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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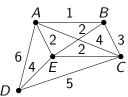
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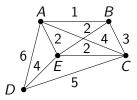
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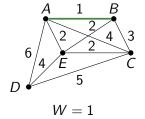
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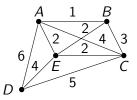
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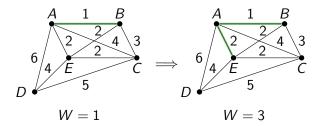
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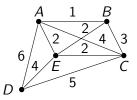


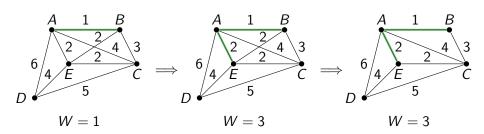


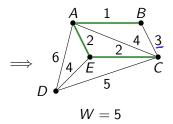


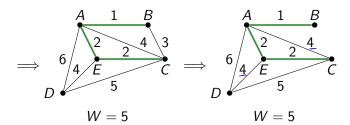


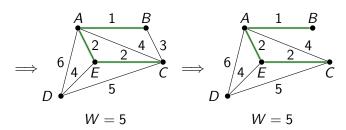


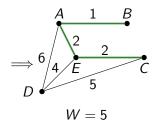


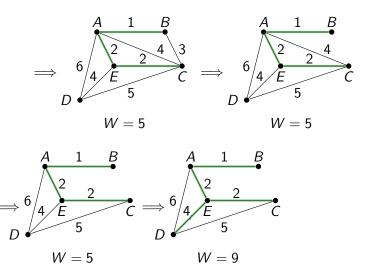


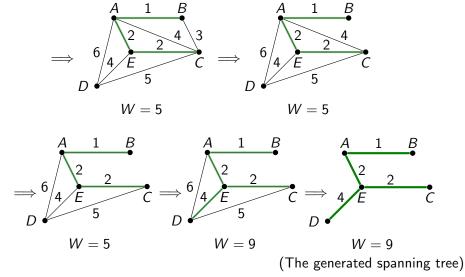












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- Kruskal's algorithm attempts to find a spanning tree of least possible total weight by, at each step, adding an edge of least possible (individual) weight (from amongst all unused edges that would not create a circuit).
- Kruskal's algorithm always 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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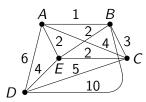
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• In fact, no efficient successful algorithm for the travelling salesman problem is known at this time. Finding one, or proving that none exists, is a major outstanding problem in mathematics.

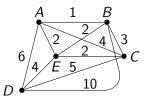
Find a minimal Hamilton circuit (tour) for this weighted graph:

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

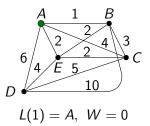


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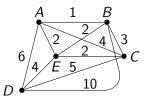


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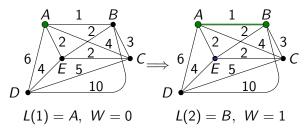


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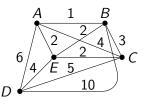


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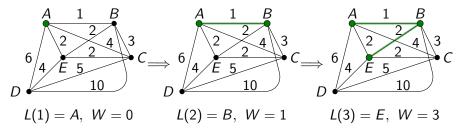


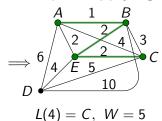
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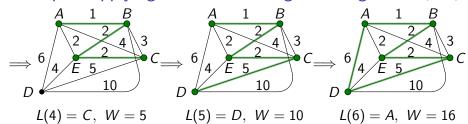


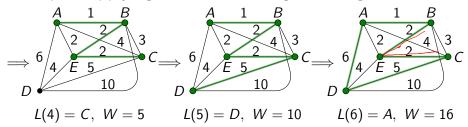
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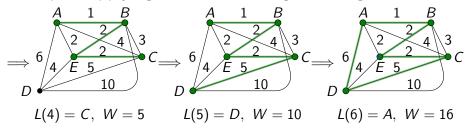


$$\Rightarrow \begin{array}{c} A & 1 & B \\ 2 & 2 & 4 & 3 \\ D & & & & \\ D & & & & \\ D & & & & \\ L(4) = C, W = 5 & & \\ L(5) = D, W = 10 & \\ \end{array}$$





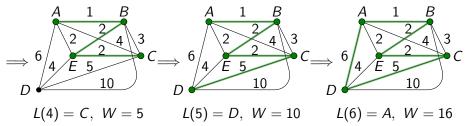
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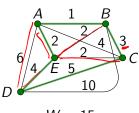


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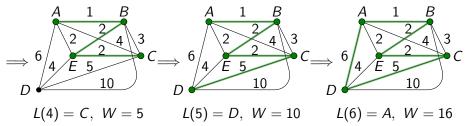
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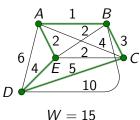
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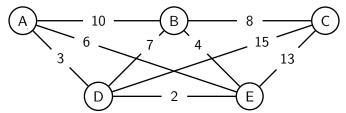
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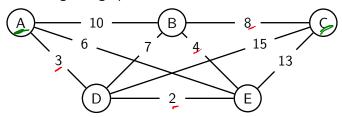
Note that Nearest Neighbour may generate this tour if we start at D instead of A. Then L(2) = E and it just depends on the choice for L(3).



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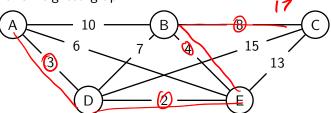


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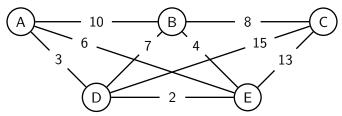
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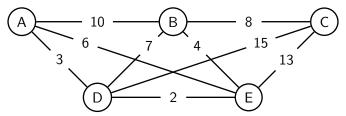


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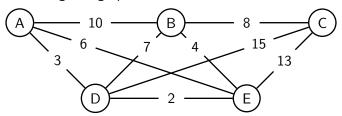
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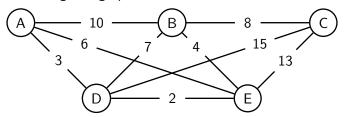
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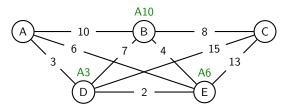
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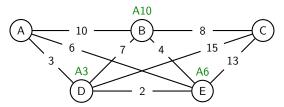
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For large graphs this approach is not practical. We need an *algorithm*.





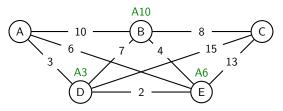
Edsger Dijkstra 1930 - 2002



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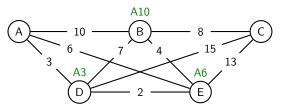




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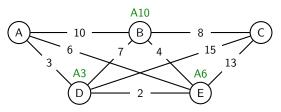




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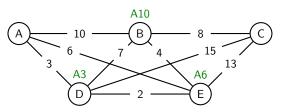


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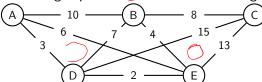
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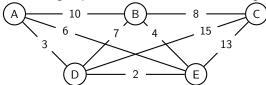
Example 1 — Slide 1

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



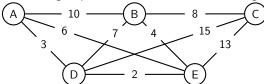
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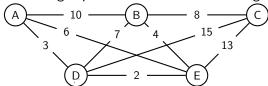
In particular this will yield the minimal 'distance', via graph edges, of C from A.

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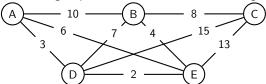
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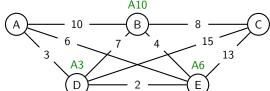
Start by labelling each vertex adjacent to A with its 'direct' distance from A:

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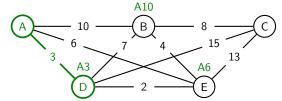
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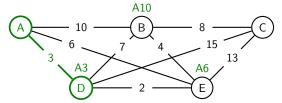


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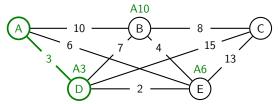


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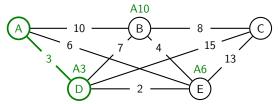
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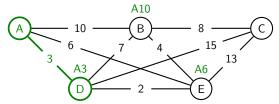


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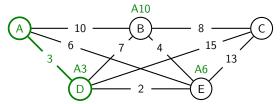
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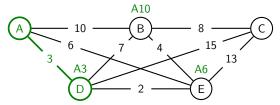
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The distance to v via c is less than the distance currently shown. Remark with c and relabel with the shorter distance.

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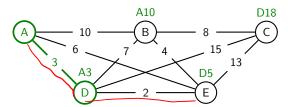
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So we leave the A10 above B as it is.

The annotated graph now looks like this:



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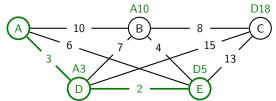
Now locate and lock in a fringe vertex ν with the lowest label value. That's vertex E in our example since 5 < 10 and 5 < 18. Also lock in its marked lead-in edge. That's edge DE for us.

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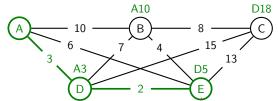


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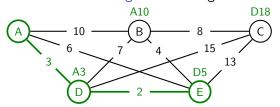
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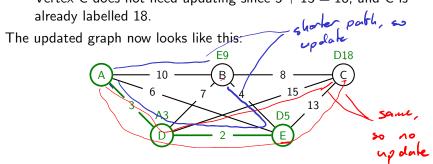
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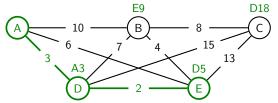


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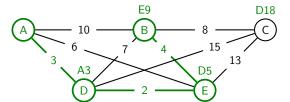
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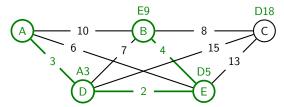
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The updated graph now looks like this:

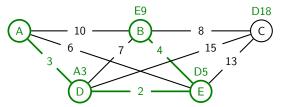


The lowest fringe value is now 9 on B, so we lock in B and its lead-in edge EB (next slide).



