

COMS21103: Maximum Flow

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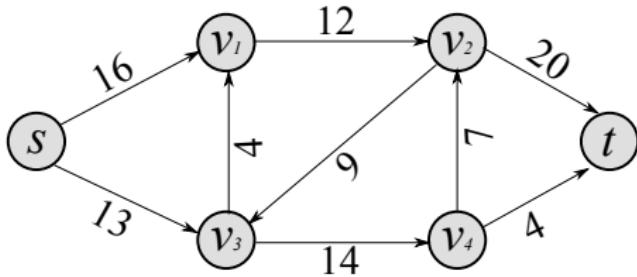
November 26, 2015

Flow Networks

- ▶ Directed graphs can also be interpreted as **flow networks**
- ▶ In a flow network, exactly one node is referred to as a **source**, and one node as a **sink**.
- ▶ The aim is to push the maximum amount of *material* from the source to the sink.

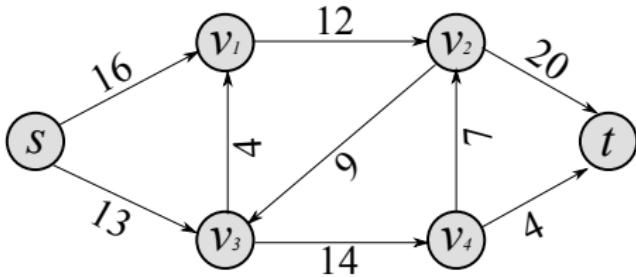
Flow Network - Definitions

A *flow network* $G = (V, E)$ is a directed graph in which each edge $(u, v) \in E$ has a nonnegative *capacity* $c(u, v) \geq 0$. We distinguish two vertices in a flow network: a **source** s and a **sink** t .



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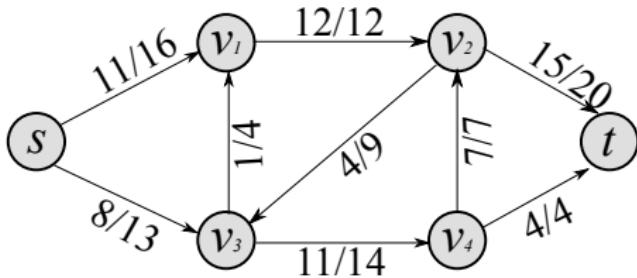
The capacity could be represented by a real-valued function
 $c : V \times V \rightarrow \mathbb{R}^+$

** edges are removed from visualisation when $c(u, v) = 0$

Flow Network - Definitions

A *flow* f in the *network* G is a real-valued function $f : V \times V \rightarrow \mathbb{R}$ that satisfies two conditions

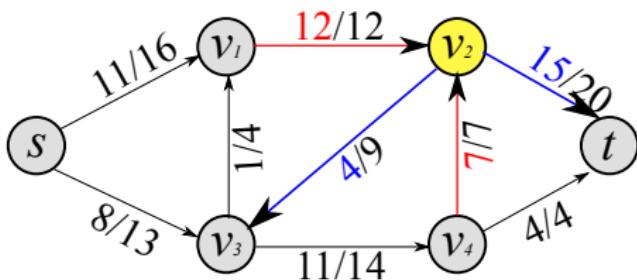
- ▶ $\forall u, v \in V \quad \Rightarrow \quad 0 \leq f(u, v) \leq c(u, v)$
- ▶ $\forall u \in V - \{s, t\} \quad \Rightarrow \quad \sum_{v \in V} f(u, v) = \sum_{v \in V} f(v, u)$



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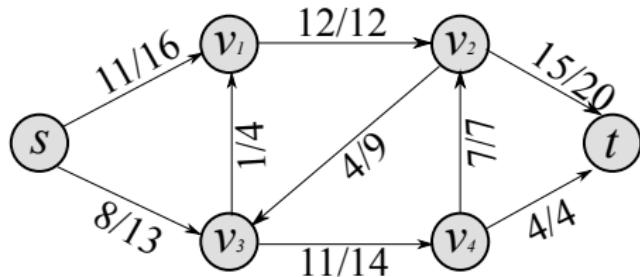


Flow Network - Definitions

The **value** $|f|$ of the flow function f is defined as

$$|f| = \sum_{v \in V} f(s, v) - \sum_{v \in V} f(v, s)$$

is the total flow out of the source minus the flow into the source



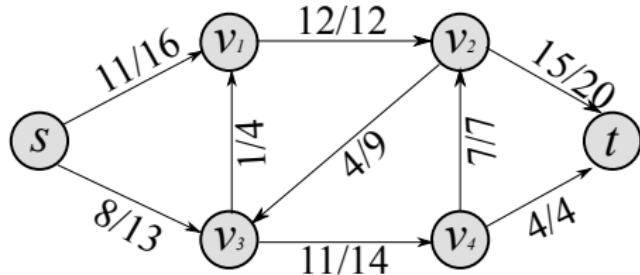
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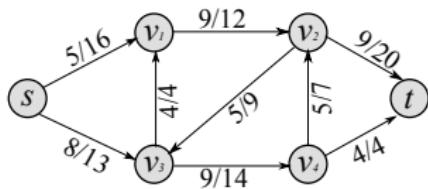
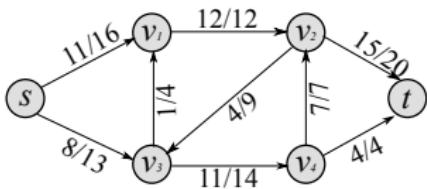
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For the flow f below, $|f| = f(s, v_1) + f(s, v_3) = 19$



