APPENDIX: SUPPLEMENTARY MATERIAL
Conditions Beyond Treewidth for Tightness of Higher-order LP Relaxations

In this Appendix, we provide the following.

- Geometric Proofs of Results for $\mathbb{L}_2$
- Group-theoretic Results from §4.2
- Proof of the Marginals Extension Result for $\mathbb{L}_3$
- Proof of Theorem 5 for $\mathbb{L}_3^*$
- Identifying Non-tight Signings of $T_4$, Treewidth 3 Forbidden Minors

7 Geometric Proofs of Results for $\mathbb{L}_2$

In this section, we give proofs of Lemmas 7 and 8 using the geometric insights of §4.

Lemma 7. If $G = (V, E)$ is a tree, then $\mathbb{L}_2(G)$ is tight for any binary pairwise model on $G$.

Proof. We will show that given arbitrary potentials $c \in \mathbb{R}^{V \cup E}$ with MAP optimum configuration $v \in \text{Ext}(\mathbb{M}(G))$, we have $c \in N_{\mathbb{L}_2(G)}(v)$, from which it immediately follows from the definition of normal cones that $v$ is optimal for $c$ in $\mathbb{L}_2(G)$, and hence the result follows.

We first argue that it is sufficient to consider potentials $c \in \mathbb{R}^{V \cup E}$ such that $c \in N_{\mathbb{M}(G)}(v_0)$, where $v_0 \in \{0, 1\}^{V \cup E}$ is the configuration where every random variable $X_v$ in the graphical model is set to 0. To see this, suppose that $c \in \mathbb{R}^{V \cup E} \setminus N_{\mathbb{M}(G)}(v_0)$. Since $\mathbb{R}^{V \cup E} = \bigcup_{v \in \text{Ext}(\mathbb{M}(G))} N_{\mathbb{M}(G)}(v)$, there exists $v' \in \text{Ext}(\mathbb{M}(G))$ such that $c \in N_{\mathbb{M}(G)}(v')$. Now consider a flipping map $F$ (see [4.1]) that maps $v \in \mathbb{M}(G)$ to $v_0 \in \mathbb{M}(G)$, and recall by Lemma 9 that $\mathbb{L}_2(G)$ is tight for $c$ iff it is tight for $F_{v \to v_0}^c(c)$.

We now proceed by induction on the number of vertices $n$ of $G$. Our method will be to show that $c \in N_{\mathbb{L}_2(G)}(v_0)$ by directly showing that $c$ can be written as a positive linear combination of extremal vectors of $N_{\mathbb{L}_2(G)}(v_0)$. The cases $n = 1, 2$ are trivial, as $\mathbb{L}_2(G) = \mathbb{M}(G)$ for such models immediately from the definition of Sherali-Adams polytopes. For the inductive step, let $x \in G$ be a leaf, with neighbor $y \in G$. As $x, y$ are both equal to 0 at the marginal optimum, there are three tight local constraints (see [10.4.1]) corresponding to the pair $x, y$ which are tight at the marginal optimum $v_0$, namely $q_{xy} \leq q_x, q_{xy} \leq q_y$, and $q_{xy} \geq 0$. By Lemma 5, the outward pointing normal to each hyperplane defined by these constraints is an extremal vector of the cone $N_{\mathbb{M}(G)}(v_0)$; using the notation $e_i$ to denote a unit vector in the direction corresponding to coordinate $i$, we can write the outward pointing normals as $e_{xy} - e_x - e_y$. Note that as $v_0$ is the optimal configuration, setting either of $x$ and $y$ cannot result in a higher scoring configuration, from which we obtain $\theta_x, \theta_y \leq 0$, and $\theta_x + \theta_y + W_{xy} \leq 0$.

We now consider two cases: i) $W_{xy} \geq -\theta_x$; and ii) $W_{xy} < -\theta_x$.

i) If $W_{xy} \geq -\theta_x$, we consider the following conical combination:

$$-\theta_x(e_{xy} - e_x) + (W_{xy} + \theta_x)(e_{xy} - e_y).$$  \hspace{1cm} (15)

Note that the coefficients of $e_x$ and $e_{xy}$ exactly match the singleton potential on $x$ and the edge potential $y$ for the model.

We now consider the residual potentials (that is, the model whose potentials are the difference between the potentials of the original model, and the potentials given by the conical combination of extremal vectors in [15]); it is sufficient for the residual potentials to have the same optimal marginal vertex for the inductive step to be complete. Note that the residual potentials are the same for all singletons except $x$ and $y$; the new potential on $x$ is 0 and the new potential on $y$ is $\theta_x + \theta_y + W_{xy}$. If some other vertex yields a higher score than $v_0$ on this model, it must be the case that $y$ is set to 1 in this model - else the same vertex would yield a greater score than that of $v_0$ in the original model. But if $y$ is set to 1, the residual model yields the same score as setting both $x$ and $y$ equal to 1 in the original model. Therefore we deduce that $v_0$ is optimal for the original model, and the inductive step is complete.

ii) If $W_{xy} < -\theta_x$, we consider the following conical combination

$$-\theta_x(e_{xy} - e_x) + (-W_{xy} - \theta_x)(-e_{xy}).$$  \hspace{1cm} (16)
Note again that the coefficients of $e_x$ and $e_{xy}$ exactly match the singleton potential on $x$ and the edge potential $y$ for the model. The residual potentials have 0 potential for the singleton $x$ and the edge $xy$, and the original singleton potential for $y$. It is immediate that the optimal marginal vertex for the residual potentials is again $v_0$; if any other vertex yielded a higher score, then by ensuring that the $x$ variable is set 0 in this new configuration, this vertex would yield a higher score than $v_0$ in the original model, a contradiction. Therefore we deduce that $v_0$ is optimal for the original model, and the inductive step is complete.

Lemma 8 For an arbitrary graph $G$, $\ell_2(G)$ is tight for the set of balanced models.

Proof. Let $c = ((c_{ij})_{i \in V}, (c_{ij})_{ij \in E})$ be a balanced set of potentials on $G$. We may assume that all edge potentials are attractive. To see this, partition $V$ into two disjoint sets $V_0$ and $V_1$ such that all edges between $V_0$ and $V_1$ are repulsive, whilst all within either $V_0$ or $V_1$ are attractive (this is possible as $c$ is assumed balanced). Then flip the the set $V_i$ (i.e. apply the map $F^i_{(V_0)}$ described in (8) to $c$). By construction, $F^i_{(V_0)}(c)$ has all edge potentials attractive, and by Lemma 10 $\ell_2(G)$ is tight for $c$ if it is tight for $F^i_{(V_0)}(c)$.

Let $v^*$ be the optimal marginal vertex for $c$, and partition $V$ into two disjoint sets $V_0 = \{i \in V | v^*_i = 0\}$ and $V_1 = \{i \in V | v^*_i = 1\}$. Given $i \in V_0$ and $j \in V_1$, note that the three tight local constraints corresponding to the edge $ij$ are $q_{ij} \leq q_i$, $q_{ij} \geq q_i + q_j - 1$. In the notation introduced in the proof of Lemma 7, the three extremal vectors contributed by this edge to the cone $N_{\ell_2}(v^*)$ are $e_{ij} - e_i$, $-e_{ij}$ and $e_i + e_j - e_{ij}$.

We construct the vector

$$\sum_{i \in V_0, j \in V_1} c_{ij}(e_{ij} - e_i), \quad (17)$$

which lies in $N_{\ell_2}(v^*)$, as each vector in the sum is extremal for $N_{\ell_2}(v^*)$, and all coefficients are non-negative by assumption of attractiveness of $c$. We then consider the model given by the residual potentials $c'$, which is the vector of potentials given by taking the difference between the original potentials and the potentials given by the vector in (17) above:

$$c'_i = c_i + \sum_{j \in V_i} c_{ij} \quad \text{for} \quad i \in V_0, \quad c'_{ij} = 0 \quad \text{for} \quad i \in V_0, j \in V_1, \quad (18)$$

with all other components of $c'$ equal to the corresponding components of $c$. It is sufficient to show that i) the residual model has the same optimal vertex $v^*$ as the model given by $c$, and ii) that the residual potentials can be written as the conical combination of extremal vectors in $N_{\ell_2}(v^*)$.

