

Definition 1 (Trust Reduction).

Let $A, B \in \mathcal{V}$ and x_i flow to $N^+(A)_i$ resulting from $\text{maxFlow}(A, B)$, $u_i = \text{DTr}_{A \rightarrow N^+(A)_{i,j-1}}, u'_i = \text{DTr}_{A \rightarrow N^+(A)_{i,j}}$, $i \in [|N^+(A)|], j \in \mathbb{N}$.

1. The Trust Reduction on neighbour i , δ_i is defined as $\delta_i = u_i - u'_i$.
2. The Flow Reduction on neighbour i , Δ_i is defined as $\Delta_i = x_i - u'_i$.

We will also use the standard notation for 1-norm and ∞ -norm, that is:

1. $\|\delta_i\|_1 = \sum_{i \in N^+(A)} \delta_i$
2. $\|\delta_i\|_\infty = \max_{i \in N^+(A)} \delta_i$.

Definition 2 (Restricted Flow).

Let $A, B \in \mathcal{V}$, $i \in [|N^+(A)|]$.

1. Let $F_{A_i \rightarrow B}$ be the flow from A to $N^+(A)_i$ as calculated by the $\text{maxFlow}(A, B)$ (x'_i) when $u'_i = u_i$, $u'_k = 0 \forall k \in [|N^+(A)|] \wedge k \neq i$.
2. Let $S \subset N^+(A)$. Let $F_{A_S \rightarrow B}$ be the sum of flows from A to S as calculated by the $\text{maxFlow}(A, B)$ ($\sum_{i=1}^{|S|} x'_i$) when $u'_C = u_C \forall C \in S$, $u'_D = 0 \forall D \in N^+(A) \setminus S$.

Theorem 1 (Saturation theorem).

Let s source, $n = |N^+(s)|$, $x_i, i \in [n]$, flows to s 's neighbours as calculated by the maxFlow algorithm, u'_i new direct trusts to the n neighbours and x'_i new flows to the neighbours as calculated by the maxFlow algorithm with the new direct trusts, u'_i . It holds that $\forall i \in [n], u'_i \leq x_i \Rightarrow x'_i = u'_i$.

Proof. $\forall i \in [n], x'_i > u'_i$ is impossible because a flow cannot be higher than its corresponding capacity. Thus $\forall i \in [n], x'_i \leq u'_i$. (1)

In the initial configuration of u_i and according to the flow problem setting, a combination of flows y_i such that $\forall i \in [n], y_i = u'_i$ is a valid, albeit not necessarily maximum, configuration with a flow $\sum_{i=1}^n y_i$. Suppose that $\exists k \in [n] : x'_k < u'_k$ as calculated by the maxFlow algorithm with the new direct trusts, u'_i . Then for the new maxFlow F' it holds that $F' = \sum_{i=1}^n x'_i <$

$\sum_{i=1}^n y_i$ since $x'_k < y_k$ and (1) which is impossible because the configuration $\forall i \in [n], x'_i = y_i$ is valid since $\forall i \in [n], y_i = u'_i$ and also has a higher flow, thus the maxFlow algorithm will prefer the configuration with the higher flow. Thus we deduce that $\forall i \in [n], x'_i = u'_i$. \square

Theorem 2 (Trust transfer theorem (flow terminology)).

Let s source, t sink, $n = N^+(s)$

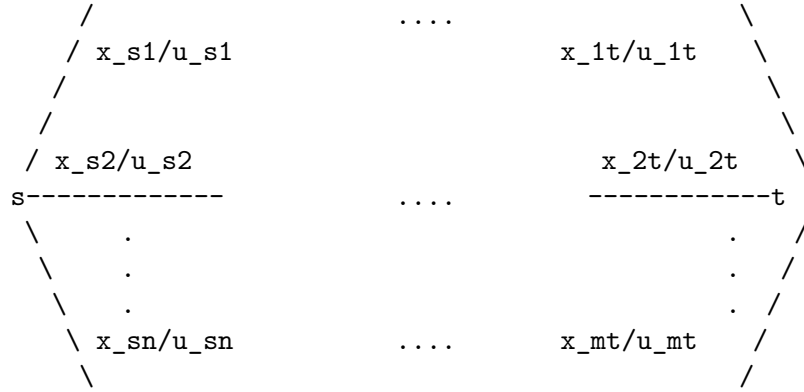
$X = \{x_1, \dots, x_n\}$ outgoing flows from s ,

$U = \{u_1, \dots, u_n\}$ outgoing capacities from s ,

V the value to be transferred.

