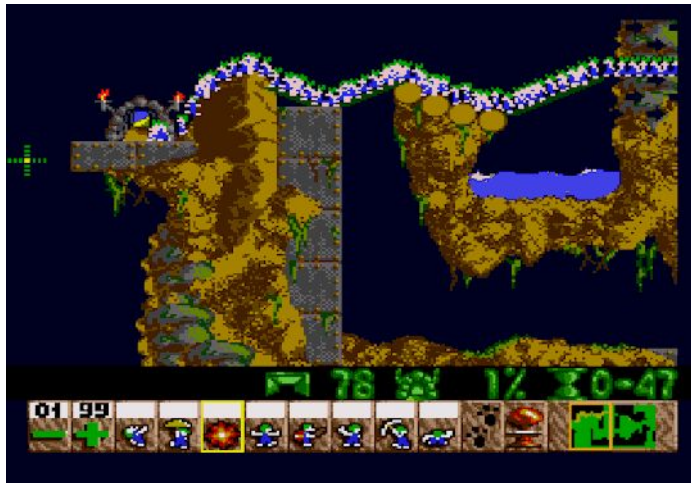


Network flow

Reading: Kleinberg & Tardos
Ch. 7.1

Save the lemmings!

You've been chosen to guide lemmings to safety! They enter from one door and must leave out another. There may be multiple ways for them to get from the entrance to the exit



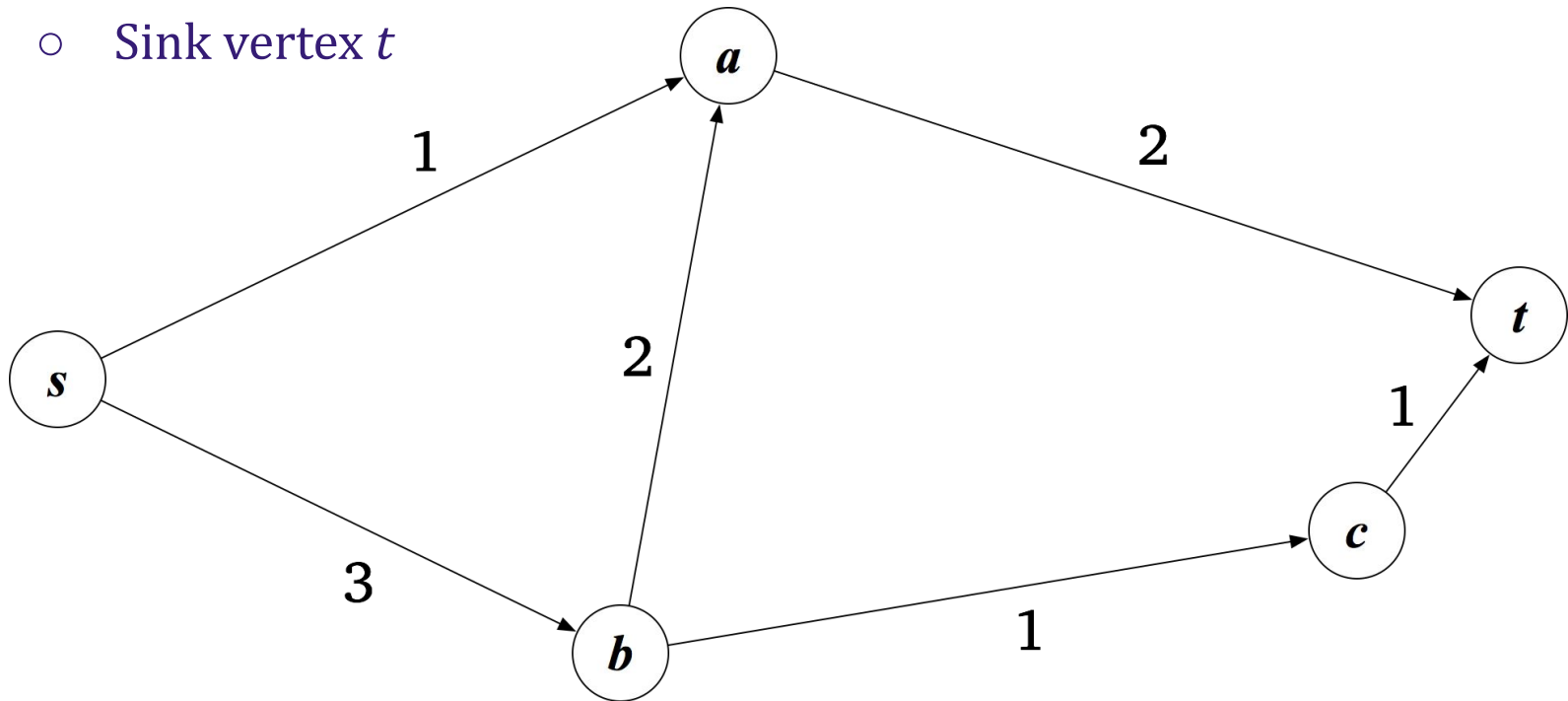
How can you route the lemmings to save as many as possible?

