

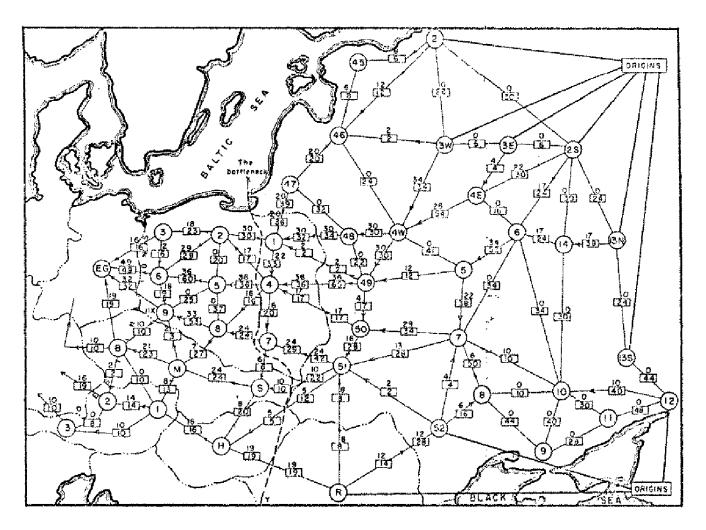
Chapter 7

Network Flow



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Soviet Rail Network, 1955



Reference: On the history of the transportation and maximum flow problems. Alexander Schrijver in Math Programming, 91: 3, 2002.

Maximum Flow and Minimum Cut

Max flow and min cut.

- Two very rich algorithmic problems.
- Cornerstone problems in combinatorial optimization.
- Beautiful mathematical duality.

Nontrivial applications / reductions.

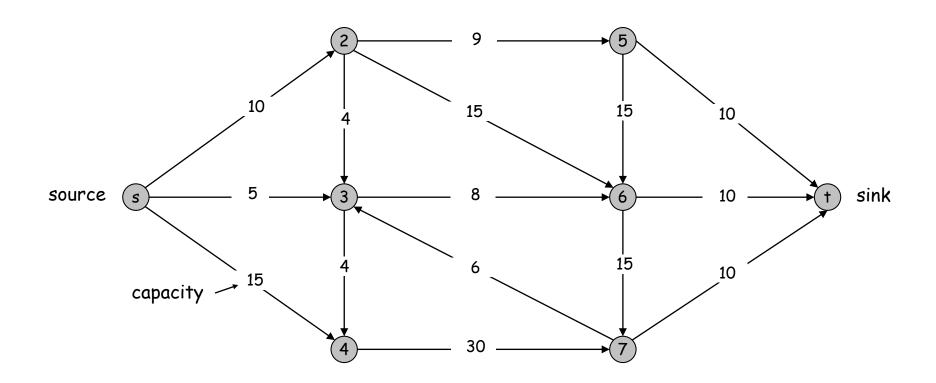
- Data mining.
- Open-pit mining.
- Project selection.
- Airline scheduling.
- Bipartite matching.
- Baseball elimination.
- Image segmentation.
- Network connectivity.

- Network reliability.
- Distributed computing.
- Egalitarian stable matching.
- Security of statistical data.
- Network intrusion detection.
- Multi-camera scene reconstruction.
- Many many more . . .

Minimum Cut Problem

Flow network.

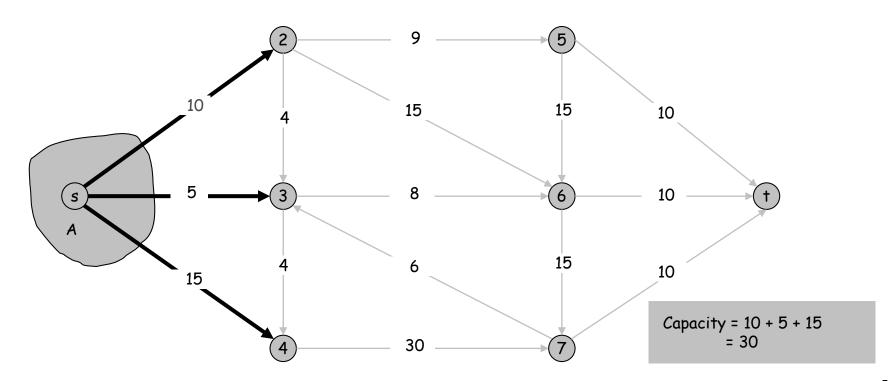
- Abstraction for material flowing through the edges.
- G = (V, E) = directed graph, no parallel edges.
- Two distinguished nodes: s = source, t = sink.
- $_{\circ}$ c(e) = capacity of edge e.



Cuts

Def. An s-t cut is a partition (A, B) of V with $s \in A$ and $t \in B$.

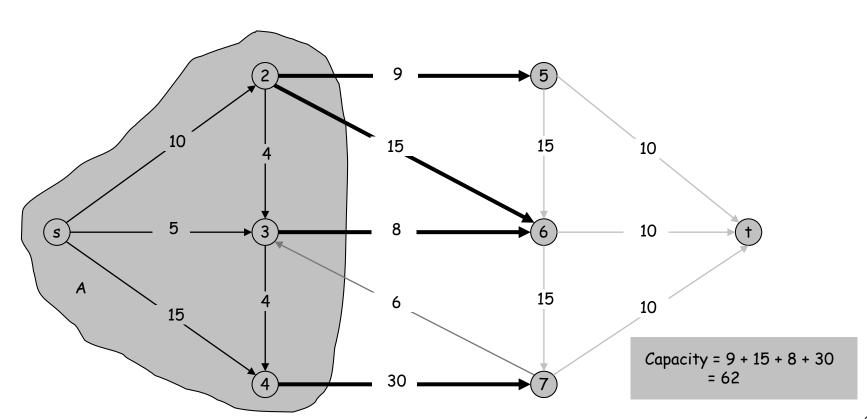
Def. The capacity of a cut (A, B) is: $cap(A, B) = \sum_{e \text{ out of } A} c(e)$



Cuts

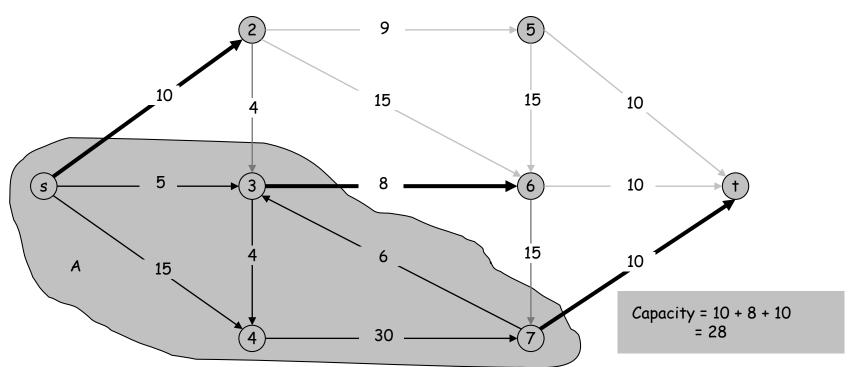
Def. An s-t cut is a partition (A, B) of V with $s \in A$ and $t \in B$.

Def. The capacity of a cut (A, B) is: $cap(A, B) = \sum_{e \text{ out of } A} c(e)$



Minimum Cut Problem

Min s-t cut problem. Find an s-t cut of minimum capacity.



