D2. Weighted Graphs

Notes by Malcolm Brooks, partly inspired by notes of Pierre Portal.

Text Reference (Epp) 3ed: Chapter 11

4ed: Chapter 10 5ed: Chapter 10

Some of the work in this section is not covered in our text by Epp. I have based some examples on ones from:
Kolman, Busby & Ross Discrete Mathematical Structures
Johnsonbaugh Discrete Mathematics

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 - The internet: Vertices are internet nodes; edges are all direct connections between nodes; weights are times (in milliseconds) for a packet to travel across a connection.

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We will also look at a different kind of problem on a weighted **directed** graph: Maximal Flow. Details later.

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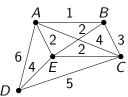
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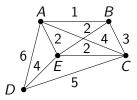
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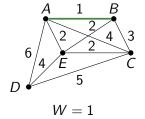
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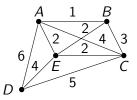
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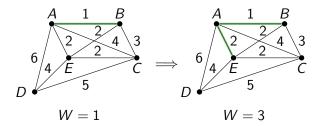
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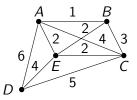


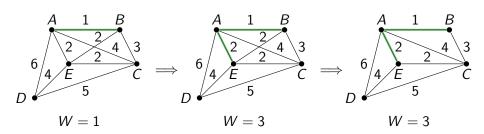


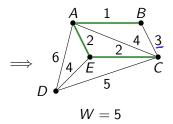


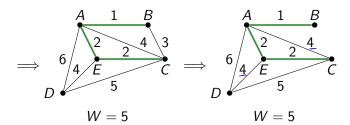


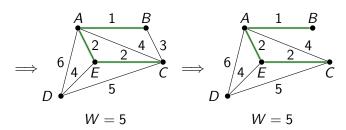


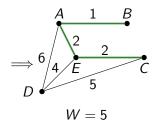


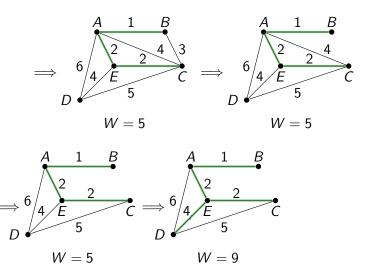


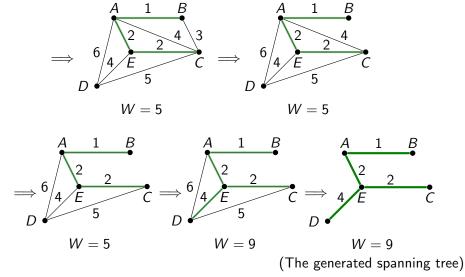












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- Kruskal's algorithm always succeeds! (Non-obvious theorem omitted)
 - That is, it always finds a minimal spanning tree, given any weighted connected (finite) graph.

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DESON

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- The salesman needs to visit n towns on a shortest possible 'circular tour'.
- Given: a table of distances between every pair of towns.
- **Model:** Graph K_n with towns as vertices and edges weighted by the the inter-town distances.
 - Find a Hamilton circuit of minimum possible total weight.

The 'Nearest Neighbour' algorithm (for the travelling salesman problem)

Input: Weighted complete graph *G* with *n* vertices.

Output: Hamilton circuit for *G* as a list *L* of vertices.

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- 5. Repeat steps 3 and 4 until i = n.
- 6. Add weight(L(n), L(1)) to W. Append L(1) to L as L(n+1).

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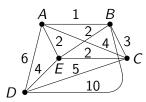
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• In fact, no efficient successful algorithm for the travelling salesman problem is known at this time. Finding one, or proving that none exists, is a major outstanding problem in mathematics.

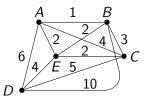
Find a minimal Hamilton circuit (tour) for this weighted graph:

Note: This graph is as for the minimal spanning tree example but with the addition of an edge *BD* to make it complete.

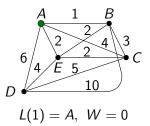


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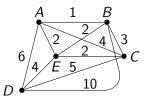


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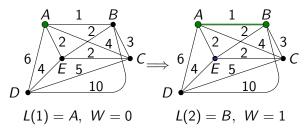


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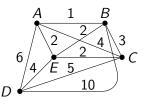


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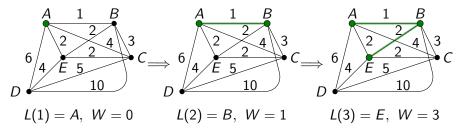


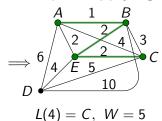
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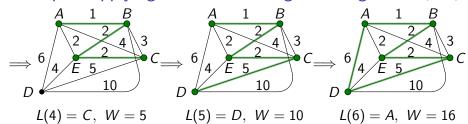


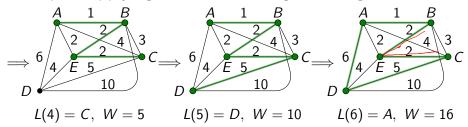
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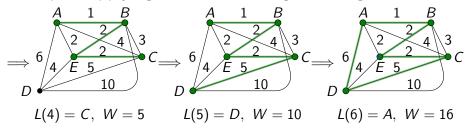


$$\Rightarrow \begin{array}{c} A & 1 & B \\ 2 & 2 & 4 & 3 \\ D & & & & \\ D & & & & \\ D & & & & \\ L(4) = C, W = 5 & & \\ L(5) = D, W = 10 & \\ \end{array}$$





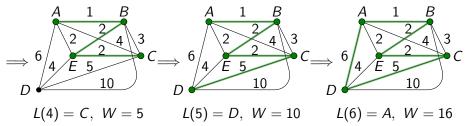
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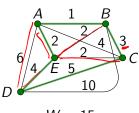


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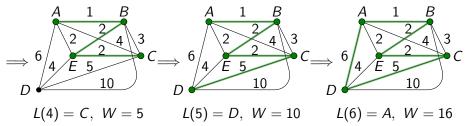
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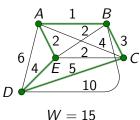
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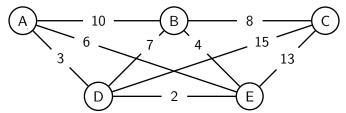
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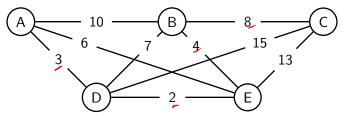
Note that Nearest Neighbour may generate this tour if we start at D instead of A. Then L(2) = E and it just depends on the choice for L(3).



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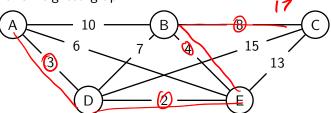


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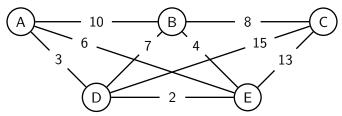
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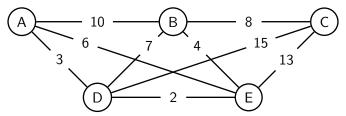


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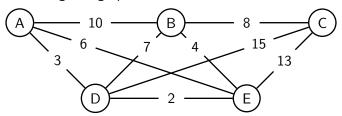
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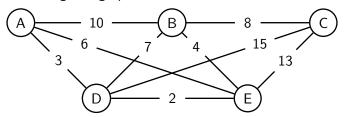
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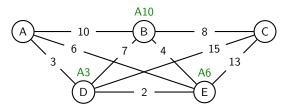
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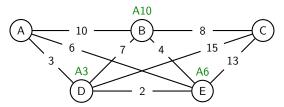
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For large graphs this approach is not practical. We need an *algorithm*.





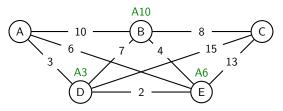
Edsger Dijkstra 1930 - 2002



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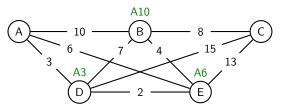




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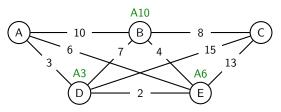




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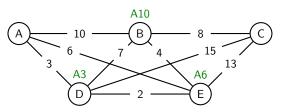


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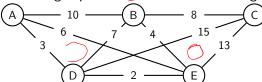
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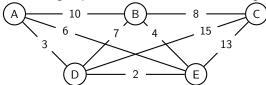
Example 1 — Slide 1

We seek a minimal weight path from A to C in the graph below.



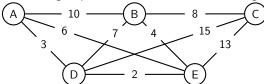
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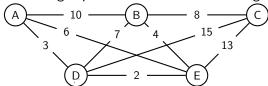
In particular this will yield the minimal 'distance', via graph edges, of C from A.

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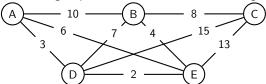
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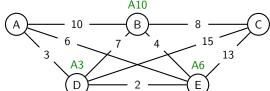
Start by labelling each vertex adjacent to A with its 'direct' distance from A:

We seek a minimal weight path from A to C in the graph below.



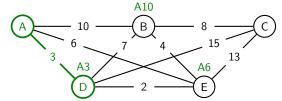
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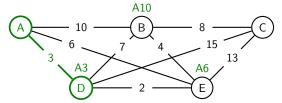


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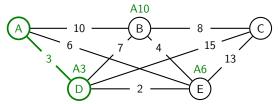


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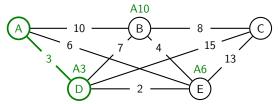
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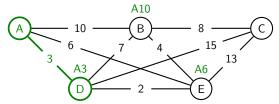


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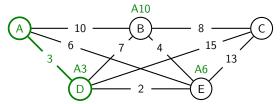
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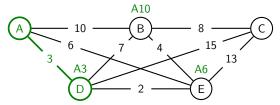
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The distance to v via c is less than the distance currently shown. Remark with c and relabel with the shorter distance.