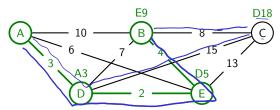


The new current vertex is the just locked-in B.



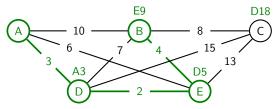
The new current vertex is the just locked-in B.

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



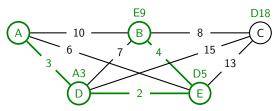
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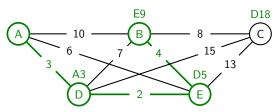
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Since vertex C is the only vertex in the fringe it has the lowest label by default. So C and its lead-in edge BC are locked in.



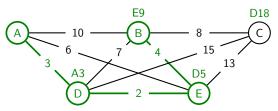
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We have now locked in the minimal distance 17 into our 'target' vertex C, so we can stop.

Example 1 — Slide 6

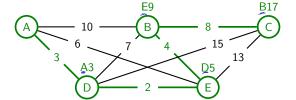


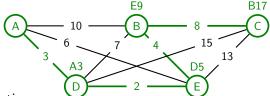
The new current vertex is the just locked-in B.

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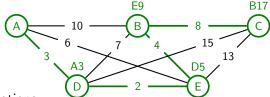
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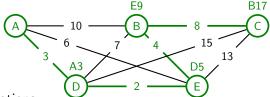
Some Observations:

• 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.



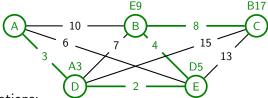
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- With all vertices locked, the solution provides a spanning tree for the graph.

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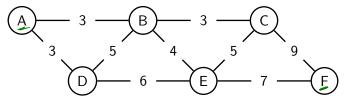
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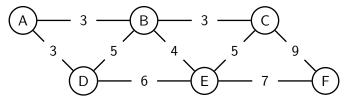
This completes the formal description of Dijkstra's shortest path algorithm.

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

Find the shortest path for A to F:

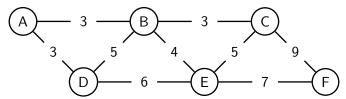


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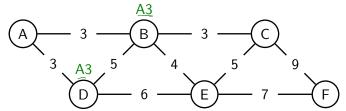


First annotate the vertices adjacent to the start vertex A:

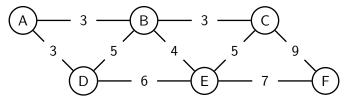
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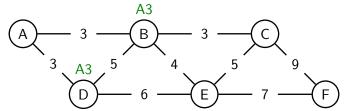
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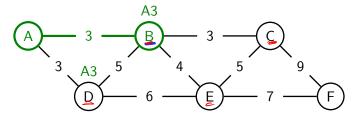
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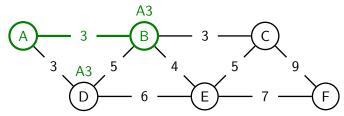


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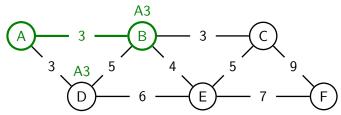


Vertices B and D have equal lowest label; let's lock in B:

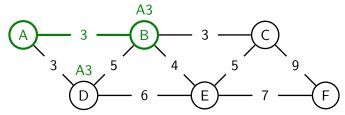




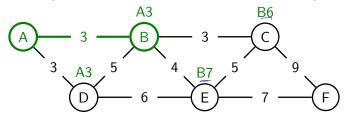
Current vertex is now B. Fringe vertices will be C,D,E.

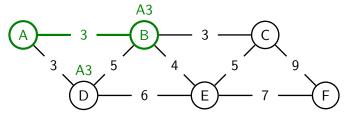


Current vertex is now B. Fringe vertices will be C,D,E. Annotations required for C and E but D's does not need updating.

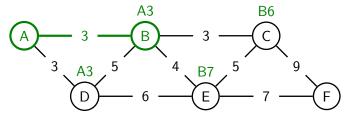


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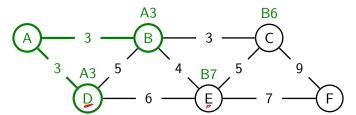


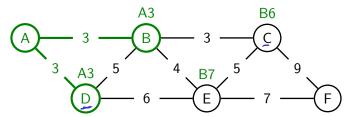
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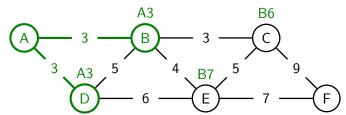
D now has lowest label so needs locking in next:



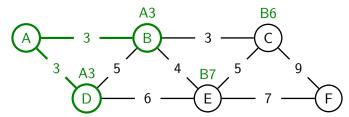




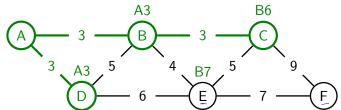
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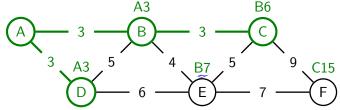


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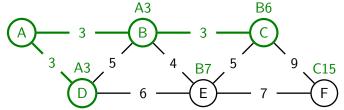


Of the two un-locked vertices adjacent to C, E is marked but does not need updating while F is unmarked and so needs annotating:

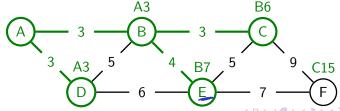
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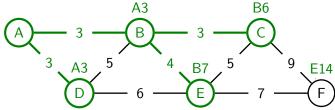


Of the two fringe vertices, E has the lower label value so is locked in. Its lead-in vertex is marked as B, so edge BE is also locked in.

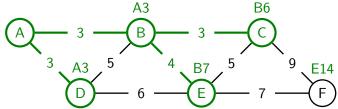


The new current vertex E has only one un-locked neighbour, F, and F needs updating since 7+7<15:

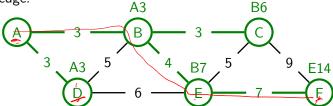
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Now F is the only fringe vertex, so F is locked in, together with its lead-in edge.



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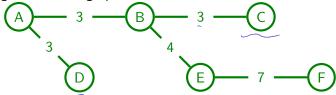
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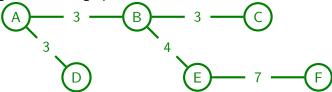
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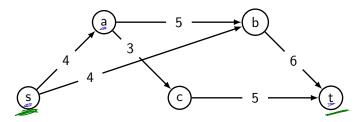
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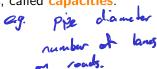
As it happens, this is a minimal spanning tree. However, in general a spanning tree produced by Dijkstra's algorithm will not be minimial.

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

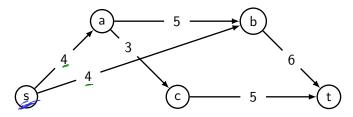


The defining features of a simple transport network are:

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



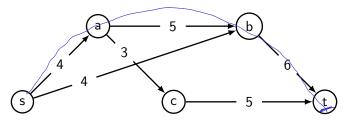
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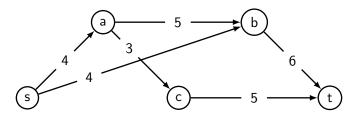
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- (2) In each edge, flow direction = edge direction.
- (3) Total flow into a node equals total flow out, except for nodes s, t. $[\forall v \in V(D) \setminus \{s, t\}] \sum_{e \in v_{in}} F(e) = \sum_{e \in v_{out}} F(e)$, where v_{in}, v_{out} are 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: $\begin{cases} k_i & \text{for every edge } e \text{ on the path } p_i \end{cases}$

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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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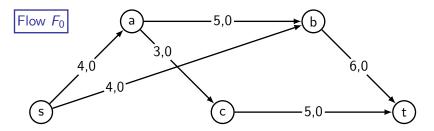
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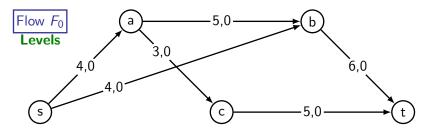
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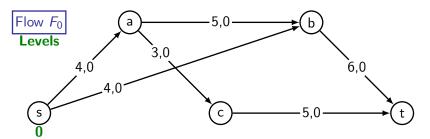
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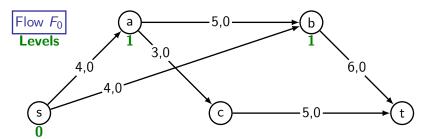
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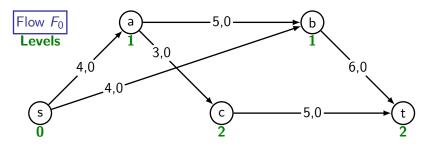
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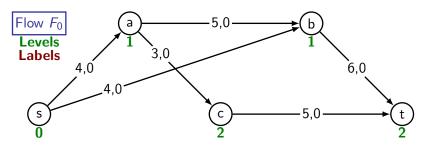