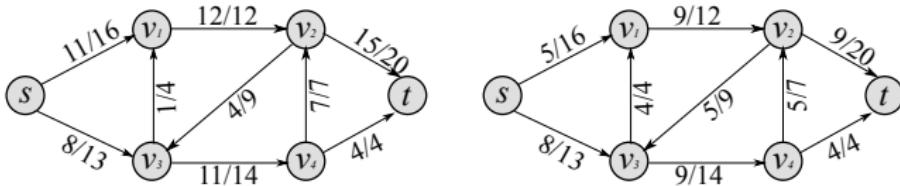
Flow Network - Definitions

Multiple flow functions f_1, f_2 could be defined for the same flow network



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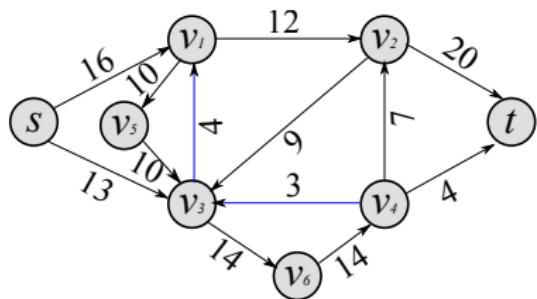
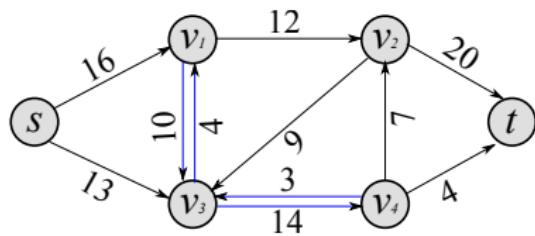
Finding the function with the **maximum flow** is making the most of a flow network with certain capacities.

Max-Flow Problem

In the ***maximum-flow problem***, we are given a flow network G with source s and sink t , and we wish to find a flow of maximum value.

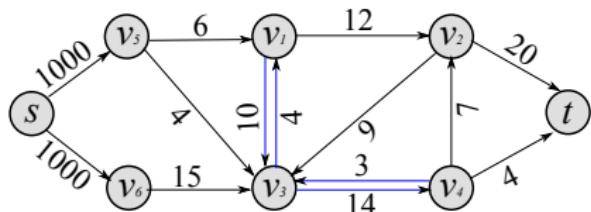
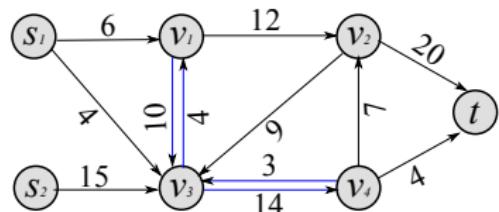
Max-Flow Problem

Even though the number of problems you can think of, with one source, one sink and non-antiparallel edges are limited. It is easy to re-formulate these cases as a flow network.



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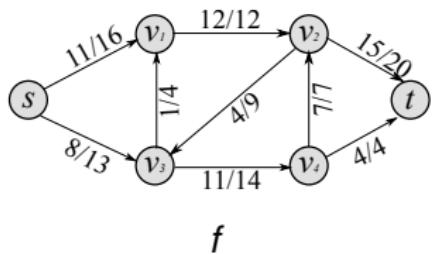
Ford-Fulkerson Method - Definitions

Given a flow network $G = (V, E)$ and a flow f , the **residual network** of G induced by f is $G_f = (V, E_f)$ where

$$E_f = \{(u, v) \in V \times V : c_f(u, v) > 0\}$$

where

$$c_f(u, v) = \begin{cases} c(u, v) - f(u, v) & \text{if } (u, v) \in E \\ f(v, u) & \text{if } (v, u) \in E \\ 0 & \text{otherwise} \end{cases}$$



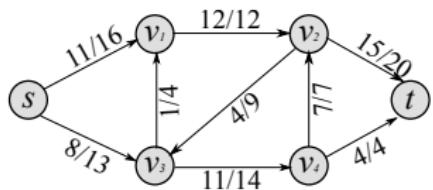
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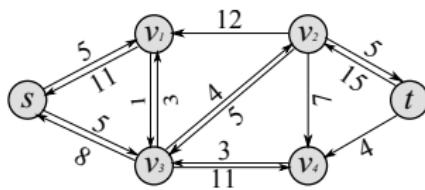
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f



G_f

Ford-Fulkerson Method - Definitions

An ***augmenting path*** p is a simple path from s to t in the residual network G_f .

The ***residual capacity*** of the augmenting path p is given by

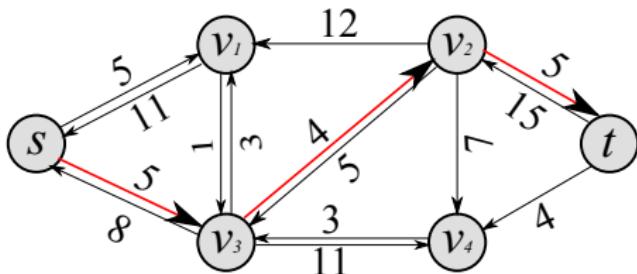
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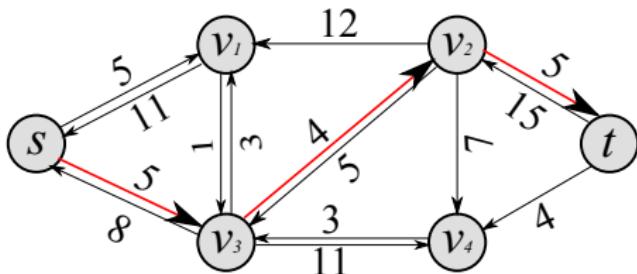


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In the example above, $c_f(p) = \min\{5, 4, 5\} = 4$

