

How to solve partially conserved maximum flow using linear programming:

Want to maximize:

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

Subject to:

“normal network flow constraints”:

$$f(u,v) \leq c(u,v) \text{ for all edges } (u,v) \text{ where } (u,v) \in E$$
$$f(u,v) \geq 0$$

And given constraint:

$$\text{for each vertex } u \in V - \{s,t\}, \quad \alpha_u f^{in}(u) \leq f^{out}(u) \leq \beta_u f^{in}(u)$$

The flow values will always have to satisfy each of these constraints, every valid flow produces a feasible solution in this linear program. Every flow is represented by a linear equality with a lower bound of ≥ 0 and an upper bound of \leq the capacity of the given connection, this is always fulfilled since $0 \leq \alpha_u \leq \beta_u$ for each vertex $u \in V - \{s,t\}$. Therefore the maximum value of the objective function *cannot* be larger than the maximum flow therefore we get an assignment of flow values to every edge that maximizes $f^{out}(s)$.