}_{ij} y_C \lambda_{ij}^+ + \bar{f}_{ij} y_C \lambda_{ij}^- + (f_{ij} + \bar{f}_{ij} (x_{ij} - y_C)) \mu_{ij}^+ + (-f_{ij} + \bar{f}_{ij} (x_{ij} - y_C)) \mu_{ij}^-] < 0 \quad (20a)$$

$$\lambda_{ij}^+ - \lambda_{ij}^- + \mu_{ij}^+ - \mu_{ij}^- + \gamma = 0 \quad (i, j) \in C \quad (20b)$$

$$\lambda_{ij}^+, \lambda_{ij}^-, \mu_{ij}^+, \mu_{ij}^- \geq 0 \quad (i, j) \in C \quad (20c)$$

Now, we consider the subsystem \mathcal{T}_γ defined by (20b) and (20c) with respect to γ . Let us find the finite generators of this subsystem. There are three cases:

1. $\gamma = 0$: In this case, \mathcal{T}_0 has a single extreme point at the origin and 4 extreme rays for each $(i, j) \in C$. Their generators with corresponding z values are given as follows:

- (a) $(\lambda_{ij}^+, \lambda_{ij}^-, \mu_{ij}^+, \mu_{ij}^-) = (1, 1, 0, 0)$: $z = 2\bar{f}_{ij}y_C \geq 0$
- (b) $(\lambda_{ij}^+, \lambda_{ij}^-, \mu_{ij}^+, \mu_{ij}^-) = (1, 0, 0, 1)$: $z = -f_{ij} + \bar{f}_{ij}x_{ij} \geq 0$
- (c) $(\lambda_{ij}^+, \lambda_{ij}^-, \mu_{ij}^+, \mu_{ij}^-) = (0, 1, 1, 0)$: $z = f_{ij} + \bar{f}_{ij}x_{ij} \geq 0$
- (d) $(\lambda_{ij}^+, \lambda_{ij}^-, \mu_{ij}^+, \mu_{ij}^-) = (0, 0, 1, 1)$: $z = 2\bar{f}_{ij}(x_{ij} - y_C) \geq 0$

So, in all cases, $z \geq 0$ and hence, there is no solution to (20) when $\gamma = 0$.

2. $\gamma < 0$: By scaling, we can assume that $\gamma = -1$. In this case, the extreme rays of \mathcal{T}_{-1} are exactly the extreme rays of \mathcal{T}_0 while the extreme points of \mathcal{T}_{-1} have the following structure: exactly one of λ_{ij}^+ and μ_{ij}^+ is 1 for each $(i, j) \in C$ and others are zero. Now, let us define $S = \{(i, j) \in C : f_{ij} + \bar{f}_{ij}(x_{ij} - y_C) \leq \bar{f}_{ij}y_C\}$ and calculate the value of z at the extreme point defined by S . Then, we have

$$\begin{aligned} z &\geq \sum_{(i,j) \in S} f_{ij} + \sum_{(i,j) \in S} w_{ij}(x_{ij} - y_C) + \sum_{(i,j) \in C \setminus S} w_{ij}y_C \\ &= \sum_{(i,j) \in S} f_{ij} + \sum_{(i,j) \in S} w_{ij}x_{ij} - \Delta(S)y_C \geq 0 \quad \text{due to (15)} \end{aligned}$$

Hence, there is no solution to (20) when $\gamma < 0$.

3. $\gamma > 0$: By scaling, we can assume that $\gamma = 1$. In this case, the extreme rays of \mathcal{T}_1 are exactly the extreme rays of \mathcal{T}_0 while the extreme points of \mathcal{T}_1 have the following structure: exactly one of λ_{ij}^- and μ_{ij}^- is 1 for each $(i, j) \in C$ and others are zero. Now, let us define $S = \{(i, j) \in C : -f_{ij} + \bar{f}_{ij}(x_{ij} - y_C) \leq \bar{f}_{ij}y_C\}$ and calculate the value of z at the extreme point defined by S . Then, we have

$$\begin{aligned} z &\geq \sum_{(i,j) \in S} -f_{ij} + \sum_{(i,j) \in S} w_{ij}(x_{ij} - y_C) + \sum_{(i,j) \in C \setminus S} w_{ij}y_C \\ &= \sum_{(i,j) \in S} -f_{ij} + \sum_{(i,j) \in S} w_{ij}x_{ij} - \Delta(S)y_C \geq 0 \quad \text{due to (15)} \end{aligned}$$

Hence, there is no solution to (20) when $\gamma > 0$.

For all of the three cases, we have $z \geq 0$. Therefore, we reach a contradiction to $z < 0$. Hence, any solution $(f, x, y) \in \mathcal{Q}$ can be extended by some (f^1, f^0) such that it satisfies (14). We conclude that $\mathcal{Q} \subseteq \text{proj}_{f,x,y} \mathcal{P}_C$, which completes the proof. \square

We complete the proof of Theorem 4.1 by projecting out the y_C variable as well.

Proof of Theorem 4.1. By construction, we have that $\text{conv}(\mathcal{S}_C) = \text{proj}_{f,x} \mathcal{P}_C$. It suffices to show that $\text{conv}(\mathcal{S}_C) = \text{proj}_{f,x} \mathcal{P}_C = \mathcal{R}$ where $\mathcal{R} = \{(f, x) : (6d), (8), x_{ij} \leq 1 \ (i, j) \in C\}$.

First, let us rewrite inequalities involving y_C in $\text{proj}_{f,x,y} \mathcal{P}_C$:

$$0 \leq y_C \tag{21a}$$

$$\sum_{(i,j) \in C} x_{ij} - (|C| - 1) \leq y_C \tag{21b}$$

$$y_C \leq x_{ij} \quad (i, j) \in C \tag{21c}$$

$$y_C \leq \frac{1}{\Delta(S)} \sum_{(i,j) \in S} w_{ij} x_{ij} + \frac{1}{\Delta(S)} \sum_{(i,j) \in S} f_{ij} \quad S \subseteq C, \Delta(S) > 0 \tag{21d}$$

$$y_C \leq \frac{1}{\Delta(S)} \sum_{(i,j) \in S} w_{ij} x_{ij} - \frac{1}{\Delta(S)} \sum_{(i,j) \in S} f_{ij} \quad S \subseteq C, \Delta(S) > 0 \tag{21e}$$

Now, we use Fourier-Motzkin elimination on y_C to show necessity and sufficiency of the convex hull description. Note that equation (21c) together with (21a) and (21b) give redundant inequalities dominated by $0 \leq x_{ij} \leq 1$. Similarly, (21a) with (21d) and (21e) exactly give equation (6d).

Next, we look at (21b) and (21e) together, which give

$$\begin{aligned} & \sum_{(i,j) \in C} x_{ij} - (|C| - 1) \leq \frac{1}{\Delta(S)} \sum_{(i,j) \in S} w_{ij} x_{ij} - \frac{1}{\Delta(S)} \sum_{(i,j) \in S} f_{ij} \\ \iff & \Delta(S) \sum_{(i,j) \in C} x_{ij} - \Delta(S)(|C| - 1) \leq \sum_{(i,j) \in S} w_{ij} x_{ij} - \sum_{(i,j) \in S} f_{ij} \\ \iff & \sum_{(i,j) \in S} f_{ij} \leq \Delta(S)(|C| - 1) + \sum_{(i,j) \in S} w_{ij} x_{ij} - \Delta(S) \sum_{(i,j) \in S} x_{ij} - \Delta(S) \sum_{(i,j) \in C \setminus S} x_{ij} \\ \iff & \sum_{(i,j) \in S} f_{ij} \leq \Delta(S)(|C| - 1) - \sum_{(i,j) \in S} [\Delta(S) - w_{ij}] x_{ij} - \Delta(S) \sum_{(i,j) \in C \setminus S} x_{ij} \end{aligned} \tag{22}$$

for $S \subseteq C, \Delta(S) > 0$. But, this is the right inequality in (8). Finally, using a similar argument, if we look at (21b) and (21d) together, we get exactly left inequality in (8) for $S \subseteq C, \Delta(S) > 0$, which concludes the proof. \square

Theorem 4.1 shows that the inequalities (8) are sufficient to define the convex hull of \mathcal{S}_C . In Theorem 4.2 we show that each inequality is also necessary by showing that they always define facets.