Flows

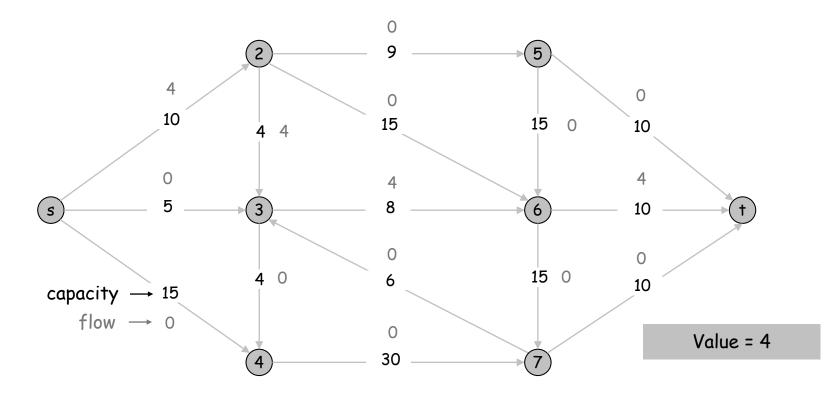
Def. An s-t flow is a function that satisfies:

- For each $e \in E$:
- $0 \le f(e) \le c(e)$

- (capacity)
- For each $v \in V \{s, t\}$: $\sum f(e) = \sum f(e)$ e in to v
 - e out of v

(conservation)

Def. The value of a flow f is: $v(f) = \sum f(e)$. e out of s



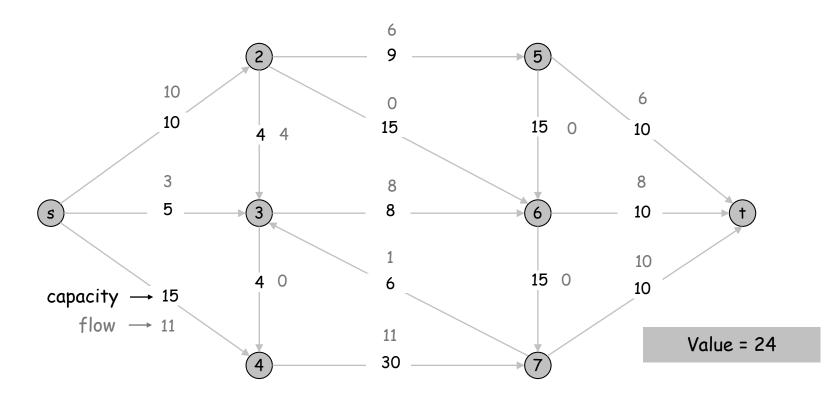
Flows

(capacity)

Def. An s-t flow is a function that satisfies:

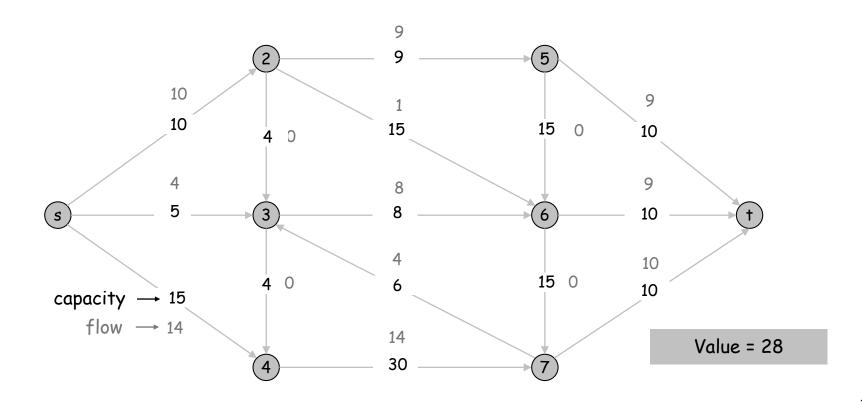
- For each $e \in E$: $0 \le f(e) \le c(e)$
- For each $v \in V \{s, t\}$: $\sum_{e \text{ in to } v} f(e) = \sum_{e \text{ out of } v} f(e)$ (conservation)

Def. The value of a flow f is: $v(f) = \sum_{e \text{ out of } s} f(e)$.



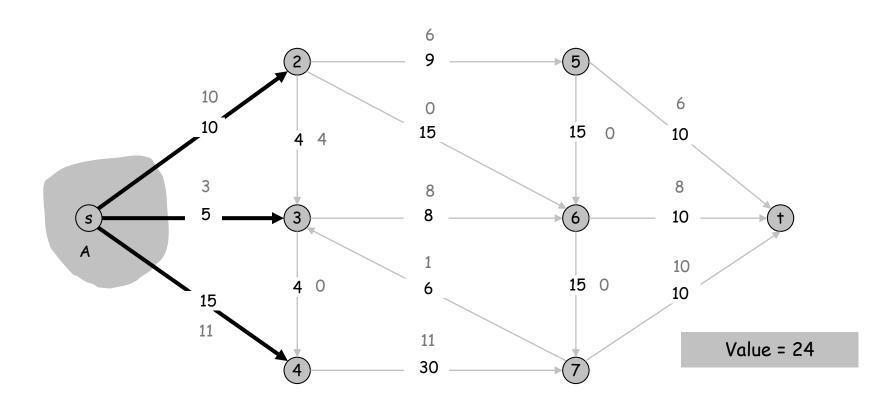
Maximum Flow Problem

Max flow problem. Find s-t flow of maximum value.



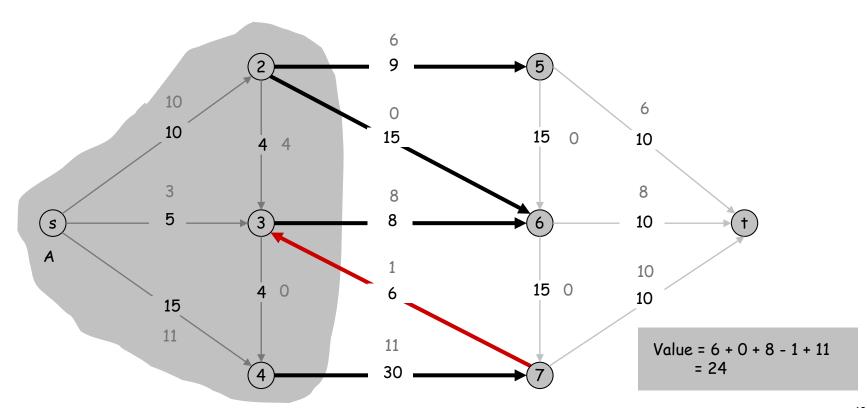
Flow value lemma. Let f be any flow, and let (A, B) be any s-t cut. Then, the net flow sent across the cut is equal to the amount leaving s.

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) = v(f)$$



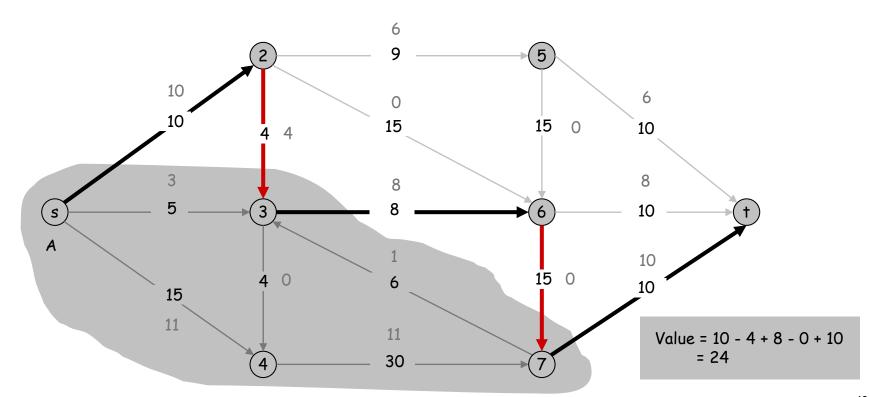
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Flow value lemma. Let f be any flow, and let (A, B) be any s-t cut. Then