Nodes apart from s, t follow the conservative strategy.

Obviously $\maxFlow = F = \sum_{i=1}^n x_i$.



We create a new graph where

1. $\sum_{i=1}^n u'_i = F - V$
2. $\forall i \in [n] u'_i \leq x_i$

It holds that $\maxFlow' = F' = F - V$.

Proof. From theorem 1 we can see that $x'_i = u'_i$. It holds that $F' = \sum_{i=1}^n x'_i = \sum_{i=1}^n u'_i = F - V$. \square

Lemma 1 (Flow limit lemma).

It is impossible for the outgoing flow x_i from A to an out neighbour of A to be greater than $F_{A_i \rightarrow B}$. More formally, $x_i \leq F_{A_i \rightarrow B}$.

Proof. Suppose a configuration where $\exists i : x_i > F_{A_i \rightarrow B}$. If we reduce the capacities $u_k, k \neq i$ the flow that passes from i in no case has to be reduced. Thus we can set $\forall k \neq i, u'_k = 0$ and $u'_i = u_i$. Then $\forall k \neq i, x'_k = 0, x'_i = x_i$ is a valid configuration and thus by definition $F_{A_i \rightarrow B} = x'_i = x_i > F_{A_i \rightarrow B}$, which is a contradiction. Thus $\forall i \in [N^+(A)], x_i \leq F_{A_i \rightarrow B}$. \square

Theorem 3 (Trust-saving Theorem).

A configuration $U' : u'_i = F_{A_i \rightarrow B}$ for some $i \in [|N^+(A)|]$ can yield the same \maxFlow with a configuration $U'' : u''_i = u_i, \forall k \in [|N^+(A)|], k \neq i, u''_k = u'_k$.

Proof. We know that $x_i \leq F_{A_i \rightarrow B}$ (lemma 1), thus we can see that any increase in u'_i beyond $F_{A_i \rightarrow B}$ will not influence x_i and subsequently will not incur any change on the rest of the flows. \square

Theorem 4 (Invariable trust reduction with naive algorithms).

Let A source, $n = |N^+(A)|$ and u'_i new direct trusts. If $\forall i \in [n], u'_i \leq x_i$, Trust Reduction $\|\delta_i\|_1$ is independent of $x_i, u'_i \forall$ valid configurations of x_i

Proof. Since $\forall i \in [n], u'_i \leq x_i$ it is (according to 1) $x'_i = u'_i$, thus $\delta_i = u_i - x'_i$. We know that $\sum_{i=1}^n x'_i = F - V$, so we have $\|\delta_i\|_1 = \sum_{i=1}^n \delta_i = \sum_{i=1}^n (u_i - x'_i) = \sum_{i=1}^n u_i - F + V$ independent from x'_i, u'_i \square

Here we show three naive algorithms for calculating new direct trusts so as to maintain invariable risk when paying a trusted party. To prove the correctness of the algorithms, it suffices to prove that $\forall i \in [n] u'_i \leq x_i$ and that $\sum_{i=1}^n u'_i = F - V$ where $F = \sum_{i=1}^n x_i$.

Algorithm 1: First-come, first-served trust transfer

Input : x_i flows, $n = |N^+(s)|$, V value

Output: u'_i capacities

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1  $F \leftarrow \sum_{i=1}^n x_i$ 
2 if  $F < V$  then
3   | return  $\perp$ 
4  $F_{cur} \leftarrow F$ 
5 for  $i \leftarrow 1$  to  $n$  do
6   |  $u'_i \leftarrow x_i$ 
7    $i \leftarrow 1$ 
8 while  $F_{cur} > F - V$  do
9   |  $reduce \leftarrow \min(x_i, F_{cur} - F + V)$ 
10  |  $F_{cur} \leftarrow F_{cur} - reduce$ 
11  |  $u'_i \leftarrow x_i - reduce$ 
12  |  $i \leftarrow i + 1$ 
13 return  $U' = \bigcup_{k=1}^n \{u'_k\}$ 

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Proof (Proof of correctness for algorithm 1).

- We will show that $\forall i \in [n] u'_i \leq x_i$.

Let $i \in [n]$. In line 6 we can see that $u'_i = x_i$ and the only other occurrence of u'_i is in line 11 where it is never increased ($reduce \geq 0$), thus we see that, when returned, $u'_i \leq x_i$.

