

Design and Analysis of Algorithms

Presented by Dr. Li Ning

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Network Flow

- 1 Network Flow
- 2 Example
- 3 Network Cut
- 4 Edge Disjoint Paths
- 5 Bipartite Matching

Network Flow

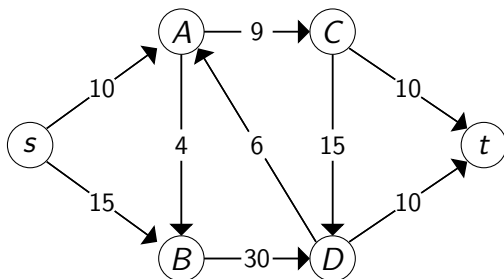
(Flow) Network

- A directed graph $G = (V, E)$
- Source node $s \in V$: edges out
- Sink node $t \in V$: edges in
- Edge capacity $c(u, v)$, for $(u, v) \in E$

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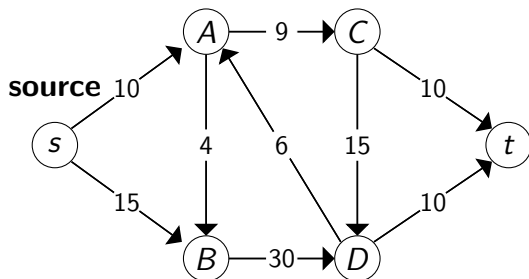
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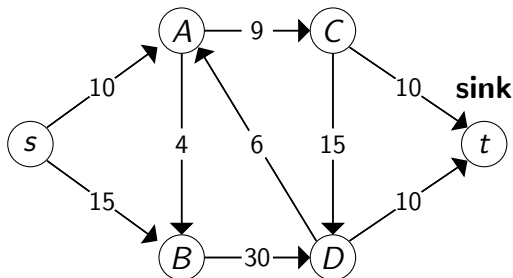
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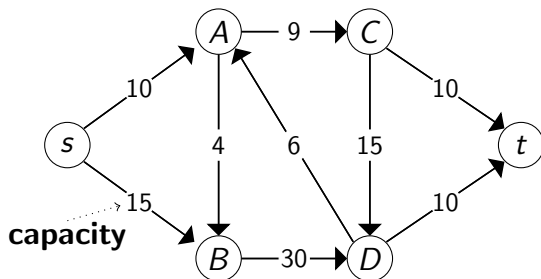
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Flow

Flow: given a network, a valid flow function f satisfies

- $f(u, v) \in [0, c(u, v)] : (u, v) \in E \rightarrow \mathbb{R}^*$
- $\sum_{(u,v) \in E} f(u, v) = \sum_{(v,u) \in E} f(v, u)$, for all $v \in V \setminus \{s, t\}$

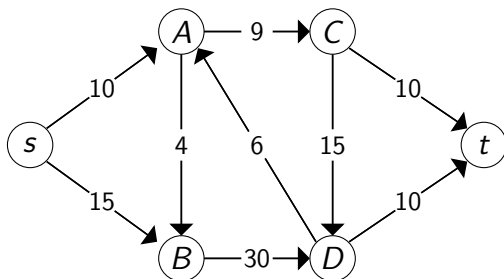
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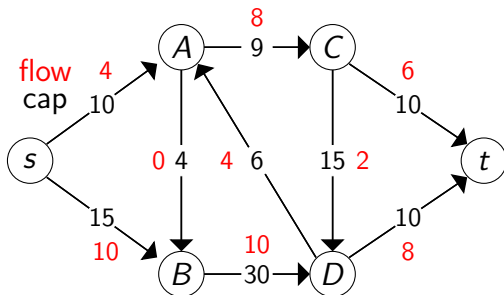


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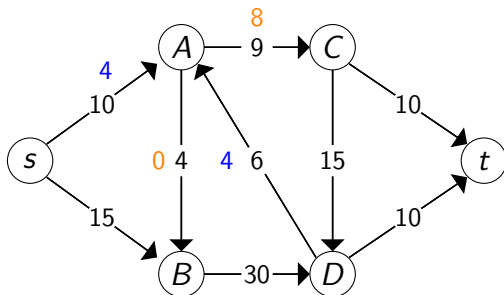


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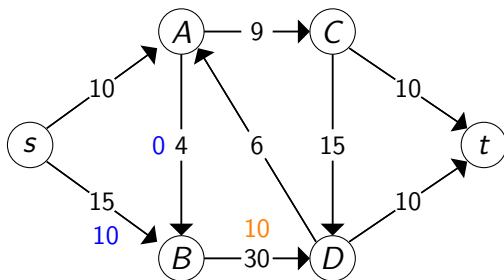


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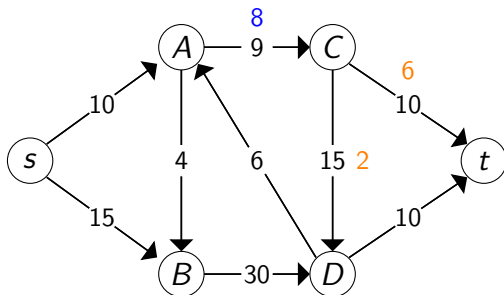