Ford-Fulkerson Method - Definitions

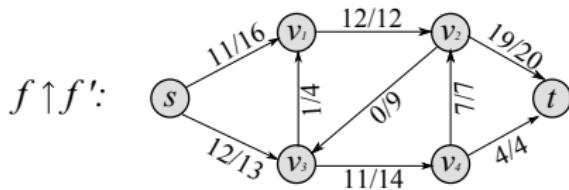
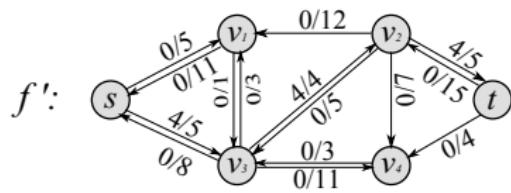
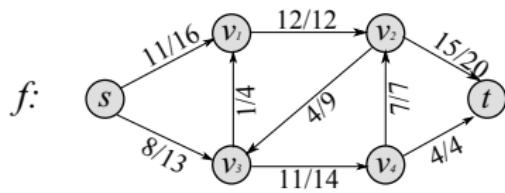
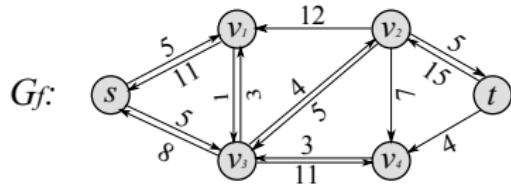
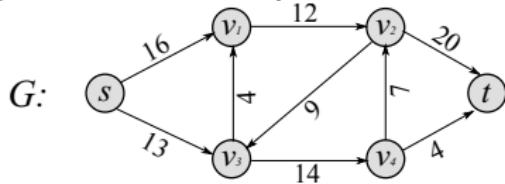
If f is a flow in G and f' is a flow in the corresponding residual network G_f , then $f \uparrow f'$ is the **augmentation** of flow f by f' defined as:

$f \uparrow f' : V \times V \Rightarrow \mathbb{R}$ such that

$$f \uparrow f' = f(u, v) + f'(u, v) - f'(v, u)$$

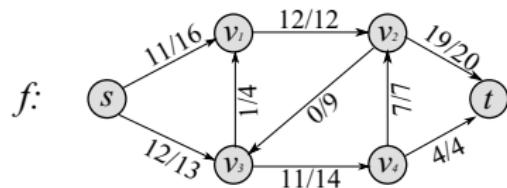
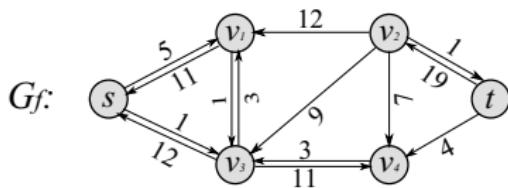
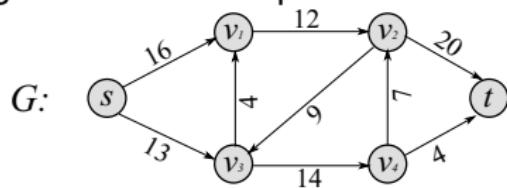
Ford-Fulkerson Method - Definitions

Augmentation example:



Ford-Fulkerson Method - Definitions

Augmentation example - continued:



Ford-Fulkerson Method - Basic Algorithm

FORD-FULKERSON-METHOD(G, s, t)

begin

 initialise flow f to 0

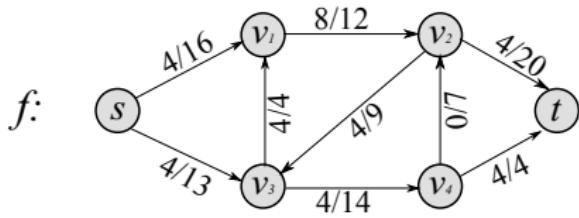
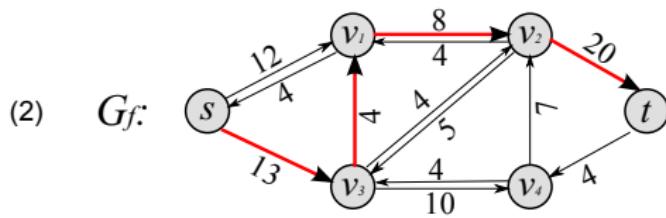
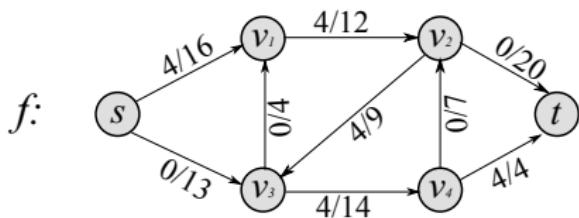
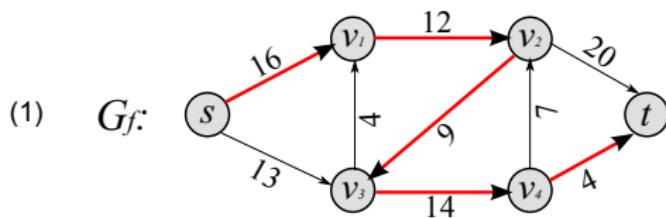
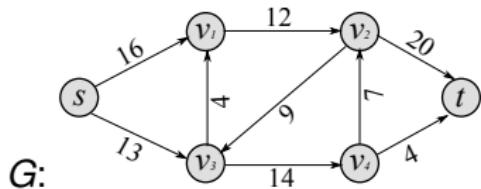
while there exists an augmentation path p in
 the residual network G_f **do**

 augment flow f along p

end

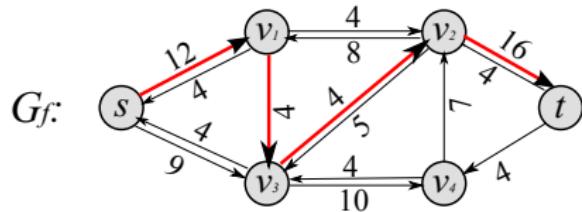
end

Ford-Fulkerson Method - Example

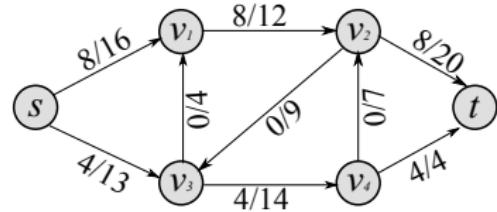


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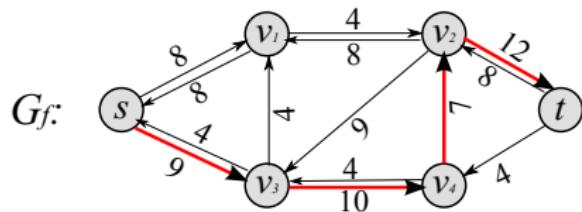
(3)



