

An algorithm for the separation of two-row cuts

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We consider the question of finding deep cuts from a model constructed with two rows of a simplex tableau. To do that, we show how to reduce the complexity of setting up the polar of such model from a quadratic number of integer hull computations to a linear number of integer hull computations. Furthermore we present an algorithm that avoids computing integer hulls altogether. A polynomial running time is not guaranteed but computational results show that the algorithm runs quickly in practice.

This is joint work with Quentin Louveaux.