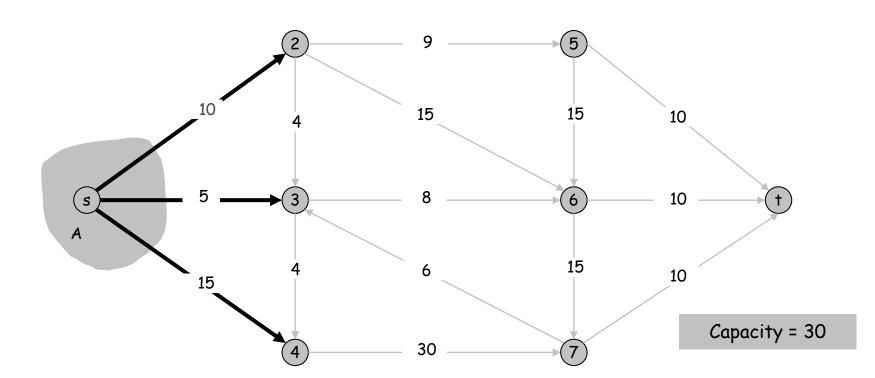
$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) = v(f).$$

Pf.
$$v(f) = \sum_{e \text{ out of } s} f(e)$$
by flow conservation, all terms
$$= \sum_{v \in A} \left(\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ in to } v} f(e) \right)$$

$$= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e).$$

Weak duality. Let f be any flow, and let (A, B) be any s-t cut. Then the value of the flow is at most the capacity of the cut.

Cut capacity = $30 \Rightarrow \text{Flow value} \leq 30$



Weak duality. Let f be any flow. Then, for any s-t cut (A, B) we have $v(f) \le cap(A, B)$.

Pf.

$$v(f) = \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)$$

$$\leq \sum_{e \text{ out of } A} f(e)$$

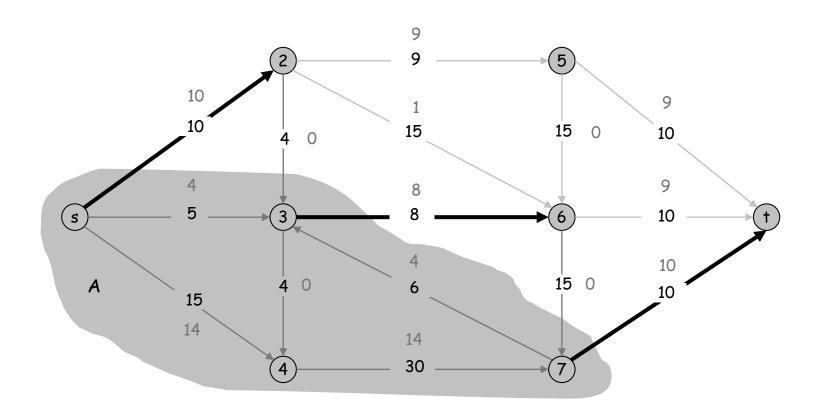
$$\leq \sum_{e \text{ out of } A} c(e)$$

$$= cap(A, B)$$

Certificate of Optimality

Corollary. Let f be any flow, and let (A, B) be any cut. If v(f) = cap(A, B), then f is a max flow and (A, B) is a min cut.

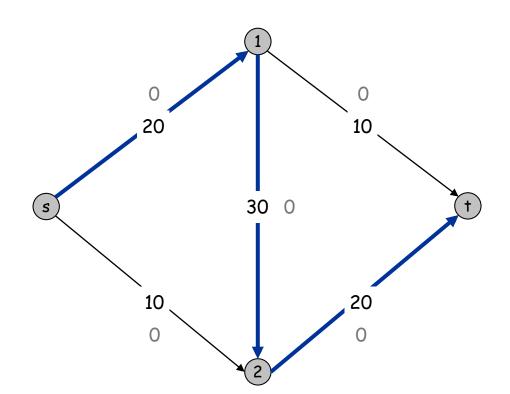
Value of flow = 28 Cut capacity = 28 \Rightarrow Flow value \leq 28



Towards a Max Flow Algorithm

Greedy algorithm.

- Start with f(e) = 0 for all edge $e \in E$.
- Find an s-t path P where each edge has f(e) < c(e).
- Augment flow along path P.
- Repeat until you get stuck.

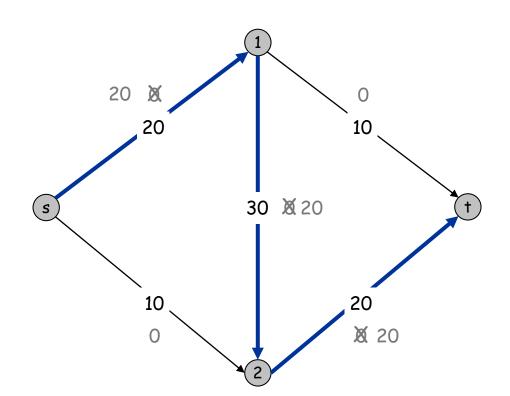


Flow value = 0

Towards a Max Flow Algorithm

Greedy algorithm.

- Start with f(e) = 0 for all edge $e \in E$.
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- Repeat until you get stuck.



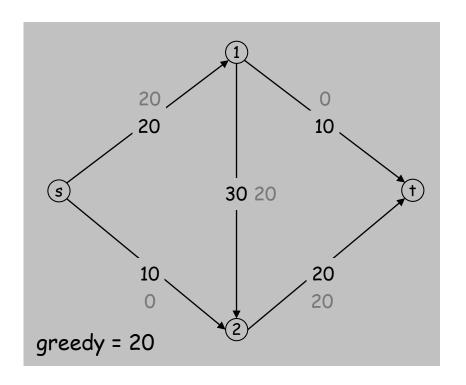
Flow value = 20

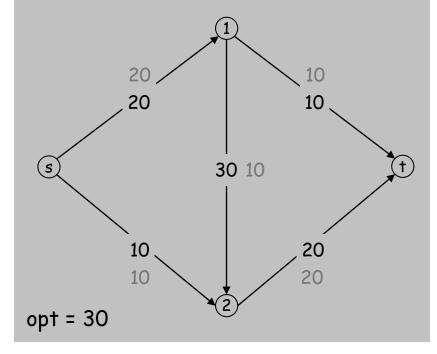
Towards a Max Flow Algorithm

Greedy algorithm.

- Start with f(e) = 0 for all edge $e \in E$.
- Find an s-t path P where each edge has f(e) < c(e).
- Augment flow along path P.
- Repeat until you get stuck.

 \nearrow locally optimality \Rightarrow global optimality

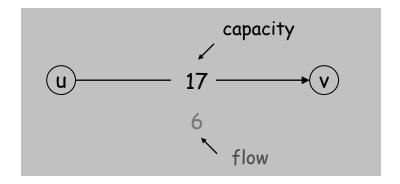




Residual Graph

Original edge: $e = (u, v) \in E$.

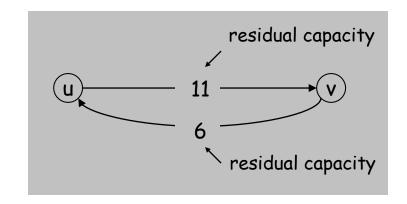
Flow f(e), capacity c(e).



Residual edge.