Theorem 4.2. *The inequalities (8) are facet-defining for set $\text{conv}(\mathcal{S}_C)$.*

Proof. We prove the result only for the right inequality of (8), as a symmetric argument can be made for the left inequality. First, it is easy to establish that $\text{conv}(\mathcal{S}_C)$ is full-dimensional by producing $2|C| + 1$ affinely independent points that lie in (\mathcal{S}_C) . Let \mathcal{F} denote the face of $\text{conv}(\mathcal{S}_C)$ defined by

$$\mathcal{F} = \{(f, x) \in \mathcal{S}_C : \sum_{(i,j) \in S} f_{ij} + \sum_{(i,j) \in S} [\Delta(S) - w_{ij}]x_{ij} + \Delta(S) \sum_{(i,j) \in C \setminus S} x_{ij} = \Delta(S)(|C| - 1)\}.$$

We produce $2|C|$ affinely independent points in \mathcal{F} for the case $|C \setminus S| \neq 1$ and $2|C| - 1$ linearly independent points in \mathcal{F} for the case $|C \setminus S| = 1$, which establishes the result.

Let $\hat{a} \in S$, define $\rho = w(C \setminus S)/w(S) \in [0, 1)$, let ϵ be a sufficiently small real number, and define the $|S|$ points $\chi^1(\hat{a})$ whose components take values

$$f_a = \begin{cases} \rho w_a + \epsilon & \text{if } a \in S \setminus \hat{a} \\ \rho w_a - (|S| - 1)\epsilon & \text{if } a = \hat{a} \\ -w_a & \text{if } a \in C \setminus S \end{cases}$$

$$x_a = 1 \quad \forall a \in C.$$

Define an additional $|S|$ points $\chi^2(\hat{a})$ whose components take the values

$$f_a = \begin{cases} w_a & \text{if } a \in C \setminus \hat{a} \\ 0 & \text{if } a = \hat{a} \end{cases}$$

$$x_a = 1 \quad \forall a \in C \setminus \hat{a},$$

$$x_{\hat{a}} = 0.$$

One can establish that both $\chi^1(\hat{a}), \chi^2(\hat{a}) \in \mathcal{F} \quad \forall \hat{a} \in S$. If $S = C$, (i.e., $|C \setminus S| = 0$) these constitute $2|C|$ affinely independent points. Otherwise, the proof continues by defining $2|C \setminus S|$ points in \mathcal{F} .

For each $\tilde{a} \in C \setminus S$, define a point $\chi^3(\tilde{a})$ whose components take values

$$f_a = \begin{cases} w_a & \text{if } a \in S \\ 0 & \text{if } a \in C \setminus S \end{cases}$$

$$x_a = 1 \quad \forall a \in C \setminus \tilde{a},$$

$$x_{\tilde{a}} = 0.$$

If $|C \setminus S| \geq 2$, we can define an additional point $\chi^4(\tilde{a}, \bar{a})$ for some $\bar{a} \in C \setminus S$, $\bar{a} \neq \tilde{a}$ whose

components take values

$$f_a = \begin{cases} w_a & \text{if } a \in S \cup \bar{a} \\ 0 & \text{if } a \in C \setminus S \setminus \bar{a} \end{cases}$$

$$x_a = 1 \quad \forall a \in C \setminus \bar{a},$$

$$x_{\bar{a}} = 0.$$

It can be shown that both $\chi^3(\tilde{a}), \chi^4(\tilde{a}, \bar{a}) \in \mathcal{F} \quad \forall \tilde{a}, \bar{a} \in C \setminus S$. Then the set of points $\{\chi^1(\hat{a}), \chi^2(\hat{a}) : \hat{a} \in S\} \cup \{\chi^3(\tilde{a}), \chi^4(\tilde{a}, \bar{a}) : \text{each } a \in C \setminus S \text{ is chosen as } \tilde{a}, \bar{a} \text{ exactly once}\}$ is in \mathcal{F} and contains $2|C|$ points that are affinely independent.

In the case $|C \setminus S| = 1$, we construct $2|C| - 1$ linearly independent points in \mathcal{F} . Consider the set of points $\{\chi^1(\hat{a}), \chi^2(\hat{a}) : \hat{a} \in S\} \cup \{\chi^3(\tilde{a}) : \tilde{a} \in C \setminus S\} \subseteq \mathcal{F}$ and let $p^1, p^2, \dots, p^{2|C|-1} \in \mathbb{R}^{2|C|}$ denote its $2|C| - 1$ elements. We prove their linear independence by showing that $\sum_{i=1}^{2|C|-1} \lambda_i p^i = \mathbf{0}$, $\lambda \in \mathbb{R}^{2|C|-1}$ implies $\lambda_i = 0 \quad \forall i = 1, 2, \dots, 2|C| - 1$. For simplicity of notation, we use numerical index for edges contained in cycle. Let $C = \{1, 2, \dots, n\}$ and $S = \{1, 2, \dots, n-1\}$. Then $\sum_{i=1}^{2|C|-1} \lambda_i p^i = \mathbf{0}$ can be equivalently written as the following system of equations:

$$\sum_{i=1}^{n-1} (\rho w_k + \epsilon) \lambda_i - (n-1) \epsilon \lambda_k + \sum_{i=n}^{2n-1} \lambda_i w_k - \lambda_{n+k} w_k = 0 \quad \forall k = 1, 2, \dots, n-1, \quad (23)$$

$$\sum_{i=1}^{2n-1} \lambda_i - \lambda_k = 0 \quad \forall k = n, n+1, \dots, 2n-1. \quad (24)$$

From the n inequalities in (24), we obtain $\lambda_n = \lambda_{n+1} = \dots = \lambda_{2n-1} = \sum_{i=1}^{2n-1} \lambda_i = \bar{\lambda}$ for some number $\bar{\lambda}$ which implies $\sum_{i=1}^{n-1} \lambda_i = (1-n)\bar{\lambda}$. Plugging the former equations into (23) results in

$$\lambda_k = (((1-\rho)w_k - \epsilon)/\epsilon)\bar{\lambda} \quad \forall k = 1, 2, \dots, n-1.$$

Aggregating these $n - 1$ inequalities, we obtain

$$\begin{aligned}
\sum_{k=1}^{n-1} \lambda_k &= \sum_{k=1}^{n-1} ((1 - \rho)/\epsilon) w_k \bar{\lambda} - \sum_{k=1}^{n-1} \bar{\lambda} = (1 - n) \bar{\lambda} \\
&\Leftrightarrow ((1 - w(C \setminus S)/w(S))w(S)/\epsilon = 0 \\
&\Leftrightarrow ((2w(S) - w(C))/\epsilon) \bar{\lambda} = 0 \\
&\Leftrightarrow \bar{\lambda} = 0 \\
&\Rightarrow \lambda_i = 0 \quad \forall i = 1, 2, \dots, 2|C| - 1.
\end{aligned}$$