We begin with i). Let $v'$ be the new optimal marginal vertex for the residual model. We further refine our partition $V = V_0 \cup V_1$ by defining

$$V_0 \rightarrow 0 = \{ i \in V | v'_i = 0, v'_i = 0 \}, \quad V_0 \rightarrow 1 = \{ i \in V | v'_i = 0, v'_i = 1 \}, \quad (19)$$

$$V_1 \rightarrow 0 = \{ i \in V | v'_i = 1, v'_i = 0 \}, \quad V_1 \rightarrow 1 = \{ i \in V | v'_i = 1, v'_i = 1 \}. \quad (20)$$

If $V_0 \rightarrow 0 = V_1 \rightarrow 0 = \emptyset$, we are done as $v^* = v'$. Further, if $V_0 \rightarrow 0 = \emptyset$, then the score of $v'$ for $c'$ is the same as that for $c$, and it immediately follows that $v^*$ is optimal for $c'$ too. Also if $V_1 \rightarrow 0 = \emptyset$, it is also the case that the score of $v'$ for $c'$ is the same as for $c$, so again it follows that $v^*$ is optimal for $c'$. Thus we may assume that both $V_1 \rightarrow 0$ and $V_0 \rightarrow 1$ are non-empty.

We introduce the following notation: $\Theta_A = \sum_{i \in A} c_i + \sum_{i,j \in A \text{ distinct}} c_{ij}, W_{A,B} = \sum_{i \in A, j \in B \text{ distinct}} c_{ij}$, for disjoint subsets $A, B \subset V$.

The score achieved by $v'$ for the residual potentials $c'$ is as follows, where we use the $\Theta$ and $W$ notation as above to mean the application of the original potential $c$, not the new potential $c'$:

$$\langle c', v' \rangle = \Theta_{V_0 \rightarrow 1} + W_{V_0 \rightarrow 1, V_1} + \Theta_{V_1 \rightarrow 1} \quad (21)$$

Since $v'$ is optimal for $c'$, it must have a higher score than the marginal vertex $\bar{v}$ given by setting all variables in the set $V_1 \cup V_0 \rightarrow 1$ equal to 1, and all others 0. Thus, we obtain

$$\langle c', \bar{v} \rangle = \Theta_{V_0 \rightarrow 1} + W_{V_0 \rightarrow 1, V_1} + \Theta_{V_1 \rightarrow 0} + W_{V_1 \rightarrow 0, V_1 \rightarrow 1} \leq \langle c', v' \rangle. \quad (22)$$
By combining (21) and (22), it follows that

$$\Theta_{V_1} + W_{V_1} \leq 0 .$$  \hfill (23)

We now define the marginal vertex $\bar{v}$ as having all variables in $V_1 \rightarrow 1$ set to 1, and all others set to 0.

By examining the scores of $v^*$ and $\bar{v}$ for the original potentials $c$, and recalling that $v^*$ is optimal for $c$, we obtain

$$\Theta_{V_1} = (c, \bar{v}) \leq (c, v^*) = \Theta_{V_1} + W_{V_1} .$$  \hfill (24)

By combining (23) and (24), we note that it must be the case that $\Theta_{V_1} + W_{V_1} = 0$. But now we have

$$(c', v^*) = (c', \bar{v}) = (c, \bar{v}) \leq (c, v^*) = (c', v^*) ,$$  \hfill (25)

from which it follows that $v^*$ is optimal (over $M(G)$) for $c'$, as required for i).

It now remains to deal with point ii) - demonstrating that the residual potentials $c'$ can be written as a conical combination of vectors in $N_{L_2}(G)(v^*)$. Consider the graph $G'$ with vertex set $V$, with an edge between vertices $i$, $j$ if and only if $ij \in E$ and $c_{ij}$ is non-zero. It suffices to treat each connected component of $G'$ separately. By verifying i) above, all edge potentials in a connected component of $G'$ are attractive, and the optimal marginal vertex has all variables set to the same value within a connected component. Again, by flipping all variables in a connected component if necessary, we may assume that their optimal value is 0. We then demonstrate that by considering a particular vector in $N_{L_2}(G)(v^*)$, we may remove an arbitrary edge to obtain a residual model with the same optimal marginal vertex. Applying this iteratively until the residual model is a spanning tree and applying Lemma[7] then gives the result.

It therefore suffices to take an edge $ij \in E$, and consider the vector $\alpha(e_{ij} - e_i) + \beta(e_{ij} - e_j) \in N_{L_2}(G)(v^*)$, for some $\alpha, \beta \geq 0$, so that the residual model has 0 edge potential for the edge $ij \in E$, and so that the optimal marginal vertex for the model is unchanged. We now demonstrate that such $\alpha, \beta$ exist.

To ensure that the residual model has 0 edge marginal for the edge $ij$, we must take $\beta = W_{ij} - \alpha$. Therefore, it is no sufficient to find $0 \leq \alpha \leq W_{ij}$ so that the residual model also has optimal marginal vertex given by taking all random variables to have value 0. Denoting the potentials for the residual model by $c' = ((c'_i)_{i \in V}, (c'_{ij})_{ij \in E})$, we note that

$$c'_i = \alpha + c_i , \quad c'_j = (W_{ij} - \alpha) + c_j , \quad c'_{ij} = 0$$  \hfill (26)

with all other components of $c'$ equal to the respective component of $c$. Now note that any configuration of the random variables in which $X_i = X_j$ has the same score with respect to $c'$ and with respect to $c$, meaning that such a configuration cannot score more highly with respect to $c'$ than the configuration with all variables set to 0. Now consider a configuration optimal for $c'$ subject to $X_i = 1$ and $X_j = 0$ (denote by $S_i$ the set of indices corresponding to variables set to 1 in this configuration), and similarly consider a configuration optimal for $c'$ subject to $X_i = 0$ and $X_j = 1$ (denote by $S_j$ the set of indices corresponding to variables set to 1 in this configuration). It now suffices to show that both of these configurations have lower score with respect to $c'$ than the configuration with all variables set to 0 (which has score 0). Therefore, it is sufficient to find $\alpha \geq 0$ such that

$$\alpha + \Theta_{S_i} \leq 0 , \quad (W_{ij} - \alpha) + \Theta_{S_j} \leq 0 .$$

Combining these inequalities, it is sufficient to show that $W_{ij} + \Theta_{S_i} + \Theta_{S_j} \leq 0$. Note that (by optimality of the score 0 for $c$) we have

$$0 \geq \Theta_{S_i \cup S_j} = \Theta_{S_i} + \Theta_{S_j} - \Theta_{S_i \cap S_j} + W_{ij} , s_i \setminus s_j + W_{i} , s_j \setminus s_i + W_{S_i \setminus S_j , s_j \setminus S_i} + W_{ij}$$

and so

$$\Theta_{S_i} + \Theta_{S_j} + W_{ij} \leq \Theta_{S_i \cap S_j} - W_{ij} , s_i \setminus s_j - W_{i} , s_j \setminus s_i - W_{S_i \setminus S_j , s_j \setminus S_i} \leq 0$$

where the second inequality above follows as each individual term is non-positive. The result then follows as described above.

\[ \square \]

8 Group-theoretic Results from \[4.2\]

In this section we provide additional definitions and proofs relating to \[4.2\]. We refer the reader to \[Weller et al., 2016\] for further background.
8.1 Specification of the Maps $F^\dagger_{(I)}$

We give a full specification of the maps $F^\dagger_{(I)} : \mathbb{R}^{V \cup E} \rightarrow \mathbb{R}^{V \cup E}$ for $I \subseteq V$:

$$F^\dagger_{(I)}((c_i)_{i \in V}, (c_{ij})_{ij \in E})_v = -c_v - \sum_{v \in E \mid v \notin I} c_{v_j} \quad v \in I,$$

$$F^\dagger_{(I)}((c_i)_{i \in V}, (c_{ij})_{ij \in E})_{vw} = -c_{vw} \quad v, w \notin I.$$  \hspace{1cm} (27)

with $F^\dagger_{(I)}$ acting as the identity on all other coordinates. This is the natural form for such a map, as it yields the score-preserving result of Lemma 10. Note that these maps form a group under the operation of composition; in fact we have $F^\dagger_{(I_1)} \circ F^\dagger_{(I_2)} = F^\dagger_{(I_1 \Delta I_2)}$, where $\Delta$ is the symmetric difference operator.

8.2 Proofs of Lemmas 9 and 10

Lemma 9 \hspace{1cm} $\mathbb{L}_k(G)$ is tight for a given potential $c \in \mathbb{R}^{V \cup E}$ iff it is tight for all potentials $Y^\dagger_{\sigma}(c), \sigma \in S_V$.