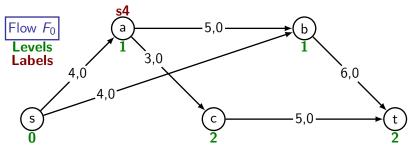




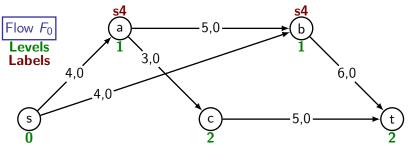




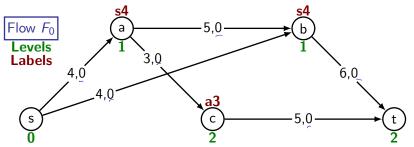
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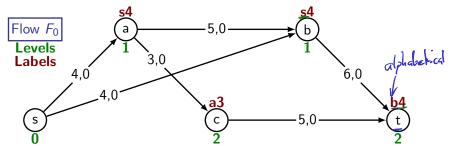
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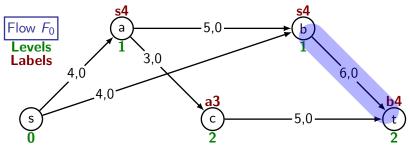
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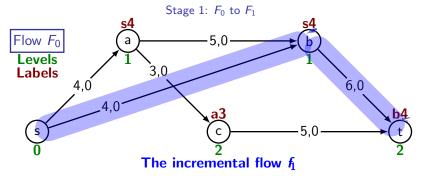


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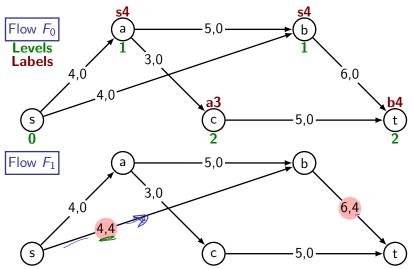


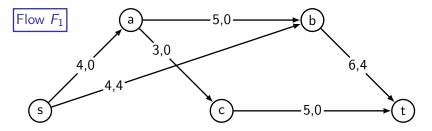
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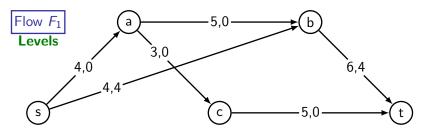


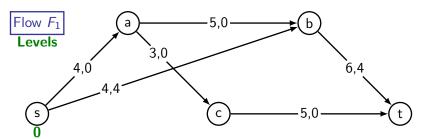


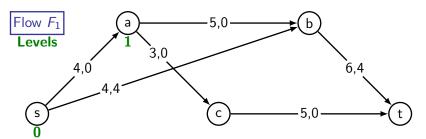
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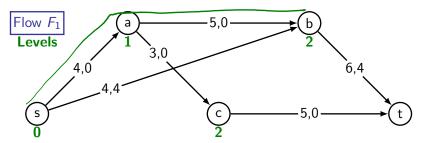


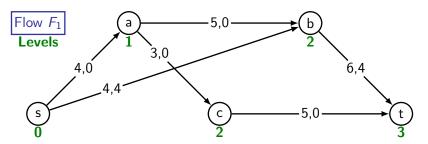


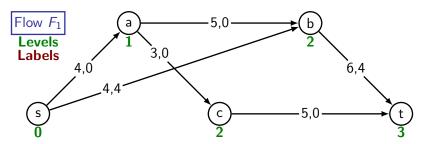


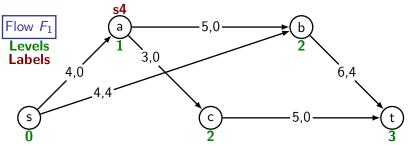




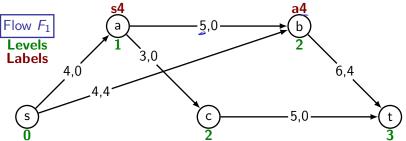




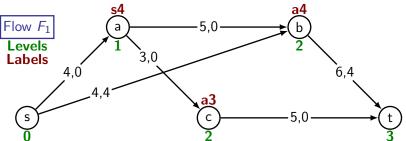




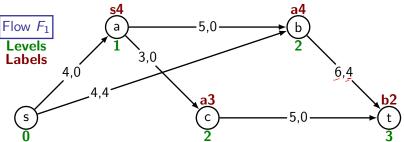




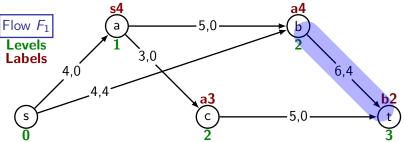




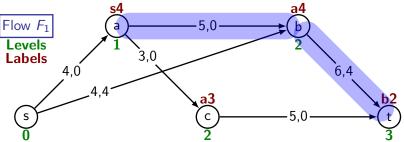


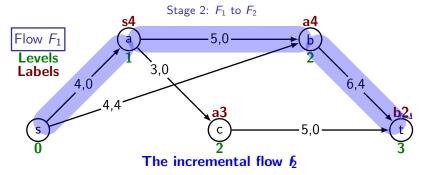




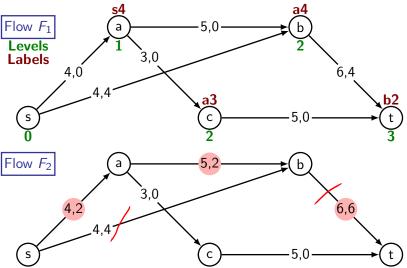




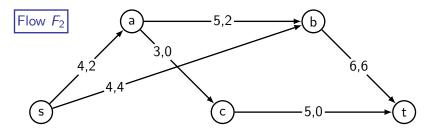




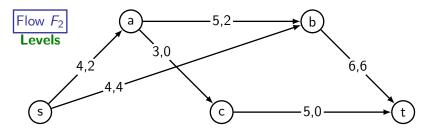


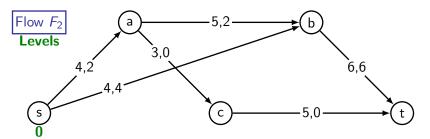


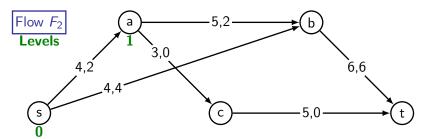
Stage 3: F_2 to F_3

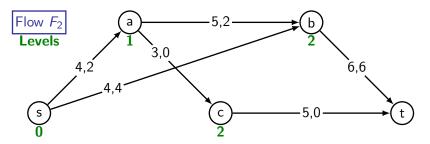


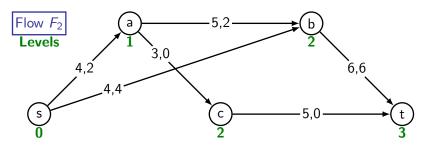
Stage 3: F_2 to F_3



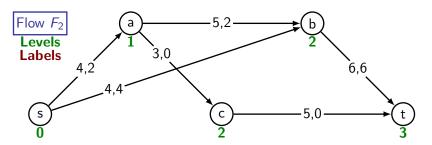




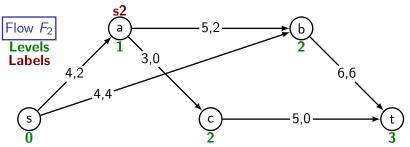




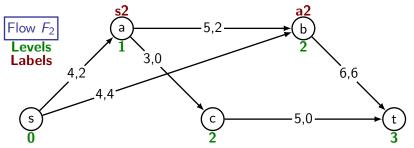
Stage 3: F_2 to F_3



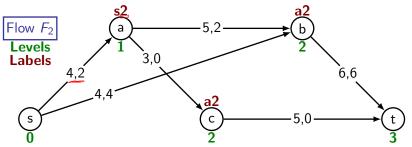
Stage 3: F_2 to F_3



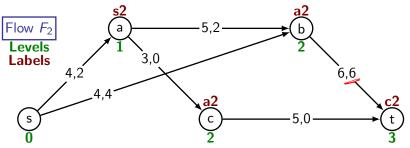
Stage 3: F_2 to F_3



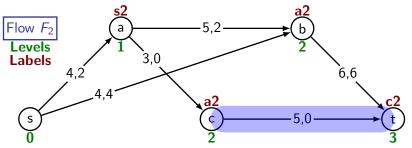
Stage 3: F_2 to F_3

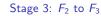


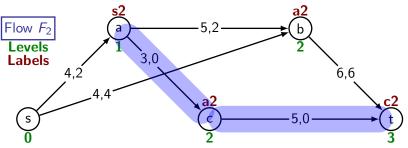
Stage 3: F_2 to F_3

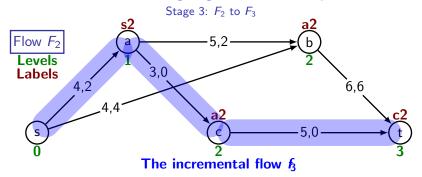


Stage 3: F_2 to F_3

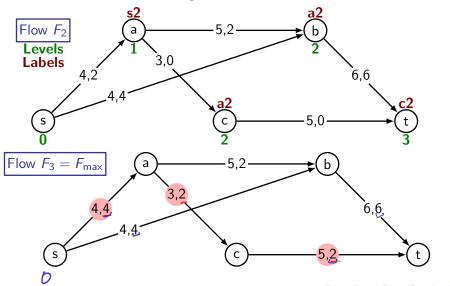












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Stage i:

- 1. If i > 1, mark up the amended edge flows for F_{i-1} .
- 2. Mark up the levels for F_{i-1} , as explained earlier.
- 3. Next slide....



3. If t is assigned a level, stage i will succeed, so continue. If not, then stage i fails, so return above to define F_{max} and terminate.

