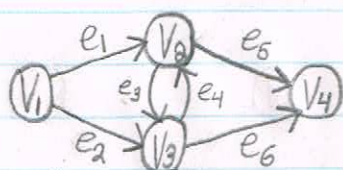


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### MATH 3802 Assignment #3:

Throughout this assignment  $G=(V,A)$  denotes the digraph depicted in the figure below:



Let  $b = \begin{bmatrix} 2 \\ 1 \\ -3 \\ 0 \end{bmatrix}$  &  $c = \begin{bmatrix} 0 \\ 5 \\ 4 \\ 2 \\ 3 \\ 1 \end{bmatrix}$

① (2 Points) Give the node-arc incidence matrix of  $G$ :

Note that:

$$a_{ij} = \begin{cases} 1 & \text{if } v_i \text{ is the tail of } e_j \\ -1 & \text{if } v_i \text{ is the head of } e_j \\ 0 & \text{otherwise} \end{cases}$$

thus, the node-arc incidence matrix is:

$$A = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & -1 & 1 & 0 \\ 0 & -1 & -1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & -1 & -1 \end{bmatrix}$$

② We Consider the Minimum-Cost Flow Problem on  $G, b, c$

a) (1 Point) Give a tree solution that is ~~not~~ a feasible tree solution:

- A tree solution is feasible if & only if it has a feasible flow

↳ Find a sol<sup>n</sup> without a feasible flow:

- To Connect the tree we can get  $(e_1 + e_5 + e_6)$  such that:

$$(V_1, e_1, V_2, e_5, V_3, e_6, V_4)$$

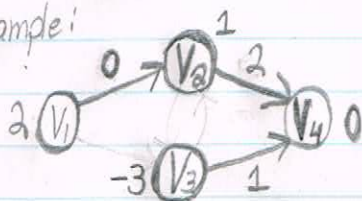
- Not only is this a minimum tree since  $e_1, e_5, e_6$  are the 3-lowest edges in  $C$ , the flow's also not feasible

- the number of arcs in a tree is  $n-1$ , thus  $4-1=3$  (So our sol<sup>n</sup> is valid)

$$x^* = \begin{bmatrix} 2 \\ 0 \\ 0 \\ 0 \\ 3 \\ -3 \end{bmatrix}$$

thus choose paths  $(e_1, e_5, e_6)$  such that  $(V_1, e_1, V_2, e_5, V_3, e_6, V_4)$

• Example:



$$x^* = \begin{bmatrix} 2 \\ 0 \\ 0 \\ 0 \\ 3 \\ -3 \end{bmatrix}$$

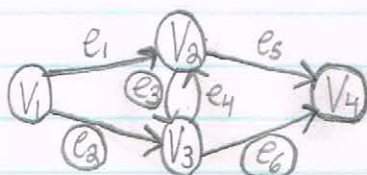
$x_i \neq 0$  for all  $i$  from 1 to 6

↳ not feasible flow as negative flow occurs

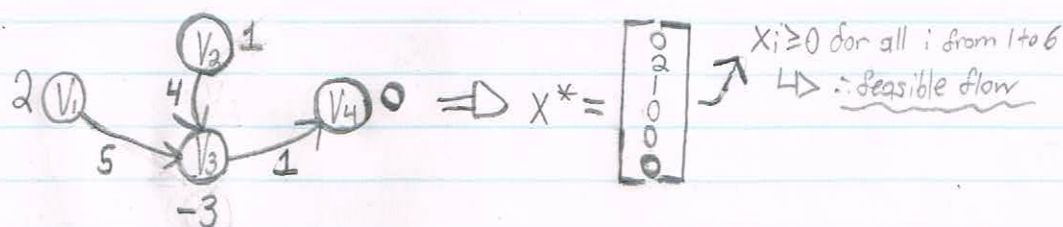
thus, we can see that the flow can follow the flow conservation constraints the flow from the vertices equals their supply, but it's infeasible since not all elements in  $x^*$  are  $\geq 0$  (namely,  $x_6 = -3 \neq 0$ )

b) (1 Point) Show that the tree with arc-set  $T = \{e_1, e_3, e_6\}$  determines a feasible tree solution:

- A tree has is feasible if & only if it has a feasible flow
- A tree must have  $n-1$  arcs
- Example of flow  $T$ :



thus, we see:



$x^*$  works since  $V_3$  - Sinks 3 units, with  $V_1$  &  $V_2$  supplying 2 units & 1 unit respectively.

thus;

the tree has  $n-1=3$  arcs  $\therefore$  It's a valid tree

the tree has only 1 arc between any two nodes  $\therefore$  valid

the tree satisfies the flow conservation constraints since the net flow out of nodes  $V_1$  &  $V_2$  equals the amount of supply at those nodes.