“Demo”

Step 1: Problem formulation

- Input:

- Directed graph $G = (V, E)$ with edge capacities c_e for each edge e
- Source vertex s
- Sink vertex t



Step 1: Problem formulation

- Input:
 - Directed graph $G = (V, E)$ with edge capacities c_e for each edge e
 - Source vertex s
 - Sink vertex t
- Find maximum “flow” from source to target
 - **s - t flow** $f: E \rightarrow \mathbf{R}^+$ such that
 - (capacity) $0 \leq f(e) \leq c_e$ for each edge e
 - (conservation) for each **internal** vertex v (not s or t)

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Step 1: problem formulation

- Input:

- Directed graph $G = (V, E)$ with edge capacities c_e for each edge e
- Source vertex s
- Sink vertex t

- Find maximum “flow” from source to target

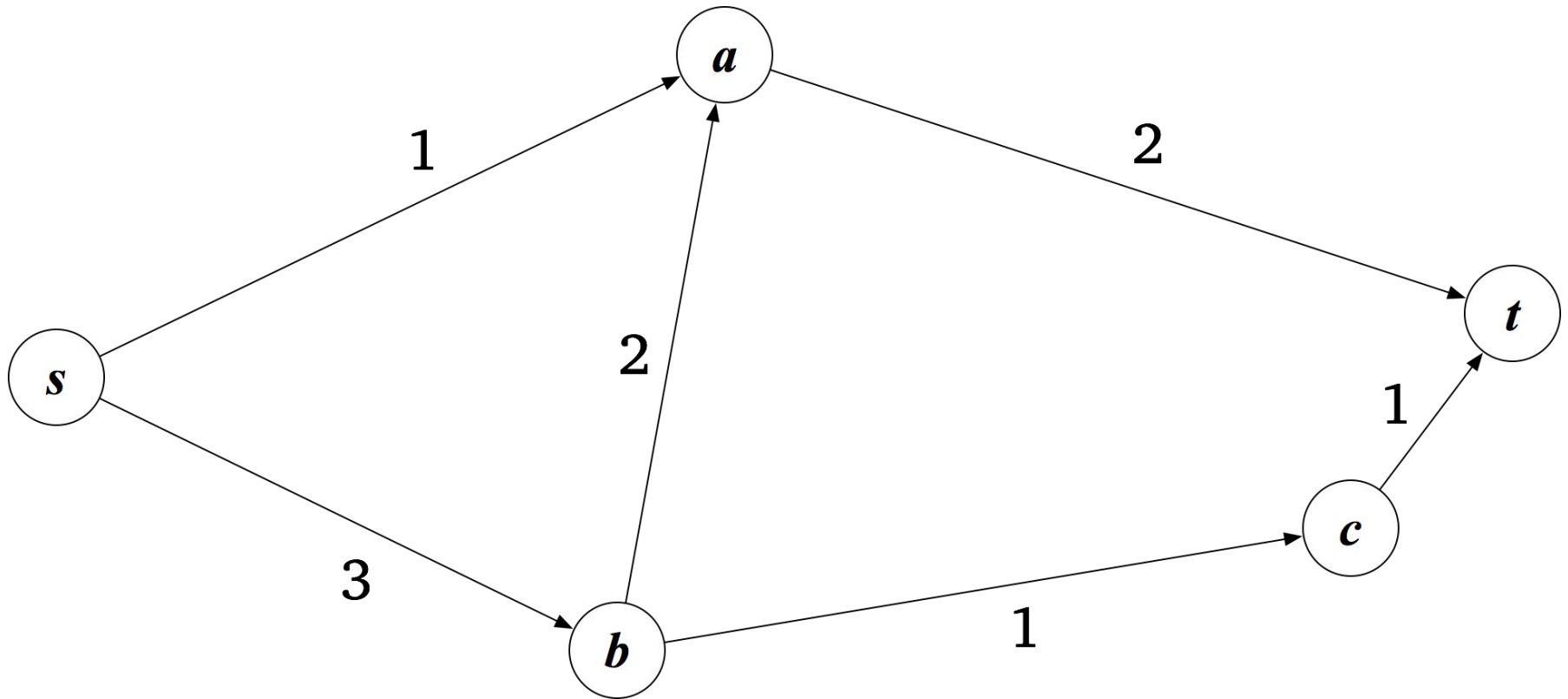
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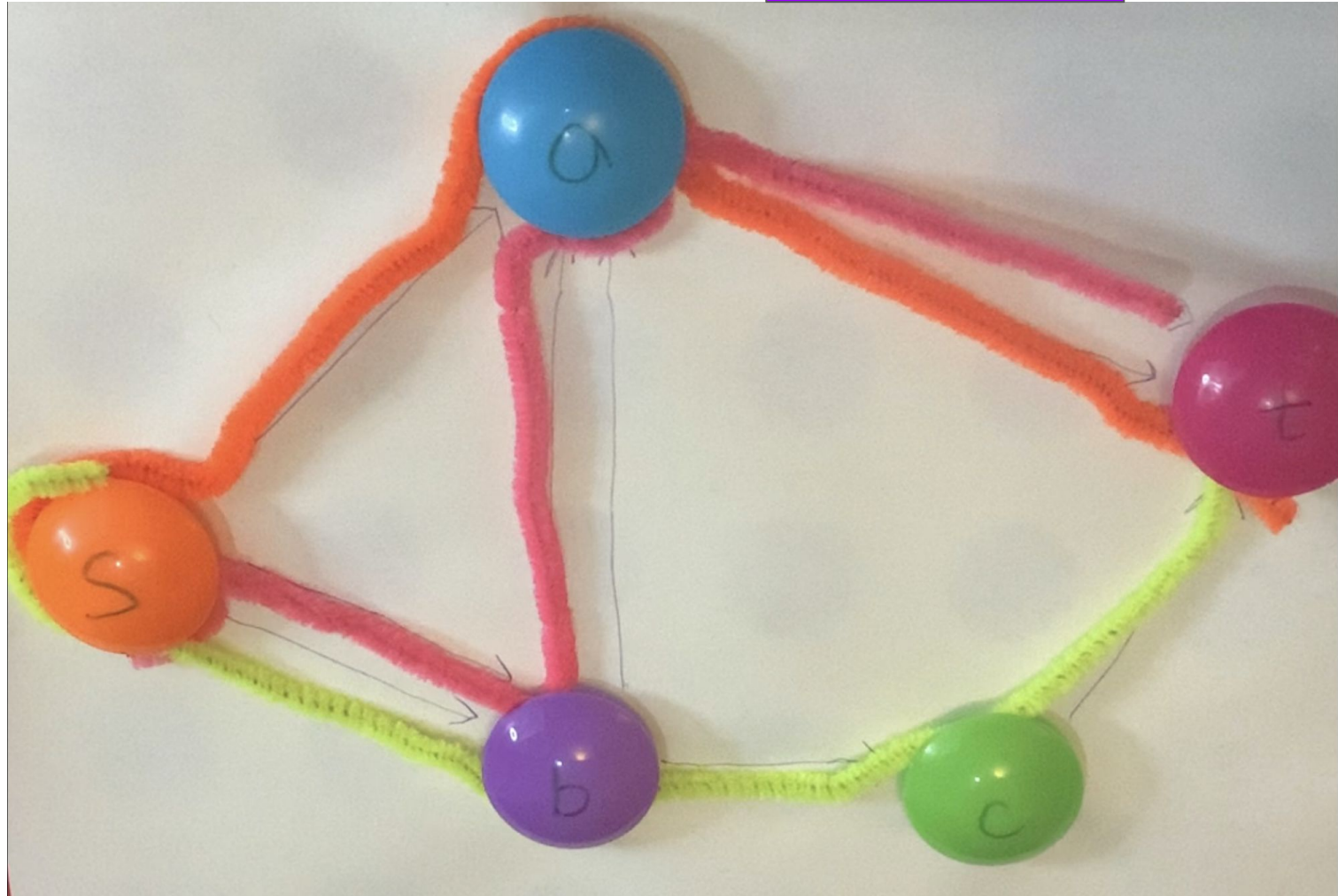
$$\sum_{e \text{ out of } s} f(e)$$