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 - u is the alphabetically earliest level 1 vertex with $(u,v) \in E(D)$ and S((u,v)) > 0,

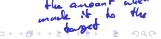
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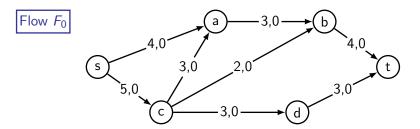
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 - (c) If t has level 3 or more now work through the level 3 vertices in a similar manner and so on

- 3. If t is assigned a level, stage i will succeed, so continue. If not, then stage i fails, so return above to define F_{max} and terminate.
- 4. Mark up labels for F_{i-1} as follows until t is labelled:
 - (a) Label each level 1 vertex v with sk_v , where $k_v = S((s,v))$.
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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.
- 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 $u_{j-1}k_j$.

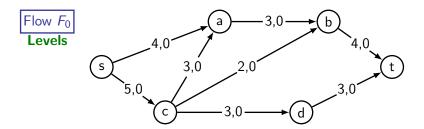
Define f_i to be the incremental flow on p_i with flow value k_n .

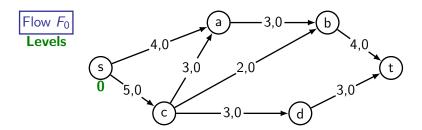
End of Method

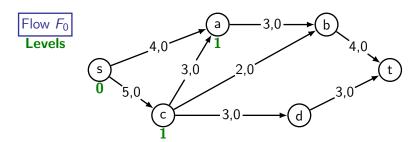


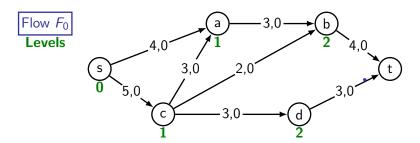


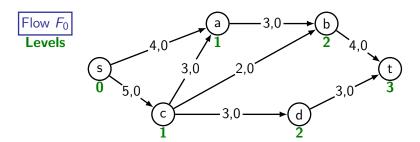
Stage 1: F_0 to F_1



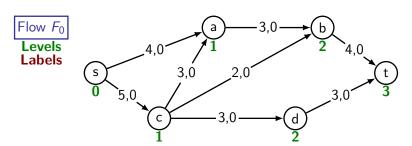




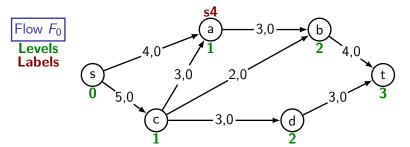




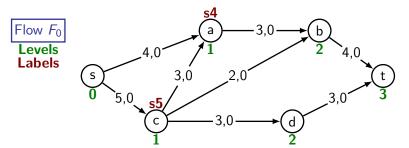
Stage 1: F_0 to F_1



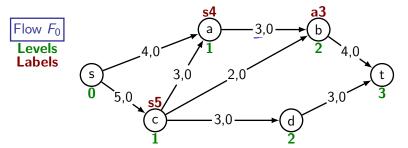
Stage 1: F_0 to F_1



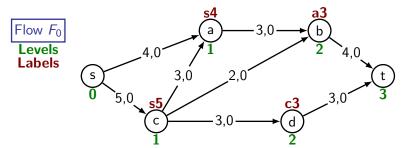
Stage 1: F_0 to F_1



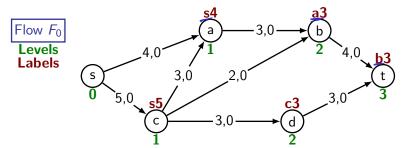
Stage 1: F_0 to F_1



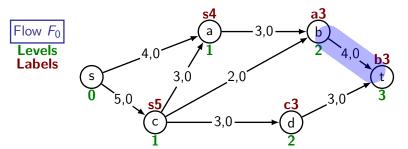
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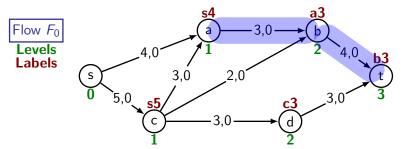
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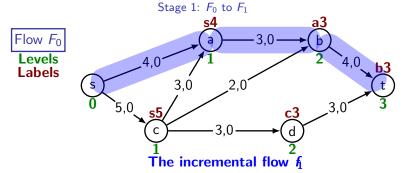


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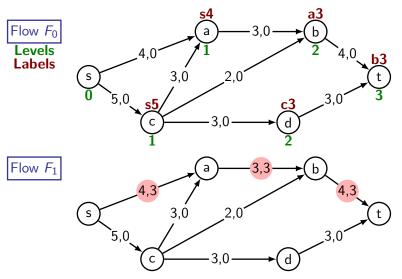


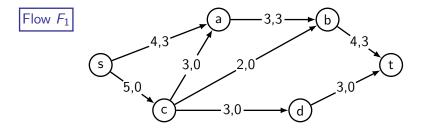
Stage 1: F_0 to F_1

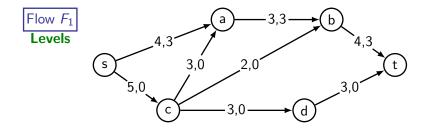


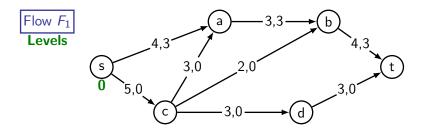


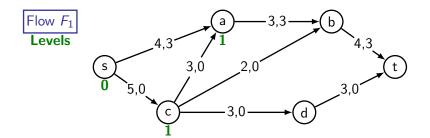
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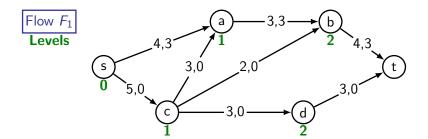