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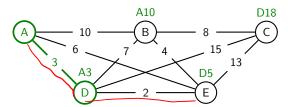
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So we leave the A10 above B as it is.

The annotated graph now looks like this:



We now have three so-called 'fringe' vertices, B, C and E.

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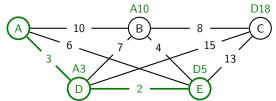
Now locate and lock in a fringe vertex ν with the lowest label value. That's vertex E in our example since 5 < 10 and 5 < 18. Also lock in its marked lead-in edge. That's edge DE for us.

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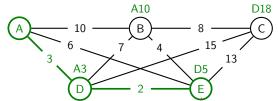


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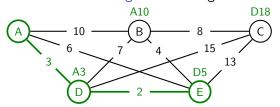
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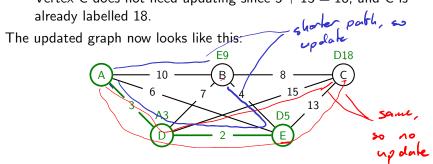
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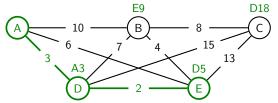


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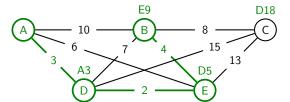
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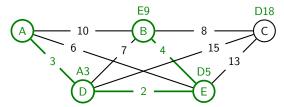
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The updated graph now looks like this:

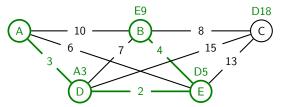


The lowest fringe value is now 9 on B, so we lock in B and its lead-in edge EB (next slide).



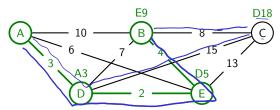


The new current vertex is the just locked-in B.



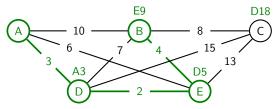
The new current vertex is the just locked-in B.

There is only one vertex adjacent to B that has not already been locked in, namely C.



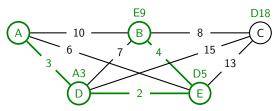
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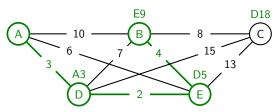
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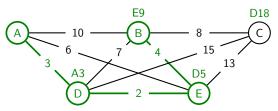
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We have now locked in the minimal distance 17 into our 'target' vertex C, so we can stop.

Example 1 — Slide 6

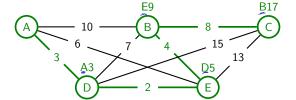


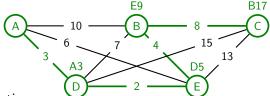
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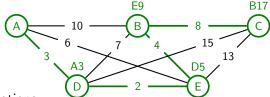
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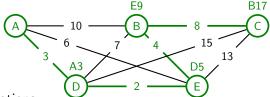
Some Observations:

• Besides the shortest path from A to C, the solution provides the shortest path to all the vertices along that path. For this example that happens to be the entire vertex set.



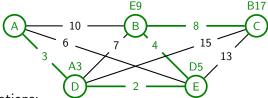
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- With all vertices locked, the solution provides a spanning tree for the graph.

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 - While $c \neq Z$:
 - 4. For each vertex v adjacent to c but not in T: If v is unmarked (i.e. M(v) = blank) or if $L(v) > L(c) + dist(\{c, v\})$ set $M(v) = \overline{c}$, $L(v) = L(c) + \operatorname{dist}(\{c, v\})$.

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This completes the formal description of Dijkstra's shortest path algorithm.

Note: we add vertices , edgs anywhere along the tree, not just of f the carrent vertex.

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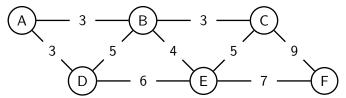
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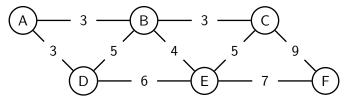
This completes the formal description of Dijkstra's shortest path algorithm.

Next a second example, but this time with less commentary.

Find the shortest path for A to F:

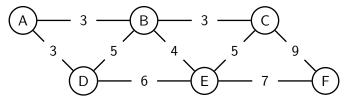


Find the shortest path for A to F:

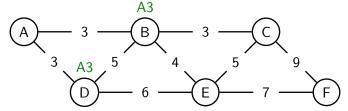


First annotate the vertices adjacent to the start vertex A:

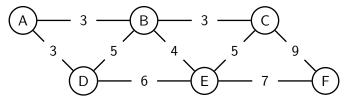
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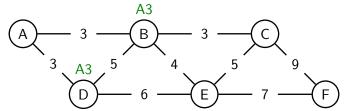
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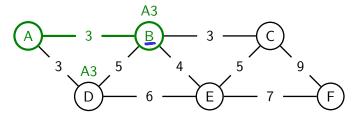
Find the shortest path for A to F:

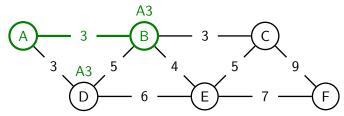


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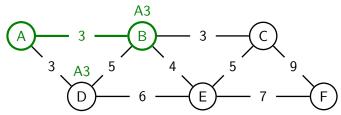


Vertices B and D have equal lowest label; let's lock in B:

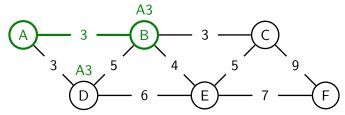




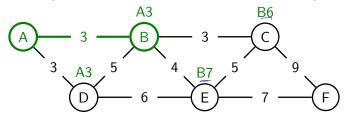
Current vertex is now B. Fringe vertices will be C,D,E.

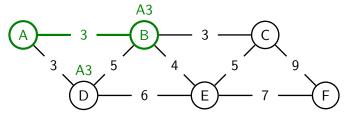


Current vertex is now B. Fringe vertices will be C,D,E. Annotations required for C and E but D's does not need updating.

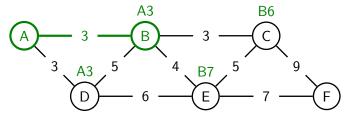


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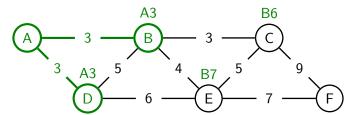


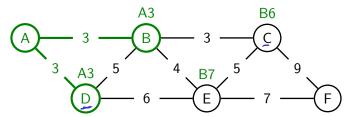
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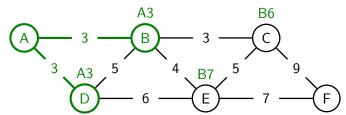
D now has lowest label so needs locking in next:



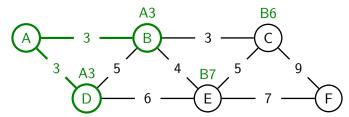




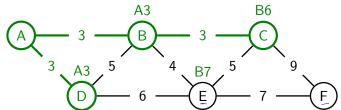
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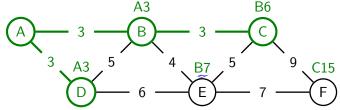


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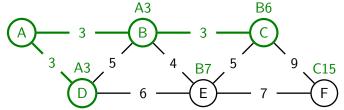


Of the two un-locked vertices adjacent to C, E is marked but does not need updating while F is unmarked and so needs annotating:

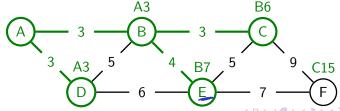
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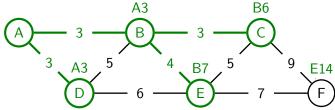


Of the two fringe vertices, E has the lower label value so is locked in. Its lead-in vertex is marked as B, so edge BE is also locked in.

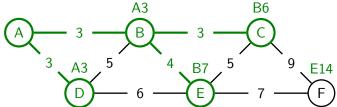


The new current vertex E has only one un-locked neighbour, F, and F needs updating since 7+7<15:

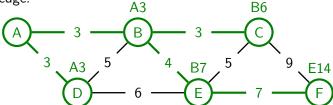
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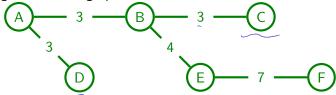
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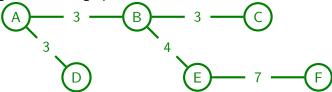
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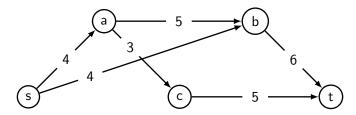
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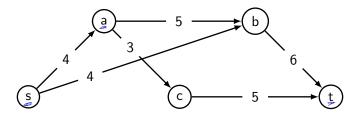


As it happens, this is a minimal spanning tree. However, in general a spanning tree produced by Dijkstra's algorithm will not be minimial.

The digraph below is an example of a simple transport network:

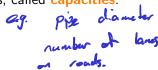


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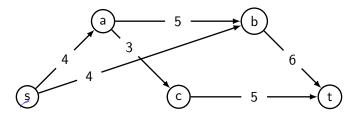


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• The edges are weighted with positive weights, called capacities.



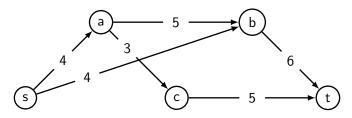
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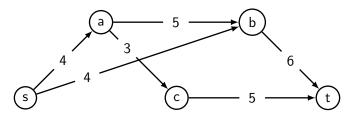
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- (3) Total flow into a node equals total flow out, except for nodes s, t. $[\forall v \in V(D) \setminus \{s, t\}] \sum_{e \in v_{in}} F(e) = \sum_{e \in v_{out}} F(e)$, where v_{in}, v_{out} are the sets of edges coming **in** to, and **out** of, v, respectively.]