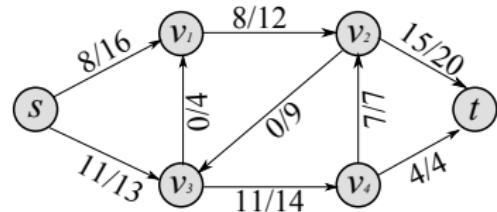
$f:$



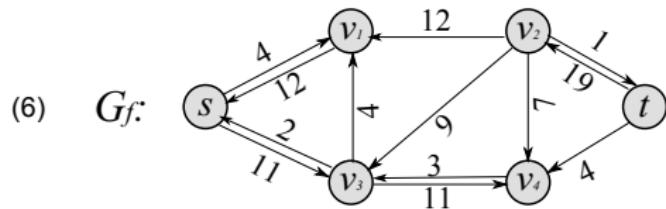
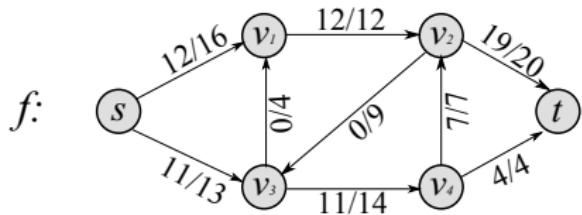
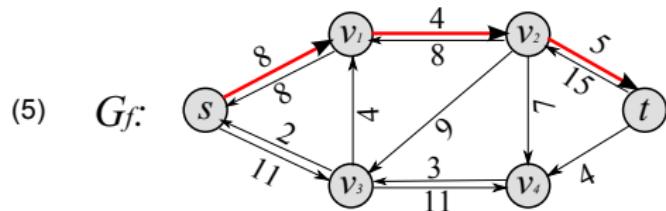
(4)



$f:$



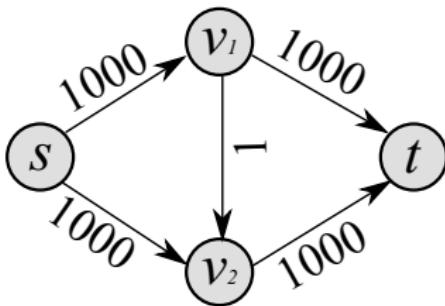
Ford-Fulkerson Method - Example



Basic Algorithm - Time Analysis

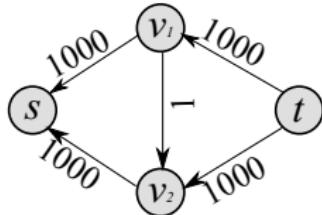
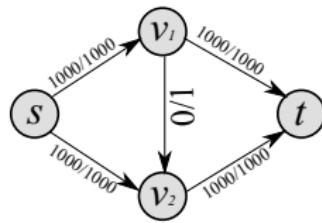
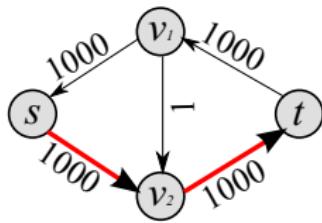
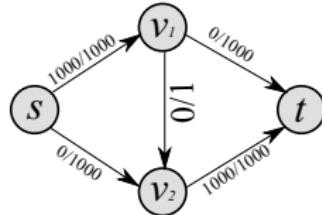
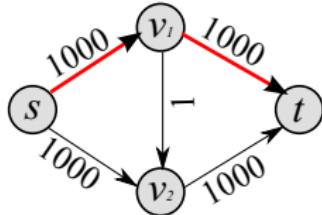
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- ▶ if we choose poorly ...

Ex.



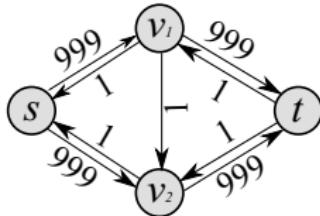
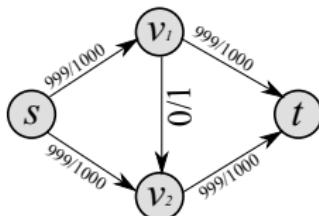
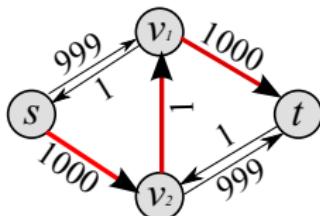
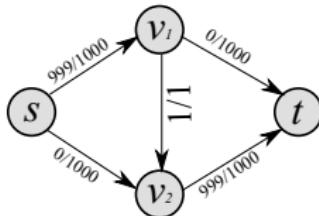
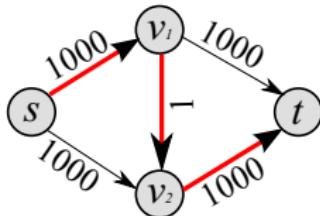
Basic Algorithm - Time Analysis

Good Choice:



Basic Algorithm - Time Analysis

Bad Choice:



Basic Algorithm - Time Analysis

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- ▶ What would you do if the minimum capacity in your network is 1000 units?
- ▶ We still prefer an algorithm that is independent of the value of the maximum flow (which we don't know in advance!)

Edmonds-Karp Algorithm

- ▶ Choose the augmenting path as the *shortest path* from s to t at each step
- ▶ Let $\delta_f(u, v)$ be the shortest-path distance from u to v in G_f , where each edge has a unit distance.

Lemma

For a network $G = (V, E)$ with source s and sink t , then for all vertices $v \in V - \{s, t\}$, the shortest path $\delta_f(s, v)$ in the residual network G_f increases monotonically with each flow augmentation.

Lemma

If the Edmonds-Karp algorithm is run on a flow network $G = (V, E)$ with source s and sink t , the total number of augmentations performed by the algorithm is $O(VE)$.

Edmonds-Karp Algorithm

- ▶ Choose the augmenting path as the *shortest path* from s to t at each step
- ▶ Let $\delta_f(u, v)$ be the shortest-path distance from u to v in G_f , where each edge has a unit distance.
- ▶ Note: the shortest path is the one with minimum number of edges, not the one with minimum capacity

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Edmonds-Karp Algorithm

Proof.