□

4.2 Separation

We now investigate the separation problem over constraints (8). Given a fractional point (\hat{f}, \hat{x}) , let us first define $K_C = 1 - \sum_{(i,j) \in C} (1 - \hat{x}_{ij})$. We focus on the right inequality in (8); the left is analyzed similarly. For the given cycle C and $S \subseteq C$ with $\Delta(S) > 0$ the inequality takes the form:

$$\sum_{(i,j) \in S} f_{ij} + \sum_{(i,j) \in S} [\Delta(S) - w_{ij}] x_{ij} + \Delta(S) \sum_{(i,j) \in S^c} x_{ij} \leq \Delta(S) (|C| - 1).$$

For convenience, we rearrange the inequality as follows:

$$\sum_{(i,j) \in S} (f_{ij} - w_{ij} x_{ij}) + \Delta(S) K_C \leq 0. \tag{25}$$

Our aim is to determine if there exists $S \subseteq C$ with $\Delta(S) > 0$ such that

$$\text{viol}(S) := \sum_{(i,j) \in S} (\hat{f}_{ij} - w_{ij} \hat{x}_{ij}) + \Delta(S) K_C > 0. \tag{26}$$

Recalling that $\Delta(S) = w(S) - w(C \setminus S) = 2w(S) - w(C)$, this can be determined by solving

$$\max_{S \subseteq C} \left\{ \sum_{(i,j) \in S} (\hat{f}_{ij} - w_{ij} \hat{x}_{ij}) + \Delta(S) K_C : \Delta(S) > 0 \right\}. \tag{27}$$

A violated inequality exists if and only if the optimal value of (27) is positive. Introducing binary variables z_{ij} for $(i, j) \in C$ to indicate whether or not line $(i, j) \in S$, (27) can be

reformulated as follows:

$$\begin{aligned}
& \max_{z \in \{0,1\}^{|C|}} \left\{ \sum_{(i,j) \in C} (\hat{f}_{ij} - w_{ij}\hat{x}_{ij})z_{ij} + \sum_{(i,j) \in C} w_{ij}K_C z_{ij} - \sum_{(i,j) \in C} w_{ij}K_C(1 - z_{ij}) : \right. \\
& \qquad \qquad \qquad \left. \sum_{(i,j) \in C} w_{ij}z_{ij} - \sum_{(i,j) \in C} w_{ij}(1 - z_{ij}) > 0 \right\} \\
& = -w(C)K_C + \max_{z \in \{0,1\}^{|C|}} \left\{ \sum_{(i,j) \in C} (\hat{f}_{ij} - w_{ij}\hat{x}_{ij} + 2w_{ij}K_C) z_{ij} : \sum_{(i,j) \in C} w_{ij}z_{ij} > \frac{1}{2}w(C) \right\}.
\end{aligned} \tag{28}$$

Note that here we do need the condition that $\Delta(S) > 0$, which yields a knapsack problem. A similar minimization problem can be posed to separate left inequalities.

There is a necessary condition for a cycle C to have a violating inequality of form (8) given in Proposition 4.3.

Proposition 4.3. *Given (\hat{f}, \hat{x}) for a cycle C , if $K_C = 1 - \sum_{(i,j) \in C} (1 - \hat{x}_{ij}) \leq 0$, then inequalities (8) are not violated.*

Proof. Consider right inequalities first. If $K_C < 0$, then given an optimal solution z to problem (28), we have $\sum_{(i,j) \in C} (\hat{f}_{ij} - w_{ij}\hat{x}_{ij} + 2w_{ij}K_C) z_{ij} < w(C)K_C$ since $\sum_{(i,j) \in C} w_{ij}z_{ij} > \frac{1}{2}w(C)$ and $f_{ij} \leq w_{ij}x_{ij}$. Therefore, no violating inequality exists. If $K_C = 0$, then given an optimal solution z to problem (28), we have $\sum_{(i,j) \in C} (\hat{f}_{ij} - w_{ij}\hat{x}_{ij} + 2w_{ij}K_C) z_{ij} \leq 0 = w(C)K_C$ since $\hat{f}_{ij} \leq w_{ij}\hat{x}_{ij}$. Therefore, no violating inequality exists. A similar argument can be used to show that the requirement $K_C > 0$ is necessary for a left inequality to be violating. \square

Although (28) formulates the separation problem of inequalities (8) as a knapsack problem, the special structure of this knapsack problem enables it to be solved efficiently. In fact, we could solve a linear program derived from the extended formulation (14) to solve the separation problem over $\text{conv}(\mathcal{S}_C)$. However, we next show how separation of the cycle inequalities can be accomplished efficiently in closed form. Define

$$S_C^* = \{(i, j) \in C : \hat{f}_{ij} - w_{ij}\hat{x}_{ij} + 2w_{ij}K_C > 0\}.$$

The following proposition shows that S_C^* is the only subset that needs to be considered when solving the separation problem for cycle C .

Proposition 4.4. *Assume $K_C > 0$. If there is any $S \subseteq C$ with $\Delta(S) > 0$ and $\text{viol}(S) > 0$, then the separation problem (27) is solved by S_C^* .*

Proof. First, suppose that $\Delta(S_C^*) > 0$, so that S_C^* is a feasible solution to (27). Then, since by construction it contains every element in C that has a positive contribution to the objective $\text{viol}(S)$, this is an optimal solution to (27). Now, suppose $\Delta(S_C^*) \leq 0$, i.e., $2w(S_C^*) - w(C) \leq 0$. Then,

$$\text{viol}(S_C^*) = \sum_{(i,j) \in S} (\hat{f}_{ij} - w_{ij}\hat{x}_{ij}) + (2w(S) - w(C))K_C \leq 0$$

because the first term is nonpositive due to $\hat{f}_{ij} \leq w_{ij}\hat{x}_{ij}$ and the second term is nonpositive by assumption. Now, because each element $(i, j) \in S_C^*$ contributes a positive amount to the objective in (27) and also a positive amount to the constraint, there must exist an optimal solution of (27) that contains S_C^* as a subset. But, any set T that contains S_C^* as a subset has $\text{viol}(T) \leq \text{viol}(S_C^*) \leq 0$, since elements $(i, j) \notin S_C^*$ contribute a non-positive amount to the objective. Thus, in the case $\Delta(S_C^*) < 0$, there is no $S \subseteq C$ with $\Delta(S) > 0$ and $\text{viol}(S) > 0$. \square

Recall from Proposition 4.3 that $K_C > 0$ is a necessary condition for a violated inequality to exist from cycle C . Thus, for a given cycle C with $K_C > 0$, a violated inequality exists for this cycle if and only if:

$$\sum_{(i,j) \in C} \left((\hat{f}_{ij} - w_{ij}\hat{x}_{ij} + 2w_{ij}K_C)_+ - w_{ij}K_C \right) > 0. \quad (29)$$

where $(\cdot)_+ = \max\{\cdot, 0\}$. The separation problem then reduces to a search for a cycle C having $K_C > 0$ and that satisfies (29).

5 Algorithms

In this section, we describe our algorithmic framework for solving the DC switching problem. Section 5.2 describes algorithms we implemented for separating over cycle inequalities (8) for a fixed cycle C . Section 5.3 describe our procedure for generating a set of cycles over which we will perform the separation, and Section 5.2 proposes an iterative procedure to strengthen the LP relaxation of the Angle Formulation (5) based on our cycle separation.