Since this results in  $V_3$  having a total of  $-3+2+1=0$ , the flow from  $V_3$  to  $V_4$  is valid since  $V_4$  requires nothing as input.

$\therefore$  It is a feasible tree solution



c) (6 Points) Solve the Minimum-Cost Flow Problem by applying the network Simplex method Starting at the feasible tree Solution in part b. Whenever there is a choice for the entering or leaving arc, choose the one with the Smallest index:

I ①  $T = \{e_2, e_3, e_6\}$  &  $N = \{e_1, e_4, e_5\}$  &  $N = A/T$

②  $y_n = y_4 = 0$

$e_6$   $y_3 - y_4 = 1 \rightarrow y_3 - 0 = 1 \rightarrow y_3 = 1$   $x^* = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

$e_3$   $y_2 - y_3 = 4 \rightarrow y_2 = 5$

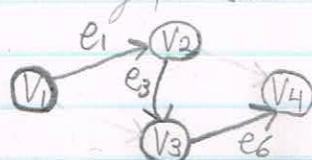
$e_2$   $y_1 - y_2 = 5 \rightarrow y_1 = 6$

③  $K=1$ :  $y_1 - y_2 = 6 - 5 = 1 > 0 = c_1$ , thus ④  $C = \{e_1, e_2, e_3\}$  ⑤  $C$  is NOT a dicycle

Add  $e_1$  to form a cycle

⑥  $R = \{e_2, e_3\} \Rightarrow \theta = \min\{2, 3\} = 2 \therefore r = 2$

Draw new graph: (add  $e_1$  & drop  $e_3$ )



⑦ New  $x^* = \begin{bmatrix} 2 \\ 0 \\ 3 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

⑧ New  $T = \{e_1, e_3, e_6\}$

II ①  $T = \{e_1, e_3, e_6\}$  &  $N = \{e_2, e_4, e_5\}$  &  $N = A/T$

②  $y_n = y_4 = 0$

$e_6$   $y_3 - y_4 = 1 \rightarrow y_3 = 1$

$e_3$   $y_2 - y_3 = 4 \rightarrow y_2 = 5$

$e_1$   $y_1 - y_2 = 0 \rightarrow y_1 = 5$

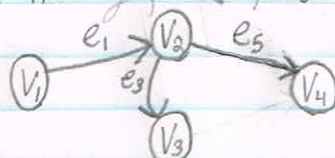
③  $K \neq 2$ :  $y_1 - y_3 = 5 - 1 = 4 > 5$ ,  $K \neq 4$ :  $y_3 - y_2 = 1 - 5 = -4 > 3$

$K=5$ :  $y_2 - y_4 = 5 - 0 = 5 > 2$  thus ④  $C = \{e_3, e_5, e_6\}$  ⑤  $C$  is NOT a dicycle

Add  $e_5$  to form a cycle

⑥  $R = \{e_3, e_6\} \Rightarrow \theta = \min\{3, 0\} = 0 \therefore r = 6$

Draw new graph: (drop  $e_6$  & add  $e_5$ )



⑦ New  $x^* = \begin{bmatrix} 2 \\ 0 \\ 3 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

⑧ New  $T = \{e_1, e_3, e_6\}$

III ①  $T = \{e_1, e_3, e_6\}$  &  $N = \{e_2, e_4, e_5\}$  &  $N = A/T$

②  $y_n = y_4 = 0$

$e_5$   $y_2 - y_4 = 2 \rightarrow y_2 = 2$

$e_3$   $y_2 - y_3 = 4 \rightarrow y_3 = y_2 - 4 = -2$

$e_1$   $y_1 - y_2 = 0 \rightarrow y_1 = y_2 \rightarrow y_1 = 2$

③ Since:

$K \neq 2$ :  $y_1 - y_3 = 2 - (-2) = 4 < 5 = c_2$

$K \neq 4$ :  $y_3 - y_2 = -2 - 2 = -4 < 3 = c_4$

$K=6$ :  $y_3 - y_4 = -2 - 0 = -2 < 1 = c_6$

thus, the min-cost is 12!

$c^T x = (0)(2) + (5)(0) + (4)(3) + (3)(0) + (2)(0) + (1)(0) = 12$

We know  $x^* = [2 \ 0 \ 3 \ 0 \ 0 \ 0]^T$  is a minimum-cost feasible flow.