- We will show that $\sum_{i=1}^n u'_i = F - V$.

$$F_{cur,0} = F$$

If $F_{cur,i} \geq F - V$, then $F_{cur,i+1}$ does not exist because the *while* loop breaks after calculating $F_{cur,i}$.

Else $F_{cur,i+1} = F_{cur,i} - \min(x_{i+1}, F_{cur,i} - F + V)$.

If for some i , $\min(x_{i+1}, F_{cur,i} - F + V) = F_{cur,i} - F + V$, then $F_{cur,i+1} = F - V$, so if $F_{cur,i+1}$ exists, then $\forall k < i, F_{cur,k} = F_{cur,k-1} - x_k \Rightarrow$

$$F_{cur,i} = F - \sum_{k=1}^i x_k$$

Furthermore, if $F_{cur,i+1} = F - V$ then $u'_{i+1} = x_{i+1} - F_{cur,i} + F - V = x_i - F + \sum_{k=1}^{i-1} x_k + F - V = \sum_{k=1}^i x_k - V, \forall k \leq i, u'_k = 0$ and $\forall k > i + 1, u'_k = x_k$.

In total, we have $\sum_{k=1}^n u'_k = \sum_{k=1}^i x_k - V + \sum_{k=i+1}^n x_k = \sum_{k=1}^n x_k - V \Rightarrow$

$$\sum_{k=1}^n u'_k = F - V.$$

□

Proof (Complexity of algorithm 1).

First we will prove that on line 13 $i \leq n + 1$. Suppose that $i > n + 1$ on line 13. This means that $F_{cur,n}$ exists and $F_{cur,n} = F - \sum_{i=1}^n x_i = 0 \leq F - V$ since, according to the condition on line 2, $F - V \geq 0$. This means however that the *while* loop on line 8 will break, thus $F_{cur,n+1}$ cannot exist and $i = n + 1$ on line 13, which is a contradiction, thus $i \leq n + 1$ on line 13. Since i is incremented by 1 on every iteration of the *while* loop (line 12), the complexity of the *while* loop is $O(n)$ in the worst case. The complexity of lines 2 - 4 and 7 is $O(1)$ and the complexity of lines 1, 5 - 6 and 13 is $O(n)$, thus the total complexity of algorithm 1 is $O(n)$. □

Algorithm 2: Absolute equality trust transfer ($\|\Delta_i\|_\infty$ minimizer)

Input : x_i flows, $n = |N^+(s)|$, V value
Output: u'_i capacities

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1  $F \leftarrow \sum_{i=1}^n x_i$ 
2 if  $F < V$  then
3   | return  $\perp$ 
4 for  $i \leftarrow 1$  to  $n$  do
5   |  $u'_i \leftarrow x_i$ 
6  $reduce \leftarrow \frac{V}{n}$ 
7  $reduction \leftarrow 0$ 
8  $empty \leftarrow 0$ 
9  $i \leftarrow 0$ 
10 while  $reduction < V$  do
11   | if  $u'_i > 0$  then
12     | if  $x_i < reduce$  then
13       |  $empty \leftarrow empty + 1$ 
14       | if  $empty < n$  then
15         |  $reduce \leftarrow reduce + \frac{reduce - x_i}{n - empty}$ 
16       |  $reduction \leftarrow reduction + u'_i$ 
17       |  $u'_i \leftarrow 0$ 
18     | else if  $x_i \geq reduce$  then
19       |  $reduction \leftarrow reduction + u'_i - (x_i - reduce)$ 
20       |  $u'_i \leftarrow x_i - reduce$ 
21   |  $i \leftarrow (i + 1) \bmod n$ 
22 return  $U' = \bigcup_{k=1}^n \{u'_k\}$ 

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We will start by showing some results useful for the following proofs. Let j be the number of iterations of the **while** loop for the rest of the proofs for algorithm 2 (think of i from line 21 without the $\bmod n$).

First we will show that $empty \leq n$. $empty$ is only modified on line 13 where it is incremented by 1. This happens only when $u'_i > 0$ (line 11), which is assigned the value 0 on line 17. We can see that the incrementation of $empty$ can happen at most n times because $|U'| = n$. Since $empty_0 = 0$, $empty \leq n$ at all times of the execution.

Next we will derive the recursive formulas for the various variables.