- "Undo" flow sent.
- $_{n}$ e = (u, v) and e^{R} = (v, u).
- Residual capacity:

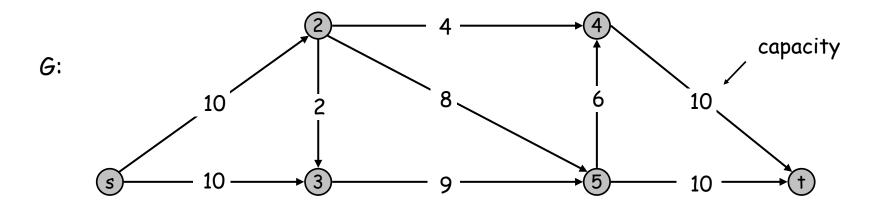
$$c_f(e) = \begin{cases} c(e) - f(e) & \text{if } e \in E \\ f(e) & \text{if } e^R \in E \end{cases}$$



Residual graph: $G_f = (V, E_f)$.

- Residual edges with positive residual capacity.
- E_f = {e: f(e) < c(e)} \cup {e^R: c(e) > 0}.

Ford-Fulkerson Algorithm





Augmenting Path Algorithm

```
Augment(f, c, P) {
  b ← bottleneck(P)
  foreach e ∈ P {
    if (e ∈ E) f(e) ← f(e) + b forward edge
    else f(e<sup>R</sup>) ← f(e) - b
  }
  return f
}
```

```
Ford-Fulkerson(G, s, t, c) {
   foreach e ∈ E f(e) ← 0
   G<sub>f</sub> ← residual graph

while (there exists augmenting path P) {
   f ← Augment(f, c, P)
      update G<sub>f</sub>
   }
   return f
}
```

Max-Flow Min-Cut Theorem

Augmenting path theorem. Flow f is a max flow iff there are no augmenting paths.

Max-flow min-cut theorem. [Ford-Fulkerson 1956] The value of the max flow is equal to the value of the min cut.

Proof strategy. We prove both simultaneously by showing the TFAE:

- (i) There exists a cut (A, B) such that v(f) = cap(A, B).
- (ii) Flow f is a max flow.
- (iii) There is no augmenting path relative to f.
- (i) \Rightarrow (ii) This was the corollary to weak duality lemma.
- (ii) \Rightarrow (iii) We show contrapositive.
- Let f be a flow. If there exists an augmenting path, then we can improve f by sending flow along path.

Proof of Max-Flow Min-Cut Theorem

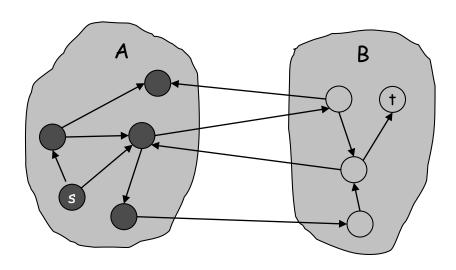
(iii)
$$\Rightarrow$$
 (i)

- Let f be a flow with no augmenting paths.
- Let A be set of vertices reachable from s in residual graph.
- By definition of $A, s \in A$.
- By definition of f, $t \notin A$.

$$v(f) = \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)$$

$$= \sum_{e \text{ out of } A} c(e)$$

$$= cap(A, B) \quad \blacksquare$$



original network

Running Time

Assumption. All capacities are integers between 1 and C.

Invariant. Every flow value f(e) and every residual capacities $c_f(e)$ remains an integer throughout the algorithm.

Theorem. The algorithm terminates in at most $v(f^*) \le nC$ iterations. Pf. Each augmentation increase value by at least 1.

Corollary. If C = 1, Ford-Fulkerson runs in O(mn) time.

Integrality theorem. If all capacities are integers, then there exists a max flow f for which every flow value f(e) is an integer.

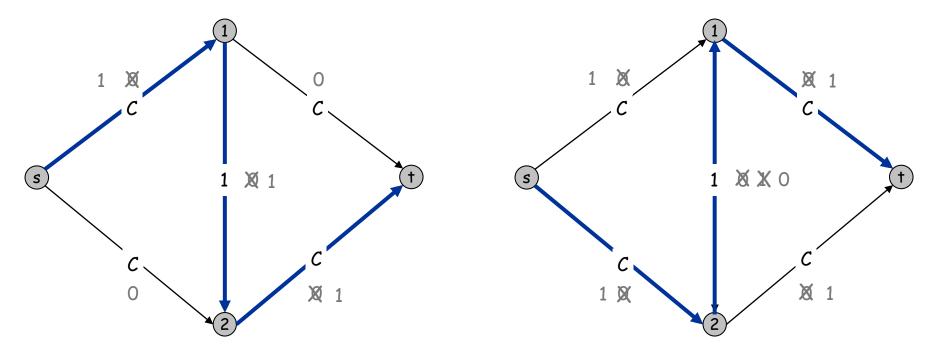
Pf. Since algorithm terminates, theorem follows from invariant. •

7.3 Choosing Good Augmenting Paths

Ford-Fulkerson: Exponential Number of Augmentations

Q. Is generic Ford-Fulkerson algorithm polynomial in input size?

A. No. If max capacity is C, then algorithm can take C iterations.



Choosing Good Augmenting Paths

Use care when selecting augmenting paths.

- Some choices lead to exponential algorithms.
- Clever choices lead to polynomial algorithms.
- If capacities are irrational, algorithm not guaranteed to terminate!

Goal: choose augmenting paths so that:

- Can find augmenting paths efficiently.
- Few iterations.

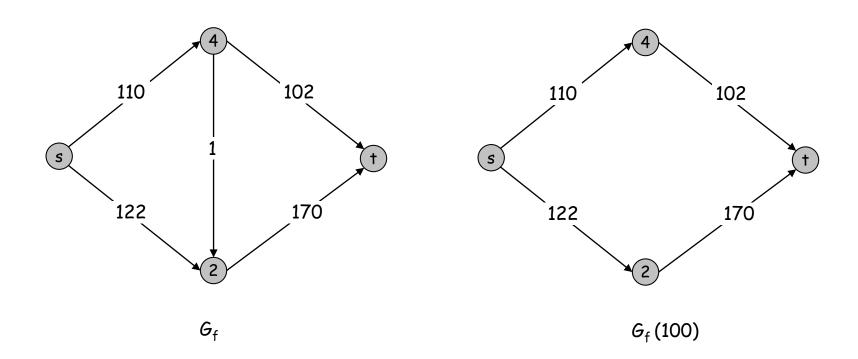
Choose augmenting paths with: [Edmonds-Karp 1972, Dinitz 1970]

- Max bottleneck capacity.
- Sufficiently large bottleneck capacity.
- Fewest number of edges.

Capacity Scaling

Intuition. Choosing path with highest bottleneck capacity increases flow by max possible amount.

- Don't worry about finding exact highest bottleneck path.
- Maintain scaling parameter Δ .
- Let $G_f(\Delta)$ be the subgraph of the residual graph consisting of only arcs with capacity at least Δ .



Capacity Scaling

```
Scaling-Max-Flow(G, s, t, c) {
    foreach e \in E f(e) \leftarrow 0
   \Delta \leftarrow smallest power of 2 greater than or equal to C
    G_f \leftarrow residual graph
   while (\Delta \geq 1) {
        G_f(\Delta) \leftarrow \Delta-residual graph
        while (there exists augmenting path P in G_f(\Delta)) {
            f \leftarrow augment(f, c, P)
           update G_f(\Delta)
       \Delta \leftarrow \Delta / 2
    return f
```

Capacity Scaling: Correctness

Assumption. All edge capacities are integers between 1 and C.

Integrality invariant. All flow and residual capacity values are integral.

Correctness. If the algorithm terminates, then f is a max flow. Pf.

- By integrality invariant, when $\Delta = 1 \Rightarrow G_f(\Delta) = G_f$.
- Upon termination of Δ = 1 phase, there are no augmenting paths. •

Capacity Scaling: Running Time

Lemma 1. The outer while loop repeats $1 + \lceil \log_2 C \rceil$ times. Pf. Initially $C \le \Delta < 2C$. Δ decreases by a factor of 2 each iteration.