5.1 Overall Algorithm

The overall structure of the proposed algorithm is shown in Algorithm 1. The preprocessing phase of the algorithm aims to add cycle inequalities to strengthen the LP relaxation of the

Angle Formulation (5). In particular, we first generate a set of cycles over the original power network, and solve the LP relaxation of (5). Then, a separation algorithm finds all the cycle inequalities (8) that are violated by the LP solution over the generated set of cycles. These violated inequalities are added to the LP relaxation as cuts. This procedure is iterated for a number of times to strengthen the LP relaxation, which is then fed to the MIP solver (we use CPLEX). We prefer to implement our separation in this “cut-and-branch” manner in order to investigate the utility of the cutting planes when combined with all advanced features of modern MIP software. An alternative approach would be to use User Cut Callback facility of CPLEX, however, this procedure disables many advanced features of the solver such as dynamic search.

Algorithm 1 Overall Algorithm for DC Switching

1. Preprocessing:
 - (a) Generate a set Γ of cycles (Cycle basis generation Algorithm 5).
 - (b) Strengthen LP relaxation of Angle Formulation (5) by adding violated cycle inequalities (8) from each cycle $C \in \Gamma$ (Separation Algorithms 2 or 3).
 2. Solve the Angle Formulation with added cuts using CPLEX.
-

5.2 Separation Algorithms

For a given LP relaxation solution, the separation algorithm implements the ideas presented in Section 4.2 to identify all violated cycle constraints of the form (8) for a predetermined set of cycles. The procedure is summarized in Algorithm 2.

Algorithm 2 generates a *single* violating inequality for each cycle, if such a violated inequality exists. However, the method can be extended to find all violating inequalities for a cycle. This procedure is summarized in Algorithm 3, which uses a recursive subroutine described in Algorithm 4.

5.3 Cycle Basis Algorithm

This section discusses how to generate a set of cycles for the preprocessing phase. In general, the number of cycles in a graph grows exponentially in the size of the graph. From a practical point of view, finding all cycles is not efficient. Instead, we find a cycle basis for the original power network and use it in our algorithm. For a recent survey on cycle basis and related

Algorithm 2 Separation Algorithm

Given a set Γ of cycles and a LP relaxation solution (\hat{f}, \hat{x}) .

for every cycle $C \in \Gamma$ **do**

 Compute $K_C = 1 - \sum_{a \in C} (1 - \hat{x}_a)$.

if $K_C > 0$ **then**

 For each $a \in C$, compute $z_a = \begin{cases} 1 & \text{if } \hat{f}_a - w_a \hat{x}_a + 2w_a K_C \geq 0 \\ 0 & \text{otherwise} \end{cases}$

if $\sum_{a \in C} w_a z_a > \frac{1}{2}w(C)$ **and** $\sum_{a \in C} \left((\hat{f}_a - w_a \hat{x}_a + 2w_a K_C)_+ - w_a K_C \right) > 0$ **then**

 A violated cycle inequality for C is found.

end if

end if

end for

Algorithm 3 Finding all valid inequalities.

Given a cycle C , define $v_{ij} = \hat{f}_a - w_a \hat{x}_a + 2w_a K_C$ for $a \in C$

Set $S = \{a \in C : v_a \geq 0\}$ and denote $C \setminus S = \{a_1, \dots, a_n\}$

Calculate $v(S) = \sum_{a \in S} v_a$ and $w(S) = \sum_{a \in S} w_a$

Recursion($S, 0$)

Algorithm 4 Recursion(S, k)

if $v(S) \leq w(C)K_C$ or $k = n$ **then**

 Stop.

end if

if $v(S) > w(C)K_C$ and $w(S) > \frac{1}{2}w(C)$ **then**

 A violating inequality is found.

end if

for $l = k + 1, \dots, n$ **do**

 Recursion($S \cup \{a_l\}, l$)

end for

algorithms, please refer to [16]. In the following, we introduce a simple algorithm based on the LU decomposition for generating a cycle basis of a power network.

Consider a directed graph $G = (V, E)$ with vertex set V and arc set A . Let $|V| = n$ and $|E| = m$. We define edge-node incidence matrix A as

$$A_{(i,j),k} = \begin{cases} 1 & \text{if } i = k \\ -1 & \text{if } j = k \\ 0 & \text{otherwise} \end{cases} \quad (30)$$

Then, assuming that G is connected, Algorithm 5 can be used to find a cycle basis. The correctness of the algorithm is proved in Appendix A.

Algorithm 5 Cycle basis generation.

Define edge-node incidence matrix A of directed graph G as given in (30).

Carry out LU decomposition of A with partial pivoting to compute $PA = LU$ with a unit lower triangular matrix L .

Last $m - n + 1$ rows of $L^{-1}P$, denoted by C_b , gives a cycle basis.

Given a set of cycles Γ , we can use Algorithms 2 or 3 to identify and add all violated cycle inequalities for that set of cycles to the LP relaxation of the Angle Formulation. We solve this strengthened LP relaxation again and add further violated cycle inequalities. This procedure can be carried out in several iterations (five times for our experiments) to produce a strengthened LP relaxation that is eventually passed to the MIP solver.

6 Computational Results

In this section, we present extensive computational studies that demonstrate the effectiveness of our proposed cut-and-branch algorithms on the DC-OTS problem. Section 6.1 explains how the test instances are generated. Section 6.2 compares the default branch-and-cut algorithm of CPLEX with two algorithms that employ the cycle inequalities (8). The first algorithm generates inequalities from cycles in one fixed cycle basis, and the other generates inequalities from a larger set of cycles. The results show that the proposed algorithm with cutting planes separated from more cycles consistently outperforms the default algorithm in terms of the size of the branch-and-bound tree, the total computation time, and the number of instances solved within the time limit.

For all experiments, we use a single thread in a 64-bit computer with Intel Core i5 CPU 3.33GHz processor and 4 GB RAM. Codes are written in the C# language. Considering

that the transmission switching problem is usually solved under a limited time budget, the relative optimality gap is set to a moderate amount of 0.1% for all MIPs solved using CPLEX 12.4 [1]. We set a time limit of one hour in all experiments.

6.1 Instance Generation

Our computational experiments focus on instances where the solution of the DC-OTS is significantly different than the solution of the DC-OPF. In addition to selecting instances where switching made an appreciable instance, we selected instances whose network size was large enough so that the instances were not trivial for existing algorithms, but small enough to not be intractable. The 118-bus instance `case118B` generated in [5] turns out to be suitable for our purposes, and we also modified the 300-bus instance `case300` so that transmission switching produces meaningfully different solutions from the OPF problem without switching. Furthermore, in order to extensively test the effectiveness of the proposed cuts and separation algorithms, we generate the following five sets of instances based on `case118B` and `case300`:

- Set 118_15: We generate 35 instances by modifying `case118B`, where the load at each bus of the original `case118B` is increased by a discrete random variable following a uniform distribution on $[0, 15]$.
- Set 118_15_6: To each of the instances in Set 118_15, we randomly add 5 new lines to the power network, each creating a 6-cycle. The transmission limits for the lines in the cycle are set to the 30% of the smallest capacity \bar{f}_{ij} in the network, and B_{ij} is chosen randomly from one of the lines which is already in the original network.
- Set 118_15_16: The instances are constructed the same as in Set 118_15_6, except that a 16-cycle is created by adding 5 new transmission lines.
- Set 118_9G: We generate 35 different instances from `case118B`, where the original load at each bus is increased by a discrete random variable following a uniform distribution on $[0, 9]$. Furthermore, the generation topology of the network is changed. In particular, a generator located at bus i is moved to one of its neighboring buses or stays at its current location with equal probability.
- Set 300_5: We generate 35 different instances from `case300`, where the original load at each node is incremented by a discrete random variable following a uniform distribution on $[-5, 5]$. Also, 8 generators are turned off and the cost coefficients of all generators are changed. Finally, more restrictive transmission line limits are imposed.