$empty_0 = 0$

$$\begin{aligned}
empty_{j+1} &= \begin{cases} empty_j, & u'_{(j+1) \bmod n} = 0 \\ empty_j + 1, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} < reduce_j \\ empty_j, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} \geq reduce_j \end{cases} \\
reduce_0 &= \frac{V}{n} \\
reduce_{j+1} &= \begin{cases} reduce_j, & u'_{(j+1) \bmod n} = 0 \\ reduce_j + \frac{reduce_j - x_{(j+1) \bmod n}}{n - empty_{j+1}}, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} < reduce_j \\ reduce_j, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} \geq reduce_j \end{cases} \\
reduction_0 &= 0 \\
reduction_{j+1} &= \begin{cases} reduction_j, & u'_{(j+1) \bmod n} = 0 \\ reduction_j + u'_{(j+1) \bmod n}, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} < reduce_j \\ reduction_j + u'_{(j+1) \bmod n} - x_{(j+1) \bmod n} + reduce_{j+1}, & u'_{(j+1) \bmod n} > 0 \wedge x_{(j+1) \bmod n} \geq reduce_j \end{cases}
\end{aligned}$$

In the end, $r = reduce$ is such that $r = \frac{\sum_{x \in S} x}{n - |S|}$ where $S = \{\text{flows } y \text{ from } s \text{ to } N^+(s) \text{ according to } mas$
 $y < r\}$. Also, $\sum_{i=1}^n u'_i = \sum_{i=1}^n \max(0, x_i - r)$. TOPROVE

Proof (Proof of correctness for algorithm 2).

- We will show that $\forall i \in [n] u'_i \leq x_i$.
On line 5, $\forall i \in [n] u'_i = x_i$. Subsequently u'_i is modified on line 17, where it becomes equal to 0 and on line 20, where it is assigned $x_i - reduce$. It holds that $x_i - reduce \leq x_i$ because initially $reduce = \frac{V}{n} \geq 0$ and subsequently $reduce$ is modified only on line 15 where it is increased ($n > empty$ because of line 14 and $reduce > x_i$ because of line 12, thus $\frac{reduce - x_i}{n - empty} > 0$). We see that $\forall i \in [n], u'_i \leq x_i$.
- We will show that $\sum_{i=1}^n u'_i = F - V$.
The variable $reduction$ keeps track of the total reduction that has happened and breaks the **while** loop when $reduction \geq V$. We will first show that $reduction = \sum_{i=1}^n (x_i - u'_i)$ at all times and then we will prove that $reduction = V$ at the end of the execution. Thus we will have proven that $\sum_{i=1}^n u'_i = \sum_{i=1}^n x_i - V = F - V$.
 - On line 5, $u'_i = x_i \Rightarrow \sum_{i=1}^n (x_i - u'_i) = 0$ and $reduction = 0$.
On line 17, u'_i is reduced to 0 thus $\sum_{i=1}^n (x_i - u'_i)$ is increased by u'_i .
Similarly, on line 16 $reduction$ is increased by u'_i , the same as the

increase in $\sum_{i=1}^n (x_i - u'_i)$.

On line 20, u'_i is reduced by $u'_i - x_i + \text{reduce}$ thus $\sum_{i=1}^n (x_i - u'_i)$ is increased by $u'_i - x_i + \text{reduce}$. On line 19, reduction is increased by $u'_i - x_i + \text{reduce}$, which is equal to the increase in $\sum_{i=1}^n (x_i - u'_i)$.

We also have to note that neither u'_i nor reduction is modified in any other way from line 10 and on, thus we conclude that $\text{reduction} = \sum_{i=1}^n (x_i - u'_i)$ at all times.

- Suppose that $\text{reduction}_j > V$ on the line 22. Since reduction_j exists, $\text{reduction}_{j-1} < V$. If $x_{j \bmod n} < \text{reduce}_{j-1}$ then $\text{reduction}_j = \text{reduction}_{j-1} + u'_{j \bmod n}$. Since $\text{reduction}_j > V$, $u'_{j \bmod n} > V - \text{reduction}_{j-1}$. TOCOMPLETE

□

Proof (Complexity of algorithm 2).

In the worst case scenario, each time we iterate over all capacities only the last non-zero capacity will become zero and every non-zero capacity must be recalculated. This means that every n steps exactly 1 capacity becomes zero and eventually all capacities (maybe except for one) become zero. Thus we need $O(n^2)$ steps in the worst case. □

A variation of this algorithm using a Fibonacci heap with complexity $O(n)$ can be created, but that is part of further research.