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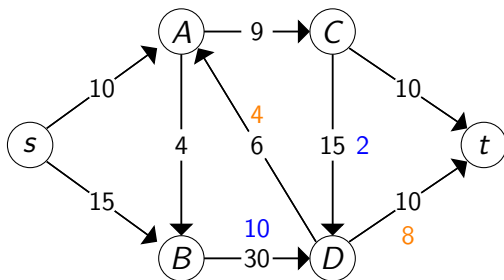


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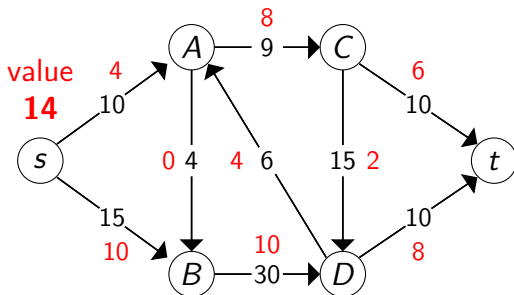


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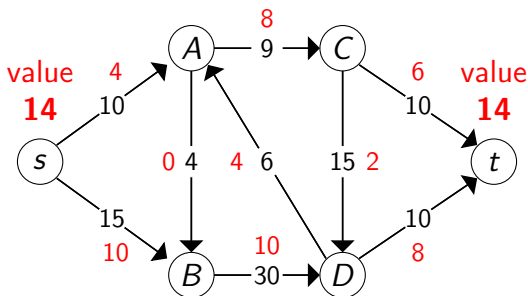


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Flow

$$\sum_{(s,u) \in E} f(s,u) = \sum_{(u,t) \in E} f(u,t)$$

Proof:

- $\sum_{v \in V \setminus \{s,t\}} \left(\sum_{(u,v) \in E} f(u,v) - \sum_{(v,u) \in E} f(v,u) \right) = 0$

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Proof:

- $\sum_{v \in V \setminus \{s,t\}} \left(\sum_{(u,v) \in E} f(u,v) - \sum_{(v,u) \in E} f(v,u) \right) = 0$
- For every edge $(u,v) \in E$
 - if $u \neq s$ and $v \neq t$: $f(u,v) - f(u,v) = 0$
 - if $u = s$: $f(s,v)$
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$$\sum_{(s,u) \in E} f(s,u) = \sum_{(u,t) \in E} f(u,t)$$

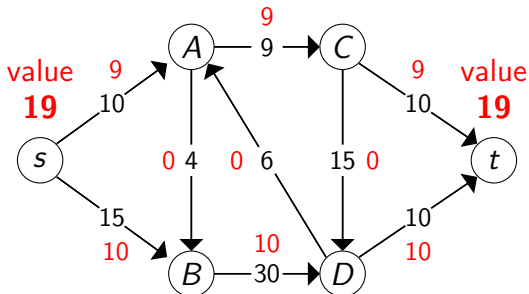
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$$\begin{aligned} 0 &= \sum_{v \in V \setminus \{s,t\}} \left(\sum_{(u,v) \in E} f(u,v) - \sum_{(v,u) \in E} f(v,u) \right) \\ &= \sum_{(s,u) \in E} f(s,u) - \sum_{(u,t) \in E} f(u,t) \end{aligned}$$

Maximum Flow

Problem: given a flow network, find the flow of the maximum value.



Maximum Flow: Greedy Algorithm

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- 4 Repeat step 2 and 3, until no such path can be found.

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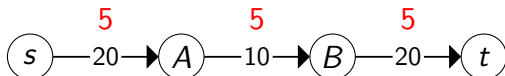
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Maximum Flow: Greedy Algorithm

Augment path from s to t .

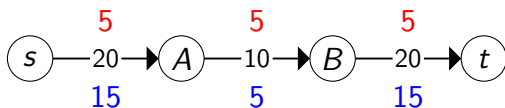
- find the edge (u, v) of the minimum remaining capacity
- increase $f(u, v)$ to $cap(u, v)$
- increase the flow on the other edge by $cap(u, v) - f(u, v)$



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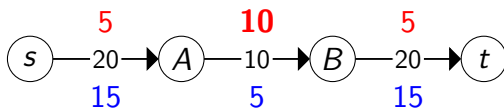
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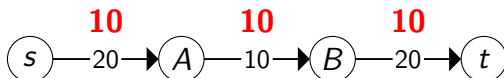
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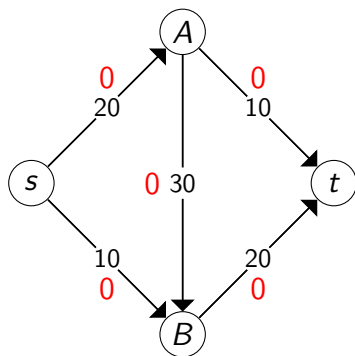
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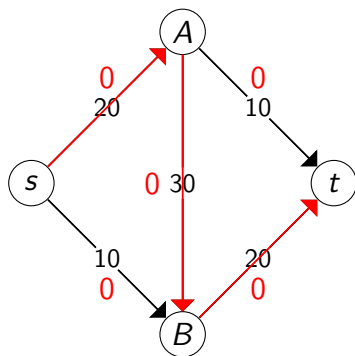
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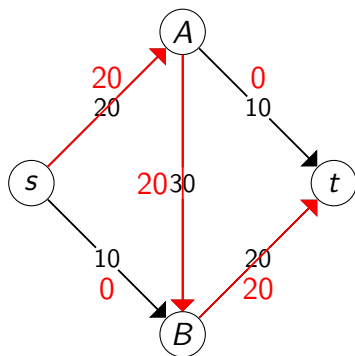
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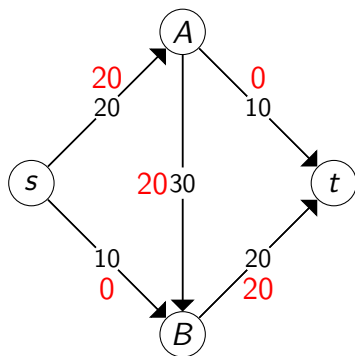
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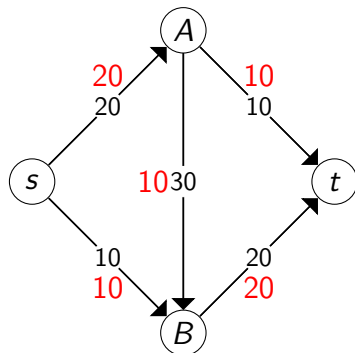