These instances can be downloaded from <https://sites.google.com/site/burakkocuk/>.

6.2 DC Transmission Switching

We now investigate the computational impact of using the proposed valid inequalities within the proposed cut-and-branch procedure. We compare the following three solution procedures:

1. The angle formulation (5) solved with CPLEX, abbreviated by Default.
2. The angle formulation (5) with valid inequalities (8) found using cycles coming from a single cycle basis, abbreviated by BasicCycles.
3. The angle formulation (5) with valid inequalities (8) coming from more cycles than a cycle basis, abbreviated by MoreCycles.

The following procedure is used to generate more cycles for the 118-bus and 300-bus networks. In particular, given an initial set of cycles $\mathcal{C}^0 := \mathcal{C}_b$, any pair of cycles in \mathcal{C}^0 that share at least one common edge can be combined to form a new cycle by removing the common edges. Denote $\bar{\mathcal{C}}^0$ as the set of all the new cycles thus generated from \mathcal{C}^0 . Then, the set $\mathcal{C}^1 := \mathcal{C}^0 \cup \bar{\mathcal{C}}^0$ has more cycles than the cycle basis \mathcal{C}_b . This process can be repeated recursively as $\mathcal{C}^{k+1} := \mathcal{C}^k \cup \bar{\mathcal{C}}^k$ for $k \geq 1$. We use \mathcal{C}^2 for the 118-bus networks, which has about 3500 cycles. For the 300-bus networks, \mathcal{C}^2 has more than 37,000 cycles, which is too large to handle. Instead, 10% of these cycles in \mathcal{C}^2 (which contains \mathcal{C}^0 and \mathcal{C}^1) are used for the 300-bus networks.

Tables 1-5 show the computational results for the five sets of test instances described in Section 6.1. In particular, each table reports the following performance metrics: the average number of valid inequalities generated by the proposed algorithm (row “# Cuts”); the average preprocessing time for generating valid inequalities (“Preprocessing Time”), which includes the time for solving five rounds of the LP relaxation of the switching problem and the associated separation problems; the average percentage of the optimality gap closed by the added valid inequalities (“Gap Closed by Cuts (%)”) defined as $100\% \times (z_{LP}^{cuts} - z_{LP}) / (z_{IP} - z_{LP})$, where z_{LP}^{cuts} is the objective value of the LP relaxation with the proposed cuts and without any cuts CPLEX added, z_{LP} is the objective value of the LP relaxation without the proposed cuts and without any CPLEX cuts, and z_{IP} is the objective value of the final integer solution of the switching problem; the average percentage of optimality gap closed at the root node (“Root Gap Closed (%)”) defined as $100\% \times (z_{LP}^{root} - z_{LP}) / (z_{IP} - z_{LP})$, where z_{LP}^{root} is the objective value of the LP relaxation at root node with the proposed cuts and CPLEX cuts; the average total computation time including the preprocessing time (“Total

Time”); the number of Branch-and-Bound nodes (“B&B Nodes”); the number of unsolved instances within a time limit of one hour (“# Unsolved”); and the average final optimality gap for unsolved instances (“Unsolved Opt Gap (%)”). For each metric, we report both the arithmetic mean (the first number) and the geometric mean (the second number).

From these tables, we can see that the proposed algorithm MoreCycles consistently outperforms the default algorithm in terms of the percentage of optimality gap closed at the root node, the size of the Branch-and-Bound tree, the total computation time, and the number of instances solved.

Figures 1-5 show the performance profiles of the three algorithms on the five sets of test instances. In particular, each curve in a performance profile is the cumulative distribution function for the ratio of one algorithm’s runtime to the best runtime among the three [8]. Set 118_15 is a relatively easy test set. Figure 1 shows that for 42.9% of the instances, the Default algorithm is the fastest algorithm, the BasicCycles algorithm is fastest on 37.1%, and the MoreCycles algorithm is fastest on 20%. However, if we choose being within a factor of two of the fastest algorithm as the comparison criterion, both BasicCycles and MoreCycles surpass Default. BasicCycles solves all the instances and has the dominating performance for this set of instances.

Figure 2 shows the results for Set 118_9G. BasicCycles is the fastest algorithm in 40% of the instances; MoreCycles and Default have the success rate of 20% of being the fastest. If we choose being within a factor of four of the fastest algorithm as the interest of comparison, then MoreCycles starts to outperform BasicCycles. Also, MoreCycles solves 74.3% of the instances, which is the highest among the three.

For instance sets 118_15_6 and 118_15_16, Figures 3-4 show that BasicCycles is the fastest algorithm in the highest percentage of instances. For the ratio factor higher than one, BasicCycles and MoreCycles clearly dominate Default, and both solve significantly more instances than Default. MoreCycles is the most robust algorithm in the sense that it solves the most instances.

On the 300_5 instance set, Figure 5 shows that MoreCycles is the fastest in the largest fraction of instances and it also solves the most instances. BasicCycles is dominated by the other two methods for this set of instances.

Figure 6 shows the performance profiles of the three algorithms over all the five test sets. It shows that, BasicCycles is is fastest algorithm in 38.3% of the instances, whereas Default is the fastest in 29.7% of the instances and MoreCycles is the fastest in 25.7% of the instances. If we look at the algorithm that can solve 75% of all the instances with the highest efficiency, then BasicCycles and MoreCycles have almost identical performance, and both significantly dominate Default. MoreCycles solves slightly more instances than BasicCycles within the

time limit. In summary, the performance profiles show that BasicCycles has the highest probability of being the fastest algorithm and MoreCycles solves the most instances. These experiments demonstrate that the cycle inequalities (8) can be quite useful in improving the performance of state-of-the-art MIP software for solving the DC-OTS.

	Default	BasicCycles	MoreCycles
# Cuts	-	32.91/31.64	218.66/190.10
Preprocessing Time (s)	-	0.05/0.04	0.80/0.44
Gap Closed by Cuts (%)	-	1.50/0	2.90/0
Root Gap Closed (%)	4.41/0	7.84/7.32	18.43/17.33
Total Time (s)	437.75/35.39	26.12/15.71	234.43/30.51
B&B Nodes	6.1E+5/3.6E+4	3.6E+4/1.5E+4	2.7E+5/2.2E+4
# Unsolved	2	0	1
Unsolved Opt Gap (%)	0.30/0.29	0/0	0.11/0.11

Table 1: Summary of results for Set 118_15.