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At stage i, flow F_i is constructed as $F_i = F_{i-1} + f_i$, where the incremental flow f_i is based on a constant $k_i \in \mathbb{Q}^+$ and a simple path p_i from s to t:

 $f_i(e) = \begin{cases} k_i & \text{for every edge } e \text{ on the path } p_i \\ 0 & \text{for evey other edge } e. \end{cases}$

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To depict a flow I will follow the capacity value C(e) on each (directed) edge e with the flow value F(e) for that edge. For example

represents a flow of 3 in the edge from x to y, with spare capacity 2.

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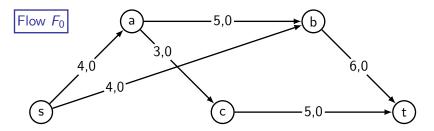
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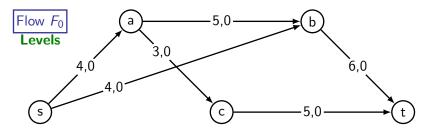
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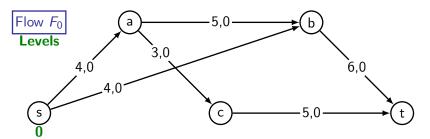
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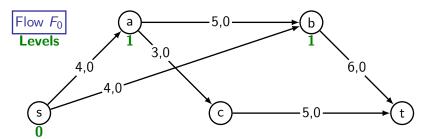
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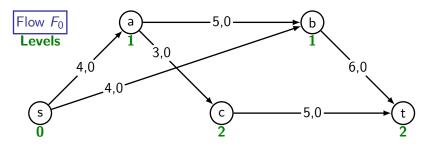
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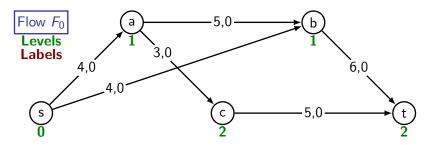




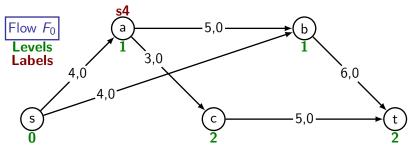




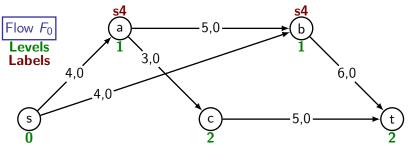
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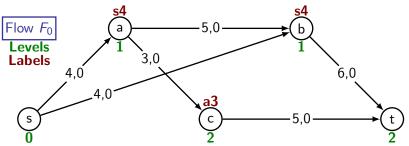
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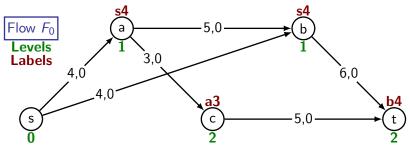
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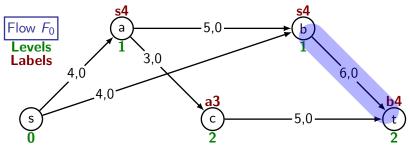
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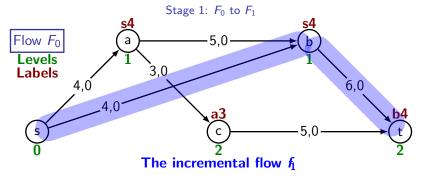


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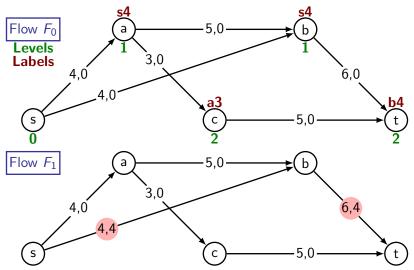


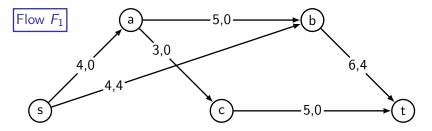
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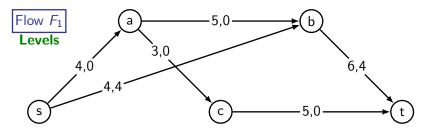


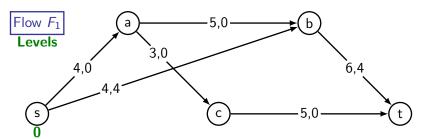


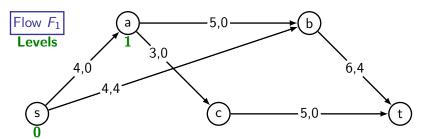
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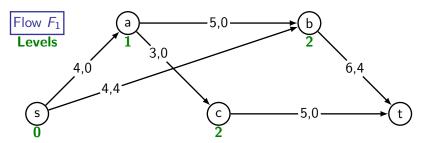


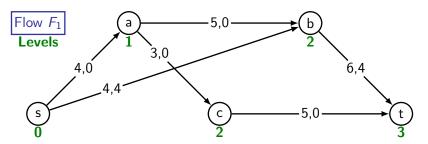


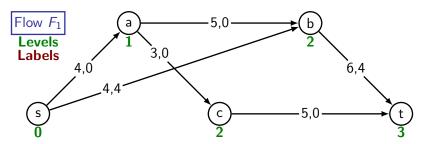


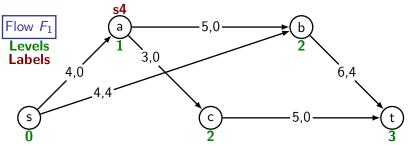




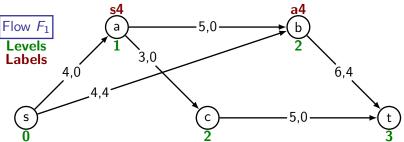




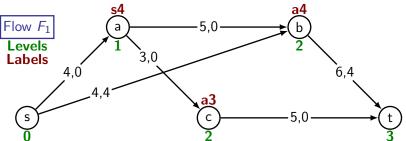




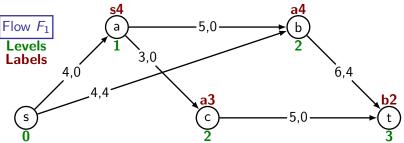




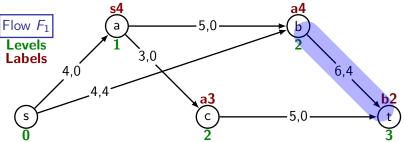




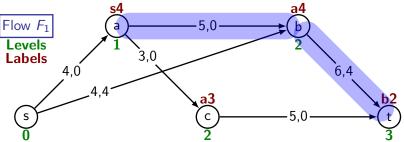


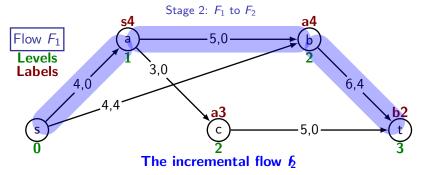




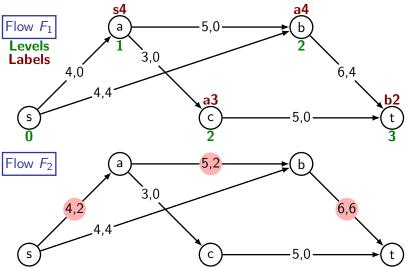




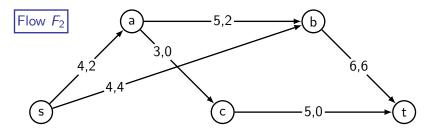


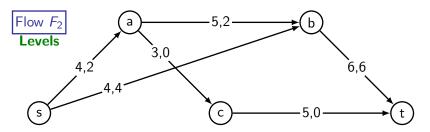


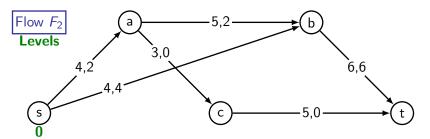


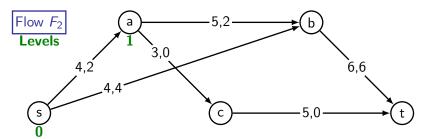


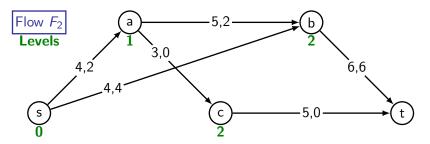
Stage 3: F_2 to F_3

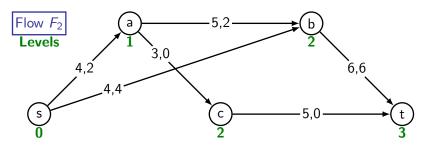




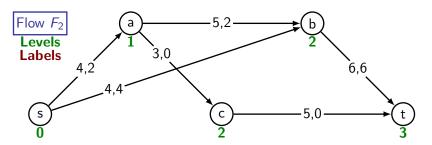




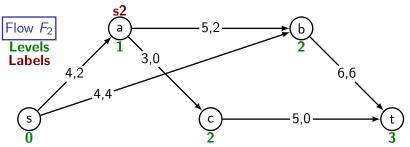




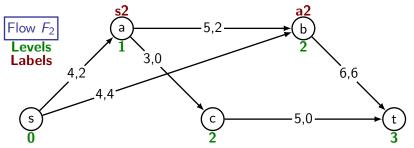
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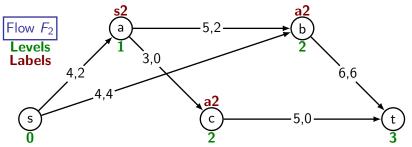
Stage 3: F_2 to F_3



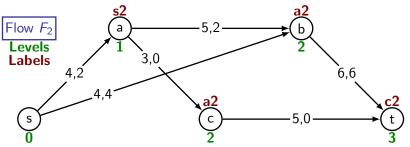
Stage 3: F_2 to F_3



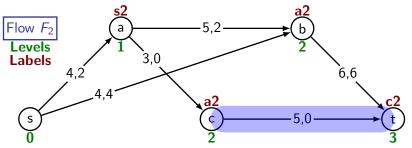
Stage 3: F_2 to F_3

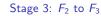


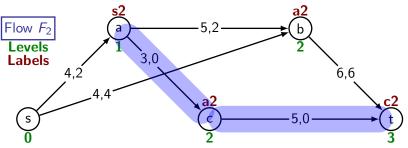
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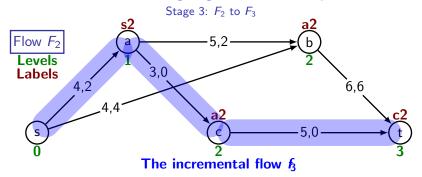


Stage 3: F_2 to F_3

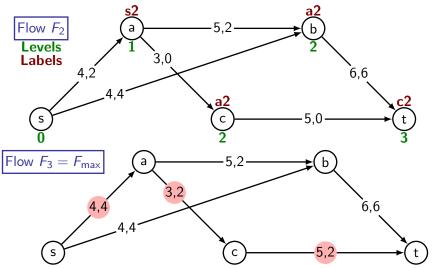












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- 1. If i > 1, mark up the amended edge flows for F_{i-1} .
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- 3. Next slide....