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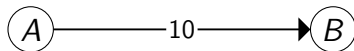


OPT



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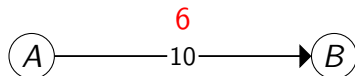
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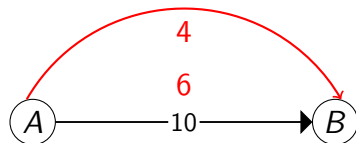
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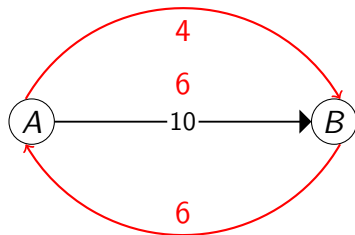
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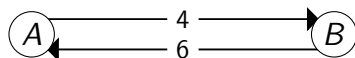
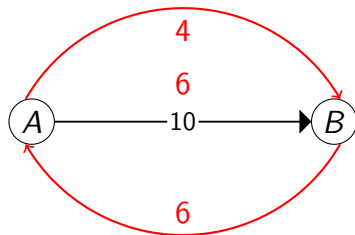
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Maximum Flow: Ford-Fulkerson's Algorithm

$G^f = (V, E^f)$: residual graph with respect to flow f

- each edge $(u, v) \in E$, implies
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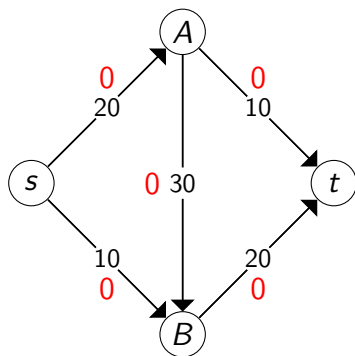
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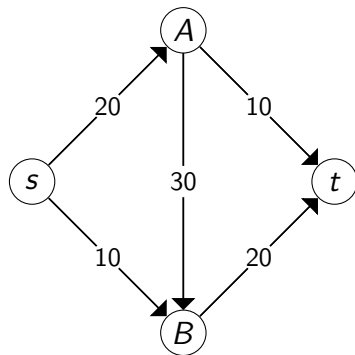
Example

Example

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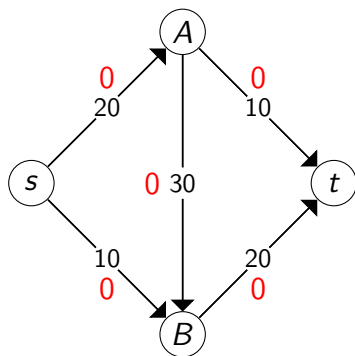


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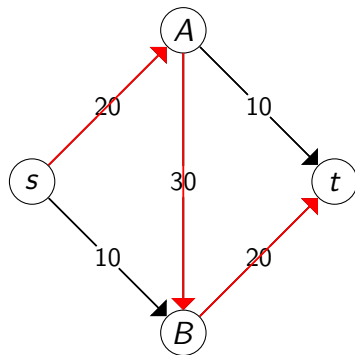


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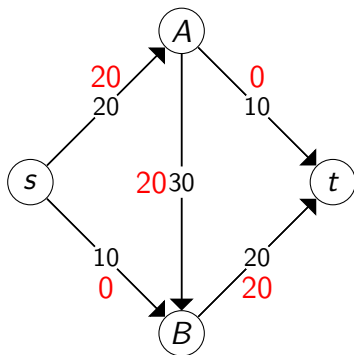


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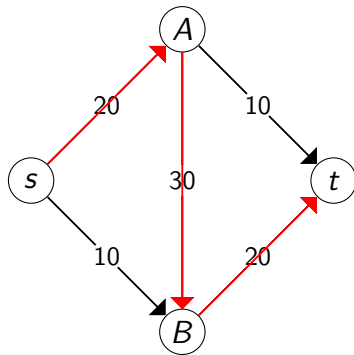