Proof. It is sufficient to show that if $\mathbb{L}_k(G)$ is tight for $c$, then given $\sigma \in S_V$, $\mathbb{L}_k(G)$ is tight for $Y^\dagger_{\sigma}(c)$. Recalling that $Y_{\sigma}$ maps any Sherali-Adams polytope to itself bijectively, we obtain

$$\max_{q \in \mathbb{L}_k(G)} \langle c, q \rangle = \max_{q \in \mathbb{L}_k(G)} \langle c, Y_{\sigma^{-1}}q \rangle = \max_{q \in \mathbb{L}_k(G)} \langle Y^\dagger_{\sigma}(c), q \rangle,$$

and

$$\max_{q \in \mathcal{M}(G)} \langle c, q \rangle = \max_{q \in \mathcal{M}(G)} \langle c, Y_{\sigma^{-1}}q \rangle = \max_{q \in \mathcal{M}(G)} \langle Y^\dagger_{\sigma}(c), q \rangle.$$  \hspace{1cm} (28)

It follows that $\mathbb{L}_k(G)$ is not tight for $c$ (i.e. $\max_{q \in \mathbb{L}_k(G)} \langle c, q \rangle > \max_{q \in \mathcal{M}(G)} \langle c, q \rangle$) if and only if $Y^\dagger_{\sigma}(c)$ is not tight (i.e. $\max_{q \in \mathbb{L}_k(G)} \langle Y^\dagger_{\sigma}(c), q \rangle > \max_{q \in \mathcal{M}(G)} \langle Y^\dagger_{\sigma}(c), q \rangle$).

Lemma 10 \hspace{1cm} $\mathbb{L}_k(G)$ is tight for a given potential $c \in \mathbb{R}^{V \cup E}$ iff it is tight for all potentials $F^\dagger_{(I)}(c), I \subseteq V$.

Proof. It is sufficient to show that if $\mathbb{L}_k(G)$ is tight for $c$, then given $I \subseteq V$, $\mathbb{L}_k(G)$ is tight for $F^\dagger_{(I)}$. Recalling that $F^\dagger_{(I)}$ maps any Sherali-Adams polytope to itself bijectively, we obtain:

$$\langle F^\dagger_{(I)}(c), F^\dagger_{(I)}(q) \rangle = \sum_{i \in I} F^\dagger_{(I)}(c)_i F^\dagger_{(I)}(q)_i + \sum_{i \notin I} F^\dagger_{(I)}(c)_i F^\dagger_{(I)}(q)_i + \sum_{i \notin I} F^\dagger_{(I)}(c)_i F^\dagger_{(I)}(q)_i = \sum_{i \in I} (-c_i - \sum_{j \in I \mid j \notin I} c_{ij})(1 - q_i) + \sum_{i \notin I} c_i q_i + \sum_{i \notin I} \sum_{j \notin I \mid i \notin I} -c_{ij}(q_j - q_{ij}) + \sum_{i \notin I} \sum_{j \in I \mid i \notin I} c_{ij} q_{ij} = \sum_{i \in I} c_i q_i + \sum_{j \notin I \mid i \notin I} c_{ij} q_{ij} - \sum_{i \in I} c_i + \sum_{j \in I \mid i \notin I} c_{ij} = \langle c, q \rangle - \sum_{i \in I} c_i - \sum_{j \notin I \mid i \notin I} c_{ij}.$$  \hspace{1cm} (29)

Therefore, $q \in \mathbb{L}_k(G)$ yields a score for $c$ greater than the optimum over the marginal polytope $\mathcal{M}(G)$ iff $F^\dagger_{(I)}(q)$ yields a score for $F^\dagger_{(I)}(c)$ greater than the optimum over the marginal polytope $\mathcal{M}(G)$. From this it follows that $\mathbb{L}_k(G)$ is tight for $c$ iff it is tight for $F^\dagger_{(I)}(c)$.  \hspace{1cm} □
9 Proof of the Marginals Extension Result for $\mathbb{L}_3$

In this section, we provide a proof of the following result.

**Theorem** If $G$ is a chordal graph, then the polytope given by enforcing TRI constraints on just the triplets of distinct variables that form 3-cliques in $G$ is equal to $\mathbb{L}_3(G)$, the polytope given by enforcing constraints on all triplets of distinct variables in $G$.

An equivalent definition of chordality is the following.

**Definition 13.** A graph $G = (V, E)$ is chordal if there exists a perfect elimination ordering for $G$. That is, if there exists an ordering $v_1, \ldots, v_n$ of the vertex set $V$ such that the set $v_i \cup (N_G(v_i) \cap \{v_{i+1}, \ldots, v_n\})$ is a clique for all $i = 1, \ldots, n$, where $N_G(v) = \{w \in V \mid vw \in E\}$ is the neighbor set for vertex $v \in V$.

From this definition, it is straightforward to show the following result, which shows that edges may be added sequentially to a chordal graph to make it complete without breaking the property of chordality at any point.

**Lemma 14.** If $G = (V, E)$ is a non-complete chordal graph, then there exist distinct $i, j \in V$ such that $ij \notin E$, and the graph with vertex set $V$ and edge set $E \cup \{i, j\}$ is chordal.

**Proof.** Let $v_1, \ldots, v_n$ be a perfect elimination ordering of the vertex set $V$ for $G$. Let $m$ be the largest element of $\{1, \ldots, n\}$ such that the set $\{v_m, \ldots, v_n\}$ is not a clique. Such an $m$ exists as $G$ is assumed non-complete. We may assume without loss of generality that $\{v_m, v_{m+1}\} \notin E$; there exists some vertex $v \in \{v_{m+1}, \ldots, v_n\}$ such that $\{v_m, v\} \notin E$ (else $\{v_m, \ldots, v_n\}$ would be a clique), and swapping $v$ with $v_{m+1}$ leads to another valid perfect elimination ordering with the desired property that $\{v_m, v_{m+1}\} \notin E$.

We now demonstrate that $v_1, \ldots, v_n$ is a perfect elimination ordering for the graph $G'$ with vertex set $V$ and edge set $E \cup \{v_i, v_{i+1}\}$, which is the original graph $G$ with an added edge $\{v_m, v_{m+1}\}$, is chordal. For $j > m$, note that we have $G[v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_n\})] = G'[v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_{n}\})]$, and this subgraph is therefore complete, meaning that $v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_{n}\})$ is a clique in $G'$. For $j < m$, note that $N_G(v_j) = N_G(v_m)$, but since $G[v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_{n}\})]$ is complete, it follows that $G'[v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_{n}\})]$ is complete too, and hence $v_j \cup (N_G(v_j) \cap \{v_{j+1}, \ldots, v_{n}\})$ is a clique in $G'$. Finally we check that $v_m \cup (N_G(v_m) \cap \{v_{m+1}, \ldots, v_{n}\})$ is a clique in $G'$. By construction of $m$, the set $\{v_{m+1}, \ldots, v_n\}$ forms a clique in $G$ and hence in $G'$. Therefore $v_m \cup (N_G(v_m) \cap \{v_{m+1}, \ldots, v_n\}$ is a clique, as it is formed of the clique $N_G(v_m) \cap \{v_{m+1}, \ldots, v_n\}$ with the addition of the vertex $v_{m+1}$, which has been shown to have an edge to every vertex in the set $\{v_{m+1}, \ldots, v_n\}$. □

We now set out a key proposition which we will be able to apply iteratively in combination with Lemma 14 to prove Theorem 13.

**Proposition 15.** If $G = (V, E)$ is a non-complete chordal graph, then given a configuration $((q_i)_{i \in V}, (q_{ij})_{ij \in E})$ satisfying all TRI constraints involving 3-cliques in $G$, there exists an edge $e$ not present in $E$, and a corresponding pseudomarginal $q_e$ such that: i) $G' = (V, E \cup \{e\})$ is chordal; ii) the augmented configuration $((q_i)_{i \in V}, (q_{ij})_{ij \in E})$ satisfies all triplet constraints enforced on 3-cliques of $G'$.

**Proof.** i) This is the statement of Lemma 14

ii) Lemma 14 can be used to select the additional edge $ij$ to be added to $E$. We consider the new TRI constraints that will be enforced by adding this edge; they are exactly those corresponding to triplets of variables made up of $i$, $j$, and one other variable, say $k$, such that $ik \in E, jk \in E$. For such a triplet, the TRI constraints (see [10.4.1]) enforce the following inequalities on the new pseudomarginal $q_{ij}$:

$$\max(q_{ik} + q_{jk} - q_k, q_i + q_j - q_{ik} - q_{jk} - 1) \leq q_{ij} \leq \min(q_i + q_{jk} - q_k, q_j + q_{ik} - q_{jk})$$

(29)

Therefore each $k \in K := \{v \in V \mid iv, jv \in E\}$ enforces an interval $I_k$ of settings for $q_{ij}$ which are valid for the TRI constraints over the triplet $i, j, k$. Showing that there is an assignment to $q_{ij}$ that respects all TRI constraints simultaneously is equivalent to showing that $\cap_{k \in K} I_k$ is non-empty. Since all the $I_k$ are intervals, it suffices to show that their pairwise intersections are all non-empty. To see this, note that $\cap_{k \in K} I_k = [\inf I_k, \sup I_k]$, so it is enough that for each $k, l \in K$, we have $\inf I_k \leq \sup I_l$. Therefore, it is sufficient to show that for any $k_1, k_2 \in K$, the right-hand side of the inequalities of the form (29) induced by $k_1$ is greater than or equal to the left-hand side of the inequalities of the form (29).
induced by \( k_2 \). In particular, it suffices to demonstrate the following four inequalities

\[
q_{ik_2} + q_{jk_2} - q_{k_2} \leq q_i + q_j - q_{k_1},
\]
\[
q_{ik_2} + q_{jk_2} - q_{k_2} \leq q_i + q_j - q_{k_1},
\]
\[
q_i + q_j + q_{k_2} - q_{ik_2} - q_{jk_2} - 1 \leq q_i + q_j - q_{k_1},
\]
\[
q_i + q_j + q_{k_2} - q_{ik_2} - q_{jk_2} - 1 \leq q_i + q_j - q_{k_1}.
\]