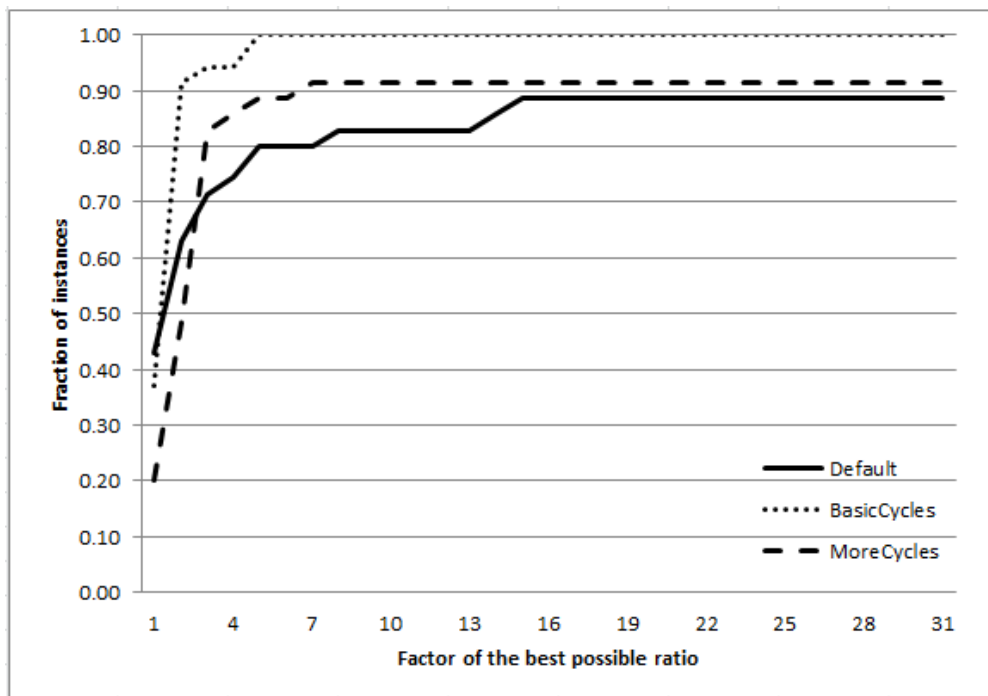


Figure 1: Performance profile for Set 118_15.

	Default	BasicCycles	MoreCycles
# Cuts	-	28.37/27.63	150.31/139.02
Preprocessing Time (s)	-	0.05/0.04	1.14/0.32
Gap Closed by Cuts (%)	-	5.43/0	10.83/0
Root Gap Closed (%)	13.44/0	22.26/0	27.24/0
Total Time (s)	1126.54/148.65	1170.22/129.52	951.47/121.90
B&B Nodes	1.9E+6/2.1E+5	1.9E+6/1.8E+5	1.3E+6/1.5E+5
# Unsolved	10	10	7
Unsolved Opt Gap (%)	0.71/0.45	0.79/0.36	0.50/0.33

Table 2: Summary of results for Set 118_9G.

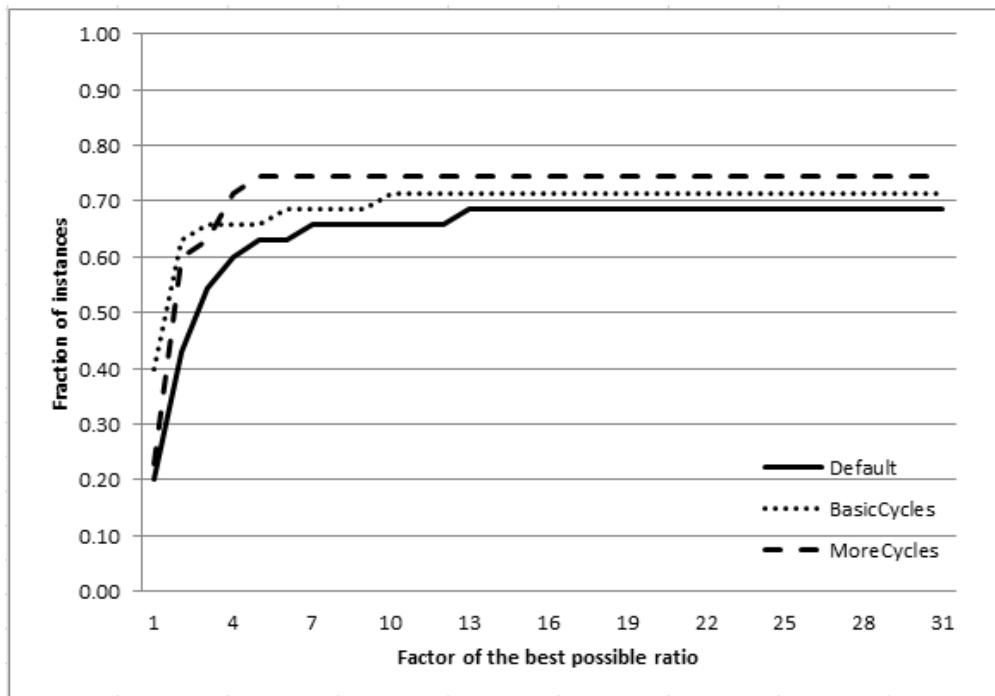


Figure 2: Performance profile for Set 118_9G.

	Default	BasicCycles	MoreCycles
# Cuts	-	29.34/28.91	145.20/141.54
Preprocessing Time (s)	-	0.11/0.03	1.30/0.44
Gap Closed by Cuts (%)	-	1.50/0	2.92/0
Root Gap Closed (%)	5.42/0	7.80/7.32	18.19/17.00
Total Time (s)	901.31/124.72	506.40/55.70	515.05/72.37
B&B Nodes	1.3E+6/1.4E+5	4.5E+5/4.9E+4	6.1E+5/6.6E+4
# Unsolved	5	3	1
Unsolved Opt Gap (%)	1.31/0.76	1.87/1.68	0.13/0.13

Table 3: Summary of results for Set 118_15_6.

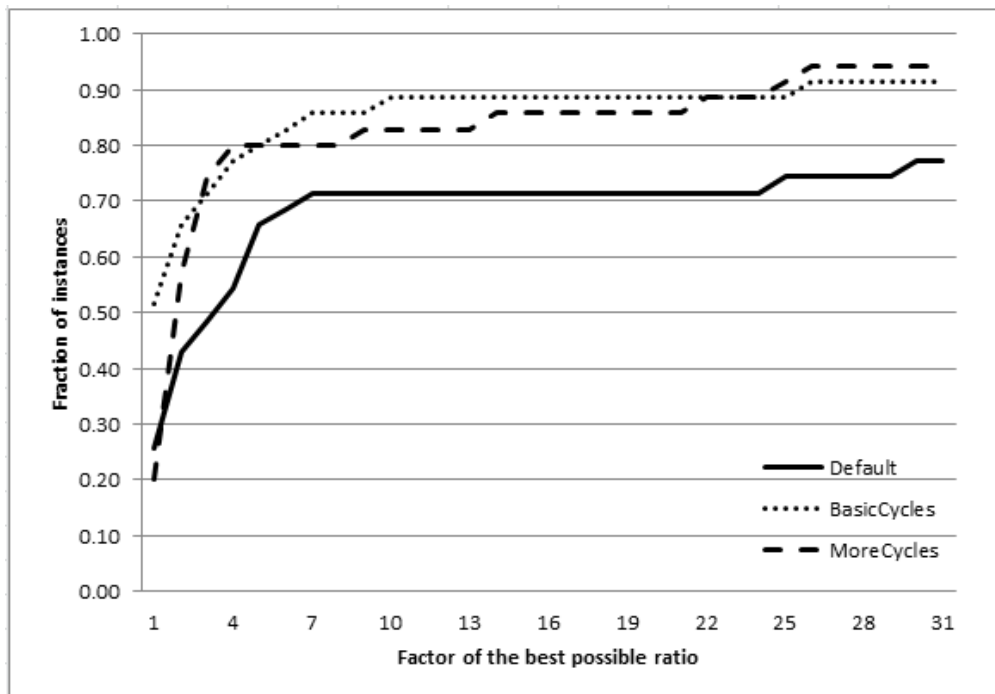


Figure 3: Performance profile for Set 118_15_6.