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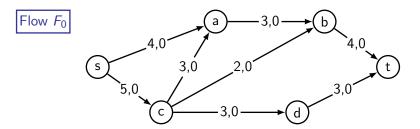
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 - (c) If t has level 3 or more now work through the level 3 vertices in a similar manner and so on

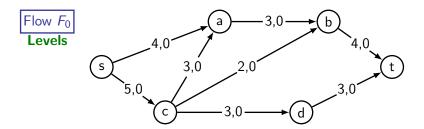
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- 5. Let p_i be the path $u_0u_1 \dots u_n$ where $u_n = t$ and for $0 < j \le n$ u_j has label $u_{j-1}k_j$.
 - Define f_i to be the incremental flow on p_i with flow value k_n .

End of Method

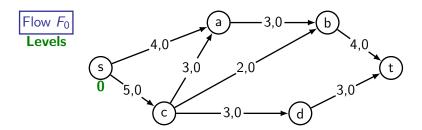
Stage 1: F_0 to F_1



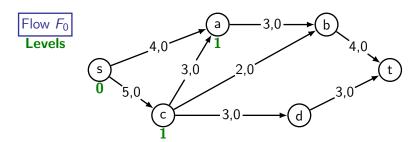
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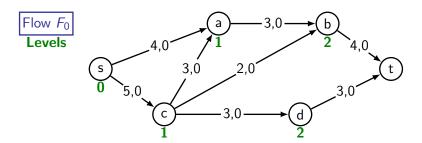
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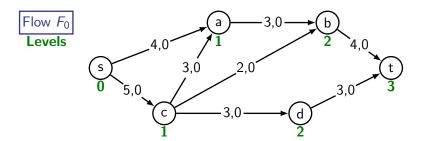
Stage 1: F_0 to F_1



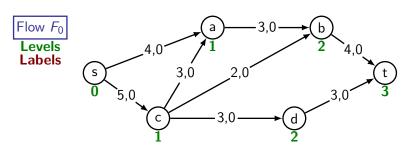
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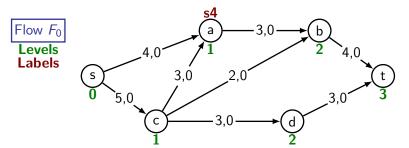
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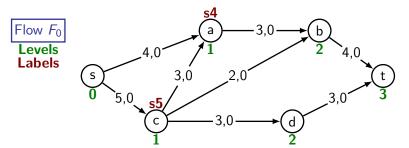
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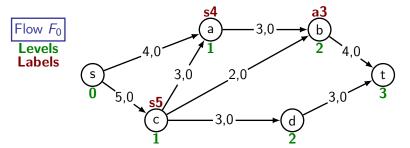
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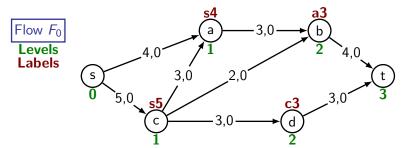
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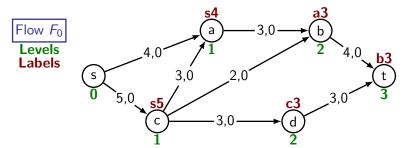
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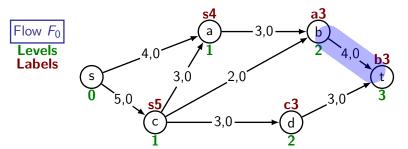
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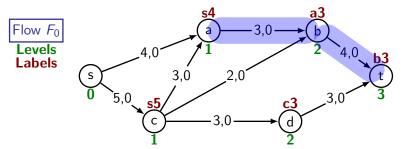
Stage 1: F_0 to F_1

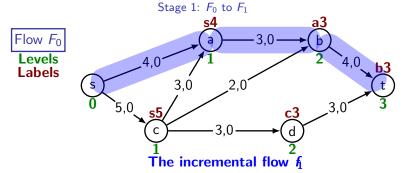


Stage 1: F_0 to F_1

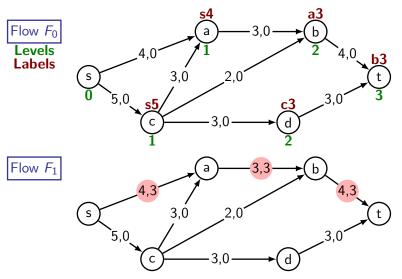


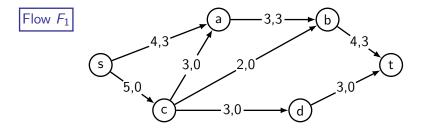
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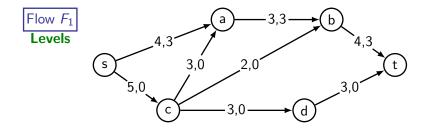


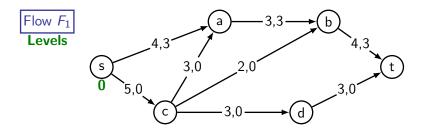


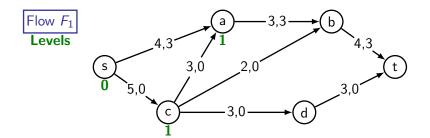
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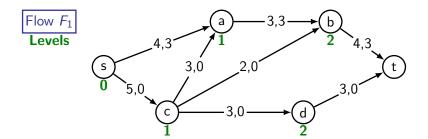


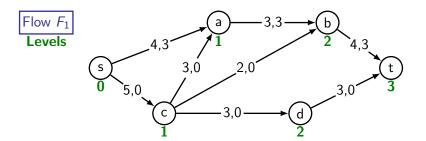


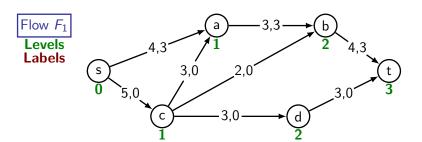




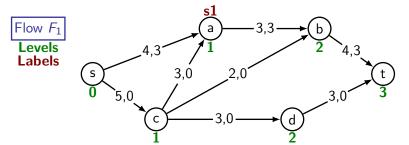




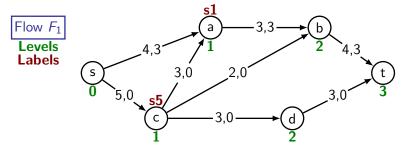




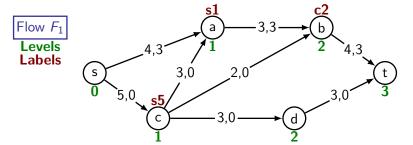
Stage 2: F_1 to F_2



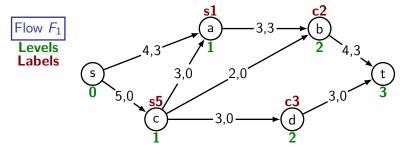
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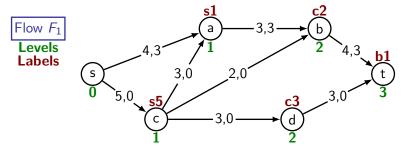
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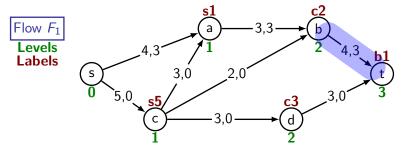
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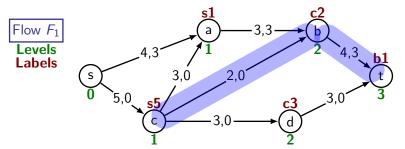
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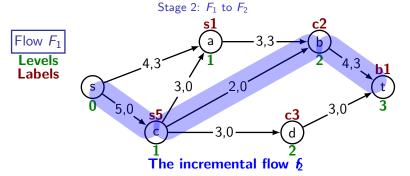


Stage 2: F_1 to F_2

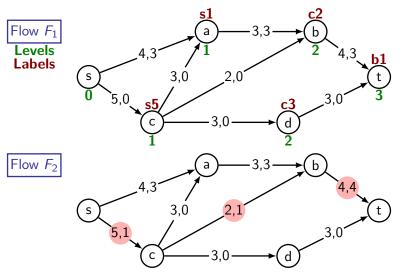


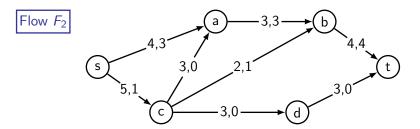
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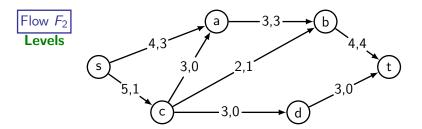


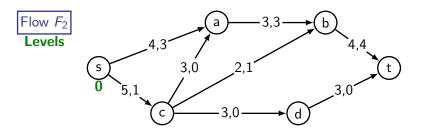


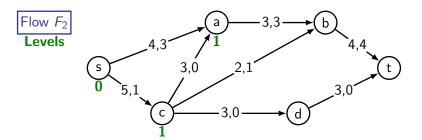
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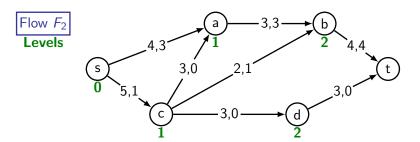