By symmetry in \( i \) and \( j \), it is enough to show Inequalities (30) and (32), since Inequalities (31) and (33) are given by permuting indices \( i \) and \( j \) in (30) and (32). Note that since we have \( \{i, k_1\}, \{j, k_1\}, \{i, k_2\}, \{j, k_2\} \in E \) and \( \{i, j\} \not\in E \), chordality of \( G \) implies that \( \{k_1, k_2\} \in E \). In particular, it follows that all TRI constraints for the triplets \( i, k_1, k_2 \) and \( j, k_1, k_2 \) are satisfied. By adding the inequalities \( q_i + q_{ek_2} \geq q_{ik_1} + q_{ik_2} \) and \( q_{ek_2} + q_{jk_1} \geq q_{jk_2} + q_{jk_2} \), we obtain Inequality (30). By adding the TRI inequalities \( q_{ik_1} + q_{jk_2} + q_{k_2} \geq q_j + q_{k_1} + q_{k_2} - 1 \) and \( q_{k_1} + q_{k_2} \geq q_{k_1} + q_{k_2} \), we obtain Inequality (32).

A proof of Theorem 3 is now straightforward.

**Proof of Theorem 3** We apply Proposition 15 inductively, to iteratively yield an edge not already in the graph, and a valid pseudomarginal for that edge, until we have a complete graph.

## 10 Proof of Theorem 3 for \( \mathbb{L}_3^d \)

In this section, we provide a proof of the following result.

**Theorem 3** Given a graph \( G = (V, E) \), the polytope \( \mathbb{L}_3^d(G) \) is tight on the class of almost balanced models with distinguished variable \( s \). Further, there are no linear constraints of \( \mathbb{L}_3^d(G) \) that may be removed and yield a polytope which is tight on this class of potentials.

### 10.1 Proof of the Second Claim of Theorem 3

We first give a short proof for the second claim of Theorem 3 and then discuss the structure of the proof for the first claim.

Consider the polytope given by enforcing all linear constraints of \( \mathbb{L}_3^d(G) \) except one TRI constraint, say on a triangle \( sx y \). There are four possible inequalities to remove: a) \( q_{sx} + q_{sy} + q_{xy} \geq q_s + q_x + q_y - 1 \); b) \( q_s + q_{xy} \geq q_{sx} + q_{sy} \); c) \( q_x + q_{sy} \geq q_{sx} + q_{sy} \); d) \( q_y + q_{sx} \geq q_{sy} + q_{xy} \). In each case, we consider a model with all potentials apart from those corresponding to the singletons \( s \), \( x \) and \( y \) and the edges \( sx, sy, xy \) set to 0. We set the singleton potentials \( \theta_s, \theta_x, \theta_y \) and edge potentials \( W_{sx}, W_{sy}, W_{xy} \) as in the corresponding Figures 9a to 9d. We now show that these potentials are non-tight.

![Figure 9: Solid blue edges are attractive, dashed red edges are repulsive.](image)

- **Inequality a**. In this case the MAP score is 1/2, attained by the configuration \( (X_s, X_x, X_y) = (1, 0, 0) \). A valid configuration in the polytope given by \( \mathbb{L}_3^d(G) \) without inequality a) is \( (q_s, q_x, q_y, q_{sx}, q_{sy}, q_{xy}) = (1/2, 1/2, 1/2, 0, 0, 0) \), which has score 3/4, demonstrating non-tightness of this polytope.

- **Inequality b**. In this case the MAP score is 0, attained by the configuration \( (X_s, X_x, X_y) = (0, 0, 0) \). A valid configuration in the polytope given by \( \mathbb{L}_3^d(G) \) without inequality b) is \( (q_s, q_x, q_y, q_{sx}, q_{sy}, q_{xy}) = (1/2, 1/2, 1/2, 1/2, 1/2, 0) \), which has score 1/4, demonstrating non-tightness of this polytope.

- **Inequality c**. In this case the MAP score is 0, attained by the configuration \( (X_s, X_x, X_y) = (0, 0, 0) \). A valid configuration in the polytope given by \( \mathbb{L}_3^d(G) \) without inequality b) is \( (q_s, q_x, q_y, q_{sx}, q_{sy}, q_{xy}) = (1/2, 1/2, 1/2, 1/2, 0, 1/2) \), which has score 1/4, demonstrating non-tightness of this polytope.
• Inequality d). In this case the MAP score is 0, attained by the configuration \((X_s, X_x, X_y) = (0, 0, 0)\). A valid configuration in the polytope given by \(L_s^3(G)\) without inequality b) is \((q_s, q_x, q_y, q_{sx}, q_{sy}, q_{xy}) = (1/2, 1/2, 1/2, 0, 1/2, 1/2)\), which has score 1/4, demonstrating non-tightness of this polytope.

10.2 Structure of the Proof for the First Claim of Theorem 3

The structure of the proof of the first claim of Theorem 3 broadly follows that of the proof of Theorem 2 which appears in (Weller et al., 2016). First note that it is sufficient to prove the result for almost attractive models, since given an almost balanced model, there exists an element of the flipping group in \((Weller et al., 2016)\). The structure of the proof of the first claim of Theorem 3 broadly follows that of the proof of Theorem 2, which appears in (Weller et al., 2016). First note that it is sufficient to prove the result for almost attractive models, since given an almost balanced model, there exists an element of the flipping group \(\mathbb{Z}_2^{V}\) (see (Weller et al., 2016)) that renders the model almost attractive, and preserves properties of (non-)tightness. Let \(c = ((\theta_v)_{v \in V}, (W_e)_{e \in E})\) be a set of potentials corresponding to an almost balanced graphical model with distinguished variable \(s\), so that the probability of a given configuration \(v \in \text{Ext}(M(G))\) is proportional to \(\exp((c, v))\). Define the function \(F_s^{L_s^3(G)}: [0, 1] \rightarrow \mathbb{R}\) by

\[
F_s^{L_s^3(G)}(t) = \sup_{q \in L_s^3(G)} \langle c, q \rangle |_{q_s = t}.
\]

We will show that \(F_s^{L_s^3(G)}\) is linear, and so its maximal value is attained for \(t = 0\) or \(t = 1\). This shows that a global maximizer of \(\theta\) is achieved over \(L_s^3(G)\) when \(q_s = 0\) or \(q_s = 1\). But we know that \(L_s^3\big|_{q_s = 0}\) (resp. \(L_s^3\big|_{q_s = 1}\)) is tight wrt \(M_{|v_s = 0}\) (resp. \(M_{|v_s = 1}\)), since these problems are equivalent to MAP inference problems over \(G \setminus \{s\}\), which is balanced, and regarding the polytopes \(L_s^3\big|_{q_s = 0}\) and \(L_s^3\big|_{q_s = 1}\) as polytopes over this reduced model, they are both equal to \(L_2(G \setminus \{s\})\), which is tight on balanced models. The result then follows.

10.3 Concavity

Demonstrating the concavity of \(F_s^{L_s^3(G)}\) is straightforward; the proof below is an adaptation of (Weller et al., 2016, Lemma 5).

**Lemma 16.** \(F_s^{L_s^3(G)}\) is concave.

**Proof.** Let \(t_1, t_2 \in [0, 1]\), and let \(\lambda \in [0, 1]\). Let \(q^*_i \in \arg \max_{q \in L_s^3(G)} \langle \theta, q \rangle \) for \(i = 1, 2\), so that we have

\[
F_s^{L_s^3(G)}(t_i) = \langle c, q^*_i \rangle
\]

for \(i = 1, 2\). Let \(\bar{t} = \lambda t_1 + (1 - \lambda) t_2\). Then consider \(\bar{q} = \lambda q^*_1 + (1 - \lambda) q^*_2\). By convexity, \(\bar{q} \in L_s^3\big|_{q_s = \bar{t}}\). By linearity of the score, we have

\[
F_s^{L_s^3(G)}(\bar{t}) \geq \langle c, \bar{q} \rangle = \lambda \langle c, q^*_1 \rangle + (1 - \lambda) \langle c, q^*_2 \rangle = \lambda F_s^{L_s^3(G)}(t_1) + (1 - \lambda) F_s^{L_s^3(G)}(t_2)
\]

which demonstrates concavity. \(\square\)

10.4 Convexity

We now prove that \(F_s^{L_s^3(G)}\) is convex. To do this, we show that elements of the set \(\arg \max_{q \in L_s^3(G)} \langle \theta, q \rangle\) must have very specific structural properties. We begin by introducing the structural properties that will be relevant.