Lemma 2. Let f be the flow at the end of a Δ -scaling phase. Then the value of the maximum flow is at most $v(f) + m \Delta$. \leftarrow proof on next slide

Lemma 3. There are at most 2m augmentations per scaling phase.

- Let f be the flow at the end of the previous scaling phase.
- L2 \Rightarrow v(f*) \leq v(f) + m (2 Δ).
- Each augmentation in a Δ -phase increases v(f) by at least Δ . •

Theorem. The scaling max-flow algorithm finds a max flow in $O(m \log C)$ augmentations. It can be implemented to run in $O(m^2 \log C)$ time.

Capacity Scaling: Running Time

Lemma 2. Let f be the flow at the end of a Δ -scaling phase. Then value of the maximum flow is at most $v(f) + m \Delta$.

Pf. (almost identical to proof of max-flow min-cut theorem)

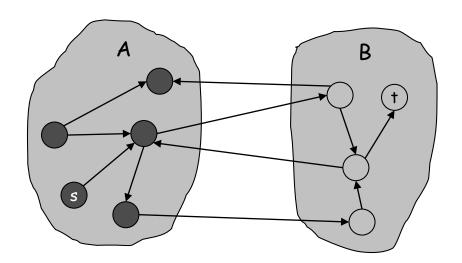
- We show that at the end of a Δ -phase, there exists a cut (A, B) such that $cap(A, B) \leq v(f) + m \Delta$.
- Choose A to be the set of nodes reachable from s in $G_f(\Delta)$.
- By definition of $A, s \in A$.
- By definition of f, $t \notin A$.

$$v(f) = \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)$$

$$\geq \sum_{e \text{ out of } A} (c(e) - \Delta) - \sum_{e \text{ in to } A} \Delta$$

$$= \sum_{e \text{ out of } A} c(e) - \sum_{e \text{ out of } A} \Delta - \sum_{e \text{ in to } A} \Delta$$

$$\geq cap(A, B) - m\Delta$$



original network

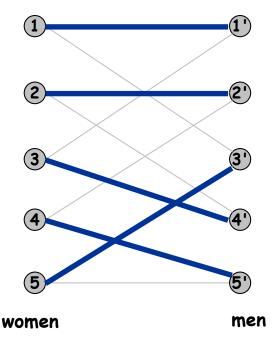
k-Regular Bipartite Graphs

Dancing problem.

- Exclusive Ivy league party attended by n men and n women.
- Each man knows exactly k women; each woman knows exactly k men.
- Acquaintances are mutual.
- Is it possible to arrange a dance so that each woman dances with a man that she knows?

Mathematical reformulation. Does every k-regular bipartite graph have a perfect matching?

Ex. Boolean hypercube.



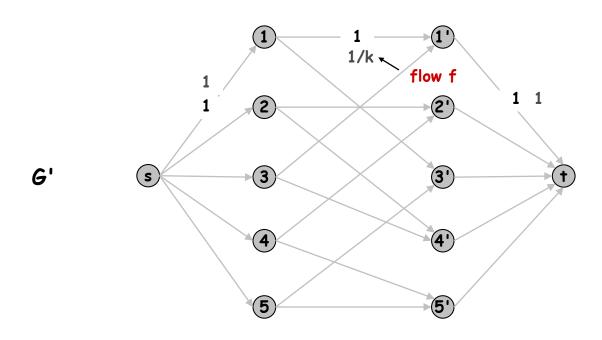
k-Regular Bipartite Graphs Have Perfect Matchings

Theorem. [König 1916, Frobenius 1917] Every k-regular bipartite graph has a perfect matching.

Pf. Size of max matching = value of max flow in G'. Consider flow:

$$f(u, v) = \begin{cases} 1/k & \text{if } (u, v) \in E \\ 1 & \text{if } u = s \text{ or } v = t \\ 0 & \text{otherwise} \end{cases}$$

• f is a flow and its value = $n \Rightarrow perfect matching$.

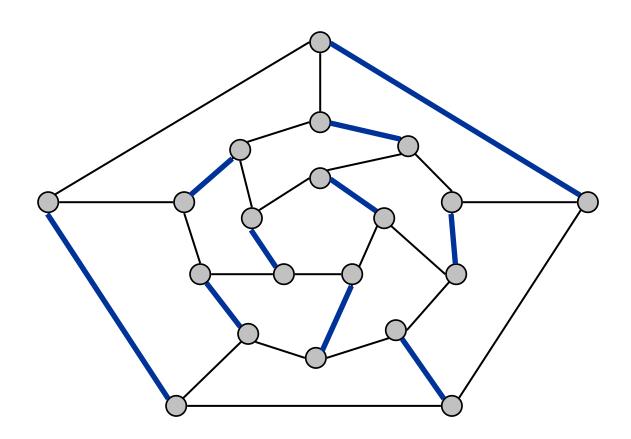


7.5 Bipartite Matching

Matching

Matching.

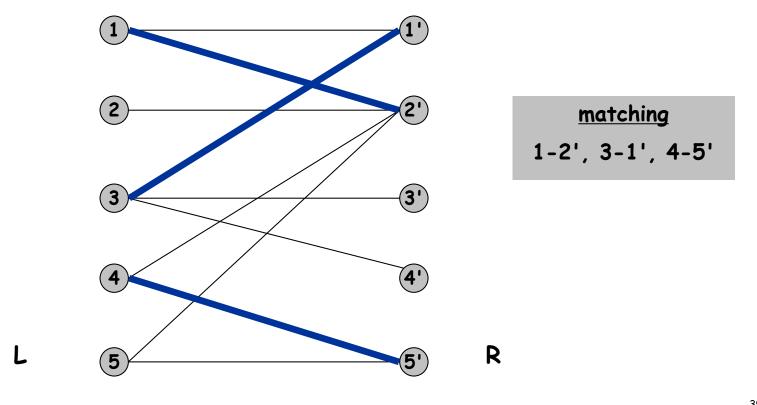
- Input: undirected graph G = (V, E).
- $_{\scriptscriptstyle n}$ $M \subseteq E$ is a matching if each node appears in at most edge in M.
- Max matching: find a max cardinality matching.



Bipartite Matching

Bipartite matching.

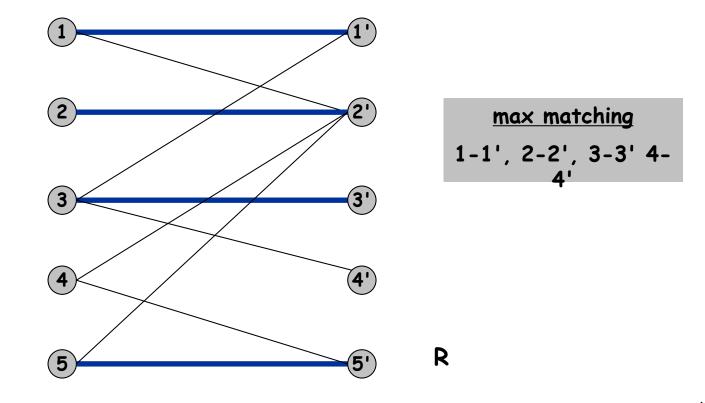
- Input: undirected, bipartite graph $G = (L \cup R, E)$.
- $M \subseteq E$ is a matching if each node appears in at most edge in M.
- Max matching: find a max cardinality matching.



Bipartite Matching

Bipartite matching.