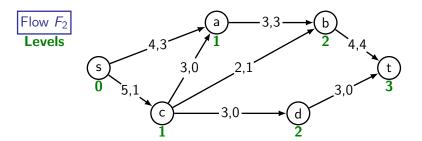




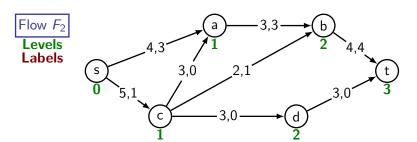




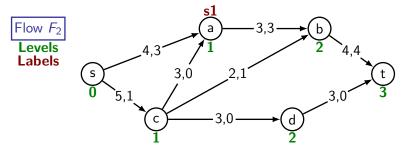




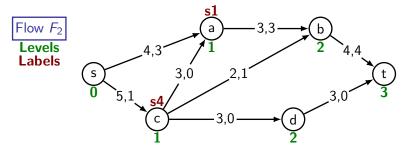
Stage 3: F_2 to F_3



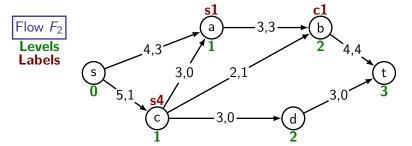
Stage 3: F_2 to F_3



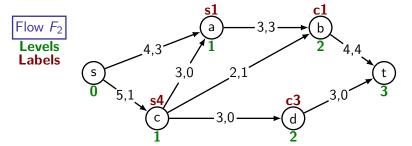
Stage 3: F_2 to F_3



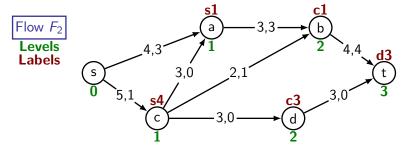
Stage 3: F_2 to F_3



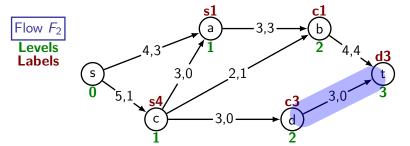
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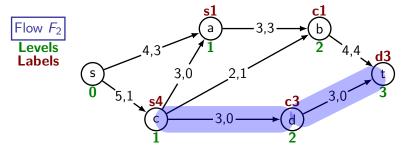
Stage 3: F_2 to F_3

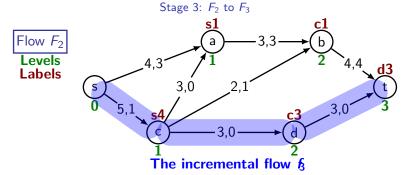


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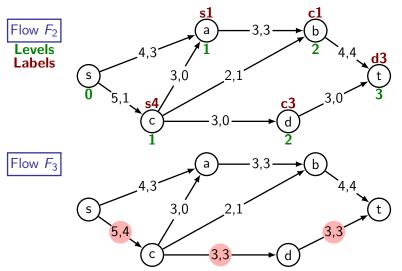


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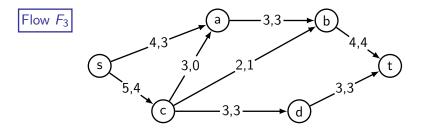




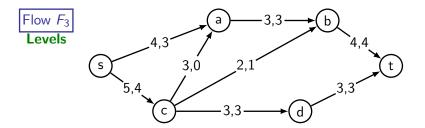
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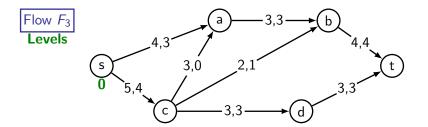
Stage 4: F_3 is F_{max}



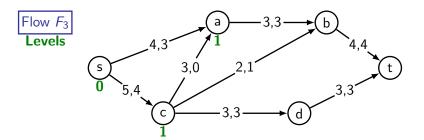
Stage 4: F_3 is F_{max}



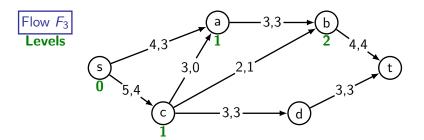
Stage 4: F_3 is F_{max}



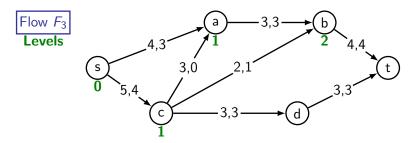
Stage 4: F_3 is F_{max}



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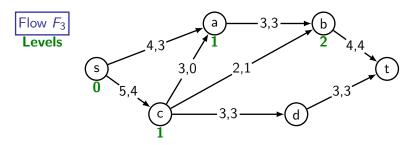


Stage 4: F_3 is F_{max}



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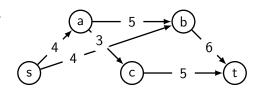
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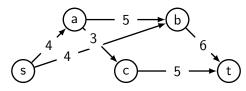
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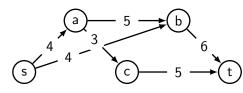
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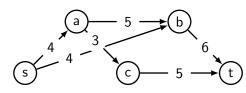


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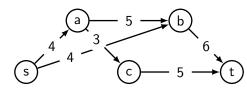
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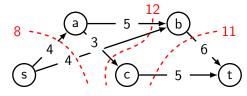
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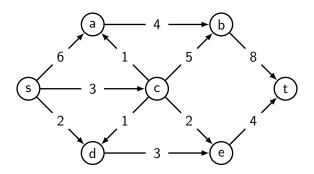
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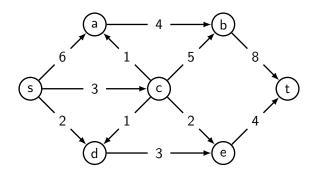
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Though highly plausible, this theorem is little tricky to prove, and the proof will be omitted, as will the proof that the vertex labelling algorithm always finds a maximum flow.

What is the maximum flow value for this transport network?

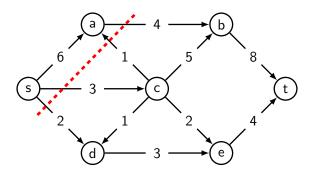


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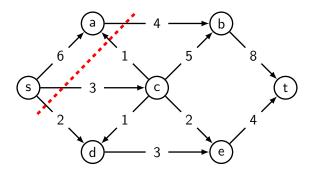
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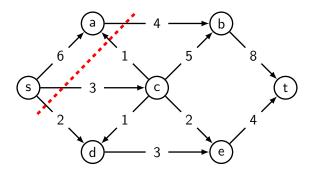
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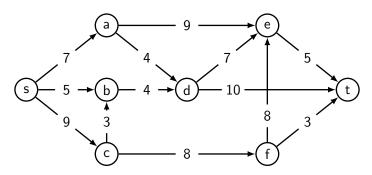
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Note: Edge (c,a) is not in the cut since it's in the wrong direction.

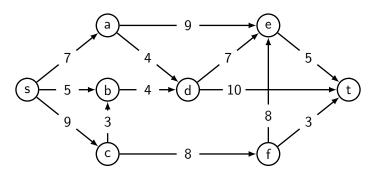
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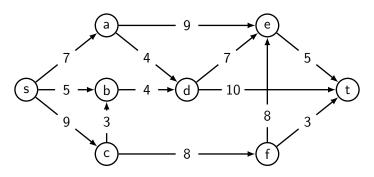
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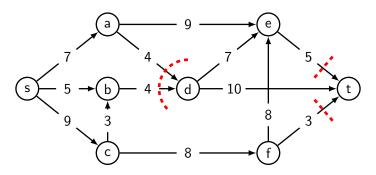
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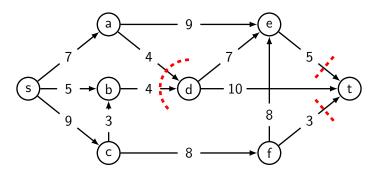
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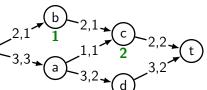
Introduction to virtual flows

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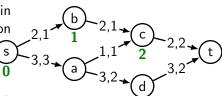
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First, the definition and an explanation of how the algorithm is modified.

Let (u,v) be a (directed) edge in a transport network D, and suppose there is currently a flow of f>0 along this edge. The vertex labelling algorithm can reduce this flow to g< f by introducing a **virtual flow** of f-g in the opposite direction, *i.e.* from v to u.

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For vertices u,v of D, where D has capacity and flow functions C, F:

$$S((u,v)) = \begin{cases} C((u,v)) - F((u,v)) & \text{if } (u,v) \in E(D) \\ F((v,u)) & \text{if } (v,u) \in E(D) \\ 0 & \text{otherwise} \end{cases}$$

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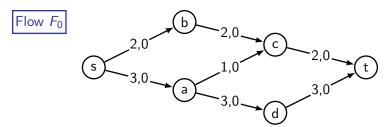
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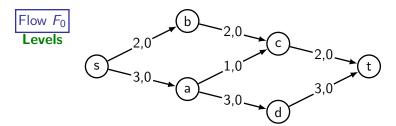
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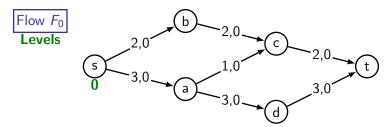
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When $(v,u) \in E(D)$, S((u,v)) is called a **virtual capacity**.