Proof (Proof that algorithm 2 minimizes the $\|\Delta_i\|_\infty$ norm).

Suppose that U' is the result of an execution of algorithm 2 that does not minimize the $\|\Delta_i\|_\infty$ norm. Suppose that W is a valid solution that minimizes the $\|\Delta_i\|_\infty$ norm. Let δ be the minimum value of this norm. There exists $i \in [n]$ such that $x_i - w_i = \delta$ and $u'_i < w_i$. Because both U' and W are valid solutions ($\sum_{i=1}^n u'_i = \sum_{i=1}^n w_i = F - V$), there must exist a set $S \subset U'$ such that $\forall u'_j \in S, u'_j > w_j$ TOCOMPLETE.

Algorithm 3: Proportional equality trust transfer

Input : x_i flows, $n = |N^+(s)|$, V value

Output: u'_i capacities

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1  $F \leftarrow \sum_{i=1}^n x_i$ 
2 if  $F < V$  then
3   | return  $\perp$ 
4 for  $i \leftarrow 1$  to  $n$  do
5   |  $u'_i \leftarrow x_i - \frac{V}{F}x_i$ 
6 return  $U' = \bigcup_{k=1}^n \{u'_k\}$ 
```

Proof (Proof of correctness for algorithm 3).

- We will show that $\forall i \in [n] \ u'_i \leq x_i$.

According to line 5, which is the only line where u'_i is changed, $u'_i = x_i - \frac{V}{F}x_i \leq x_i$ since $x_i, V, F > 0$ and $V \leq F$.

- We will show that $\sum_{i=1}^n u'_i = F - V$.

With $F = \sum_{i=1}^n x_i$, on line 6 it holds that $\sum_{i=1}^n u'_i = \sum_{i=1}^n (x_i - \frac{V}{F}x_i) = \sum_{i=1}^n x_i - \frac{V}{F} \sum_{i=1}^n x_i = F - V$.

□

Proof (Complexity of algorithm 3).

The complexity of lines 1, 4 - 5 and 6 is $O(n)$ and the complexity of lines 2 - 3 is $O(1)$, thus the total complexity of algorithm 3 is $O(n)$. □

Naive algorithms result in $u'_i \leq x_i$, thus according to 4, $\|\delta_i\|_1$ is invariable for any of the possible solutions U' , which is not necessarily the minimum (usually it will be the maximum). The following algorithms

concentrate on minimizing two δ_i norms, $\|\delta_i\|_\infty$ and $\|\delta_i\|_1$.

Algorithm 4: $\|\delta_i\|_\infty$ minimizer

Input : $X = \{x_i\}$ flows, $n = |N^+(s)|$, V value, ϵ_1, ϵ_2
Output: u'_i capacities

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1 if  $\epsilon_1 < 0 \vee \epsilon_2 < 0$  then
2   | return  $\perp$ 
3  $F \leftarrow \sum_{i=1}^n x_i$ 
4 if  $F < V$  then
5   | return  $\perp$ 
6  $\delta_{max} \leftarrow \max_{i \in [n]} \{u_i\}$ 
7  $\delta^* \leftarrow \text{BinSearch}(0, \delta_{max}, F - V, n, X, \epsilon_1, \epsilon_2)$ 
8 for  $i \leftarrow 1$  to  $n$  do
9   |  $u'_i \leftarrow \max(u_i - \delta^*, 0)$ 
10 return  $U' = \bigcup_{k=1}^n \{u'_k\}$ 

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Since trust should be considered as a continuous unit and binary search dissects the possible interval for the solution on each recursive call, inclusion of the ϵ -parameters in **BinSearch** is necessary for the algorithm to complete in a finite number of steps.

Algorithm 5: *

Input : $bot, top, F', n, X, \epsilon_1, \epsilon_2$
Output: δ^*

```

1 function BinSearch if  $bot = top$  then
2   | return  $bot$ 
3 else
4   | for  $i \leftarrow 1$  to  $n$  do
5     |  $u'_i \leftarrow \max(0, u_i - \frac{top+bot}{2})$ 
6     | if  $maxFlow < F' - \epsilon_1$  then
7       | return BinSearch( $bot, \frac{top+bot}{2}, F', n, X, \epsilon_1, \epsilon_2$ )
8     | else if  $maxFlow > F' + \epsilon_2$  then
9       | return BinSearch( $\frac{top+bot}{2}, top, F', n, X, \epsilon_1, \epsilon_2$ )
10    | else
11      | return  $\frac{top+bot}{2}$ 

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Proof (Proof that $maxFlow(\delta)$ is strictly decreasing for $\delta : maxflow(\delta) < F$).