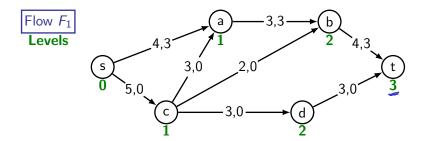


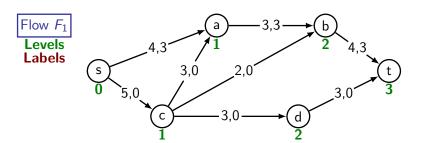




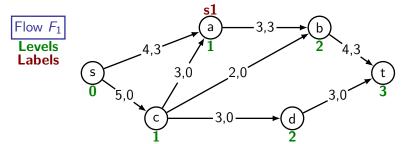




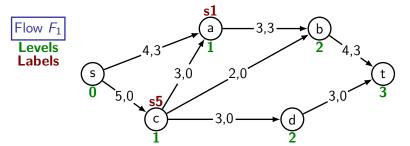




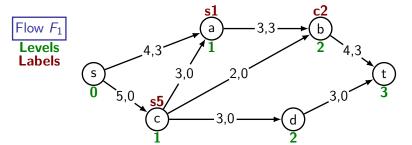
Stage 2: F_1 to F_2



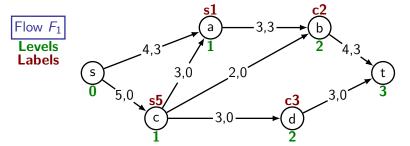
Stage 2: F_1 to F_2



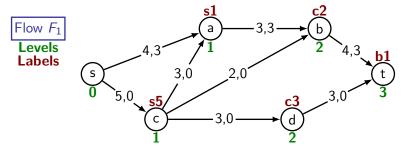
Stage 2: F_1 to F_2



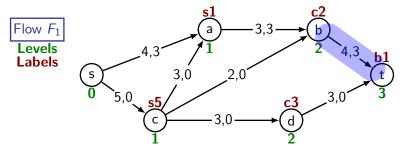
Stage 2: F_1 to F_2



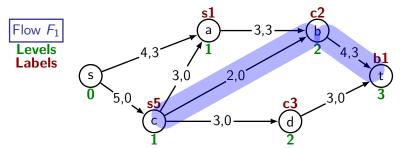
Stage 2: F_1 to F_2

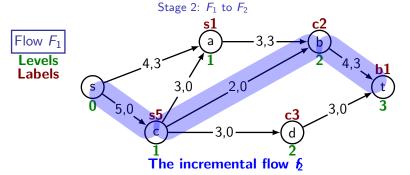


Stage 2: F_1 to F_2

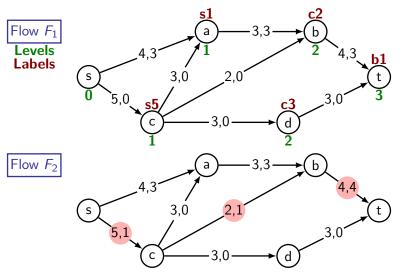


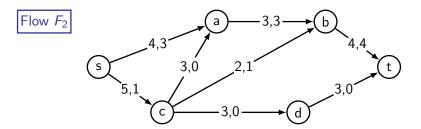
Stage 2: F_1 to F_2

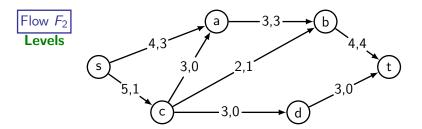


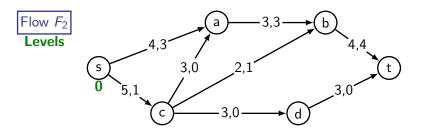


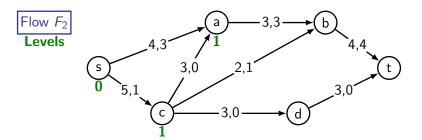
Stage 2: F_1 to F_2

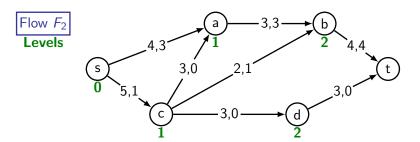


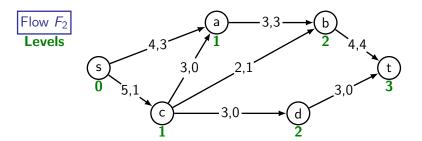




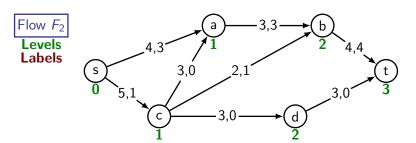




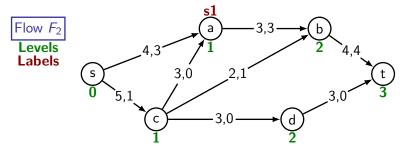




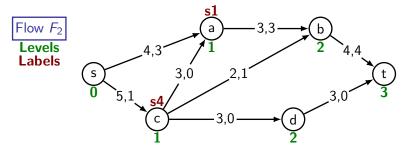
Stage 3: F_2 to F_3



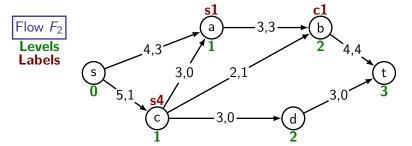
Stage 3: F_2 to F_3



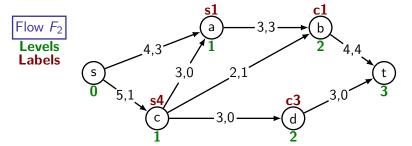
Stage 3: F_2 to F_3



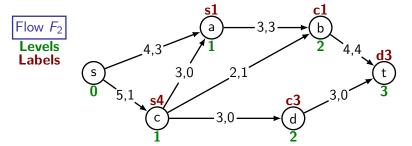
Stage 3: F_2 to F_3



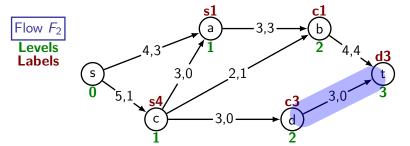
Stage 3: F_2 to F_3



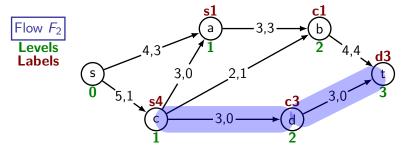
Stage 3: F_2 to F_3

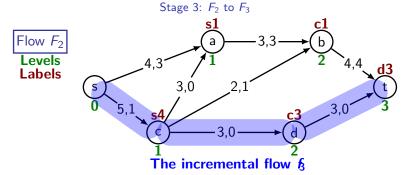


Stage 3: F_2 to F_3

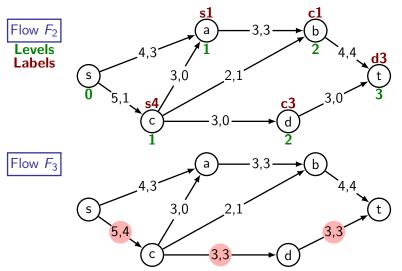


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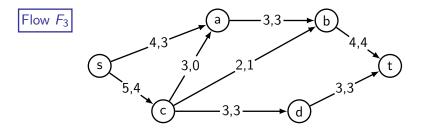




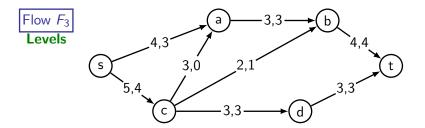
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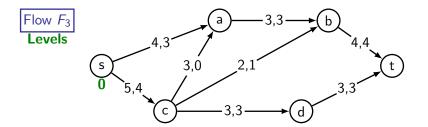
Stage 4: F_3 is F_{max}



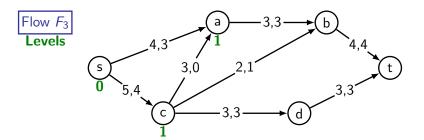
Stage 4: F_3 is F_{max}



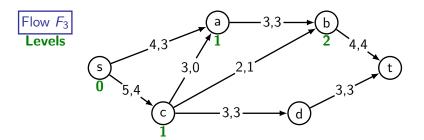
Stage 4: F_3 is F_{max}



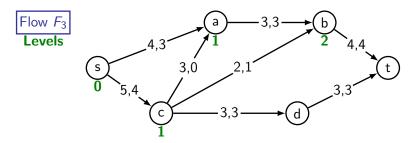
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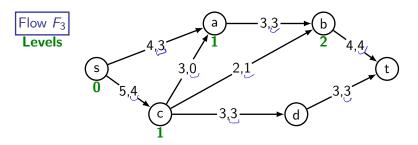


Stage 4: F_3 is F_{max}



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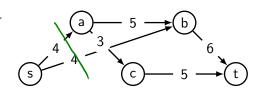
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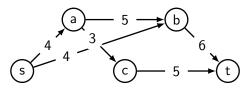
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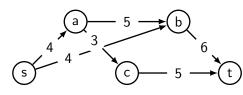
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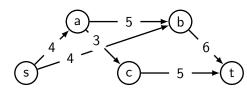


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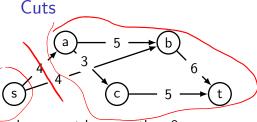
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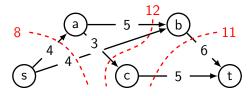
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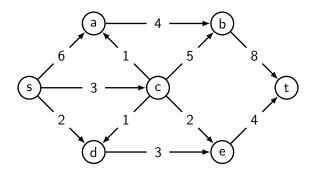
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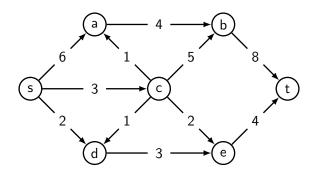
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Though highly plausible, this theorem is little tricky to prove, and the proof will be omitted, as will the proof that the vertex labelling algorithm always finds a maximum flow.

What is the maximum flow value for this transport network?

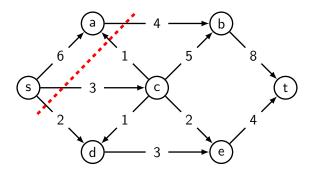


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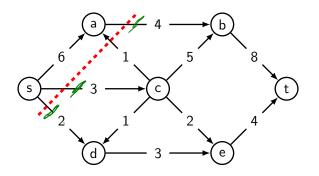
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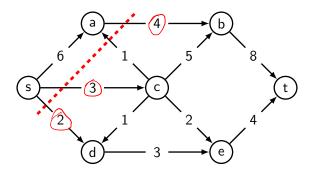
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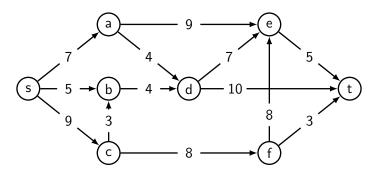
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Note: Edge (c,a) is not in the cut since it's in the wrong direction.

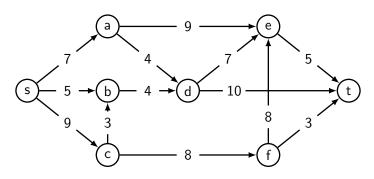
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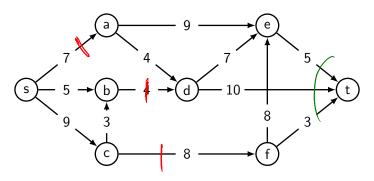
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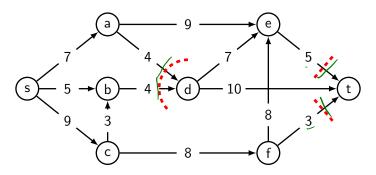
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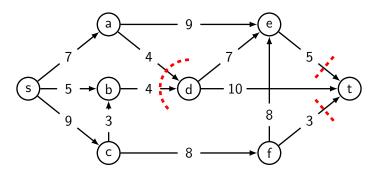
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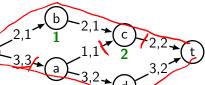
Introduction to virtual flows

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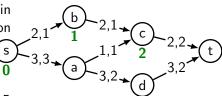
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First, the definition and an explanation of how the algorithm is modified.

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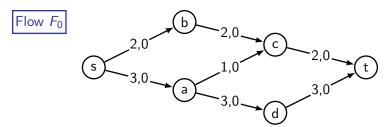
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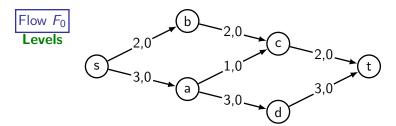
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$$S((u,v)) = \begin{cases} C((u,v)) - F((u,v)) & \text{if } (u,v) \in E(D) \\ F((v,u)) & \text{if } (v,u) \in E(D) \\ 0 & \text{otherwise} \end{cases}$$

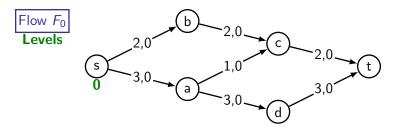
When $(v,u) \in E(D)$, S((u,v)) is called a **virtual capacity**.