10.4.1 Local and Triplet Inequalities

We describe the explicit form of the local inequalities (the pairwise inequalities each involving two variables sharing an edge, describing the polytope \(L_2(G)\)) and the triplet inequalities (which together with the local inequalities describe the polytope \(L_3(G)\)).

From the definition of the polytope \(L_2(G)\) (see Definition 1), we need to ensure that for each pair of distinct vertices \(i, j \in V\), there exists a valid joint distribution over the variables \(X_i\) and \(X_j\). Recalling that \(q_{ij}\) represents the probability \(P(X_i = 1, X_j = 1)\) and \(q_i\) (respectively \(q_j\)) represent \(P(X_i = 1)\) (respectively \(P(X_j = 1)\)), we have the following
parametrization for the atomic events associated with $X_i$ and $X_j$:

\[
\begin{align*}
\mathbb{P}(X_i = 1, X_j = 1) &= q_{ij}, \\
\mathbb{P}(X_i = 0, X_j = 1) &= q_j - q_{ij}, \\
\mathbb{P}(X_i = 1, X_j = 0) &= q_i - q_{ij}, \\
\mathbb{P}(X_i = 1, X_j = 1) &= 1 - q_i - q_j + q_{ij}.
\end{align*}
\]

By the form of our parametrization these quantities sum to 1, so it is sufficient to enforce that they are all non-negative to ensure that the parameters $q_i$, $q_j$, and $q_{ij}$ correspond to a valid distribution. Enforcing these non-negativity constraints yields the linear constraints of the polytope $\mathbb{L}_2(G)$:

\[
\max(0, q_i + q_j - 1) \leq q_{ij} \leq \min(q_i, q_j) \quad \forall i, j \in V. \tag{34}
\]

The additional constraints needed to describe the polytope $\mathbb{L}_3(G)$ can be derived in the same way; we now need to ensure that for every triplet of distinct indices $i, j, k \in V$, there exists a joint distribution over $X_i, X_j, X_k$ such that $q_i, q_j, q_k, q_{ij}, q_{ik}, q_{jk}$ are marginals of this distribution. The atomic events associated with this distribution over 3 variables can be expressed in terms of these 6 parameters and one additional parameter $\alpha$, which will represent the probability of all three variables taking the value 1. We then have

\[
\begin{align*}
\mathbb{P}(X_i = 1, X_j = 1, X_k = 1) &= \alpha, \\
\mathbb{P}(X_i = 0, X_j = 1, X_k = 1) &= q_{jk} - \alpha, \\
\mathbb{P}(X_i = 1, X_j = 0, X_k = 1) &= q_{ik} - \alpha, \\
\mathbb{P}(X_i = 1, X_j = 1, X_k = 0) &= q_{ij} - \alpha, \\
\mathbb{P}(X_i = 0, X_j = 0, X_k = 1) &= q_k - q_{ik} - q_{jk} + \alpha, \\
\mathbb{P}(X_i = 0, X_j = 1, X_k = 0) &= q_j - q_{ij} - q_{jk} + \alpha, \\
\mathbb{P}(X_i = 1, X_j = 0, X_k = 0) &= 1 - q_i - q_j - q_k + q_{ij} + q_{ik} + q_{jk} - \alpha.
\end{align*}
\]

Again, by construction of the parametrization these eight quantities sum to 1, so we just need enforce non-negativity of each entry to ensure that they describe a valid joint distribution. This gives rise to eight inequalities; performing Fourier-Motzkin elimination of the variable $\alpha$ in these inequalities then yields the local inequalities derived above for each pair of vertices $(i, j)$ and $(i, k)$ and $(j, k)$, as well as four additional triplet inequalities involving all three vertices:

\[
\begin{align*}
q_i + q_{jk} &\geq q_{ij} + q_{ik} \\
q_j + q_{ik} &\geq q_{ij} + q_{jk} \\
q_k + q_{ij} &\geq q_{ik} + q_{jk} \\
q_{ij} + q_{ik} + q_{jk} &\geq q_i + q_j + q_k - 1 \\
\end{align*}
\]

We refer to these inequalities as the triplet (or TRI) inequalities. The polytope $\mathbb{L}_3(G)$ is obtained by enforcing the local constraints (34) for each pair of distinct vertices in $V$, and the TRI inequalities (35) for each triplet of distinct vertices in $V$. To obtain the polytope $\mathbb{L}_3^s(G)$ (see (3) for definition), we enforce the local constraints for each pair of distinct vertices of vertices in $V$, and the TRI inequalities for each triplet of distinct vertices in $V$ which includes the variable $s$.

### 10.4.2 Strong and Locking Edges

Given $q = ((q_{ij})_{ij \in E}, (q_{ij})_{ij \in E}) \in \mathbb{L}_3^s(G)$, we say that edge $ij$ is strong if a local constraint is tight for vertices $i$ and $j$, so that $q_{ij} = \min(q_i, q_j)$ or $q_{ij} = \max(0, q_i + q_j - 1)$; in the case of the former, we say that edge $ij$ is strong up, and in the case of the latter, strong down. We say that a cycle $i_1i_2, \ldots, i_mi_1$ in $G$ is strong frustrated if all edges are strong, and there are an odd number of strong down edges. We say that variables $i$ and $j$ are locking up (or locked up) if $q_i = q_j = q_{ij}$, and that variables $i$ and $j$ are locking down (or locked down) if $q_i = 1 - q_j$, and $q_{ij} = 0$.

### 10.4.3 Main Structural Result for Optimal Vertices of the Polytope $\mathbb{L}_3^s|_{q_s=x}$

With these definitions in hand, we will demonstrate the following:

**Theorem 17.** Any element of $\arg \max_{q \in \mathbb{L}_3^s|_{q_s=x}} (c, q)$ must have all singleton marginals in the set $\{0, x, 1 - x, 1\}$, any edges between variables with singleton marginals in the set $\{x, 1 - x\}$ must be locking, and there are no strong frustrated cycles in the configuration.
With Theorem [17], we can then deduce convexity of $F^e_{L^e_3(G)}$ immediately by using the argument in [Weller et al., 2016, §14]. Namely, we may write

$$F^e_{L^e_3(G)}(t) = \sup_{y \in [0,1]} \langle c, q(t|y) \rangle,$$  

(37)

where $q(\cdot|y) : [0,1] \rightarrow L^e_3(G)$ is defined as follows. Let $q^*$ be optimal for $c$ in $L^e_3|_{q^s=y}$. By Theorem [17] the sets $A_y = \{ j : q^*_y = 0 \}, B_y = \{ j : q^*_y = y \}, C_y = \{ j : q^*_y = 1 - y \}$ and $D_y = \{ j : q^*_y = 1 \}$ exhaustively partition the set $V$. Now define the components of $q(\cdot|y)$ as follows:

$$q_j(t|y) = \begin{cases} 0 & i \in A_y \\ t & j \in B_y \\ 1-t & j \in C_y \\ 1 & j \in D_y \end{cases}, \quad q_{ij}(t|y) = \begin{cases} 0 & i \in A_y \text{ or } j \in A_y \\ q_i & j \in D_y \\ q_j & i \in D_y \\ t & i, j \in B_y \\ 1-t & i \in C_y \text{ or } j \in C_y \\ 0 & i \in B_y \text{ and } j \in C_y \end{cases}$$

Note that $q(t|y) \in L^e_3(G)$ for all $t \in [0,1]$ since all edges of $q(t|y)$ are locking and there are no frustrated cycles. From Equation (37), note that $F^e_{L^e_3(G)}$ is a supremum of linear functions, and is therefore convex.

We thus turn our attention to proving Theorem [17].

### 10.5 Structure and Locking Edges

We work up to proving Theorem [17] via several intermediate results. We first prove a structural result on the optimal vertices of the polytope $L^e_3|_{q^s=x}$ for the potential $c$, assuming no locking edges or singletons equal to 0 or 1 at the extremal vertex. These assumptions will be relaxed to obtain a more general result, Proposition [24], by using an argument that shows if an optimal vertex has locking edges, these can be safely “contracted away” for the sake of analysis, and the results proven for reduced models with no locking edges apply, which may then be “expanded” back up to the full model.

#### 10.5.1 Structure for Models with No Locking Edges at Optimal Vertices

We state and prove two key structural results for models such that optimal vertices contain no locking edges.

**Proposition 18.** Suppose $q \in \arg \max_{q \in L^e_3|_{q^s=x}} \langle c, q \rangle$ is extremal, and moreover suppose there are no locking edges in $q$, and no singleton marginals equal to 0 or 1. Then all edges involving $s$ are weak.