- ▶ Each augmentation path has at least one critical edge that disappears from the residual network.
- ▶ If the edge (u, v) disappears, it cannot reappear until the flow from u to v is decreased.

$$\begin{aligned}\delta_{f'}(s, u) &= \delta_{f'}(s, v) + 1 \\ &\geq \delta_f(s, v) + 1 \quad \text{from previous lemma} \\ &= \delta_f(s, u) + 2\end{aligned}$$

□

Edmonds-Karp Algorithm

Proof.

continued..

- ▶ From the time (u, v) becomes critical, to the time it next becomes critical, the distance from s to u increases by at least 2
- ▶ Until u becomes unreachable from the source, if ever, its distance would be at most $|V| - 2$
- ▶ After the first time, it becomes critical at most $(|V| - 2)/2$ times.
- ▶ There are at most $O(E)$ pairs of vertices in the residual network.
- ▶ Total number of critical edges is $O(VE)$

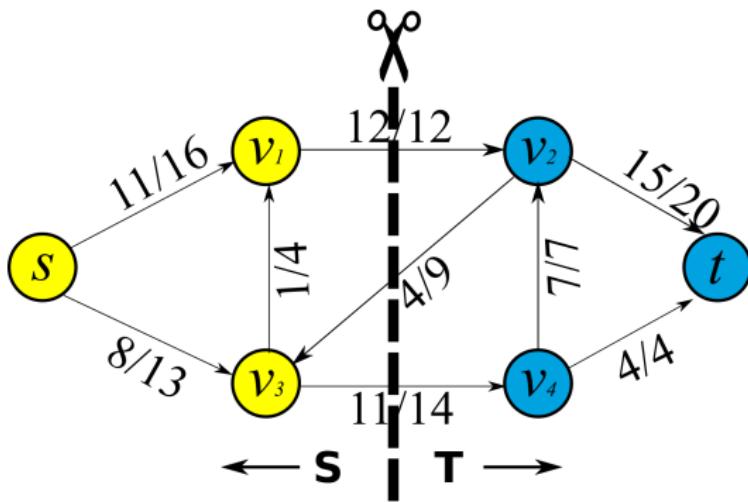


Edmonds-Karp Algorithm

- ▶ Total number of critical edges, and thus number of iterations, is $O(VE)$
- ▶ Each iteration runs in $O(E)$ times
- ▶ Total running time of the Edmonds-Karp algorithm is $O(VE^2)$

Cuts of Flow Networks - Definition

A **cut** (S, T) of flow network $G = (V, E)$ is a partition of vertices V into S and $T = V - S$ such that $s \in S$ and $t \in T$.



Cuts of Flow Networks - Definition

If f is a flow, then the ***net flow*** $f(S, T)$ across the cut is defined to be

$$f(S, T) = \sum_{u \in S} \sum_{v \in T} f(u, v) - \sum_{u \in S} \sum_{v \in T} f(v, u)$$

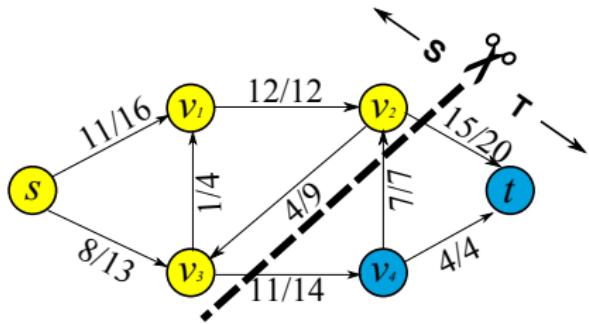
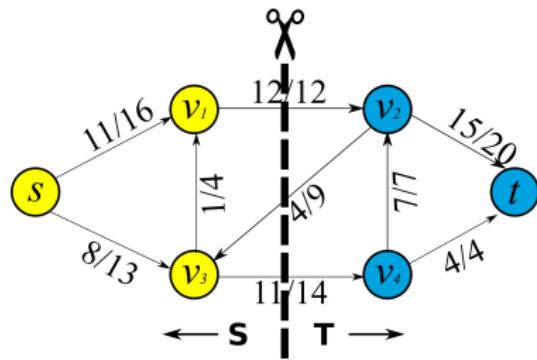
The ***capacity*** of the cut is

$$c(S, T) = \sum_{u \in S} \sum_{v \in T} c(u, v)$$

The ***minimum cut*** of a network is a cut whose capacity is minimum over all cuts of the network.

Cuts of Flow Networks - Definition

Calculate the *net flow* and the *capacity* of these two cuts...



What do you conclude?

Cuts of Flow Networks - Definition

Lemma

Let f be a flow in a flow network G with source s and sink t , and let (S, T) be any cut of G , then $f(S, T) = |f|$

Cuts of Flow Networks - Definition

Proof.

$$|f| = \sum_{v \in V} f(s, v) - \sum_{v \in V} f(v, s) \quad (1)$$

(2)

(3)

(4)

(5)

(6)

$$= \sum_{u \in S} \sum_{v \in T} f(u, v) - \sum_{u \in S} \sum_{v \in T} f(v, u) \quad (7)$$

$$= f(S, T) \quad (8)$$

Cuts of Flow Networks - Definition

Proof.

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$$= \sum_{v \in V} f(s, v) - \sum_{v \in V} f(v, s) + \sum_{u \in S - \{s\}} \left(\sum_{v \in V} f(u, v) - \sum_{v \in V} f(v, u) \right) \quad (2)$$
$$\quad \quad \quad (3)$$

(4)

(5)

(6)

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$$= \sum_{v \in V} \left(f(s, v) + \sum_{u \in S - \{s\}} f(u, v) \right) - \sum_{v \in V} \left(f(v, s) + \sum_{u \in S - \{s\}} f(v, u) \right) \quad (4)$$

(5)

(6)

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Cuts of Flow Networks - Definition

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$$= \sum_{v \in V} \sum_{u \in S} f(u, v) - \sum_{v \in V} \sum_{u \in S} f(v, u) \quad (5)$$

$$= \sum_{v \in S} \sum_{u \in S} f(u, v) + \sum_{v \in T} \sum_{u \in S} f(u, v) - \sum_{v \in S} \sum_{u \in S} f(v, u) - \sum_{v \in T} \sum_{u \in S} f(v, u) \quad (6)$$