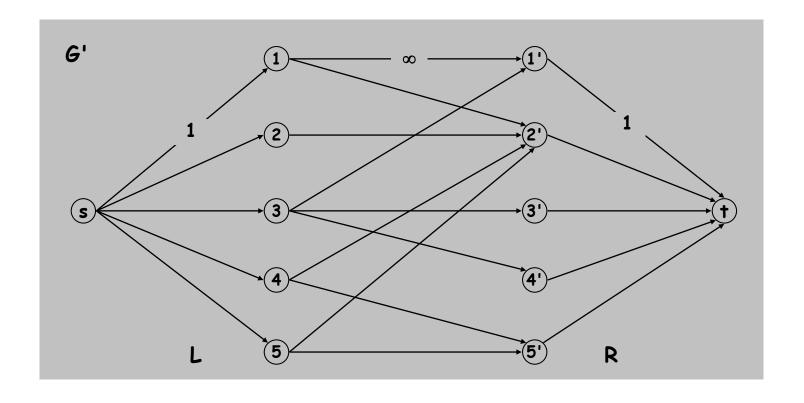
- Input: undirected, bipartite graph $G = (L \cup R, E)$.
- $M \subseteq E$ is a matching if each node appears in at most edge in M.
- Max matching: find a max cardinality matching.



Bipartite Matching

Max flow formulation.

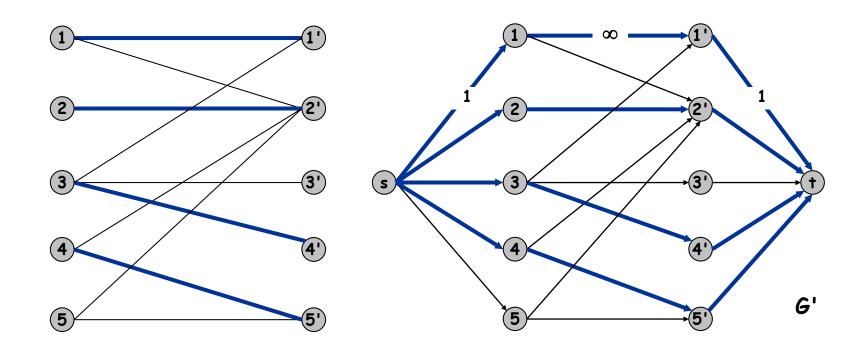
- . Create digraph $G' = (L \cup R \cup \{s, t\}, E')$.
- Direct all edges from L to R, and assign infinite (or unit) capacity.
- Add source s, and unit capacity edges from s to each node in L.
- Add sink t, and unit capacity edges from each node in R to t.



Bipartite Matching: Proof of Correctness

Theorem. Max cardinality matching in G = value of max flow in G'. Pf. \leq

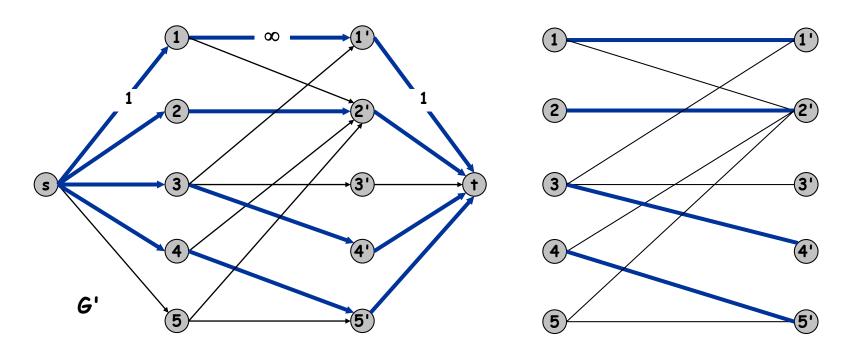
- Given max matching M of cardinality k.
- Consider flow f that sends 1 unit along each of k paths.
- f is a flow, and has cardinality k. •



Bipartite Matching: Proof of Correctness

Theorem. Max cardinality matching in G = value of max flow in G'. Pf. \geq

- Let f be a max flow in G' of value k.
- Integrality theorem \Rightarrow k is integral and can assume f is 0-1.
- Consider M = set of edges from L to R with f(e) = 1.
 - each node in L and R participates in at most one edge in M
 - |M| = k: consider cut $(L \cup s, R \cup t)$ -



Perfect Matching

Def. A matching $M \subseteq E$ is perfect if each node appears in exactly one edge in M.

Q. When does a bipartite graph have a perfect matching?

Structure of bipartite graphs with perfect matchings.

- Clearly we must have |L| = |R|.
- What other conditions are necessary?
- What conditions are sufficient?

Bipartite Matching: Running Time

Which max flow algorithm to use for bipartite matching?

- Generic augmenting path: $O(m \text{ val}(f^*)) = O(mn)$.
- Capacity scaling: $O(m^2 \log C) = O(m^2)$.
- Shortest augmenting path: $O(m n^{1/2})$.

Non-bipartite matching.

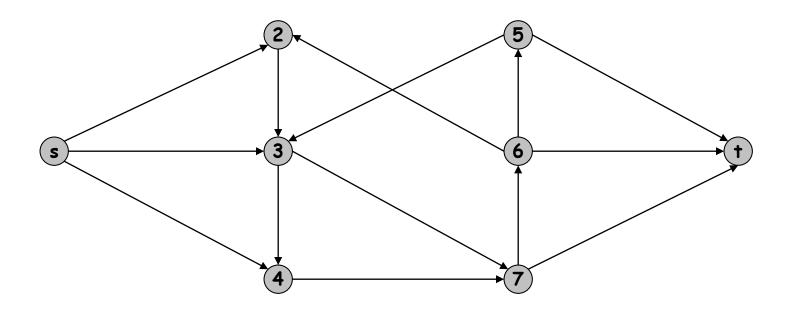
- Structure of non-bipartite graphs is more complicated, but well-understood. [Tutte-Berge, Edmonds-Galai]
- Blossom algorithm: O(n⁴). [Edmonds 1965]
- Best known: $O(m n^{1/2})$. [Micali-Vazirani 1980]

7.6 Disjoint Paths

Disjoint path problem. Given a digraph G = (V, E) and two nodes s and t, find the max number of edge-disjoint s-t paths.

Def. Two paths are edge-disjoint if they have no edge in common.

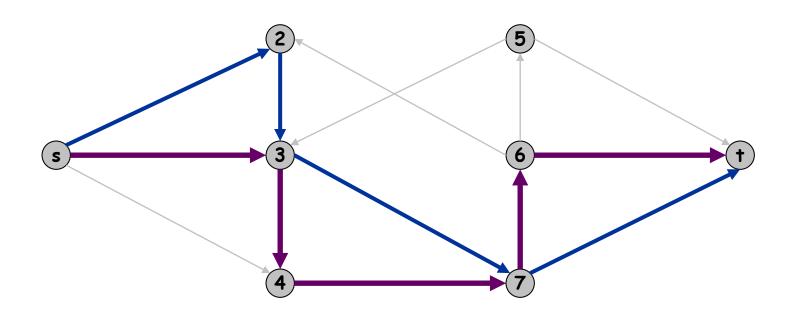
Ex: communication networks.



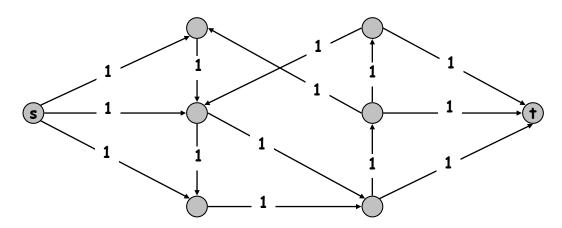
Disjoint path problem. Given a digraph G = (V, E) and two nodes s and t, find the max number of edge-disjoint s-t paths.