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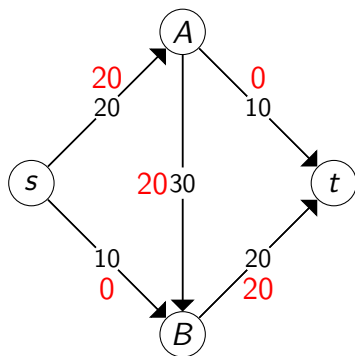


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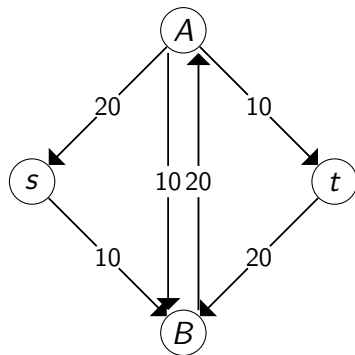


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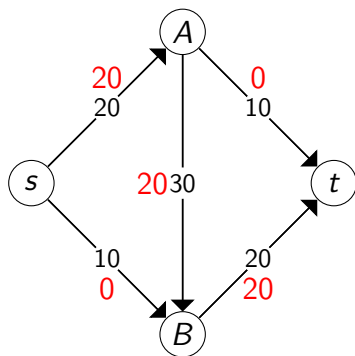


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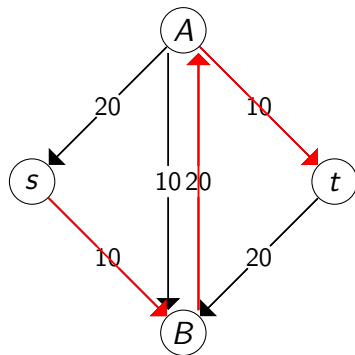


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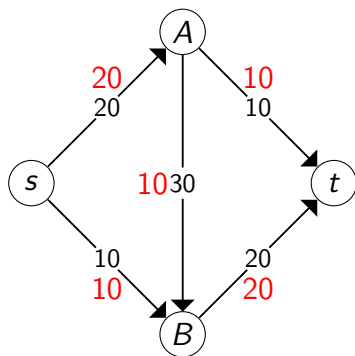


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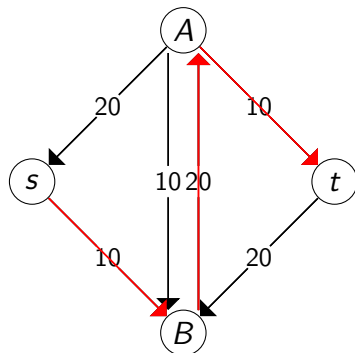


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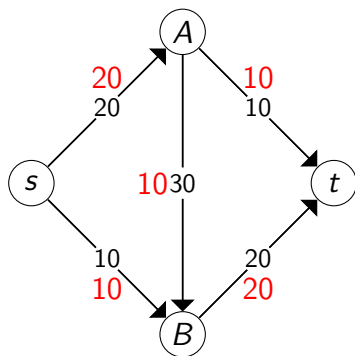


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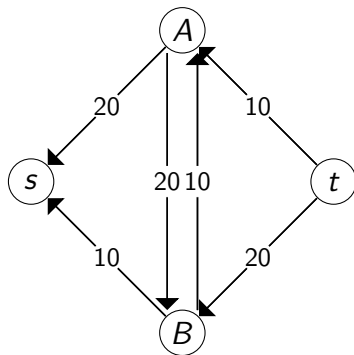


Example

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Residual



Network Cut

Cut: given a network with

- directed graph $G = (V, E)$
- source $s \in V$
- sink $t \in V$
- capacity $cap(u, v)$ for all $(u, v) \in E$

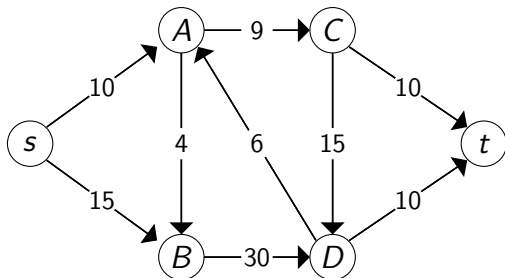
A $s - t$ cut is a partition (V_s, V_t) of V , such that

- $s \in V_s$
- $t \in V_t$

Cut

Capacity of the cut: for a cut (V_s, V_t) , its capacity is defined by

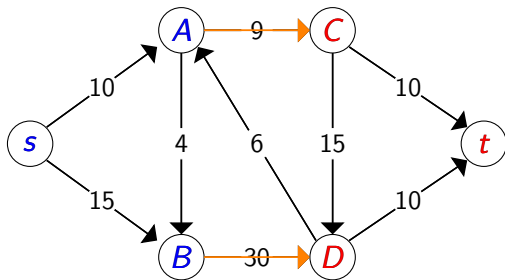
$$cap(A, B) = \sum_{(u,v) \in E, u \in V_s, v \in V_t} cap(u, v)$$