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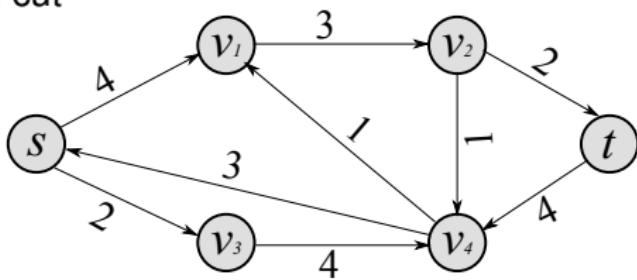
$$= f(S, T) \quad (8)$$

Max Flow - Min Cut

Theorem

The value of the maximum flow is equal to the capacity of the minimum cut

Find the minimum cut



Application - Image Segmentation

Max-Flow Min-Cut has been used for image segmentation.



Application - Image Segmentation

How can you automatically segment the flowers from the image below?



Application - Image Segmentation

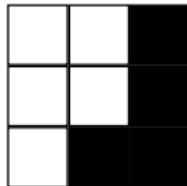
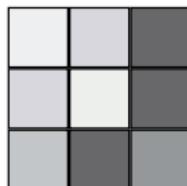
How can you automatically segment the flowers from the image below?

Colour-based selection in photoshop would not be able to perform this segmentation



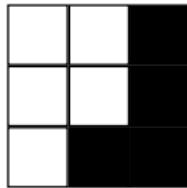
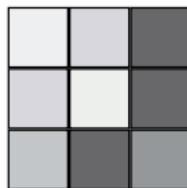
Application - Image Segmentation

For an image of 3×3 pixels, you aim to label each pixel as *foreground* or *background*



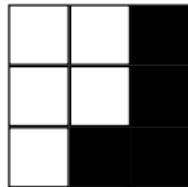
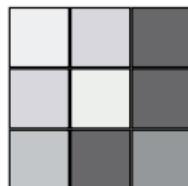
Application - Image Segmentation

Each pixel is represented by a single node, neighbouring pixels are connected by an edge



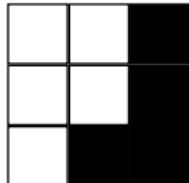
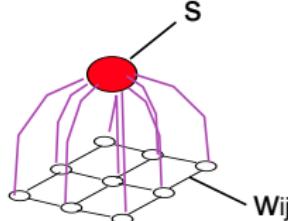
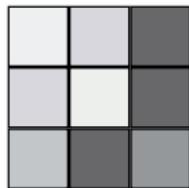
Application - Image Segmentation

The edge weight is usually represented by the difference in colour (/intensity) between neighbouring pixels



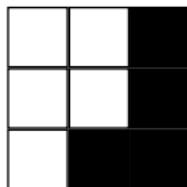
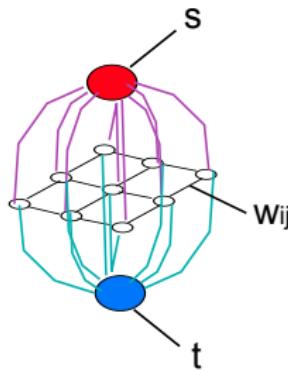
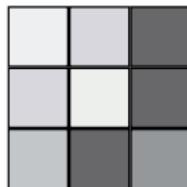
Application - Image Segmentation

This is transformed to a network flow by adding a *source*.



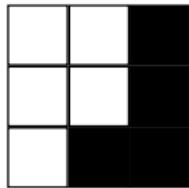
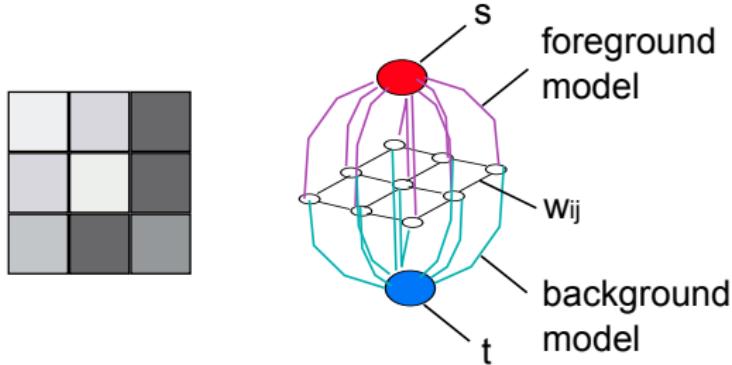
Application - Image Segmentation

... and a *sink*.



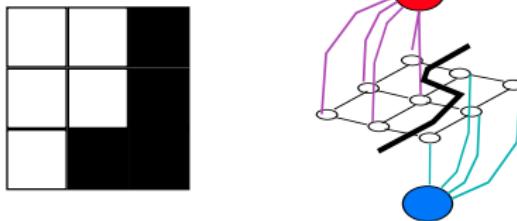
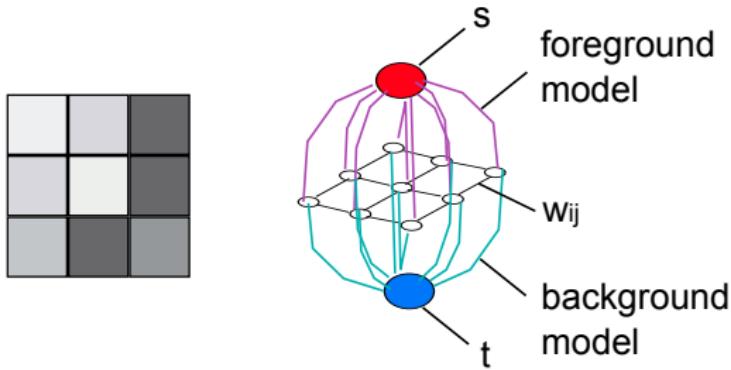
Application - Image Segmentation

The flow from the source is represented by the foreground model and to the sink is represented by the background model



