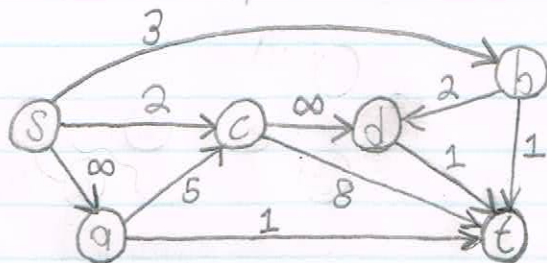


MATH 3802 Assignment Five:

① Consider  $s$ - $t$  network depicted below:



The numbers next to the arcs denote the arc capacities:

a) (2 points) For each of the following  $S$ , give the capacity of the  $s$ - $t$  cut  $\delta^+(S)$ :

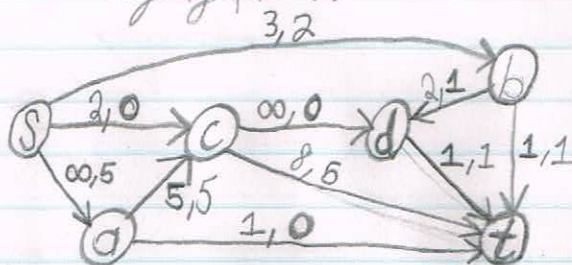
i)  $S = \{s, a, b, d\}$ : let  $u_i$  denote the capacity for all arcs  $e$

$$u(\delta^+(S)) = 2 + 5 + 1 + 1 = 10$$

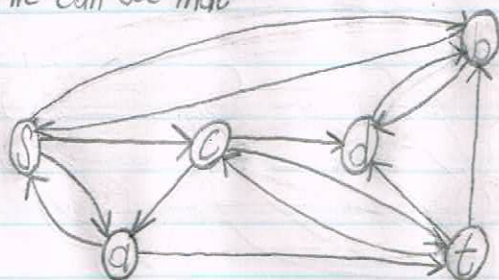
ii)  $S = \{s, a, d\}$ :

$$u(\delta^+(S)) = 3 + 2 + 5 + 1 + 1 = 12$$

b) (2 points) Consider the  $s$ - $t$  flow  $x^*$  given by  $x_{sa} = x_{ac} = x_{ct} = 5$ ,  $x_{sb} = 2$ ,  $x_{bd} = x_{bt} = x_{dt} = 1$ , &  
form the auxiliary digraph  $G(x)$ :  
 $x_{sc} = x_{cd} = x_{at} = 0$



thus, we can see that:



When at capacity, reverse arc  
When less than capacity, double arc  
When zero, keep arc

c) (5 Point) Obtain a maximum flow and a minimum-capacity  $S$ - $t$  cut by applying the Ford-Fulkerson augmenting path algorithm starting with the  $S$ - $t$  flow in part b. Show your work:

First, we obtain a dipath from the auxiliary graph:

I)  $S, S_a, a, at, t$

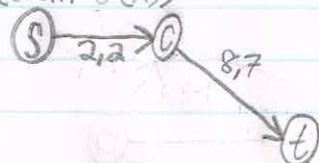
II)  $S, S_a, c, ct, t$

III)  $S, S_c, c, ca, a, at, t$

Second, we augment the flow along the augmenting path corresponding to a dipath above:

Select dipath II

thus (from  $G(x)$ ):



We add two to the arcs moving to  $t$ .

Remove 2 from arcs moving away (Note: None exist)

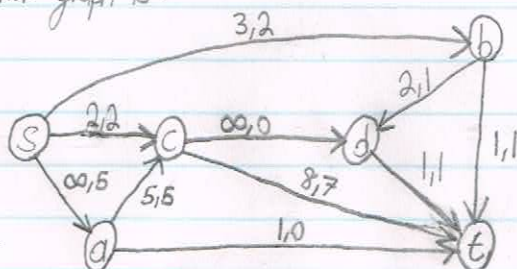
Such that:

$$SC=2, CT=7$$

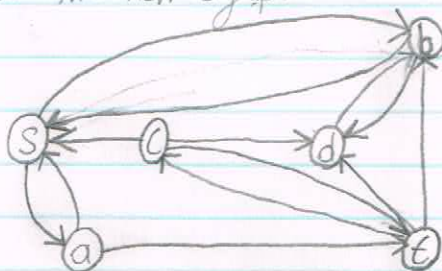
thus, the net flow into  $t$  is now:

$$1+1+7=9$$

the new graph is:



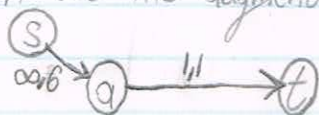
We note the new digraph:



We see the following new paths:

I)  $S, S_a, a, at, t$

We then see the augmenting path:



We add 1 to the arcs moving to  $t$

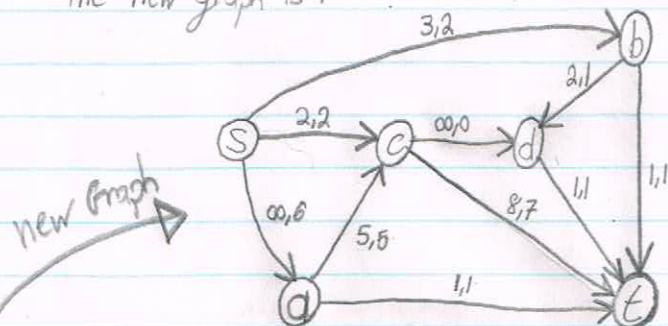
Such that:

$$S_a = 6, a_t = 1$$

thus, the new net flow is:

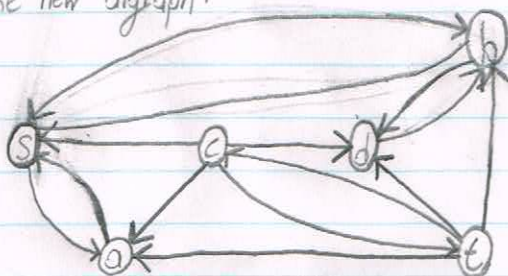
$$1+1+1+7=10$$

the new graph is:



We note the new digraph:

digraph



There are no new augmenting paths from  $s$  to  $t$ , thus:

10 is the maximum  $s-t$  flow

We can verify the capacity of  $S = \{s, c, a\}$ :

$$u(\delta^+(S)) = X_{sb} + X_{cd} + X_{ct} + X_{at} = 2 + 0 + 7 + 1 = 10$$

Thus, the minimum capacity & maximum flow  $s-t$  cut is in the graphs above & has a value of 10



# Acknowledgement: No Help Received

② (1 Point) Let  $G=(N,A)$  be a digraph where  $s,t$  are distinct nodes in  $N$ .  
Let  $u \in \mathbb{R}^A$ . Give a linear programming problem whose dual problem is:

$$\begin{aligned} \max \quad & x(\delta^+(s)) - x(\delta^-(s)) \\ \text{s.t.} \quad & x(\delta^+(v)) - x(\delta^-(v)) = 0 \quad \forall v \in N \setminus \{s, t\} \\ & x_e \leq u_e \quad \forall e \in A \\ & x_e \geq 0 \quad \forall e \in A \end{aligned}$$

Given that  $s$  is the start node &  $t$  is the goal node, we can see that:

$$\min \sum_{e \in A} (u_e y_e)$$

is the objective function as it is associated with:

$$x_e \leq u_e \quad \forall e \in A$$

Note that  $y_e$  is the objective above has  $e \in A$

In constraint one, we see that:

$$x(\delta^+(v)) - x(\delta^-(v)) = 0 \quad \text{thus} \quad x(\delta^+(v)) = x(\delta^-(v))$$

thus, both values equate to the flow of the cut. we can assign  $u_s$  &  $u_t$  in the dual to reflect this:

$$u_t - u_s = 1$$

As we traverse the graph, we note that:

$s$  moves to node  $s_i$  for  $\delta^+$

$t_i$  moves to node  $t$  for  $\delta^-$

Since we cannot have an infeasible graph:

$-t_i + s_i \geq y_e$ , thus for any  $k, l \in A$  where  $-u_k + u_l$  is general for  $G$ :

$$u_l - u_k - y_e \geq 0, \quad k, l \in A$$

We know that  $y_e$  is greater or equal to 0 by  $x_e \geq 0$  (so  $y_e \geq 0$  is a const.)

So, we get the following:

$$\min \sum_{e \in A} u_e y_e$$

$$\text{s.t.} \quad u_l - u_k - y_e \geq 0$$

$$u_t - u_s = 1$$

$$y_e \geq 0$$

$$\forall e \in A, \forall (k, l) \in A$$

$$\forall (k, l) \in A$$

$$\forall e \in A$$