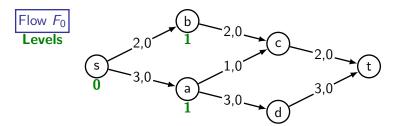




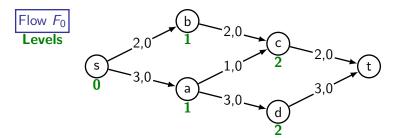




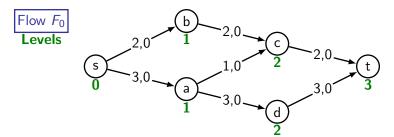
Stage 1: F_0 to F_1



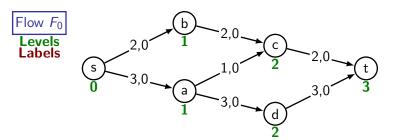
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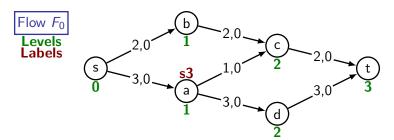
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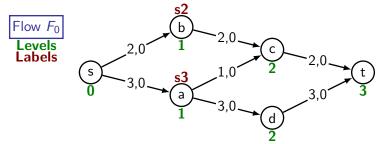
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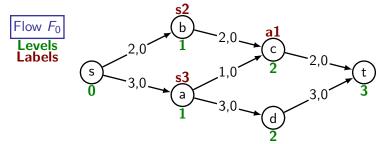


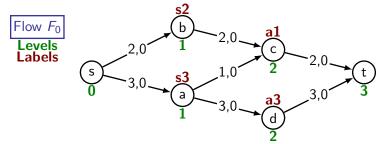
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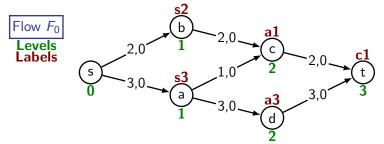


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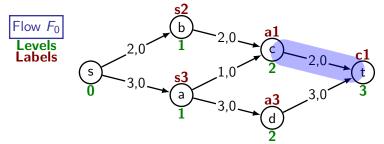




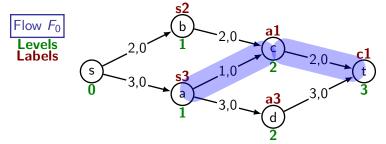




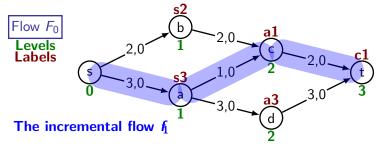
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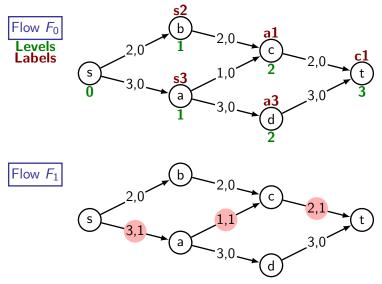
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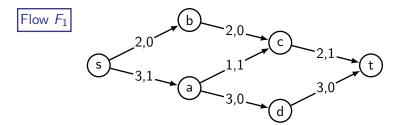


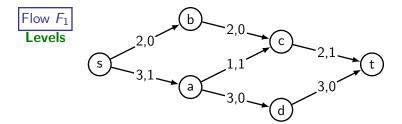
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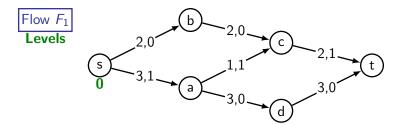


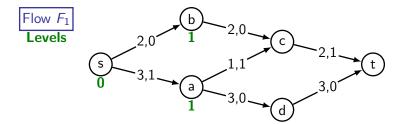
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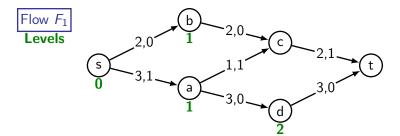


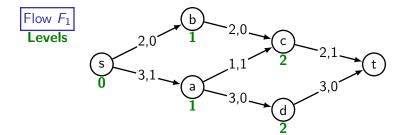


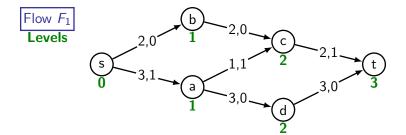


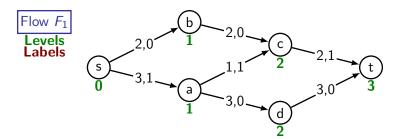


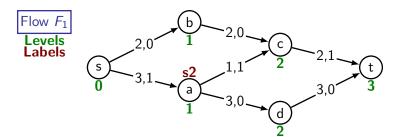




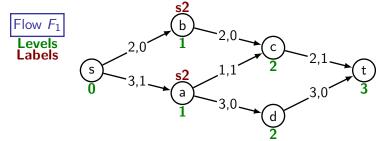


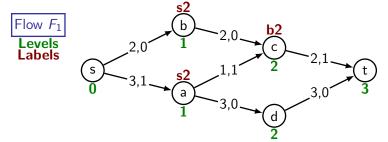


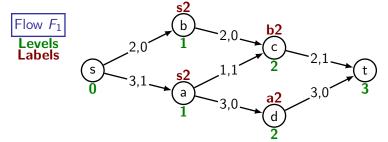


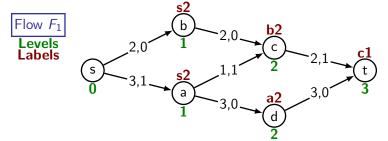


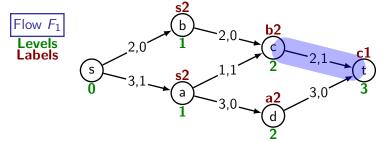
Stage 2: F_1 to F_2

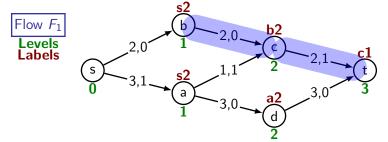


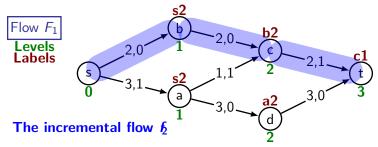


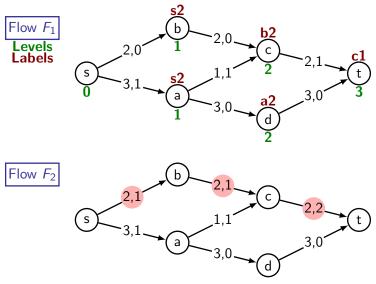


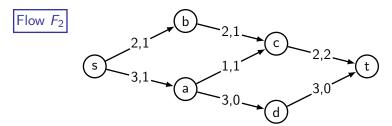


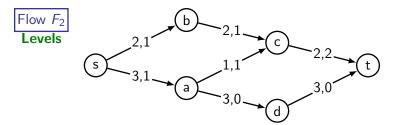


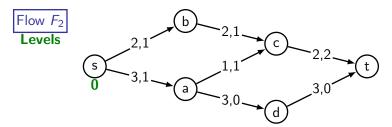


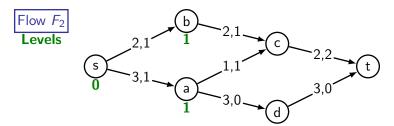


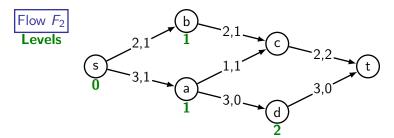


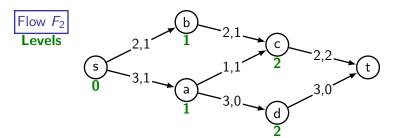


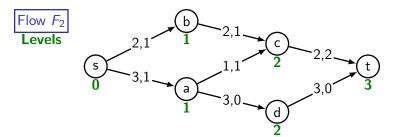




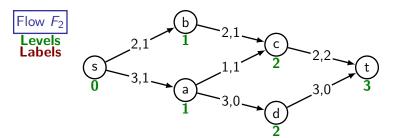




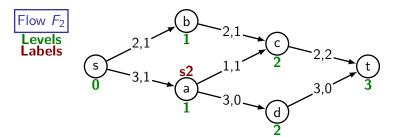


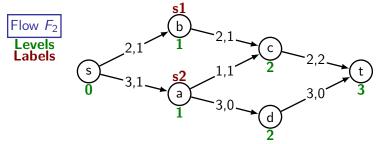


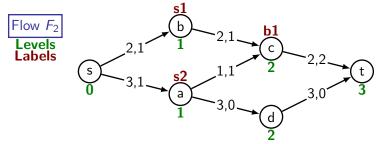
Stage 3: F_2 to F_3

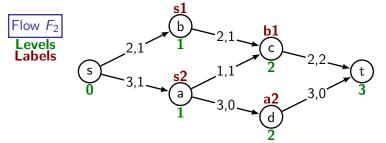


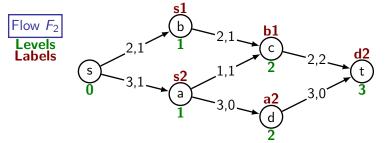
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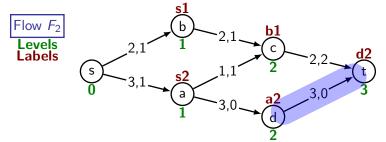


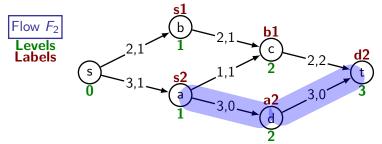


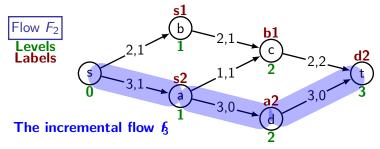


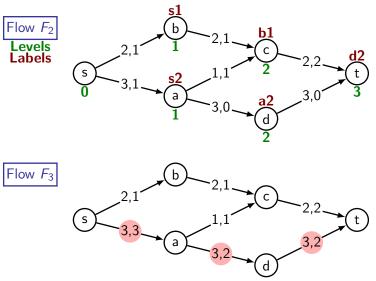


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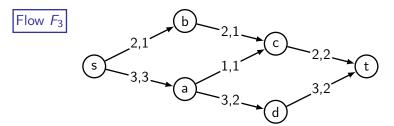