	Default	BasicCycles	MoreCycles
# Cuts	-	26.54/25.85	86.23/84.23
Preprocessing Time (s)	-	0.11/0.05	0.54/0.31
Gap Closed by Cuts (%)	-	0.05/0	0.31/0
Root Gap Closed (%)	0.47/0	4.38/0	11.65/0
Total Time (s)	2243.71/1750.82	1473.52/924.64	1581.60/1170.37
B&B Nodes	2.0E+6/1.5E+6	1.2E+6/8.1E+5	1.2E+6/9.0E+5
# Unsolved	13	4	3
Unsolved Opt Gap (%)	0.54/0.41	0.93/0.74	1.22/0.73

Table 4: Summary of results for Set 118_15_16.

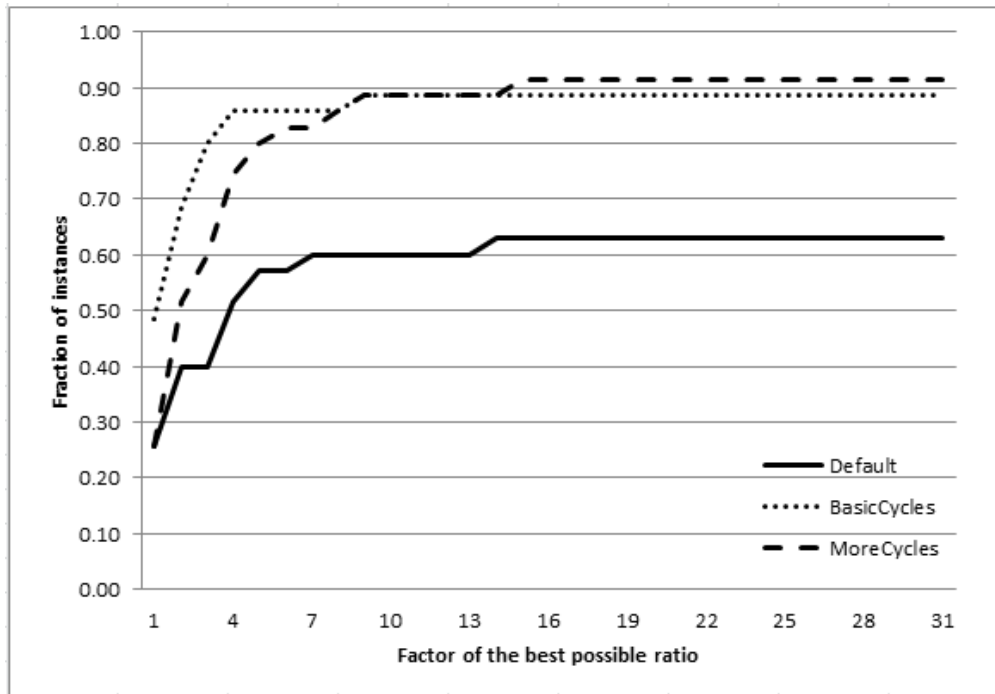


Figure 4: Performance profile for Set 118_15_16.

	Default	BasicCycles	MoreCycles
# Cuts	-	15.66/15.26	34.83/33.56
Preprocessing Time (s)	-	0.09/0.06	0.48/0.43
Gap Closed by Cuts (%)	-	7.26/7.25	7.26/7.25
Root Gap Closed (%)	7.11/4.17	48.37/48.28	48.39/48.30
Total Time (s)	1685.39/634.75	1940.16/841.88	1524.14/514.76
B&B Nodes	6.6E+5/2.3E+5	7.8E+5/3.1E+5	6.2E+5/1.9E+5
# Unsolved	13	16	10
Unsolved Opt Gap (%)	0.21/0.19	0.22/0.21	0.40/0.23

Table 5: Summary of results for Set 300_5.

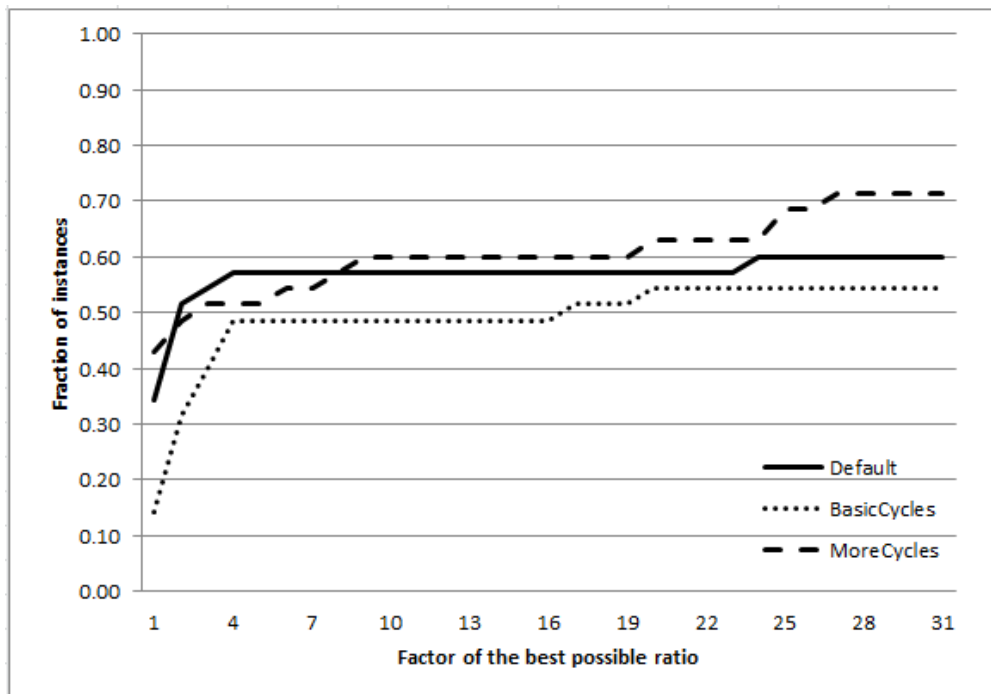


Figure 5: Performance profile for Set 300_5.

	Default	BasicCycles	MoreCycles
# Cuts	-	26.57/25.10	127.05/101.12
Preprocessing Time (s)	-	0.08/0.05	0.85/0.38
Gap Closed by Cuts (%)	-	3.15/0	4.84/0
Root Gap Closed (%)	6.17/0	18.13/0	24.78/0
Total Time (s)	1278.94/235.82	1023.29/154.57	961.34/174.58
B&B Nodes	1.3E+6/2.1E+5	8.8E+5/1.3E+5	7.9E+5/1.3E+5
# Unsolved	43	33	22
Unsolved Opt Gap (%)	0.56/0.35	0.63/0.34	0.52/0.28

Table 6: Summary of all the instances.