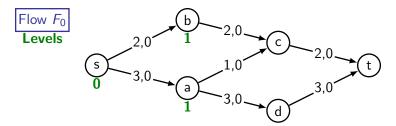




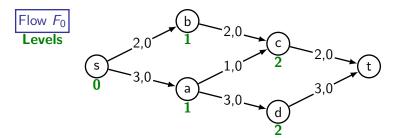
Stage 1: F_0 to F_1



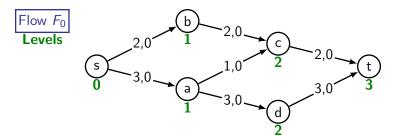
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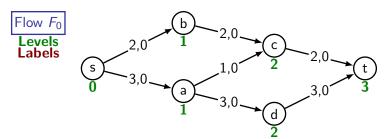
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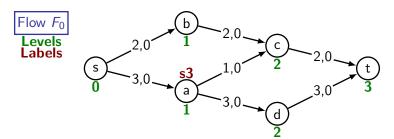
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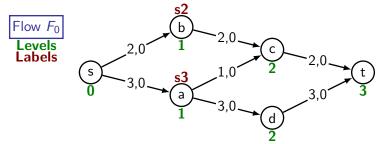


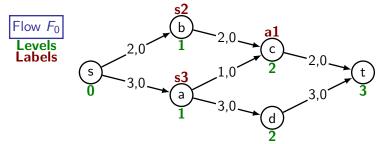
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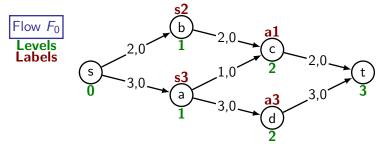


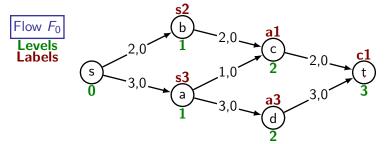
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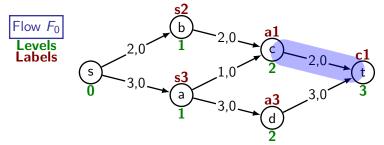




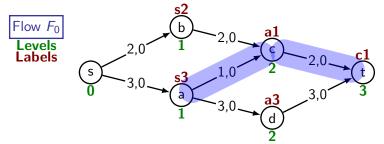


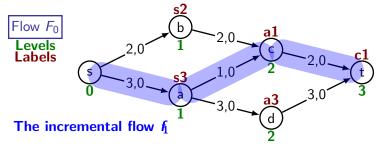


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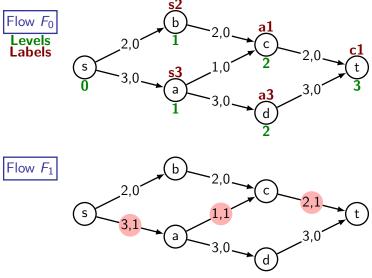


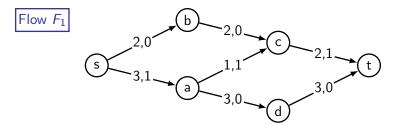
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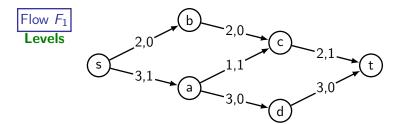


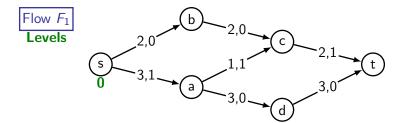


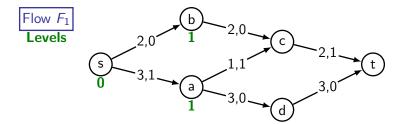
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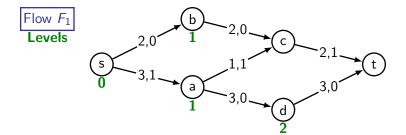


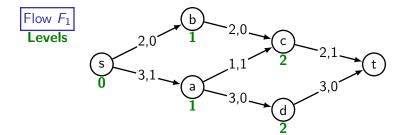


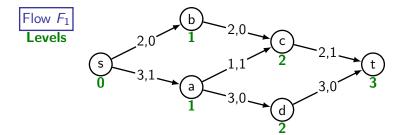


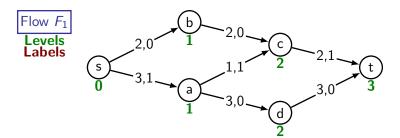


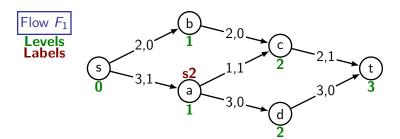




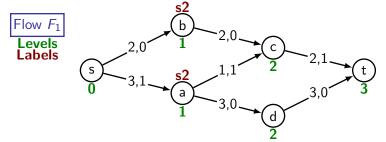




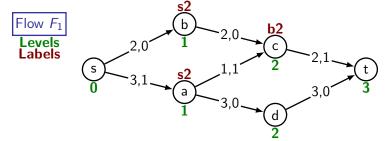


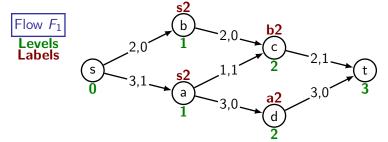


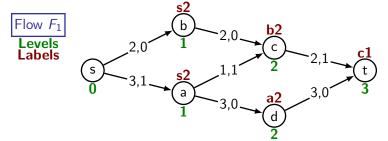
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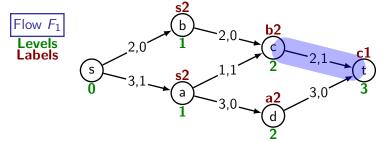


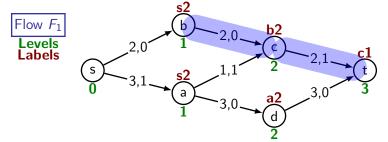
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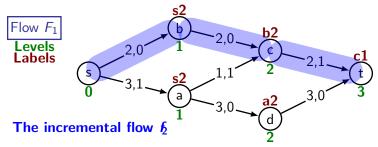


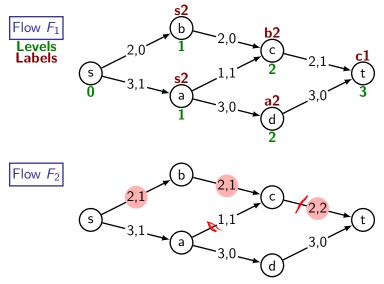


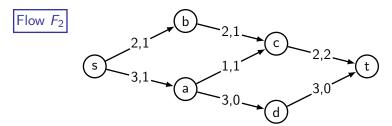


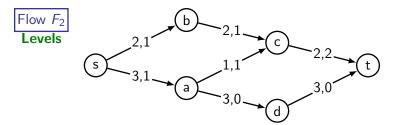


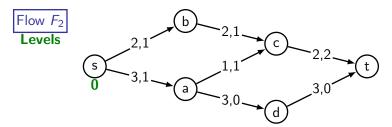


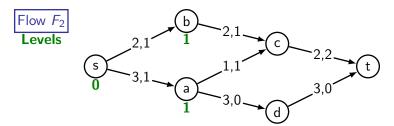


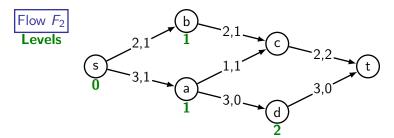


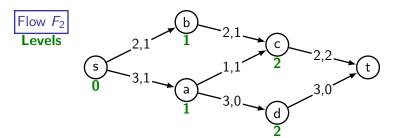


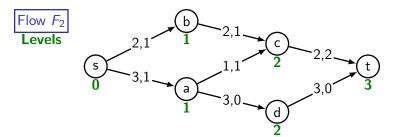




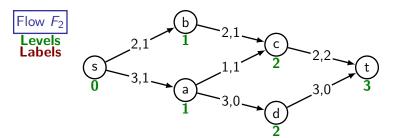




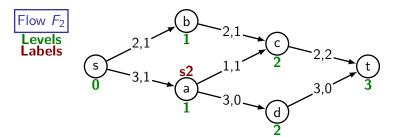


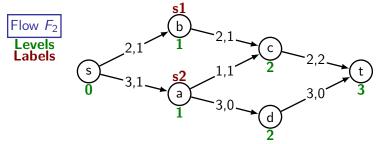


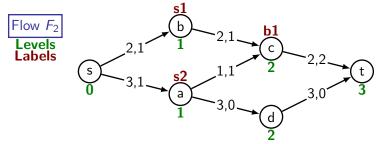
Stage 3: F_2 to F_3

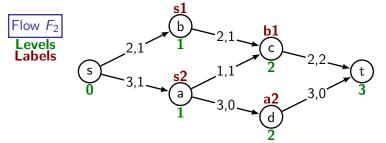


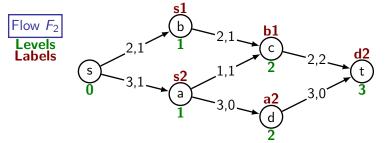
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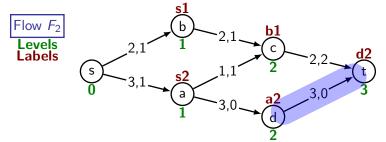


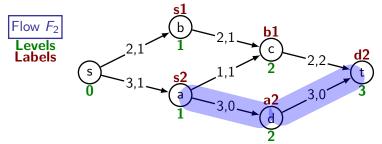


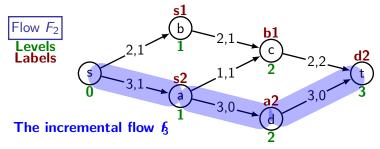


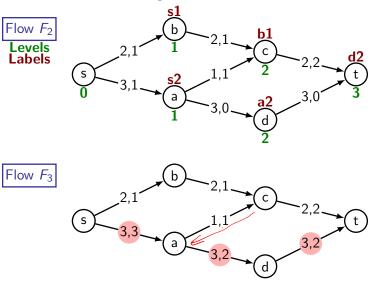


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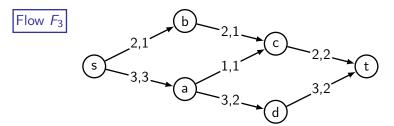