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Ex: communication networks.



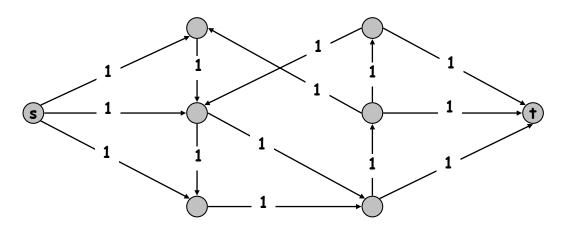
Max flow formulation: assign unit capacity to every edge.



Theorem. Max number edge-disjoint s-t paths equals max flow value. Pf. \leq

- Suppose there are k edge-disjoint paths P_1, \ldots, P_k .
- Set f(e) = 1 if e participates in some path P_i ; else set f(e) = 0.
- Since paths are edge-disjoint, f is a flow of value k.

Max flow formulation: assign unit capacity to every edge.



Theorem. Max number edge-disjoint s-t paths equals max flow value.

$Pf. \geq$

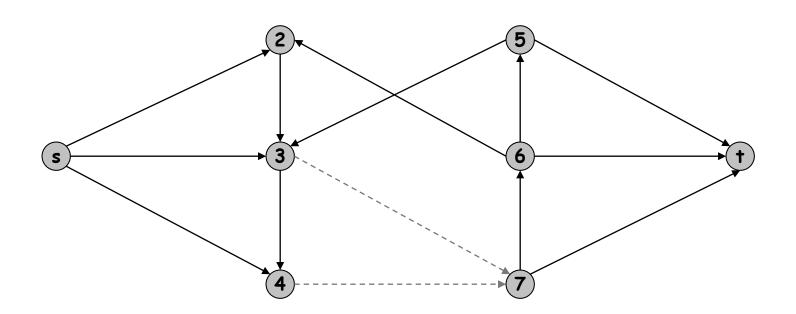
- Suppose max flow value is k.
- Integrality theorem \Rightarrow there exists 0-1 flow f of value k.
- Consider edge (s, u) with f(s, u) = 1.
 - by conservation, there exists an edge (u, v) with f(u, v) = 1
 - continue until reach t, always choosing a new edge
- Produces k (not necessarily simple) edge-disjoint paths.

can eliminate cycles to get simple paths if desired

Network Connectivity

Network connectivity. Given a digraph G = (V, E) and two nodes s and t, find min number of edges whose removal disconnects t from s.

Def. A set of edges $F \subseteq E$ disconnects t from s if all s-t paths uses at least on edge in F.

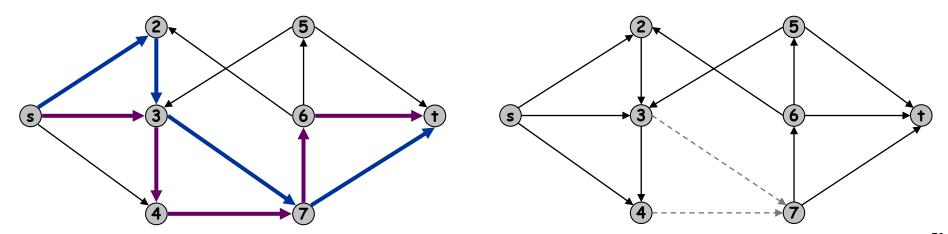


Edge Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from s.

Pf. ≤

- Suppose the removal of $F \subseteq E$ disconnects t from s, and |F| = k.
- All s-t paths use at least one edge of F. Hence, the number of edgedisjoint paths is at most k.

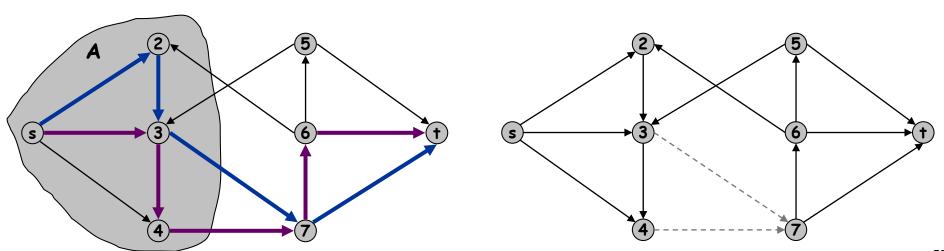


Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from s.

Pf. ≥

- Suppose max number of edge-disjoint paths is k.
- Then max flow value is k.
- Max-flow min-cut \Rightarrow cut (A, B) of capacity k.
- Let F be set of edges going from A to B.
- |F| = k and disconnects t from s. •



7.7 Extensions to Max Flow

Circulation with demands.

- Directed graph G = (V, E).
- Edge capacities c(e), $e \in E$.
- Node supply and demands d(v), $v \in V$.

demand if d(v) > 0; supply if d(v) < 0; transshipment if d(v) = 0

Def. A circulation is a function that satisfies:

For each
$$e \in E$$
: $0 \le f(e) \le c(e)$ (capacity)

The For each $v \in V$: $\sum f(e) - \sum f(e) = d(v)$ (conservation)

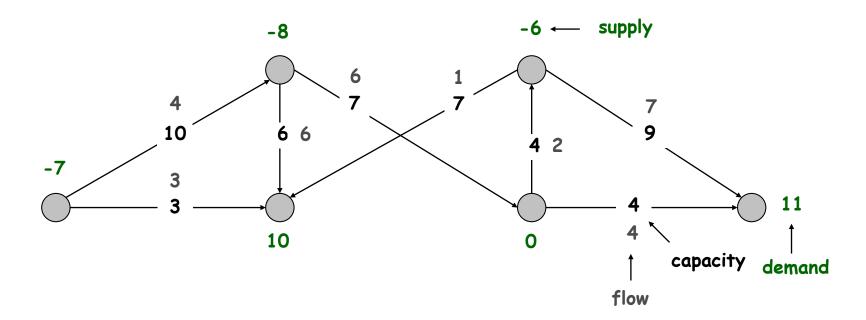
Circulation problem: given (V, E, c, d), does there exist a circulation?

e in to v e out of v

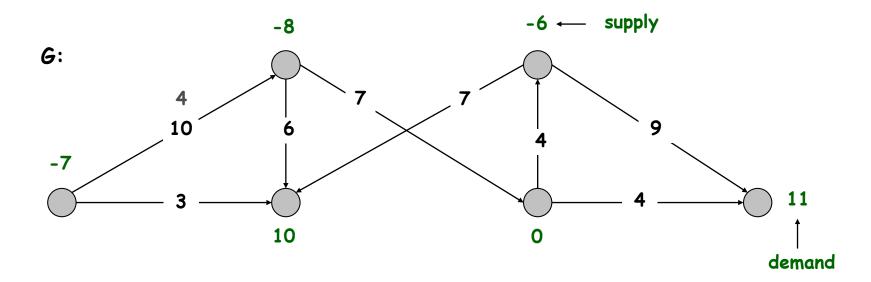
Necessary condition: sum of supplies = sum of demands.

$$\sum_{v:d(v)>0} d(v) = \sum_{v:d(v)<0} -d(v) =: D$$

Pf. Sum conservation constraints for every demand node v.