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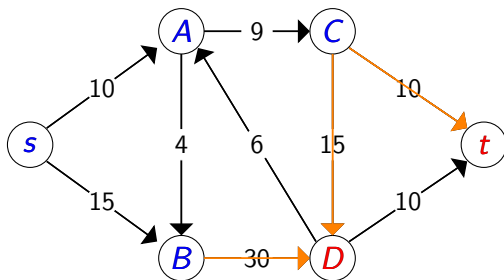


$$cap(A, B) = 39$$

Cut

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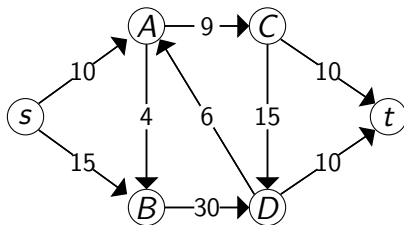
$$\text{cap}(A, B) = \sum_{(u,v) \in E, u \in V_s, v \in V_t} \text{cap}(u, v)$$



$$\text{cap}(A, B) = 55$$

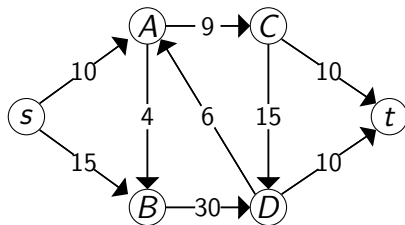
Lemma: For any $s - t$ cut (V_s, V_t) , and a flow f ,

$$v(V_s) = \sum_{(u,v) \in E, u \in V_s, v \in V_t} f(u, v) - \sum_{(u,v) \in E, u \in V_t, v \in V_s} f(u, v) = v(f)$$



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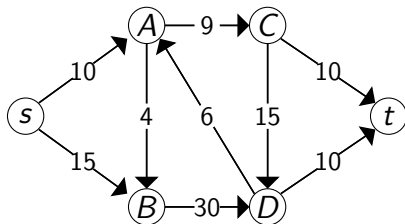


$$V_s = \{s\}$$

$$v(f) = \sum_{(s,v) \in E} f(s, v)$$

Lemma: For any $s - t$ cut (V_s, V_t) , and a flow f ,

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add w to V_s

$$- \sum_{(u,w) \in E} f(u, w)$$

$$+ \sum_{(w,v) \in E} f(w, v)$$

$$v(V_s) = \sum_{(u,v) \in E, u \in V_s, v \notin V_s} f(u, v) - \sum_{(v,u) \in E, u \in V_s, v \notin V_s} f(u, v)$$

$$\begin{aligned} v(V_s \cup \{w\}) &= v(V_s) \\ &\quad + \sum_{(w,v) \in E, v \notin V_s} f(w, v) - \sum_{(u,w) \in E, u \notin V_s} f(u, w) \\ &\quad - \sum_{(u,w) \in E, u \in V_s} f(u, w) + \sum_{(w,v) \in E, v \in V_s} f(w, v) \\ &= v(V_s) + \sum_{(w,v) \in E} f(w, v) - \sum_{(u,w) \in E} f(u, w) \\ &= v(V_s). \end{aligned}$$

Augmenting Path

Theorem: the flow is maximum if there is no augmenting path in the residual graph.

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Proof: Let f be the flow, with respect to which the residual graph G^f has no augmenting path. Assume there is f' with $v(f') > v(f)$. Initialize $P = \emptyset$.

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- for edge $(u, v) \in E$
 - if $f'(u, v) > f(u, v)$, then put (u, v) to P
 - if $f'(u, v) < f(u, v)$, then put (v, u) to P

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- s is connected to t through P . Otherwise, let

$$P_s = \{u | s \text{ is connected to } u, \text{ through } P\}.$$

Then $v(f') = v_{f'}(P_s) \leq v_f(P_s) = v(f)$.

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- **Contradiction!**

Augmenting Path

$$v(f') = v_{f'}(P_s) \leq v_f(P_s) = v(f).$$

- $(u, v) \in E, u \in P_s, v \notin P_s$, then $f'(u, v) \leq f(u, v)$.
Otherwise, $(u, v) \in P$
- $(v, u) \in E, u \in P_s, v \notin P_s$, then $f'(v, u) \geq f(v, u)$.
Otherwise, $(u, v) \in P$

For any edge in P , it has remaining capacity, with respect to flow f : for any edge $(u, v) \in P$, one of the following holds

- $f(u, v) < f'(u, v) \leq c(u, v)$; or
- $f(v, u) > f'(v, u) \geq 0$.

Duality between Flow and Cut

Weak Duality: given a flow f , for any $s - t$ cut (A, B) , it holds that

$$v(f) \leq \text{cap}(A, B)$$

Problem: given a flow network, find the cut of the minimum capacity.

Claim: maximum flow \leq minimum cut

Corollary: for a flow f and a cut (A, B) , if $v(f) = \text{cap}(A, B)$, then

- f is a maximum flow
- (A, B) is a minimum cut

Max-Flow Min-Cut Theorem

Theorem: the value of the maximum flow is equal to the value of the minimum cut.

Proof:

Max-Flow Min-Cut Theorem

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Proof:

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- minimum-cut \leq maximum flow. Consider a maximum flow f . Let $P_s = \{ \text{nodes connected from } s \text{ in } G^f \}$. For $u \in P_s$ and $v \notin P_s$:

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 - if $(u, v) \in E$, then $f(u, v) = \text{cap}(u, v)$. Otherwise, (u, v) is in G^f , and thus $v \in P_s$. Contradiction!