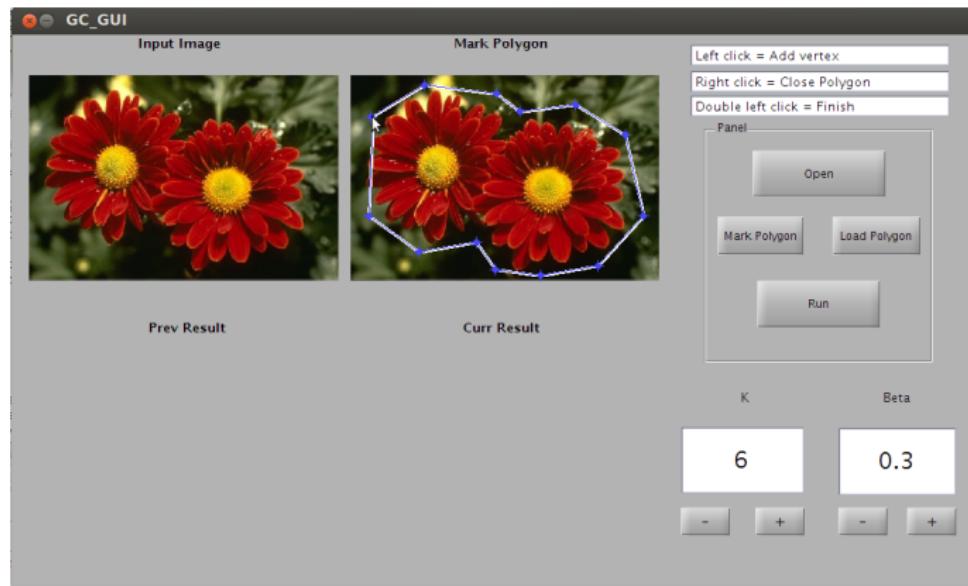
Application - Image Segmentation

The max-flow min-cut would result in an image segmentation



Application - Image Segmentation*

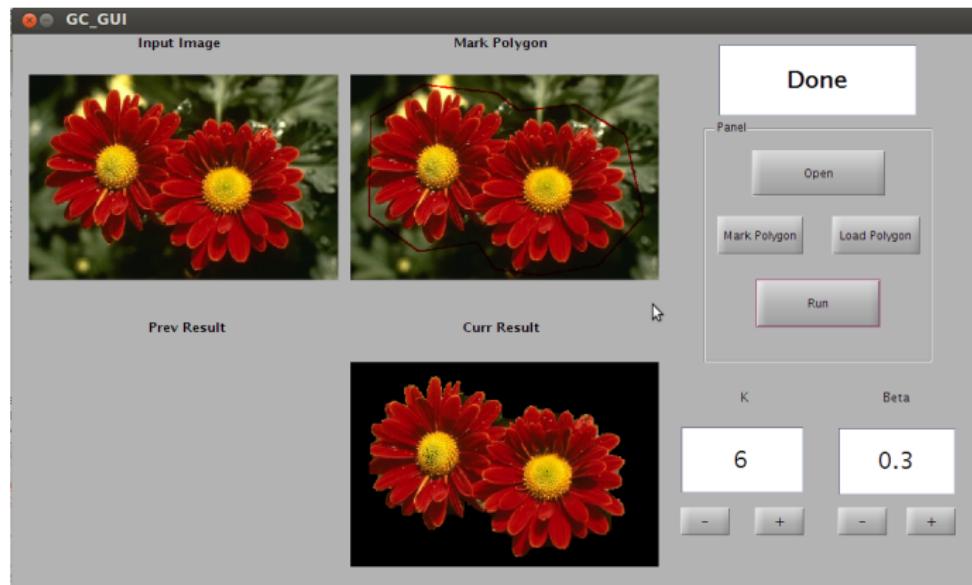
Using an interactive approach the user can specify foreground/background prior regions



*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

Application - Image Segmentation*

Foreground and background models are created, and min-cut solution is found



*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

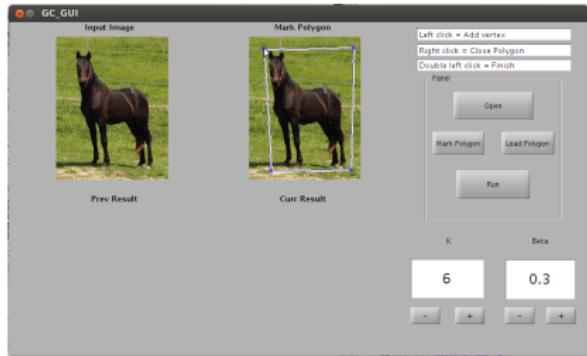
Dima Damen

Dima.Damen@bristol.ac.uk

COMS21103: Maximum Flow

Application - Image Segmentation*

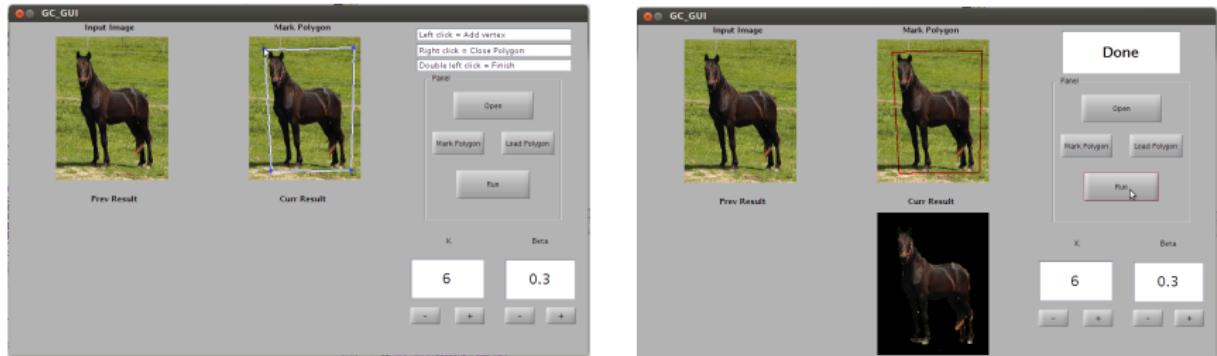
Models need not be tight



*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

Application - Image Segmentation*

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*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