**Proof.** Suppose the conclusion does not hold; let $q$ be such that not all edges involving $s$ are weak. Since we assume no locking edges, any variable $v \in V \setminus \{ s \}$ such that $sv$ is strong cannot have marginal $q_v \in \{ x, 1-x \}$. Then by sections 12 and 13 of [Weller et al., 2016], there exists a non-zero perturbation $p \in \mathbb{R}^{V \cup E}$ (as there is some strong edge involving $s$), and is such that any constraints of the polytope $L^e_3(G)$ which are tight at $q$ remain tight at $q \pm p$. Since $L^e_3(G)$ is formed of a subset of the constraints of $L^e_3(G)$, it follows that $q + p, q - p \in L^e_3(G)$. Further, by construction the perturbation does not move $q_s$: $q$ is therefore a convex combination of two other points in $L^e_3|_{q^s=x}$, and is therefore not extremal in this polytope. 

**Proposition 19.** Suppose $q \in \arg \max_{q \in L^e_3|_{q^s=x}} \langle c, q \rangle$ is extremal, and moreover suppose there are no locking edges in $q$, and no singleton marginals equal to 0 or 1. Then it can only be the case that the graph underlying the model consists of the single vertex $s$.

**Proof.** Suppose not. By Proposition [18] all edges of $q$ involving $s$ are weak. There are therefore no strong down edges in $q$; as all edge potentials away from $s$ are attractive, if an edge $ab$ away from $s$ is strong down, it must be because it is being held down by a TRI constraint (involving $s$); without loss of generality, we have $q_a + q_{ab} = q_{ab} + q_a$. If $q_{as}$ is strong down and equal to 0, then we have $q_a = q_{as} - q_{ab} \geq q_{as} \geq q_a$, and so we deduce that $q_{as} = q_a$ and $q_{ab} = 0$, contradicting the fact that there are no strong down edges in $q$. A contradiction may similarly be reached in the case where $q_{as}$ is strong down and equal to $q_a + q_{as} - 1$.

Therefore, as argued in Section 14 of [Weller et al., 2016], the following perturbation $p$ is such that all TRI constraints which are tight at $q$ remain tight at $q \pm \varepsilon p$, for sufficiently small $\varepsilon > 0$ and therefore $q \pm \varepsilon p \in L^e_3(G)$, yielding a contradiction unless the underlying model is a single variable $s$. 


For ii), we show that any two variables locking to \( s \)
\[
\begin{align*}
p_v &= \begin{cases} 
  p_s = 0 & v = s \\
  p_v = +1 & v \in V \setminus \{s\}
\end{cases} 
\end{align*}
\]
\[
\begin{align*}
p_{uv} &= \begin{cases} 
  +\frac{1}{2} & uv \text{ edge, with } u = s \\
  +1 & uv \text{ edge, with } u, v \in V \setminus \{s\} 
\end{cases} 
\end{align*}
\]

\[\square\]

10.5.2 Structural Results Concerning Locking Edges

With these results in hand, we now relax the assumptions of having no locking edges in the arg max configuration \( q \). To do this, we first demonstrate that the relation on the set of variables defined by \( i \sim j \) if the edge \( ij \) is locking (and prescribing that \( i \sim i \forall i \in V \)) is an equivalence relation, and use this to show that these locking components can, in some sense, be shrunk down to a single variable for the purposes of understanding the behavior of the arg max. Reflexivity of \( \sim \) is included in the definition, and symmetry is immediate. It remains to show transitivity. We provide a full proof of this result as Lemma 22, first giving intermediate results in Lemmas 20 and 21.

Our first result deals specifically with locked up edges.

**Lemma 20.** Locking up is a transitive relation on the set of vertices of the graph.

**Proof.** Suppose \( a \sim b \) and \( b \sim c \). Consider the triangle \( sab \). TRI inequalities imply that \( q_{sa} = q_{sb} \). Similarly, TRI inequalities in \( sbc \) imply that \( q_{sb} = q_{sc} \). Note that \( ac \) is locked up iff \( q_{ac} = q_a \). Suppose this does not hold. Since the potential associated to edge \( ac \) is attractive, either \( sa \) or \( sc \) is holding \( ac \) down in a TRI constraint. By symmetry, suppose \( sa \) is holding down \( ac \). Then

\[
q_c + q_{sa} = q_{sc} + q_{ac}
\]

\[
\implies q_a + q_{sa} = q_{sa} + q_{ac}
\]

\[
\implies q_a = q_{ac}
\]

and so we deduce that \( a \sim c \). \[\square\]

We then use the following lemma to deal with locking down edges.

**Lemma 21.** i) If two variables \( a, b \) are locked down, then the edges \( sa \) and \( sb \) are also locked. ii) For any variables \( x, y \) such that \( sx \) and \( sy \) are both locked, then \( xy \) is locked too.

**Proof.** For i), let \( q_b = 1 - q_a \), and \( q_{ab} = 0 \). Since \( ab \) is attractive, this edge is being held down by some TRI inequality in the triangle \( sab \). Without loss of generality, \( q_a + q_{ab} = q_{sa} + q_{ab} \), so \( q_a + q_{sb} = q_{sa} \), so \( q_a = q_{sa} \) and \( q_{ab} = 0 \). Now consider the following TRI inequality:

\[
q_{sa} + q_{sb} + q_{ab} \geq q_s + q_a + q_b - 1
\]

\[
\implies q_a + 0 + 0 \geq q_a + q_a + (1 - q_a) - 1
\]

\[
\implies q_a \geq q_s
\]

But \( q_{sa} = q_a \), so \( q_a \leq q_s \), so \( q_s = q_a \), and so \( sa \) is locked up, and \( sb \) is locked down.

For ii), we show that any two variables locking to \( s \) lock with one another. Suppose \( x, y \) are locked to \( s \). By flipping \( s \) if necessary, we need not deal with the case where \( x \) and \( y \) are both locked up with \( s \).

Consider the case where \( sx \) is locked up, and \( sy \) is locked down. Then consider the TRI inequality \( q_x + q_{xy} \geq q_{sx} + q_{xy} \). Substituting our values in, this gives \( q_x + 0 \geq q_x + q_{xy} \). So \( q_{xy} = 0 \), and so \( q_{xy} \) is locking down.

Now consider the case where \( sx \) and \( sy \) are locked down. Consider the following TRI inequality

\[
q_{sx} + q_{sy} + q_{xy} \geq q_s + q_x + q_y - 1
\]

\[
\implies q_{xy} \geq s + (1 - q_s) + (1 - q_s) - 1
\]

\[
\implies q_{xy} \geq 1 - q_s
\]

But \( q_{xy} \leq \min(q_x, q_y) = 1 - q_s \), so \( q_{xy} = 1 - q_s \) and \( xy \) is locked up. \[\square\]
Finally, the results above are combined to provide a full proof of transitivity.

**Lemma 22.** Locking is an equivalence relation on the set of vertices of the graph.

**Proof.** Let \( a \sim b, b \sim c; \) we aim to show that \( a \sim c. \) If \( ab \) is locked up and \( bc \) is locked up, then Lemma 20 applies immediately to give \( a \sim c. \) If both \( ab \) and \( ac \) are locked down, then we have from Lemma 21 i) that \( sa, sb, sc \) are all locked, and by applying Lemma 21 ii) to \( sa \) and \( sc, \) we deduce that \( a \sim c. \) Finally, if \( ab \) is locked down and \( bc \) is locked up, Lemma 21 iii) applies to give either that \( sa \) is locked down and \( sb \) is locked up, or that \( sa \) is locked up and \( sb \) is locked down. In the case of the former, note that \( sb \) and \( bc \) are locked up, so \( sc \) is locked up by Lemma 20 and so \( ac \) is locked up by Lemma 21 ii). In the case of the latter, we consider the TRI inequality \( q_c + q_{ac} \geq q_{sc} + q_{bc}, \) and deduce that \( sc \) is locked, and so by Lemma 21 ii), \( ac \) is locked. This completes the proof. \( \square \)

**10.5.3 Proof of Main Structural Result**

The results of §10.5.1 and §10.5.2 are now combined to yield the main structural result needed to deduce Theorem 17.

**Proposition 23.** Suppose \( q \in \arg \max_{q \in L^+_{\{x\}}} \{\theta, q\} \) is extremal. Then all singleton marginals lie in the set \( \{0, x, 1 - x, 1\}, \) and all variables lie in a single locking component.