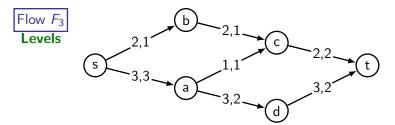




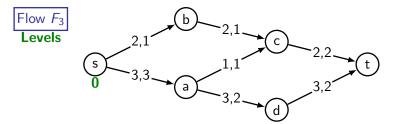
Stage 4: F_3 to F_4



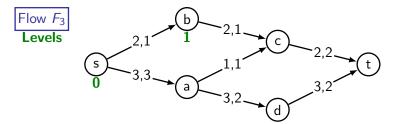
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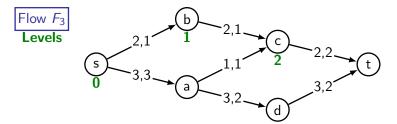
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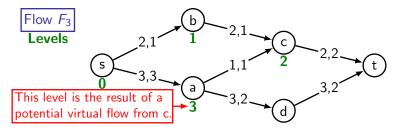
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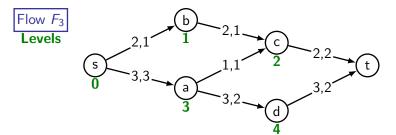
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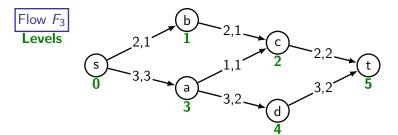
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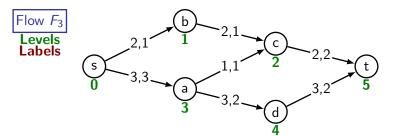
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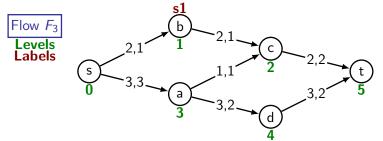
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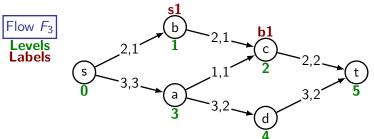
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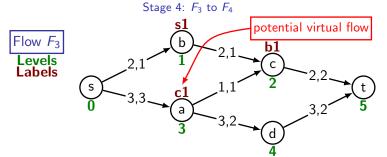


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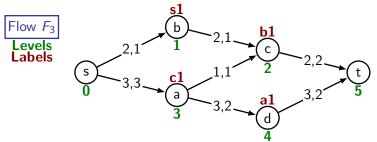


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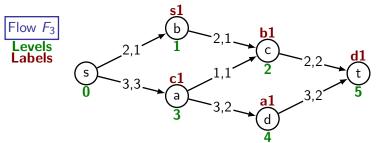




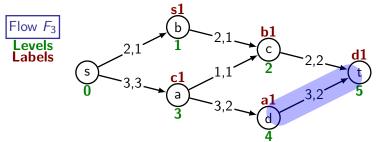
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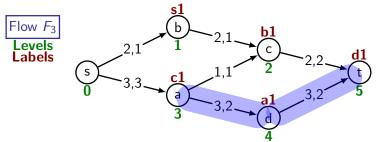
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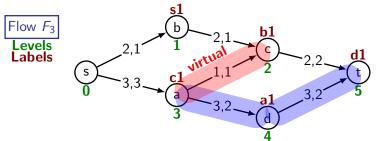
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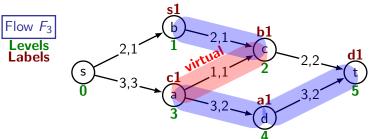
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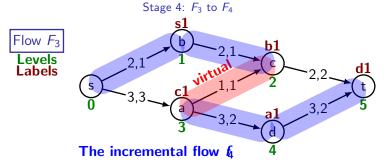


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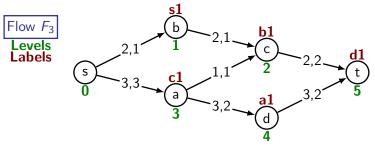


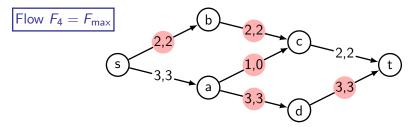
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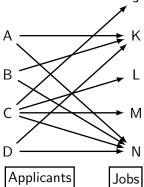






from Johnsonbaugh

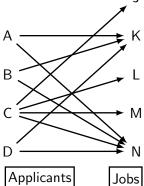
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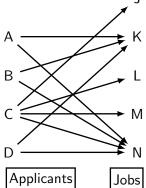
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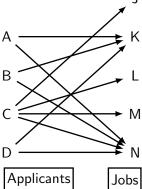


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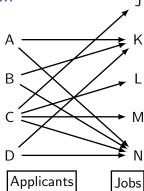
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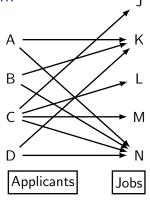
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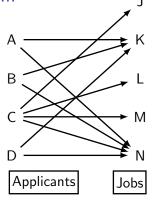
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A solution to the max flow problem provides the matching:

$$m = \{(x, y) \in S \times T : F_{max}((x, y)) = 1\}.$$

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With all edge capacities 1, edge flows are either 0 or 1. Notation will be simplified:

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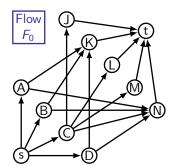
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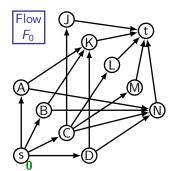
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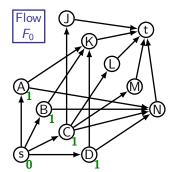
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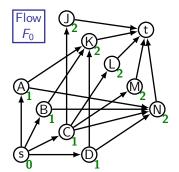
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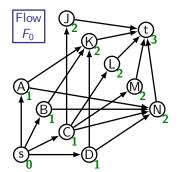
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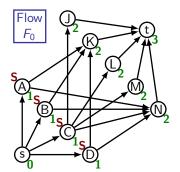
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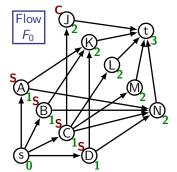
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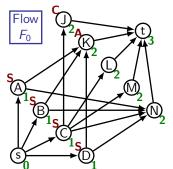
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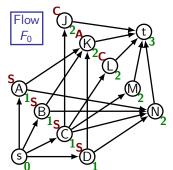
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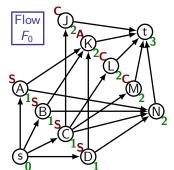
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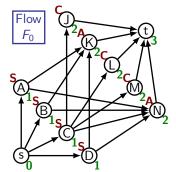
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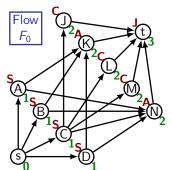
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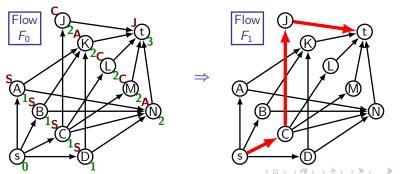
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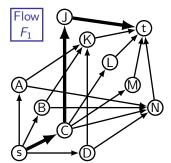
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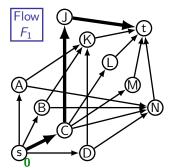


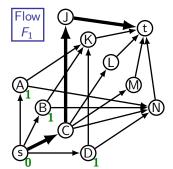
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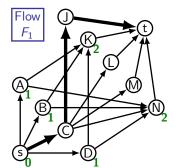
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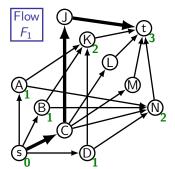