Application - Image Segmentation*

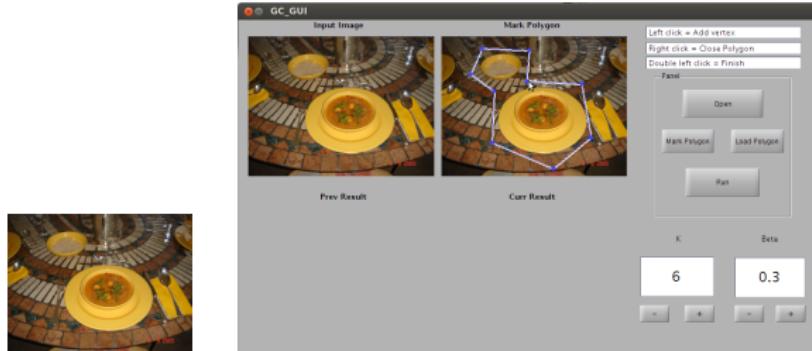
The cut need not generate one connected region



*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

Application - Image Segmentation*

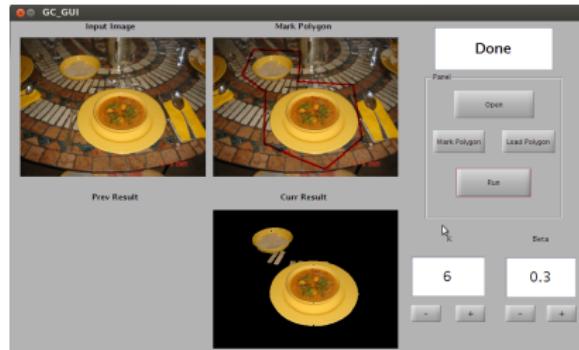
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Application - Image Segmentation*

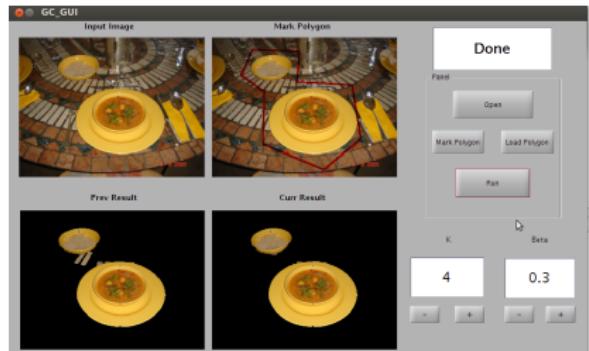
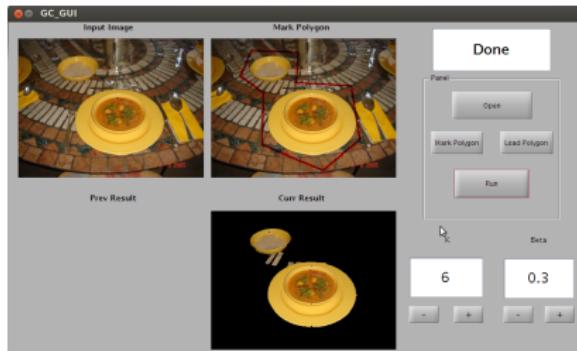
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Application - Image Segmentation*

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Application - Image Segmentation*

Think about this method's limitation.....

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Application - Image Segmentation*

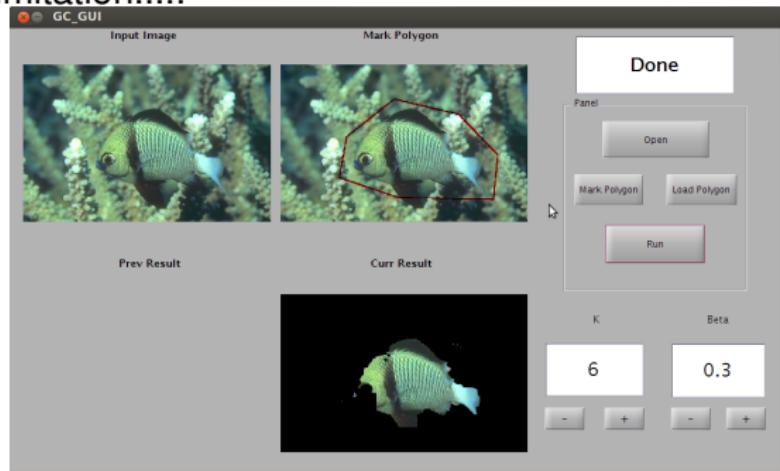
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Application - Image Segmentation*

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*Rother et al (2004). GrabCut: Interactive foreground extraction using iterated graph cuts. SIGGRAPH. Online code and GUI.

Further Reading

- ▶ **Introduction to Algorithms**
T.H. Cormen, C.E. Leiserson, R.L. Rivest and C. Stein.
MIT Press/McGraw-Hill, ISBN: 0-262-03293-7.
 - ▶ Chapter 26 – Maximum Flow
- ▶ **GrabCut: Interactive foreground extraction using iterated graph cuts**
C. Rother, V. Kolmogorov, and A. Blake.
ACM Trans. Graph., 2004

Further Reading

- ▶ **Youtube Lessons - Class of 2013/2014 - Ford Fulkerson**
 - ▶ James Burnside
<http://www.youtube.com/watch?v=v1VgJmkEJW0> [16,600 views - Nov 2015]
 - ▶ George Field <http://www.youtube.com/watch?v=LfbKwot9sZA> [20,140 views - Nov 2015]
 - ▶ Andrew Stuart <http://www.youtube.com/watch?v=XZHOI5xXLxs> [27,600 views - Nov 2015]
- ▶ **Youtube Lessons - Class of 2014/2015 - Edmonds Karp**
 - ▶ Ben Owain <https://www.youtube.com/watch?v=MczX0SM3I84> [4,250 views - Nov 2015]
 - ▶ Akmal Ahmad
<https://www.youtube.com/watch?v=L9B0oBQ1XQ0> [3,700 views - Nov 2015]
 - ▶ Laser Oz <https://www.youtube.com/watch?v=QJtYqHfczTo> [518 views - Nov 2015]