**Proof.** We first may eliminate any variables with 0,1 singleton marginals. We then consider the equivalence classes of variables induced by the equivalence relation of having a locking edge, and then consider the submodel induced by selecting one representative from each equivalence class. We apply Propositions 18 and 19 to obtain a perturbation for this reduced model, and show that this perturbation can be “expanded” to the original model, so that the conclusions of the proposition hold. The perturbation is expanded by specifying that if a variable \( a \) is locked up to its representative, it moves in the same direction as the representative, whilst if it is locked down, it moves in the opposite direction to its representative. Note that as all locking components contain no frustrated cycles, it follows that if two variables are locked up they are perturbed in the same direction, whilst if they are locked down, they move in opposite directions. Strong edges are re-optimized, weak edges do not move. It will then follow that the conclusion of Proposition 19 holds for the reduced model, and so the expanded model must have a single locking component, and the conclusion of the proposition follows.

To be precise, we need to verify the following:

1. If the TRI inequalities corresponding to a triangle \( sab \) are satisfied under the perturbation, and \( b \) is locked to \( b', \) then the TRI inequalities associated with the triangle \( sab' \) are also satisfied under the perturbation.

2. If the LOC constraints corresponding to \( a \) and \( b \) are satisfied under the perturbation, and \( b' \) is locked (either up or down) to \( b, \) then the LOC constraints corresponding to \( a \) and \( b' \) are satisfied under the perturbation.

We deal with these in turn:

Firstly, let \( s, a, b, b' \) be as mentioned in i) above, and assume \( b \) and \( b' \) are locked up - see Figure 10.

![Figure 10: One case to consider from point 1. above.](image)

Consider the triangle \( sbb'. \) By considering the inequalities \( q_b + q_{ab'} \geq q_{sb} + q_{bb'}, \) and \( q_{b'} + q_{bb'} \geq q_{sb} + q_{bb'} \), we deduce that \( q_{ab} = q_{ab'}. \) We can also deduce that \( q_{ab} = q_{ab'}. \) if they are not both strong up (which would allow us to deduce that they are equal), then one of them is held down by a TRI constraint. However, since all singleton and edge marginals in triangles \( sab \) and \( sab' \) match (apart from maybe \( q_{ab} \) and \( q_{ab'}. \)), they must be held to the same value by their respective TRI
constraints, and are hence equal. Therefore, since \( b' \) is specified to move with \( b \), the edges \( sb' \) and \( ab' \) move with \( sb \) and \( ab \) respectively, and so any tight TRI constraint in \( sab' \) remains tight under the perturbation.

Now consider the case where \( b \) and \( b' \) are locked down. By Lemma 21, \( b \) and \( b' \) are both locked to \( s \) - one is locked up, one locked down. By flipping \( s \), we may assume that \( sb \) is locked down, and \( sb' \) is locked up. We may assume \( a \) is not locking with \( s \) or \( b \) - if it were, then all singleton and edge marginals would be fixed under the perturbation, and so any TRI inequalities would trivially be preserved.

Now \( sab \) has a single locking edge, from this it follows that there are two tight TRI constraints, namely \( q_a + q_{ab} = q_{sa} + q_{sb}, \)
and \( q_{sa} + q_{ab} + q_{ab} = q_s + q_a + q_b - 1 \). This leads to \( q_{sa} = q_a - q_{ab} \). Considering \( sab' \), again two TRI constraints must be tight, namely \( q_a + q_{ab'} = q_{sa} + ab' \) and \( q_{sa} + q_{sb} + q_{ab} = q_s + q_a + q_b' - 1 \), which leads to \( q_{ab}' = q_{sa} \). Now note that the perturbation moves exactly the same set of singleton and edge marginals in \( sab \) as it does in \( sab' \) (\( b, b' \) are both locked to \( s \) so don’t move), and the same TRI constraints are tight in each triangle. Therefore, the fact that all TRI constraints in \( sab \) are satisfied under the perturbation implies the same is true for \( sab' \), as required.

Now consider \( a, b, b' \) as mentioned in ii) above. The case where one of these variables is \( s \) is dealt with the argument for i). When none of the variables are \( s \), this point is in fact also dealt with by the argument for i) - we have shown above that if the perturbation respects TRI constraints for \( sab \), then it respects TRI constraints for \( sab' \). But TRI constraints being respected for \( sab' \) implies that LOC constraints are respected for \( ab' \), so we are done.

Theorem 17 then follows from Proposition 23 from which in turn the linearity of \( F^s_{L_2(G)} \) follows from the discussion in [10.4.3] and hence Theorem 3 follows.

11 Identifying Non-tight Signings of \( T_4 \), Treewidth 3 Forbidden Minors

We provide a proof of the following result from [5].

**Theorem 12.** The only non-tight signing for \( L_4 \) of any minimal forbidden minor for treewidth \( \leq 3 \) is the odd-\( K_5 \).

Recall from [5] that for a given signed graph \((G, \Sigma)\), \( L_4(G) \) is tight for all signings of \( G \) with signed topology \( \Sigma \) iff the following problem has optimal value 0:

\[
\max_{c \in \Sigma} \max_{q \in L_4(G)} \min_{x \in M(G)} [(c, q) - \langle c, x \rangle] \tag{38}
\]

11.1 Linearizing the Problem

We first convert this indefinite quadratic program over a conic region to an optimization problem over a polytope, by intersecting the feasible region with some convex polytope containing the origin in its interior:

**Lemma 24.** Problem (38) has a non-zero optimum iff

\[
\max_{c \in \Sigma \setminus P} \max_{q \in L_4(G)} \min_{x \in M(G)} [(c, q) - \langle c, x \rangle] \tag{39}
\]

has a non-zero optimum, where \( P \) is any polytope containing the origin in its interior.
function of the potential parameter $c$.

Lemma 27. Two polytopes, and the only quadratic terms in the objective are "cross-terms" between variables in these two polytopes.

Progress. Firstly, it is now purely a maximization problem. Secondly, the region of optimization is the direct product of $P$.

The above lemma tells us that to establish whether $\Sigma \cap P$ has a non-zero optimum, so in particular there exist $\epsilon' \in \mathbb{R}^{V \cup E}$, $q' \in L_4(G)$ and $x' \in \mathbb{M}(G)$ such that

$$\langle \epsilon', q' \rangle - \langle \epsilon', x' \rangle > 0$$

As $0 \in \text{int}(P)$, $P$ contains an open ball around the origin, and so there exists $\lambda > 0$ such that $\lambda \epsilon' \in P$. Then note

$$\langle \lambda \epsilon', q' \rangle - \langle \lambda \epsilon', x' \rangle = \lambda (\langle \epsilon', q' \rangle - \langle \epsilon', x' \rangle) > 0$$

and so it follows that (39) has a non-zero optimum.

Proof. Since $\Sigma \cap P \subseteq \Sigma$, if (39) has a non-zero optimum then so does (38). For the opposite direction, suppose (38) has a non-zero optimum, so in particular there exist $\epsilon' \in \mathbb{R}^{V \cup E}$, $q' \in L_4(G)$ and $x' \in \mathbb{M}(G)$ such that

$$\langle \epsilon', q' \rangle - \langle \epsilon', x' \rangle > 0$$

Problem (39) is a non-definite quadratic program, and so is difficult to solve directly. Instead, we convert it into a tractable number of linear programs, using the geometric constructions introduced in §4 as follows.

Lemma 26. The problem (39) has non-zero optimum iff at least one of the following set of problems has a non-zero optimum

$$P_v : \max_{c \in \Sigma \cap P \cap N_M(G)(v)} \max_{q \in L_4(G)} \min_{x \in \mathbb{M}(G)} \left[ \langle c, q \rangle - \langle c, x \rangle \right] \quad \text{where } v \text{ iterates over the extremal points of } \mathbb{M}(G). \tag{40}$$

Proof. We have $\mathbb{R}^{V \cup E} = \bigcup_{v \in \text{Ext}(\mathbb{M}(G))} N_M(G)(v)$, as $\mathbb{M}(G)$ is a polytope. Therefore if $(c, q, v)$ is optimal for (39), then it is optimal for $P_v$, where $v \in \text{Ext}(\mathbb{M}(G))$ is such that $c \in N_M(G)(v)$. Conversely, the optimal value for (39) is the maximum of the optimal values for each problem $P_v$ for $v \in \text{Ext}(\mathbb{M}(G))$.

Lemma 25. We can remove the optimization over $\mathbb{M}(G)$ in each problem (40); that is, the problem $P_v$ is equivalent to

$$P'_v : \max_{c \in \Sigma \cap P \cap N_M(G)(v)} \max_{q \in L_4(G)} \min_{x \in \mathbb{M}(G)} \left[ \langle c, q \rangle - \langle c, x \rangle \right]. \tag{41}$$

Proof. Note that

$$\max_{c \in \Sigma \cap P \cap N_M(G)(v)} \max_{q \in L_4(G)} \min_{x \in \mathbb{M}(G)} \left[ \langle c, q \rangle - \langle c, x \rangle \right] = \max_{c \in \Sigma \cap P \cap N_M(G)(v)} \left[ \max_{q \in L_4(G)} \langle c, q \rangle - \max_{x \in \mathbb{M}(G)} \langle c, x \rangle \right].$$

Now observe for $c \in N_M(G)(v)$, we have $\max_{x \in \mathbb{M}(G)} \langle c, x \rangle = \langle c, v \rangle$.