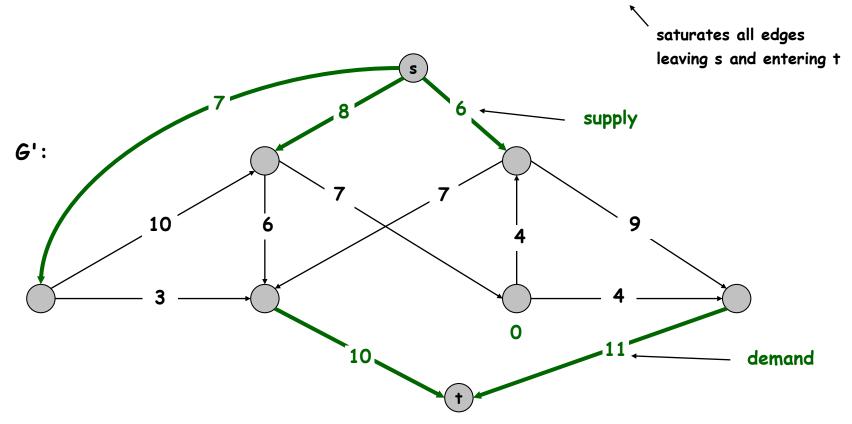


Max flow formulation.



Max flow formulation.

- Add new source s and sink t.
- For each v with d(v) < 0, add edge (s, v) with capacity -d(v).
- For each v with d(v) > 0, add edge (v, t) with capacity d(v).
- Claim: G has circulation iff G' has max flow of value D.



Integrality theorem. If all capacities and demands are integers, and there exists a circulation, then there exists one that is integer-valued.

Pf. Follows from max flow formulation and integrality theorem for max flow.

Characterization. Given (V, E, c, d), there does not exists a circulation iff there exists a node partition (A, B) such that $\Sigma_{v \in B} d_v > \text{cap}(A, B)$

Pf idea. Look at min cut in G'.

demand by nodes in B exceeds supply of nodes in B plus max capacity of edges going from A to B

Circulation with Demands and Lower Bounds

Feasible circulation.

- Directed graph G = (V, E).
- Edge capacities c(e) and lower bounds ℓ (e), $e \in E$.
- Node supply and demands d(v), $v \in V$.

Def. A circulation is a function that satisfies:

For each $e \in E$: $\ell(e) \le f(e) \le c(e)$ (capacity)

For each $v \in V$: $\sum_{e \text{ in to } v} f(e) - \sum_{e \text{ out of } v} f(e) = d(v)$ (conservation)

Circulation problem with lower bounds. Given (V, E, ℓ, c, d) , does there exists a a circulation?

Circulation with Demands and Lower Bounds

Idea. Model lower bounds with demands.

- Send ℓ (e) units of flow along edge e.
- Update demands of both endpoints.



Theorem. There exists a circulation in G iff there exists a circulation in G'. If all demands, capacities, and lower bounds in G are integers, then there is a circulation in G that is integer-valued.

Pf sketch. f(e) is a circulation in G iff $f'(e) = f(e) - \ell(e)$ is a circulation in G'.

7.8 Survey Design

Survey Design

Survey design.

- Design survey asking n_1 consumers about n_2 products.
- Can only survey consumer i about a product j if they own it.
- Ask consumer i between c_i and c_i questions.
- Ask between p_i and p_i consumers about product j.

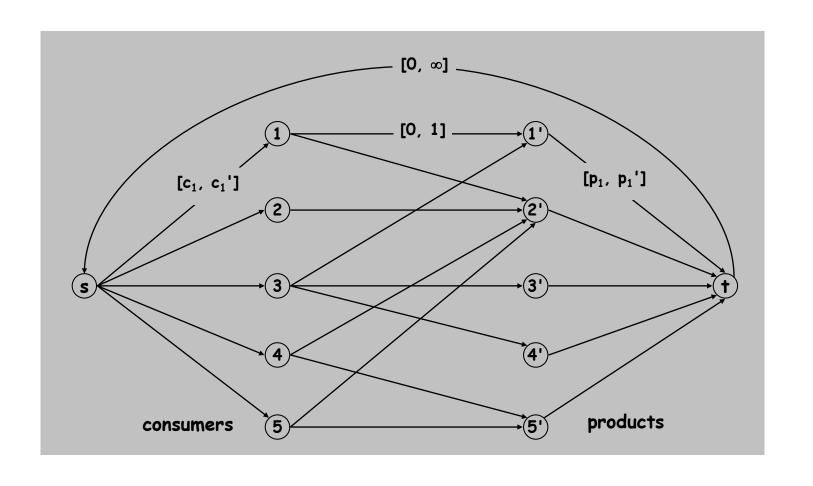
Goal. Design a survey that meets these specs, if possible.

Bipartite perfect matching. Special case when $c_i = c_i' = p_i = p_i' = 1$.

Survey Design

Algorithm. Formulate as a circulation problem with lower bounds.

- Include an edge (i, j) if customer own product i.
- Integer circulation \Leftrightarrow feasible survey design.



7.11 Project Selection

Project Selection

can be positive or negative

Projects with prerequisites.

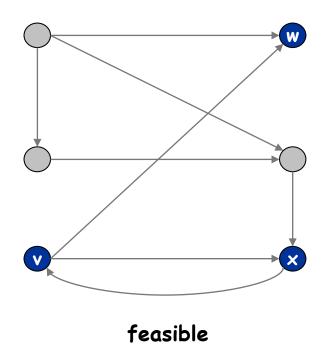
- \Box Set P of possible projects. Project v has associated revenue p_v .
 - some projects generate money: create interactive e-commerce interface, redesign web page
 - others cost money: upgrade computers, get site license
- Set of prerequisites E. If $(v, w) \in E$, can't do project v and unless also do project w.
- A subset of projects $A \subseteq P$ is feasible if the prerequisite of every project in A also belongs to A.

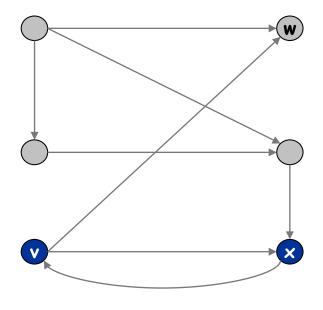
Project selection. Choose a feasible subset of projects to maximize revenue.

Project Selection: Prerequisite Graph

Prerequisite graph.

- Include an edge from v to w if can't do v without also doing w.
- v, w, x is feasible subset of projects.
- $\{v, x\}$ is infeasible subset of projects.



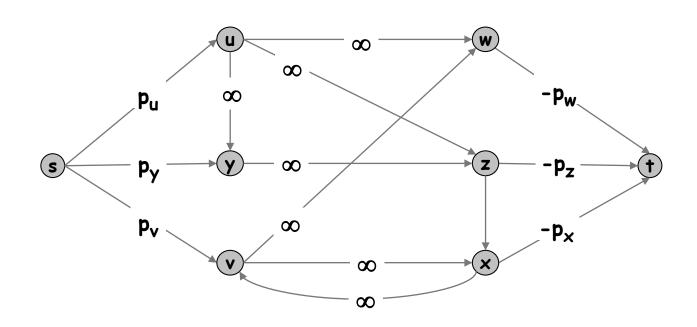


infeasible

Project Selection: Min Cut Formulation

Min cut formulation.

- Assign capacity ∞ to all prerequisite edge.
- Add edge (s, v) with capacity p_v if $p_v > 0$.
- Add edge (v, t) with capacity $-p_v$ if $p_v < 0$.
- For notational convenience, define $p_s = p_t = 0$.



Project Selection: Min Cut Formulation

Claim. (A, B) is min cut iff $A - \{s\}$ is optimal set of projects.

- Infinite capacity edges ensure $A \{s\}$ is feasible.
- Max revenue because: $cap(A, B) = \sum_{v \in B: p_v > 0} p_v + \sum_{v \in A: p_v < 0} (-p_v)$

$$= \underbrace{\sum_{v: p_v > 0} p_v}_{\text{constant}} - \underbrace{\sum_{v: A: v \in A:} p_v}_{\text{constant}}$$