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 - if $(u, v) \in E$, then $f(u, v) = \text{cap}(u, v)$. Otherwise, (u, v) is in G^f , and thus $v \in P_s$. Contradiction!
 - if $(v, u) \in E$, then $f(v, u) = 0$. Otherwise, (u, v) is in G^f , and thus $v \in P_s$. Contradiction!

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 - if $(v, u) \in E$, then $f(v, u) = 0$. Otherwise, (u, v) is in G^f , and thus $v \in P_s$. Contradiction!

Thus $v(f) = v_f(P_s) = \text{cap}(P_s, V \setminus P_s)$.

The Ford-Fulkerson Algorithm

To find the value of the minimum cut, run Ford-Fulkerson to find the value of the maximum flow.

Complexity: for a network of maximum capacity C

- input size: $\log C$
- number of iterations: C in the worst case

The Edmonds-Karp Algorithm

Ford-Fulkerson

- 1 Initially, $f(u, v) = 0$ for all $(u, v) \in E$.
- 2 Update G^f with respect to f .
- 3 In G^f , find a path from s to t .
- 4 Augment the flow along the path.
- 5 Repeat step 2 and 4, until no such path can be found.

Edmonds-Karp

- 1 Initially, $f(u, v) = 0$ for all $(u, v) \in E$.
- 2 Update G^f with respect to f .
- 3 In G^f , find the shortest (hop-distance) path from s to t .
- 4 Augment the flow along the path.
- 5 Repeat step 2 and 4, until no such path can be found.

The Edmonds-Karp Algorithm

Define $\delta_f(u, v)$ as the hop-distance from u to v , in G^f .

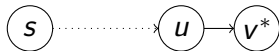
Lemma: consider a flow f , let f' be the result after the flow augmentation. Then $\delta_{f'}(s, v) \geq \delta_f(s, v)$ for all $v \in V \setminus \{s, t\}$.

Proof: Assume that

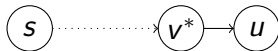
$$\{v \in V \setminus \{s, t\} \mid \delta_{f'}(s, v) < \delta_f(s, v)\} \neq \emptyset.$$

Select v^* from the set with minimum $\delta_{f'}(s, v)$. Let u be the previous node in shortest (hop-distance) path from s to v^* , in $G^{f'}$. Then

$$\delta_f(s, u) \leq \delta_{f'}(s, u) = \delta_{f'}(s, v^*) - 1 < \delta_f(s, v^*) - 1$$



$G^{f'}$



G^f

The Edmonds-Karp Algorithm



" $f(v^*, u)$ is changed" implies v^* is on the shortest path from s to u in G^f , thus

$$\delta_f(s, v^*) = \delta_f(s, u) - 1 \leq \delta_{f'}(s, u) - 1 = \delta_{f'}(s, v^*) - 2.$$

Contradiction to $\delta_{f'}(s, v^*) < \delta_f(s, v^*)$.

The Edmonds-Karp Algorithm: $O(|V||E|)$

Theorem: The number of flow augmentation performed by Edmonds-Karp is $O(|V||E|)$.

Proof: In the augmenting path, (u, v) is **critical** if it has the minimum remaining capacity among the edges in the path.

For each edge $(u, v) \in E$

- first time being a critical edge, $f(u, v)$ is increased to $c(u, v)$.

$$\delta_f(s, v) = \delta_f(s, u) + 1$$

- to appear again in the residual graph, (v, u) should be involved in some augmenting path

$$\delta_{f'}(s, u) = \delta_{f'}(s, v) + 1$$

- thus

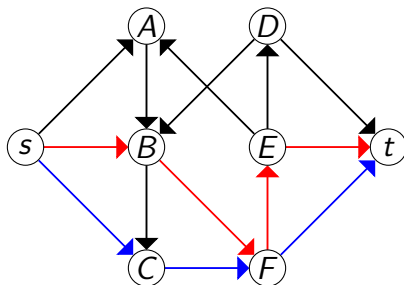
$$\delta_{f'}(s, u) \geq \delta_f(s, v) + 1 = \delta_f(s, u) + 2$$

- (u, v) becomes critical for at most $|V|/2 + 1$ times.

Edge Disjoint Paths

Edge Disjoint Paths

Edge-disjoint paths: two paths are edge-disjoint if they have no edges in common.



Problem: given a directed graph $G = (V, E)$, source node $s \in V$ and target node $t \in V$, how many edge-disjoint $s - t$ paths are there?

Edge Disjoint Paths

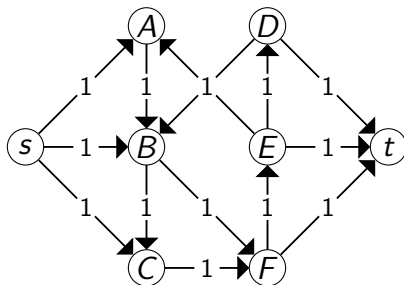
Problem: given a directed graph $G = (V, E)$, source node $s \in V$ and target node $t \in V$, how many edge-disjoint $s - t$ paths are there?

Network Connectivity: given a directed graph $G = (V, E)$, source node s and target node t , find minimum number of edges whose removal disconnects t from s .