Let $maxFlow(\delta)$ be the $maxFlow$ with $\forall i \in [n], u'_i = \max(0, u_i - \delta)$.

We will prove that the function $\text{maxFlow}(\delta)$ is strictly decreasing for all $\delta \leq \max_{i \in [n]} \{u_i\}$ such that $\text{maxFlow}(\delta) < F$.

Suppose that $\exists \delta_1, \delta_2 : \delta_1 < \delta_2 \wedge \text{maxFlow}(\delta_1) \leq \text{maxFlow}(\delta_2) < F$. We will work with configurations of $x'_{i,j}$ such that $x'_{i,j} \leq x_i, j \in \{1, 2\}$.

Let $S_j = \{i \in N^+(s) : i \in \text{MinCut}_j\}$. It holds that $S_1 \neq \emptyset$ because otherwise $\text{MinCut}_1 = \text{MinCut}_{\delta=0}$ which is a contradiction because then $\text{maxFlow}(\delta_1) = F$. Moreover, it holds that $S_1 \subseteq S_2$, since $\forall u'_{i,2} > 0, u'_{i,2} < u'_{i,1}$. Every node in the MinCut_j is saturated, thus $\forall i \in S_1, x'_{i,j} = u'_{i,j}$. Thus $\sum_{i \in S_1} x_{i,2} < \sum_{i \in S_1} x_{i,1}$ and, since $\text{maxFlow}(\delta_1) \leq \text{maxFlow}(\delta_2)$,

we conclude that for the same configurations, $\sum_{i \in N^+(s) \setminus S_1} x_{i,2} > \sum_{i \in N^+(s) \setminus S_1} x_{i,1}$.

However, since $x'_{i,j} \leq x_i, j \in \{1, 2\}$, the configuration $[x''_{i,1} = x'_{i,2}, i \in N^+(s) \setminus S_1], [x''_{i,1} = x'_{i,1}, i \in S_1]$ is valid for $\delta = \delta_1$ and then $\sum_{i \in S_1} x''_{i,1} + \sum_{i \in N^+(s) \setminus S_1} x''_{i,1} = \sum_{i \in S_1} x'_{i,1} + \sum_{i \in N^+(s) \setminus S_1} x'_{i,2} > \text{maxFlow}(\delta_1)$, contradiction.

Thus $\text{maxFlow}(\delta)$ is strictly decreasing. \square

We can see that if $V > 0, F' = F - V < F$ thus if $\delta \in (0, \max_{i \in [n]} \{u_i\}) : \text{maxFlow}(\delta) = F' \Rightarrow \delta = \min \|\delta_i\|_\infty : \text{maxFlow}(\|\delta_i\|_\infty) = F'$.

Proof (Proof of correctness for function 5).

Supposing that $[F' - \epsilon_1, F' + \epsilon_2] \subset [\text{maxFlow}(\text{top}), \text{maxFlow}(\text{bot})]$, or equivalently $\text{maxFlow}(\text{top}) \leq F' - \epsilon_1 \wedge \text{maxFlow}(\text{bot}) \geq F' + \epsilon_2$, we will prove that $\text{maxFlow}(\delta^*) \in [F' - \epsilon_1, F' + \epsilon_2]$.

First of all, we should note that if an invocation of **BinSearch** returns without calling **BinSearch** again (line 2 or 11), its return value will be equal to the return value of the initial invocation of **BinSearch**, as we can see on lines 7 and 9, where the return value of the invoked **BinSearch** is returned without any modification. The case where **BinSearch** is called again is analyzed next:

- If $\text{maxFlow}(\frac{\text{top}+\text{bot}}{2}) < F' - \epsilon_1 < F'$ (line 6) then, since $\text{maxFlow}(\delta)$ is strictly decreasing, $\delta^* \in [\text{bot}, \frac{\text{top}+\text{bot}}{2})$. As we see on line 7, the interval $(\frac{\text{top}+\text{bot}}{2}, \text{top}]$ is discarded when the next **BinSearch** is called. Since $F' + \epsilon_2 \leq \text{maxFlow}(\text{bot})$, we have $[F' - \epsilon_1, F' + \epsilon_2] \subset [\text{maxFlow}(\frac{\text{top}+\text{bot}}{2}), \text{maxFlow}(\text{bot})]$ and the length of the available interval is divided by 2.
- Similarly, if $\text{maxFlow}(\frac{\text{top}+\text{bot}}{2}) > F' + \epsilon_2 > F'$ (line 8) then $\delta^* \in (\frac{\text{top}+\text{bot}}{2}, \text{top}]$. According to line 9, the interval $[\text{bot}, \frac{\text{top}+\text{bot}}{2})$ is discarded when the next **BinSearch** is called. Since $F' - \epsilon_1 \geq \text{maxFlow}(\text{top})$,

we have $[F' - \epsilon_1, F' + \epsilon_2] \subset (\maxFlow(top), \maxFlow(\frac{top+bot}{2}))$ and the length of the available interval is divided by 2.

As we saw, $[F' - \epsilon_1, F' + \epsilon_2] \subset [\maxFlow(top), \maxFlow(bot)]$ in every recursive call and $top - bot$ is divided by 2 in every call. From topology we know that $A \subset B \Rightarrow |A| < |B|$, so the recursive calls cannot continue infinitely. $|[F' - \epsilon_1, F' + \epsilon_2]| = \epsilon_1 + \epsilon_2$. Let bot_0, top_0 the input values given to the initial invocation of **BinSearch**, bot_j, top_j the input values given to the j -th recursive call of **BinSearch** and $len_j = |[bot_j, top_j]| = top_j - bot_j$. We have $\forall j > 0, len_j = top_j - bot_j = \frac{top_{j-1} - bot_{j-1}}{2} \Rightarrow \forall j > 0, len_j = \frac{top_0 - bot_0}{2^j}$. We understand that in the worst case $len_j = \epsilon_1 + \epsilon_2 \Rightarrow 2^j = \frac{top_0 - bot_0}{\epsilon_1 + \epsilon_2} \Rightarrow j = \log_2(\frac{top_0 - bot_0}{\epsilon_1 + \epsilon_2})$. Also, as we saw earlier, δ^* is always in the available interval, thus $\maxFlow(\delta^*) \in [F' - \epsilon_1, F' + \epsilon_2]$. \square

Proof (Complexity of function 5).

Lines 1 - 2 have complexity $O(1)$, lines 4 - 5 have complexity $O(n)$, lines 6 - 11 have complexity $O(\maxFlow) + O(\text{BinSearch})$. As we saw in the proof of correctness for function 5, we need at most $\log_2(\frac{top-bot}{\epsilon_1+\epsilon_2})$ recursive calls of **BinSearch**. Thus the function 5 has worst-case complexity $O((\maxFlow + n) \log_2(\frac{top-bot}{\epsilon_1+\epsilon_2}))$. \square

Proof (Proof of correctness for algorithm 4).

We will show that $\maxFlow \in [F - V - \epsilon_1, F - V + \epsilon_2]$, with u'_i decided by algorithm 4.

Obviously $\maxFlow(0) = F, \maxFlow(\max_{i \in [n]} \{u_i\}) = 0$, thus $\delta^* \in \max_{i \in [n]} \{u_i\}$.

According to the proof of correctness for function 5, we can directly see that $\maxFlow(\delta^*) \in [F - V - \epsilon_1, F - V + \epsilon_2]$, given that ϵ_1, ϵ_2 are chosen so that $F - V - \epsilon_1 \geq 0, F - V + \epsilon_2 \leq F$, so as to satisfy the condition $[F' - \epsilon_1, F' + \epsilon_2] \subset [\maxFlow(top), \maxFlow(bot)]$. \square

Proof (Complexity of algorithm 4).

The complexity of lines 1 - 2 and 4 - 5 is $O(1)$, the complexity of lines 3, 6, 8 - 9 and 10 is $O(n)$ and the complexity of line 7 is $O(\text{BinSearch}) = O((\maxFlow + n) \log_2(\frac{\delta_{\max}}{\epsilon_1+\epsilon_2}))$, thus the total complexity of algorithm 4 is $O((\maxFlow + n) \log_2(\frac{\delta_{\max}}{\epsilon_1+\epsilon_2}))$. \square

However, we need to minimize $\sum_{i=1}^n (u_i - u'_i) = \|\delta_i\|_1$.