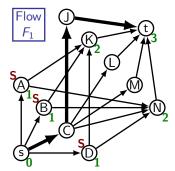


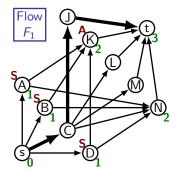


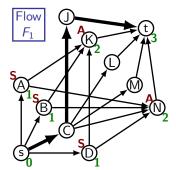


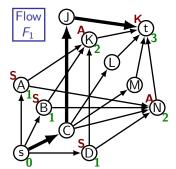


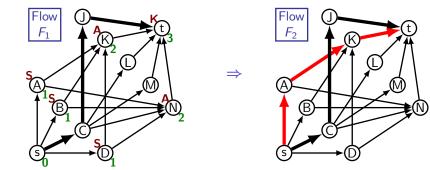


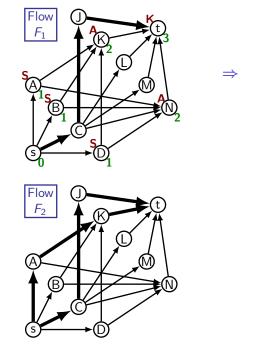


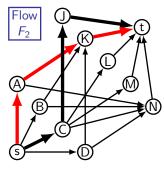


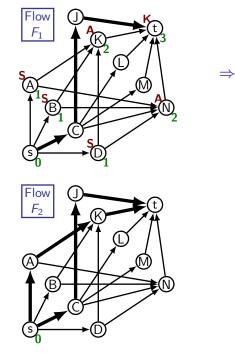


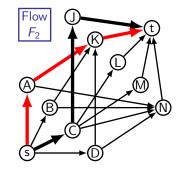


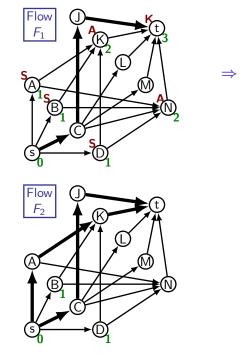


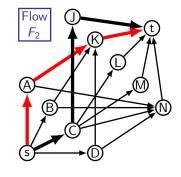


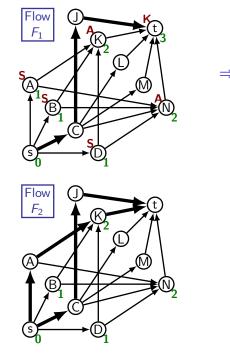


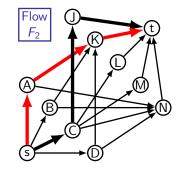


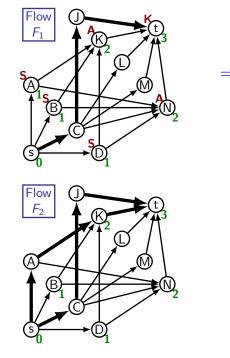


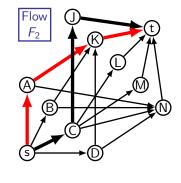


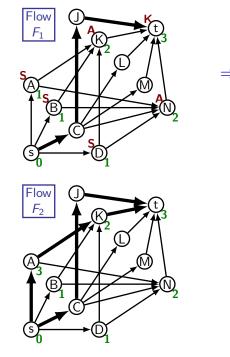


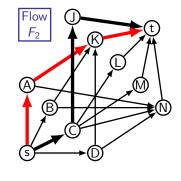


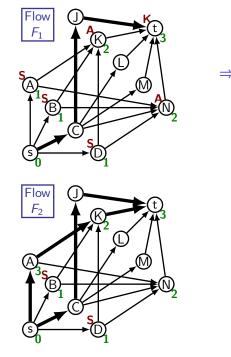


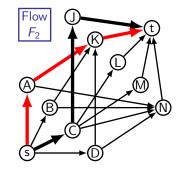


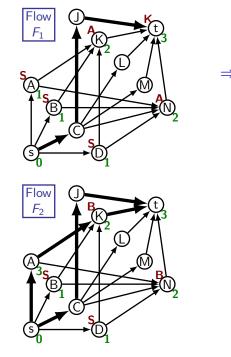


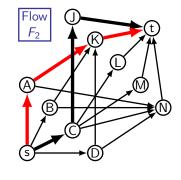


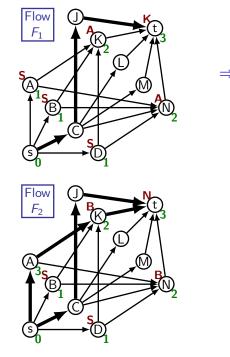


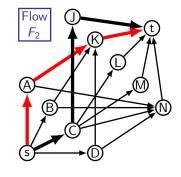


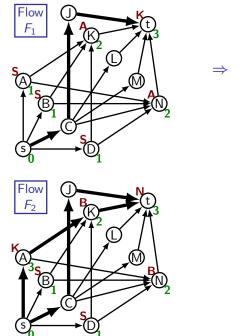


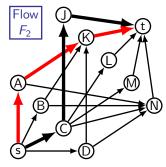


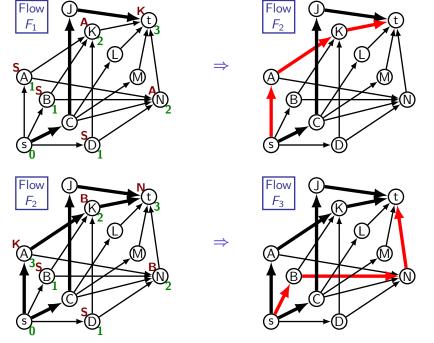


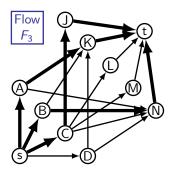


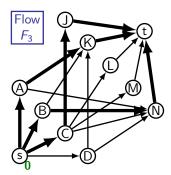


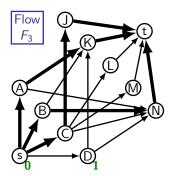


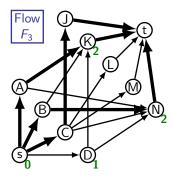


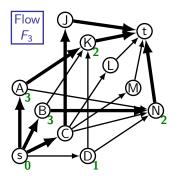


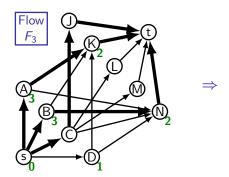


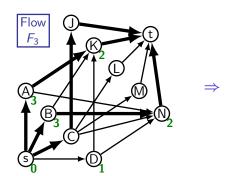




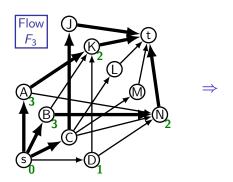








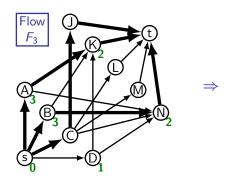
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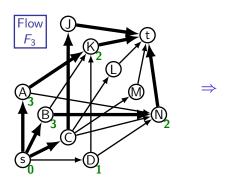
$$m = \{(A, K), (B, N), (C, J)\}.$$



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As remarked earlier, the above solution is very easy to get without the use of the vertex labelling algorithm. We have just matched the first member of T with the first 'available' member of S, then the next member of T with the next 'available' member of S and so on.

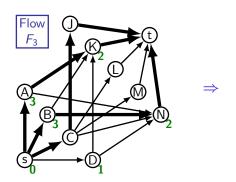


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The benefit of using the algorithm lies in its ability to 'undo' initial pairings and replace them by new ones when this becomes necessary to enable later pairings.



Even using virtual capacities to reach vertices of level 3, it isn't possible to assign a level to t, so the algorithm terminates.

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The final example shows how it does this in the simplest possible case.



Vertex labelling for matching; Example 2 Find a (maximal) matching function mfor the relation $R = \{(a, p), (a, q), (b, p)\}.$

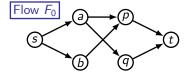
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Find a (maximal) matching function m for the relation $R = \{(a, p), (a, q), (b, p)\}.$

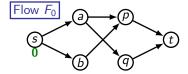
Obviously the only answer is $m = \{(a, q), (b, p)\}$, but the vertex labelling algorithm will first match a with p.

Find a (maximal) matching function m for the relation $R = \{(a, p), (a, q), (b, p)\}.$

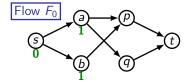
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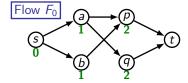
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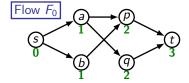
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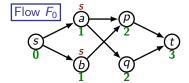
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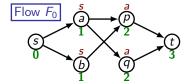
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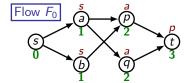
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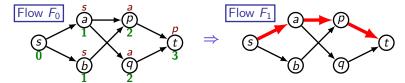
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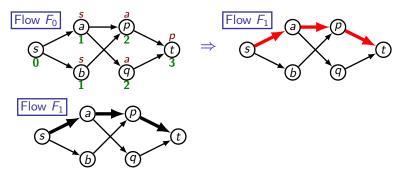
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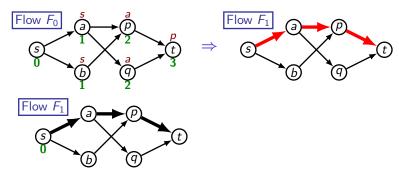
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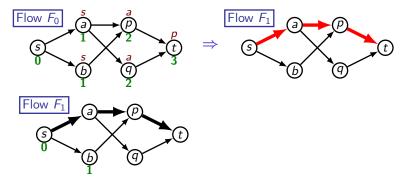
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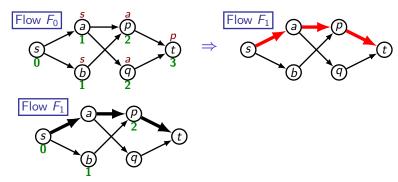
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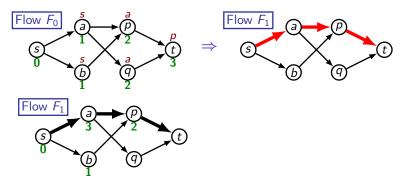
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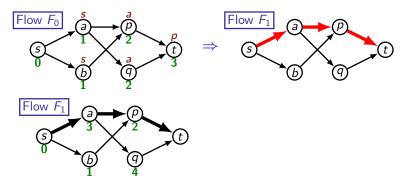
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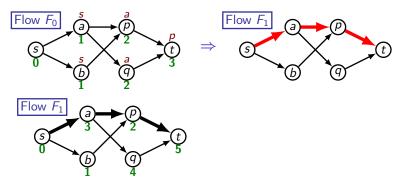
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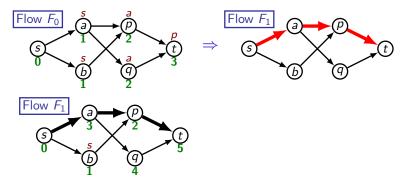
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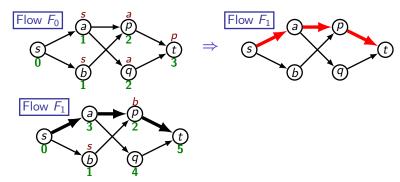
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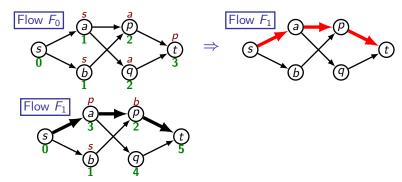
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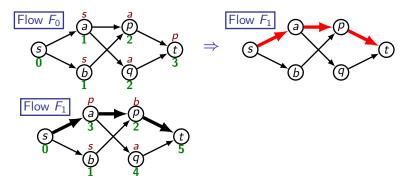
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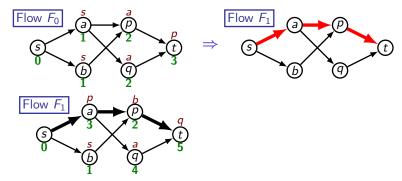
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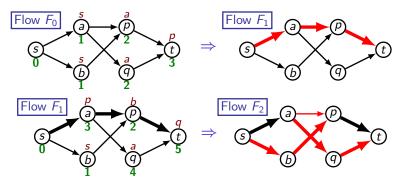
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