[Menger 1927] **Theorem:** # edge-disjoint $s - t$ paths = network connectivity

Edge Disjoint Paths

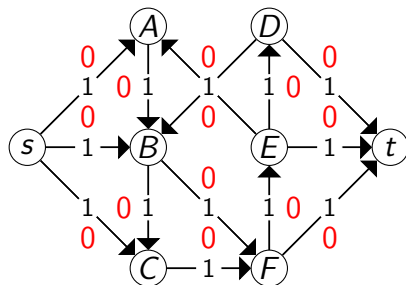
$w(u, v) = 1$ for all $(u, v) \in E$



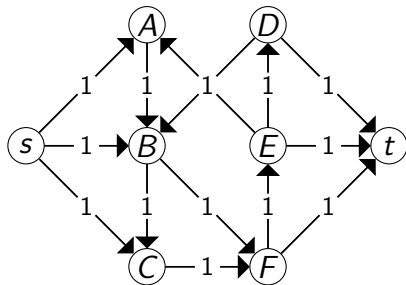
Reduction: finding the maximum flow from s to t .

Example

Origin

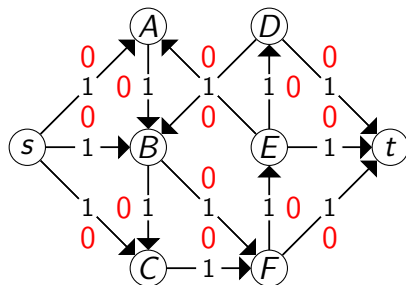


Residual

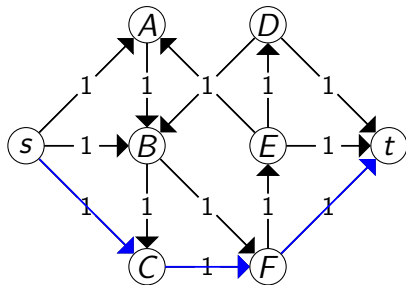


Example

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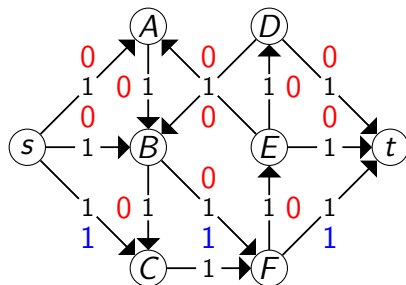


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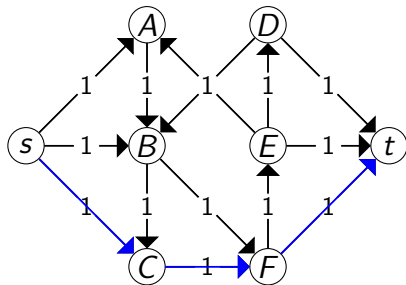


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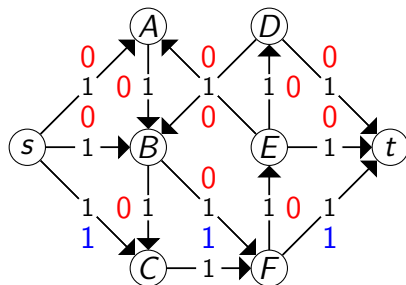


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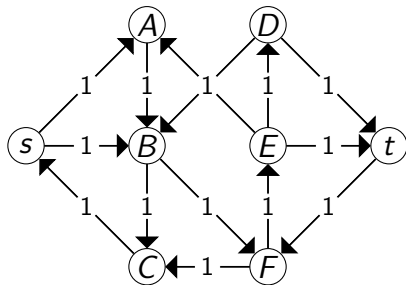


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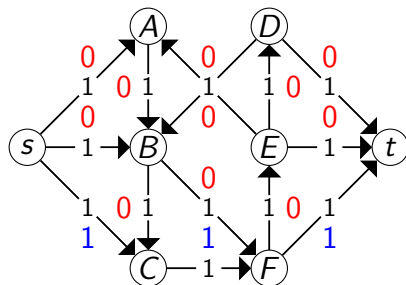


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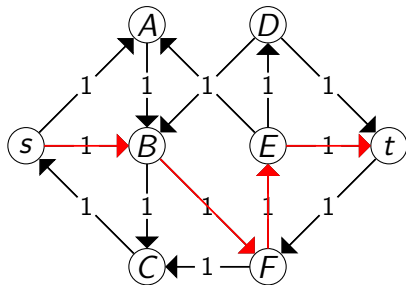


Example

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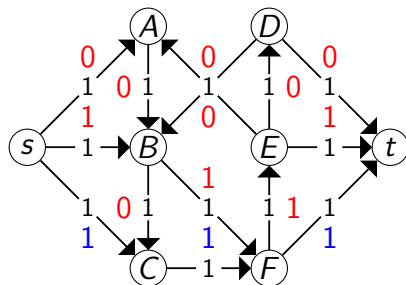


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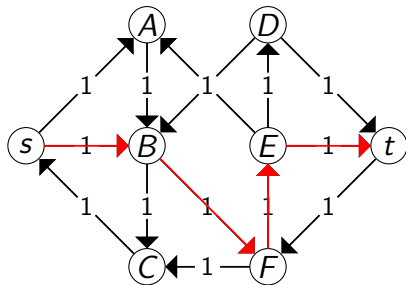