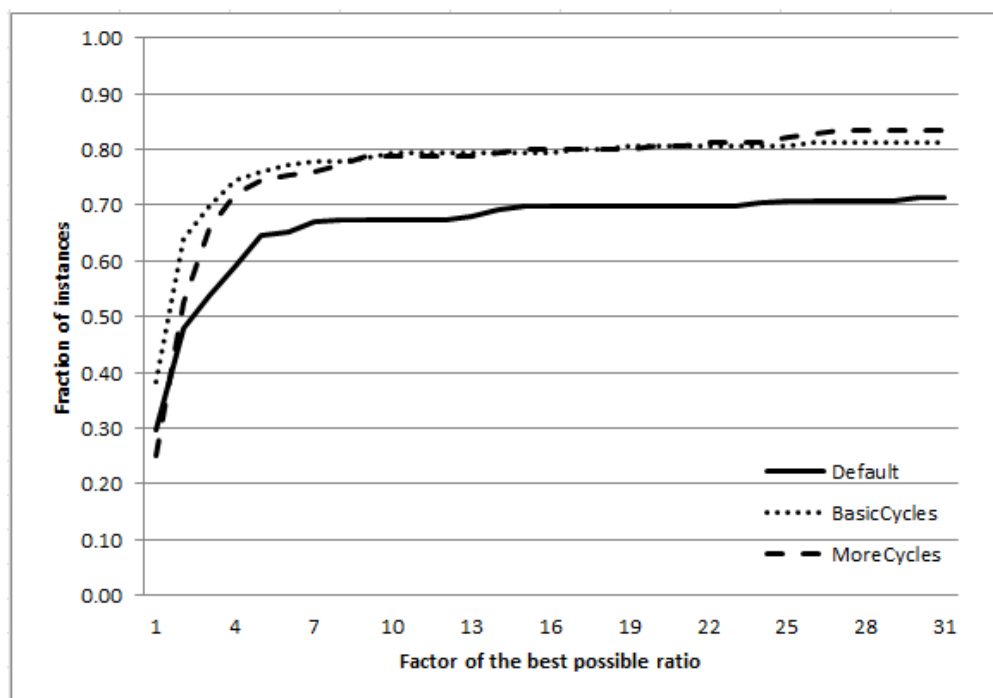


Figure 6: Performance profile for all the instances.

7 Conclusions

In this paper, we propose new cycle-based formulations for the optimal power flow problem and the optimal transmission switching problems that use the DC approximation to the power flow equations. We characterize the convex hull of a cycle-induced substructure in

the new formulation, which provides strong valid inequalities that we may add to improve the new formulation. We demonstrate that separating the new inequalities may be done in linear time for a fixed cycle. We conduct extensive experiments to show that the valid inequalities are very useful in reducing the size of the search tree and the computation time for the DC optimal transmission switching problem.

The inequalities we derive may be gainfully employed for *any* power systems problem that involves the addition or removal of transmission lines and for which the DC approximation to power flow is sufficient for engineering purposes. We will pursue the application of these inequalities to other important power systems planning and operations problems as a future line of research. Other future lines of research include the investigation of more complicated substructure of the new formulation, and engineering the cutting plane procedure to effectively solve larger-scale networks.

A Cycle Basis Algorithm

Proposition A.1. *Algorithm 5 works correctly.*

Proof. Without loss of generality, assume that the first $n - 1$ rows of A are selected such that no row permutation is necessary during LU decomposition. In the remaining of the proof, we will replace PA with A for brevity.

The LU decomposition of A can be obtained by a sequence of Gaussian eliminations on A as

$$\tilde{A}_1 = \tilde{L}_1 \cdot A, \quad \tilde{A}_2 = \tilde{L}_2 \cdot \tilde{A}_1, \dots, \quad U = \tilde{A}_{n-1} = \tilde{L}_{n-1} \cdot \tilde{A}_{n-1},$$

where each matrix \tilde{L}_i is an elementary row operation that adds or subtracts multiples of the i -th row of \tilde{A}_{i-1} to other rows to make the i -th column of \tilde{A}_{i-1} the i -th unit vector. Consider a nonzero entry a_{i1} of A . Since $a_{11}, a_{i1} \in \{+1, -1\}$, the row operation only adds $+1$ or -1 copy of row 1 to row i , that is, the first column of \tilde{L}_1 only contains $0, \pm 1$. Also, after eliminating a_{i1} , row i of A_1 will either be all zero, or contain exactly one 1 and one -1 . In other words, A_1 is an arc-node incidence matrix for a new digraph $G_1 = (V, E_1)$. Since $\text{rank}(A) = n - 1$, we have $\text{rank}(\tilde{A}_1) = n - 1$, which implies the new digraph G_1 is connected. Repeating this argument for each subsequent round of Gaussian elimination, we have that U is an incidence matrix of the connected digraph G_{n-1} with $n - 1$ arcs, which implies G_{n-1} is a spanning tree of the node set V . Denote the first $n - 1$ rows of U as U_1 . The last $m - n + 1$ rows of U are zeros.

Denote $A = \begin{bmatrix} A_1 \\ A_2 \end{bmatrix}$ where A_1 is the first $n - 1$ rows of A and represents a spanning tree T in the original graph G . Note that the rows of A_1 are linearly independent. Let us first carry out the LU decomposition of A_1 to get $A_1 = L_1 U_1$. In fact, U_1 represents a spanning tree, say T' , on a new graph $G' = (V, E')$. Note that the entries of L_1 are precisely the negative of the pivots in Gaussian elimination and hence, they are ± 1 . Moreover, we can interpret the rows of L_1 indexed by the edges in T and columns indexed by the edges in T' . In particular, the elements of row $(i, j) \in T$ represent the unique path in T' going from i to j .

Claim A.1. *A path in T can be mapped to a path in T' by post-multiplication of L_1 and this transformation is unique.*

Proof. Let us consider a path p in T as a row vector where $+1$ (-1) means an arc is traversed in forward (backward) direction and 0 means that arc is not part of the path. Define $p' = pL_1$. We claim that the row vector p' is a path in T' . Let us traverse the path p in terms of the edges in T' . In particular, we weight the rows of \mathcal{T} corresponding to (i, j) with the value of that edge in the path p . In other words, for each arc (i, j) in the path, we traverse the path from i to j in T' . But, this gives a path in T' . Finally, this transformation is unique since the path joining two nodes in a tree is unique. \square

Now, consider $A' = \begin{bmatrix} U_1 \\ A_2 \end{bmatrix}$. We continue LU decomposition on A' to obtain $A' = \begin{bmatrix} U_1 \\ A_2 \end{bmatrix} = \begin{bmatrix} I & 0 \\ L_2 & I \end{bmatrix} \begin{bmatrix} U_1 \\ 0 \end{bmatrix}$. In particular, we have $A_2 = L_2 U_1$. Since the rows of U_1 are linearly independent and U_1 defines a tree, the elements of A_2 can be traced via a unique path in T' . In fact, the paths are exactly L_2 in the new network. If the paths in L_2 are traced backwards, we obtain cycles in G' . Hence, $\begin{bmatrix} -L_2 & I \end{bmatrix}$ is a cycle basis in G' .

At this point, we can write $A = LU$ where

$$L = \begin{bmatrix} L_1 & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} I & 0 \\ L_2 & I \end{bmatrix} \text{ and } L^{-1} = \begin{bmatrix} L_1^{-1} & 0 \\ -L_2 L_1^{-1} & I \end{bmatrix}$$

Finally, we claim that $C_b = \begin{bmatrix} -L_2 L_1^{-1} & I \end{bmatrix}$ is a cycle basis in G . Let us first focus on the system $L_2 = ML_1$. Recall that the rows of L_2 are paths in G' . We claim that the rows of M are the corresponding paths in G . Using Claim A.1, we know that post-multiplication of a path in G by L_1 gives a path in G' . But, since L_1 is invertible, $M = L_2 L_1^{-1}$ is the unique solution and therefore, the rows of M should represent paths in G . Then, by tracing the paths in M backwards, we obtain cycles in G . Therefore, $\begin{bmatrix} -L_2 L_1^{-1} & I \end{bmatrix}$ is a cycle basis in G . \square

Note that we do not need to explicitly invert L to obtain L^{-1} . In fact, LU decomposition produces L^{-1} . Hence, it is computationally efficient to find cycle basis using Algorithm 5.

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