The problem $P'_v$ in (41) still has a quadratic objective, but has some particularly nice properties that will allow us to make progress. Firstly, it is now purely a maximization problem. Secondly, the region of optimization is the direct product of two polytopes, and the only quadratic terms in the objective are “cross-terms” between variables in these two polytopes.

Lemma 27. An optimum $(c^*, q^*)$ of $P'_v$ (see (41)) occurs with $c^*$ (resp. $q^*$) extremal in $\Sigma \cap P \cap N_M(G)(v)$ (resp. $L_4(G)$).

Proof. Let $(c^*, q^*) \in \Sigma \cap P \cap N_M(G)(v) \times L_4(G)$ be optimal for $P'_v$. Consider the objective of $P'_v$ with $q^*$ fixed as a function of the potential parameter $c$. The resulting objective is linear in $c$, and so we can move $c^*$ to some extremal point of $\Sigma \cap P \cap N_M(G)(v)$ without reducing the score attained with $q^*$ fixed. Therefore we may take $c^*$ to be extremal. By an analogous argument holding $c^*$ fixed, we may take $q^*$ to be extremal.

The above lemma tells us that to establish whether $P'_v$ has a non-zero optimum, it suffices to check whether any of the following linear programs $P''_{v,c}$ have a non-zero optimum:

$$P''_{v,c} : \max_{q \in L_4(G)} \left[ \langle c, q \rangle - \langle c, x \rangle \right], \tag{42}$$

for each $v \in \text{Ext}(\mathbb{M}(G))$, and for each $c \in \text{Ext}(\Sigma \cap P \cap N_M(G)(v))$. Each problem $P''_{v,c}$ is a linear program over $L_4(G)$, and is therefore efficiently solvable.

Note that the number of problems $P''_{v,c}$ we have to solve scales with the size of the set $\text{Ext}(\Sigma \cap P \cap N_M(G)(v))$, and so for computational reasons it is preferable to select the polytope $P$ containing the origin in its interior so that the polytope $\Sigma \cap P \cap N_M(G)(v)$ has as few vertices as possible.
One way in which to do this is to consider a H-representation for $N_{M(G)}(v)$ as $\{ x \in \mathbb{R}^{V \cup E} | Ax \leq 0 \}$ (note that as $N_{M(G)}(v)$ is a cone based at the origin, all halfspaces intersect the origin, so we may conclude that the linear inequalities defining its H-representation are all of the form $A_i^T x \leq 0$), and consider the vector $(-\sum A_{ij})_j$, enforcing the additional linear constraint that the inner product of all vectors in the convex body with this vector are not too large (say less than or equal to 1). This ensures that we obtain a polytope with number of vertices equal to the number of unique (up to scalar multiplication) extremal rays of the cone (plus an additional vertex at the origin).

11.2 Exploiting Symmetries of the Marginal Polytope and Sherali-Adams Relaxations

Whilst we have reduced the problem (39) to finding the greatest optimal value in a set of linear programs (42), we note that a priori there are a vast number of such LPs that must be solved. Given a graph $G = (V, E)$, there are $2^{|E|}$ possible signings of the graph, whilst there are $2^{|V|}$ vertices of the marginal polytope, and therefore in general many vertices of $\Sigma \cap P \cap N_{M(v)}$. Therefore, if possible, we would like to make arguments to reduce the number of linear programs that must be solved to establish whether (39) has a non-zero optimum or not. Fortunately, the rich symmetry groups associated with the marginal polytope and Sherali-Adams relaxations, as discussed in §4, allow large computational savings to be made.

From the remarks in §4, $L_4(G)$ is not tight for some potential $c \in \mathbb{R}^{V \cup E}$ iff it is not tight for $F(c)$ for any $F \in S_V \rtimes \mathbb{Z}_2^{|V|}$, the symmetry group of the Sherali-Adams polytope. Note that as well as acting naturally on the space of potentials, the symmetry group $S_V \rtimes \mathbb{Z}_2^{|V|}$ of the polytope $L_4(G)$ also acts naturally on the set of signings of $G$. From this, we deduce that a given signing $\Sigma$ of $G$ is non-tight iff $F(\Sigma)$ is non-tight for any (all) $F \in S_V \rtimes \mathbb{Z}_2^{|V|}$. Therefore it suffices to check the optimal value of Problem (42) only for one representative signing of $G$ in each orbit under the action of $S_V \rtimes \mathbb{Z}_2^{|V|}$.

Finally, since we have an explicit H-representation of the polytope $\tilde{\Sigma} \cap P \cap N_M(v)$, we can find a V-representation (i.e. an exhaustive collection of extremal points), and hence recover a list of all LPs of the form of Problem (42) that we need to solve in order to find the optimum of Problem (38). We now detail the results of these calculations for each of the four graphs $G$ of interest i.e. the four graphs in $T_4$, the minimal forbidden minors for treewidth $\leq 3$. The statement of Theorem 12 follows by considering the four minimal forbidden minors for treewidth 3 in turn.

11.3 Forbidden Signed Versions of $K_5$

We initially calculate the orbits of the set of signings of $K_5$ under the action of $S_V \rtimes \mathbb{Z}_2^{|V|}$, as discussed in §11.2. There are 7 different orbits of signings of $K_5$ - one representative of each is shown in Figure 12.

![Figure 12](image_url)
• Figure 12g corresponds to balanced signings; it is known that \( L_2(K_5) \) is tight for such potentials, and so it follows that \( L_4(K_5) \) is too, as \( L_4(G) \subseteq L_2(G) \).

• Figures 12d and 12e are almost balanced, so are tight for \( L_3(K_5) \) (by Weller et al. (2016)) and so are tight for \( L_4(K_5) \) too, as \( L_4(G) \subseteq L_3(G) \).

Checking the relevant LPs of the form (42) for the remaining signings reveals that the signings shown in Figures 12b, 12c and 12f are tight with respect to \( L_4(K_5) \), whilst Figure 12a is not. We therefore deduce that the only forbidden signing of \( K_5 \) for \( L_4(K_5) \) is that in Figure 12a: the odd-\( K_5 \).

11.4 Forbidden Signed Versions of the Octahedral Graph

We initially calculate the orbits of the set of signings of the octahedral graph \( O_6 \) under the action of \( S_V \ltimes \mathbb{Z}_2^{|V|} \), as discussed in §11.2. There are 14 different orbits of signings of \( O_6 \) - one representative of each is shown in Figure 13:

Checking the relevant LPs of the form (42) for all 14 signings reveals that all signings are tight with respect to \( L_4(O_6) \), and it immediately follows that \( L_4(O_6) \) is tight for any potentials on \( O_6 \), and so \( O_6 \) need not be forbidden as a minor of a graph \( G \) to ensure tightness of \( L_4(G) \).

11.5 Forbidden Signed Versions of the Wagner Graph

We initially calculate the orbits of the set of signings of the Wagner graph \( M_8 \) under the action of \( S_V \ltimes \mathbb{Z}_2^{|V|} \), as discussed in §11.2. There are 8 different orbits of signings of \( M_8 \) - one representative of each is shown in Figure 14:

Checking the relevant LPs of the form (42) for all 8 signings reveals that all signings are tight with respect to \( L_4(M_8) \), and it immediately follows that \( L_4(M_8) \) is tight for any potentials on \( M_8 \), and so \( M_8 \) need not be forbidden as a minor of a graph \( G \) to ensure tightness of \( L_4(G) \).
Figure 14: One representative of each of the 8 orbits of signings of $M_8$ under the action of $S_V \rtimes \mathbb{Z}_{|V|}^2$. Solid blue edges are attractive and dashed red edges are repulsive.

11.6 Forbidden Signed Versions of the Pentagonal Prism Graph

We initially calculate the orbits of the set of signings of the pentagonal prism graph $Y_5$ under the action of $S_V \rtimes \mathbb{Z}_{|V|}^2$, as discussed in §11.2. There are 8 different orbits of signings of $Y_5$ - one representative of each is shown in Figure 15.

Checking the relevant LPs of the form (42) for all 14 signings reveals that all signings are tight with respect to $L_4(Y_5)$, and it immediately follows that $L_4(Y_5)$ is tight for any potentials on $Y_5$, and so $Y_5$ need not be forbidden as a minor of a graph $G$ to ensure tightness of $L_4(G)$.
Figure 15: One representative of each of the 12 orbits of signings of $Y_5$ under the action of $S_V \rtimes Z_2^{|V|}$. Solid blue edges are attractive and dashed red edges are repulsive.