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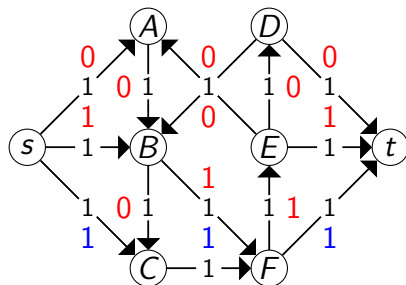


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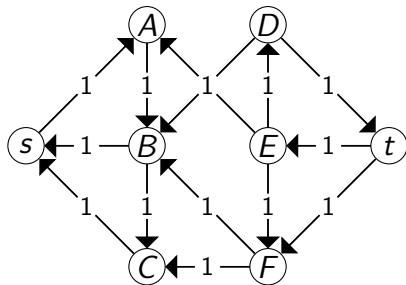


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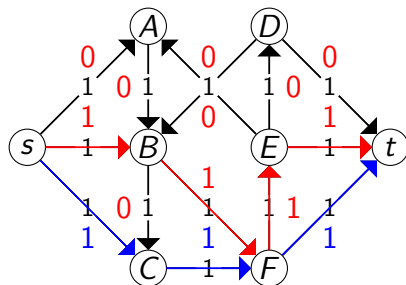


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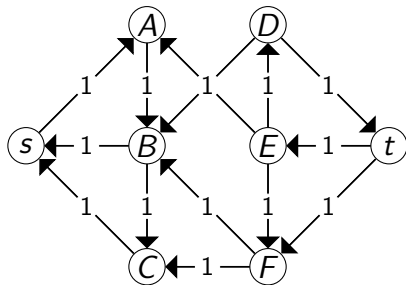


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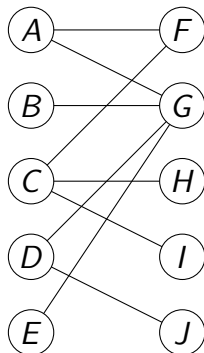
Bipartite Matching

Bipartite Graph

Undirected graph $G = (V, E)$ is **bipartite**, if

- V is divided into L and R
- $u \in L$ and $v \in R$, for all $(u, v) \in E$

Matching: $M \subseteq E$, for each $v \in V$, it is incident in at most one edge of M .

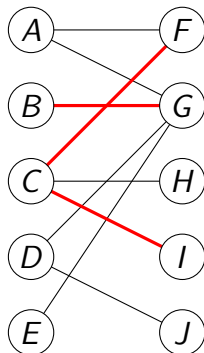


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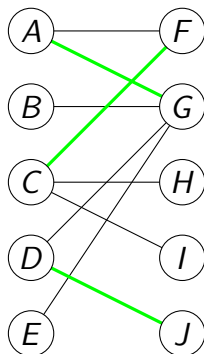


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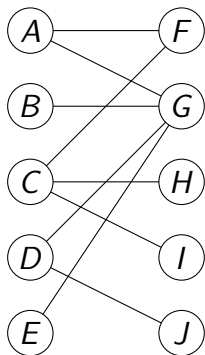
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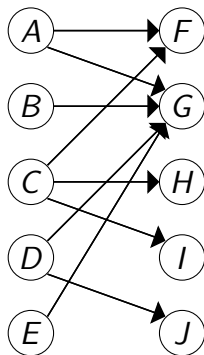
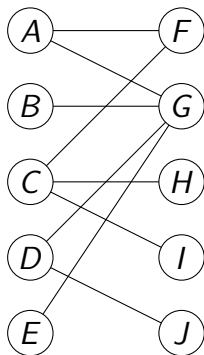
Maximum Bipartite Graph

Problem: given a bipartite graph, find the matching of the maximum size.



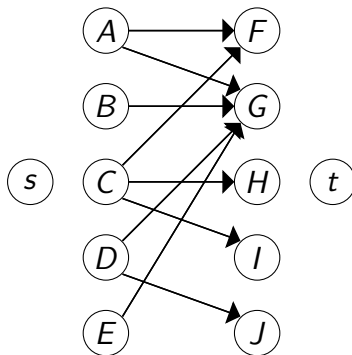
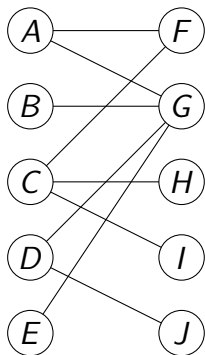
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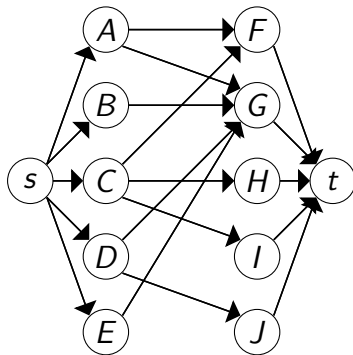
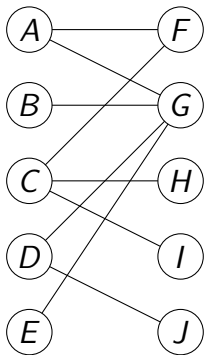
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THANK YOU



中国科学院深圳先进技术研究院
SHENZHEN INSTITUTES OF ADVANCED TECHNOLOGY
CHINESE ACADEMY OF SCIENCES