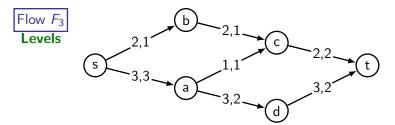




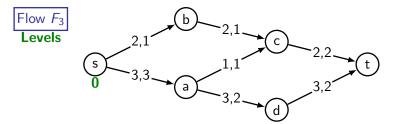
Stage 4: F_3 to F_4



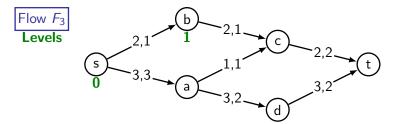
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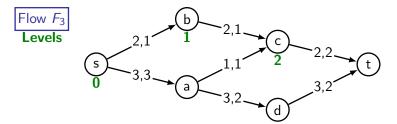
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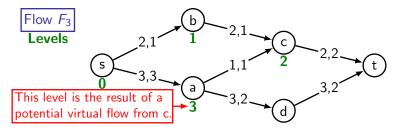
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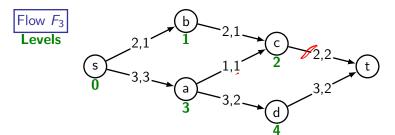
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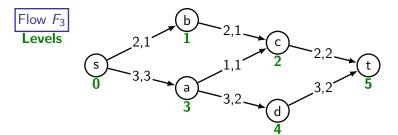
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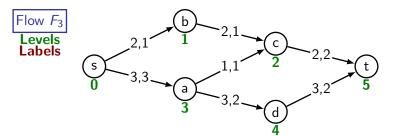
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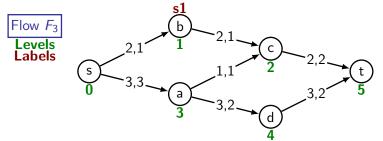
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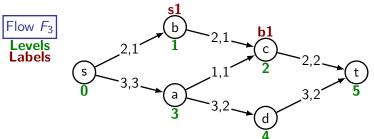
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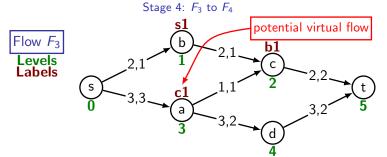


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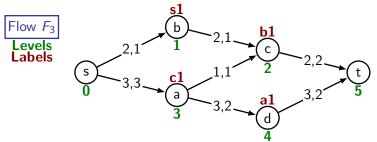


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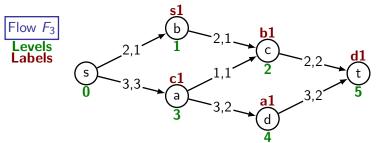




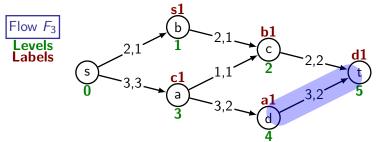
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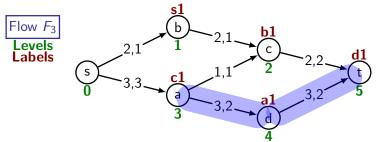
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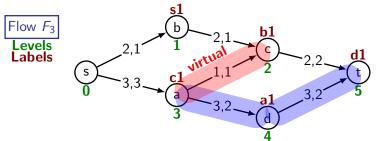
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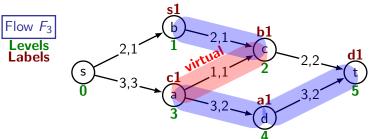
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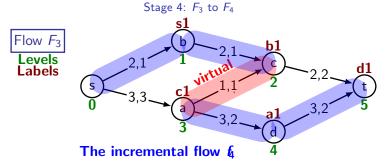


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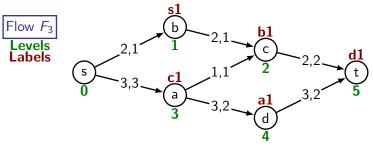


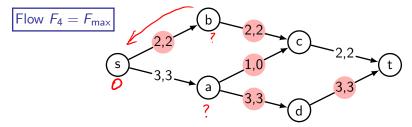
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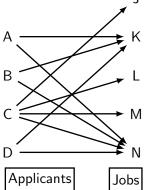






from Johnsonbaugh

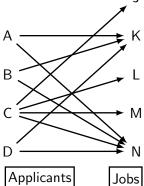
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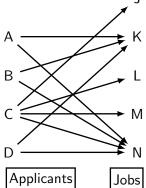
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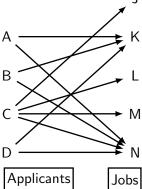


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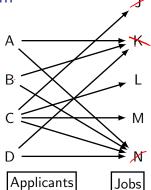
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One answer:

| X | Α | В | C | D |
|------|---|---|---|---|
| m(x) | K | N | J | - |





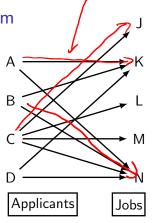
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More generally, given a relation $R \subseteq S \times T$ a matching problem seeks a maximal matching function (or just a 'matching') $m \subseteq R$.

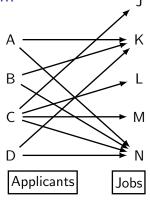
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More generally, given a relation $R \subseteq S \times T$ a matching problem seeks a maximal matching function (or just a 'matching') $m \subseteq R$. This is a **injective** (one-to-one) function $f: S' \to T$ with domain $S' \subseteq S$ as large as possible subject to m being an injective subset of R.

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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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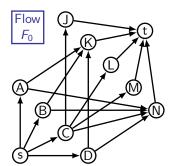
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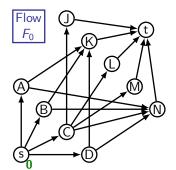
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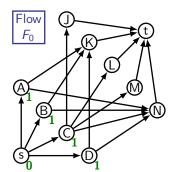
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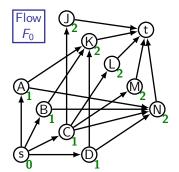
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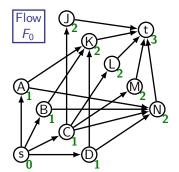
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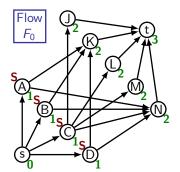
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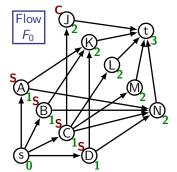
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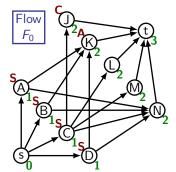
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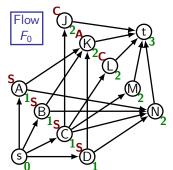
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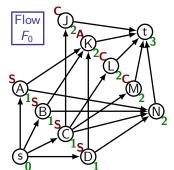
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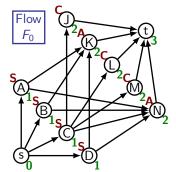
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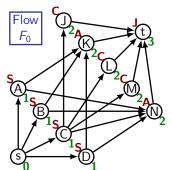
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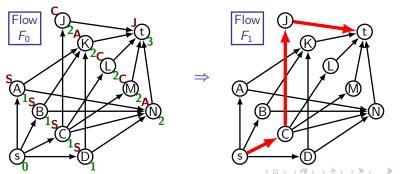
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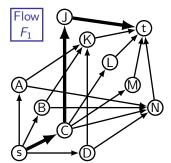
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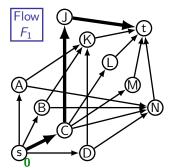


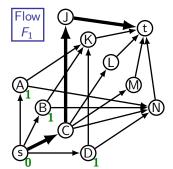
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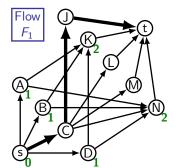
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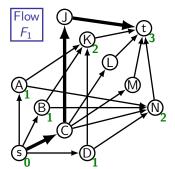


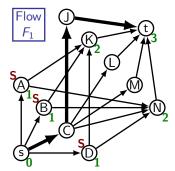


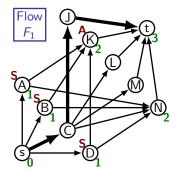


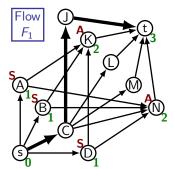


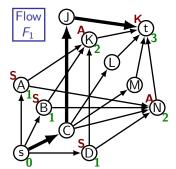


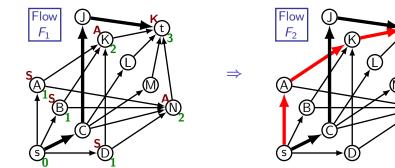


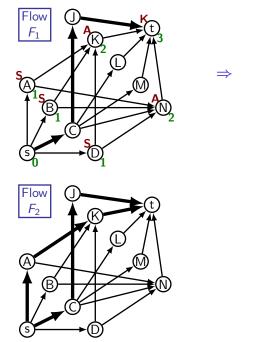


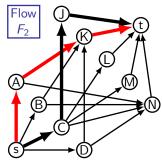


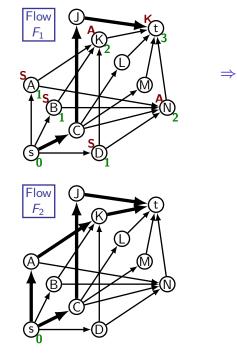


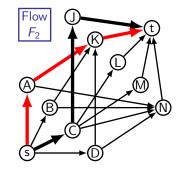


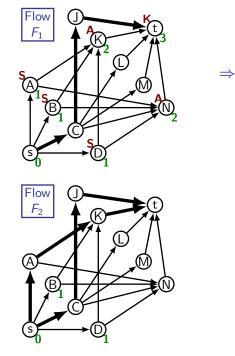


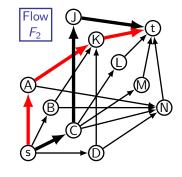


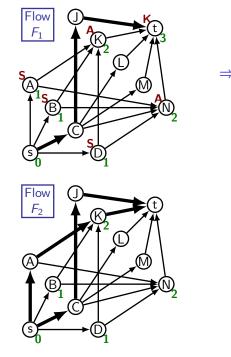


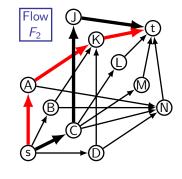


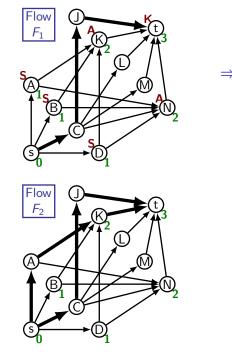


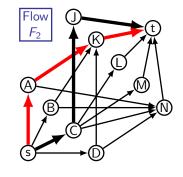


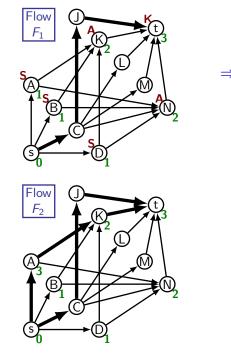


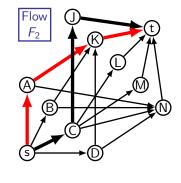


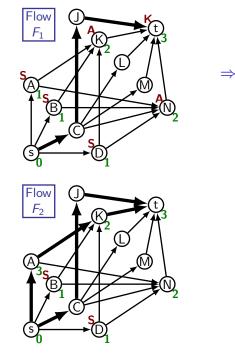


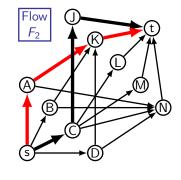


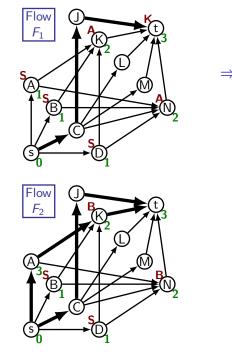


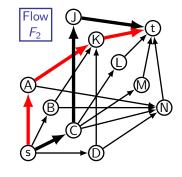


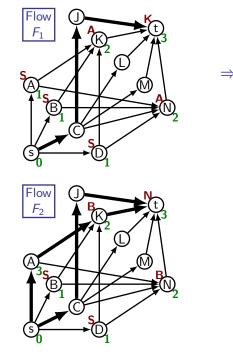


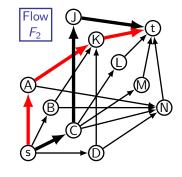


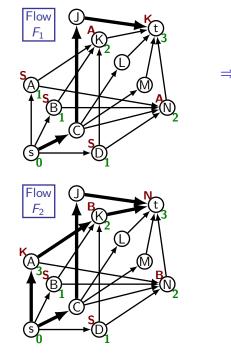


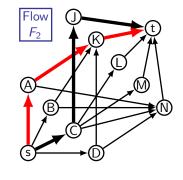


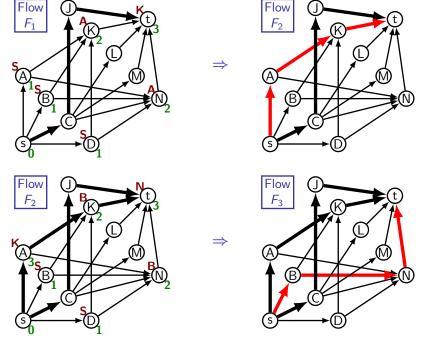


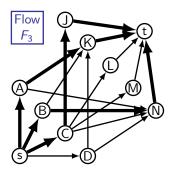


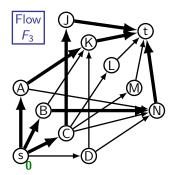


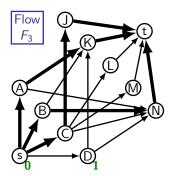


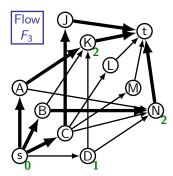


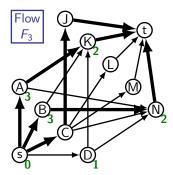


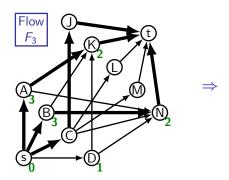


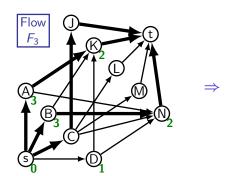




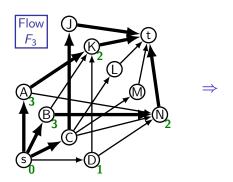








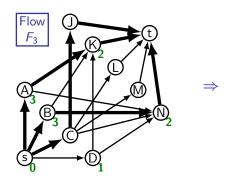
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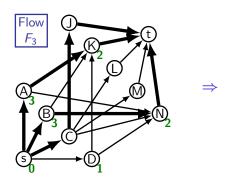
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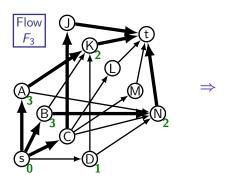
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The final example shows how it does this in the simplest possible case.

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

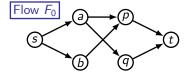
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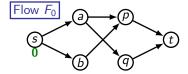
Obviously the only answer is $m = \{(a, q), (b, p)\}$, but the vertex labelling algorithm will first match a with p.

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

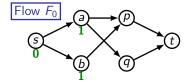
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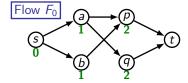
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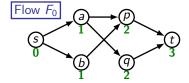
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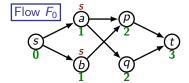
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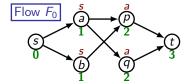
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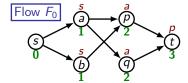
Find a (maximal) matching function m for the relation $R = \{(a, p), (a, q), (b, p)\}.$



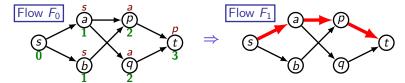
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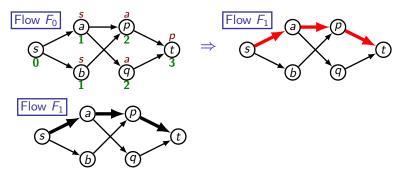
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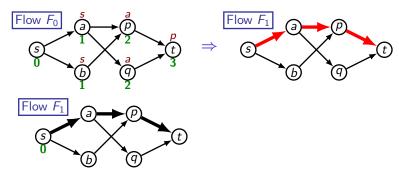
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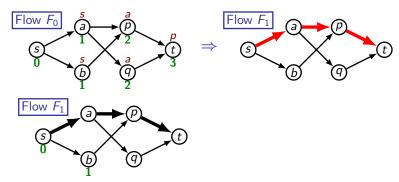
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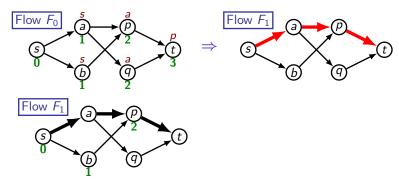
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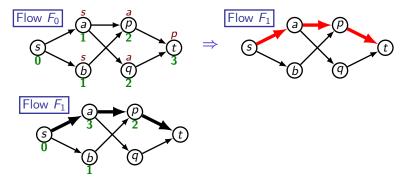
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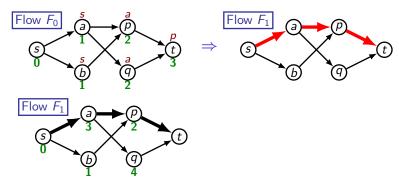
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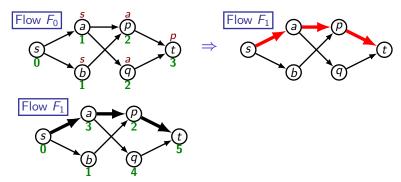
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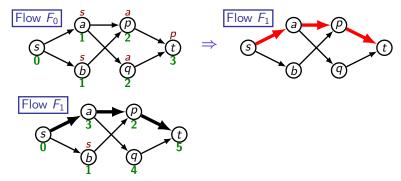
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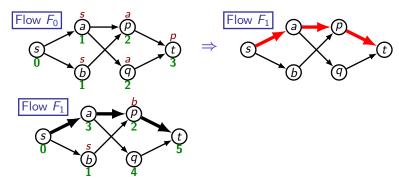
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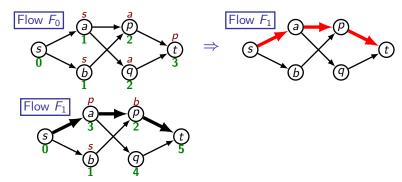
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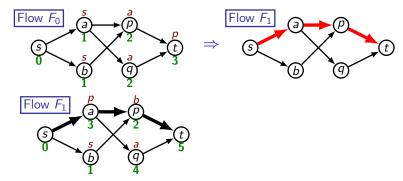
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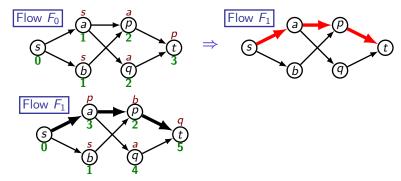
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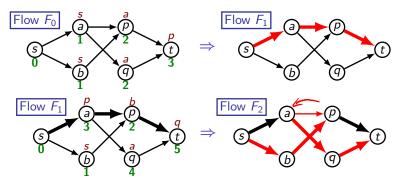
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