Example input

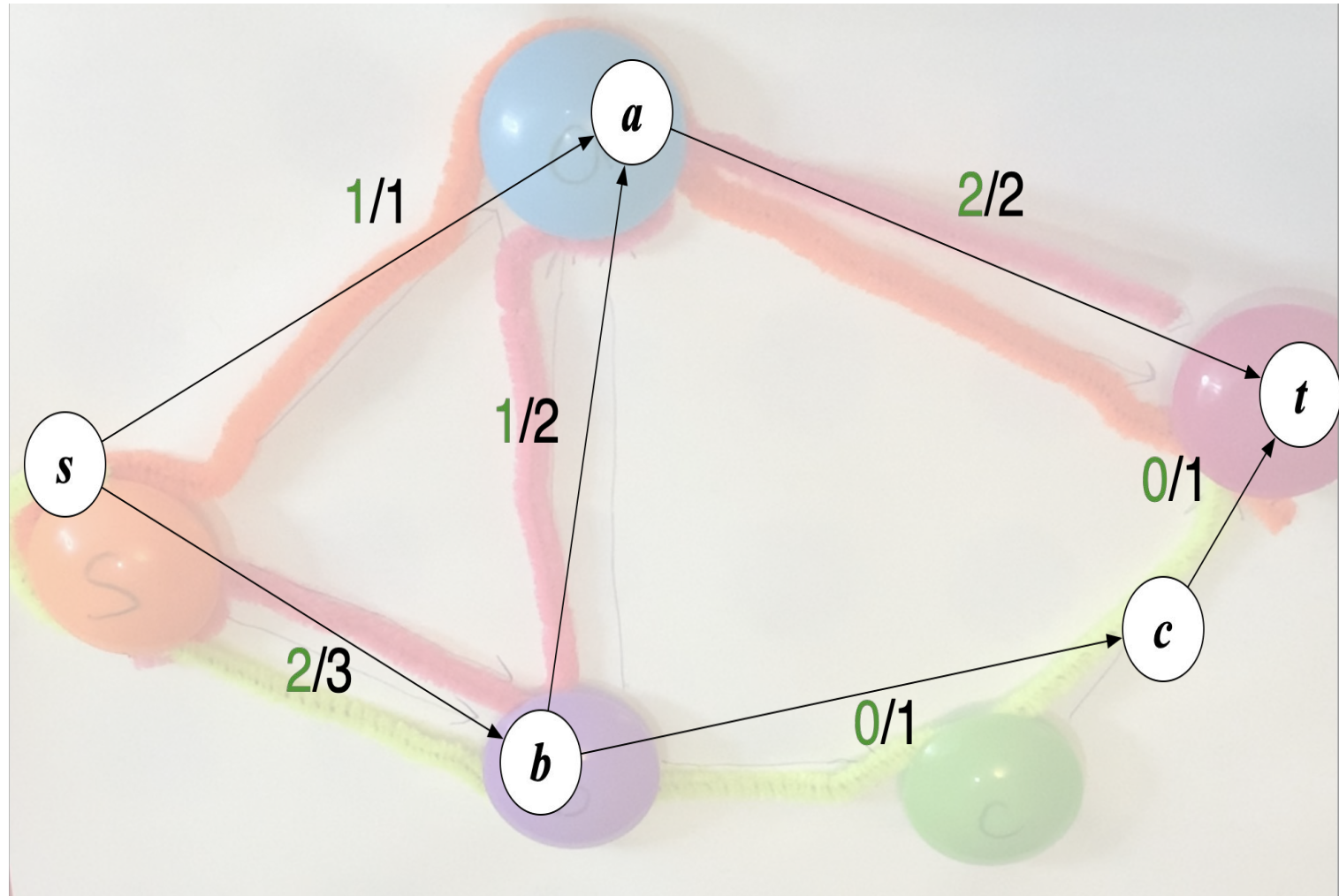


Did we find a **flow**?

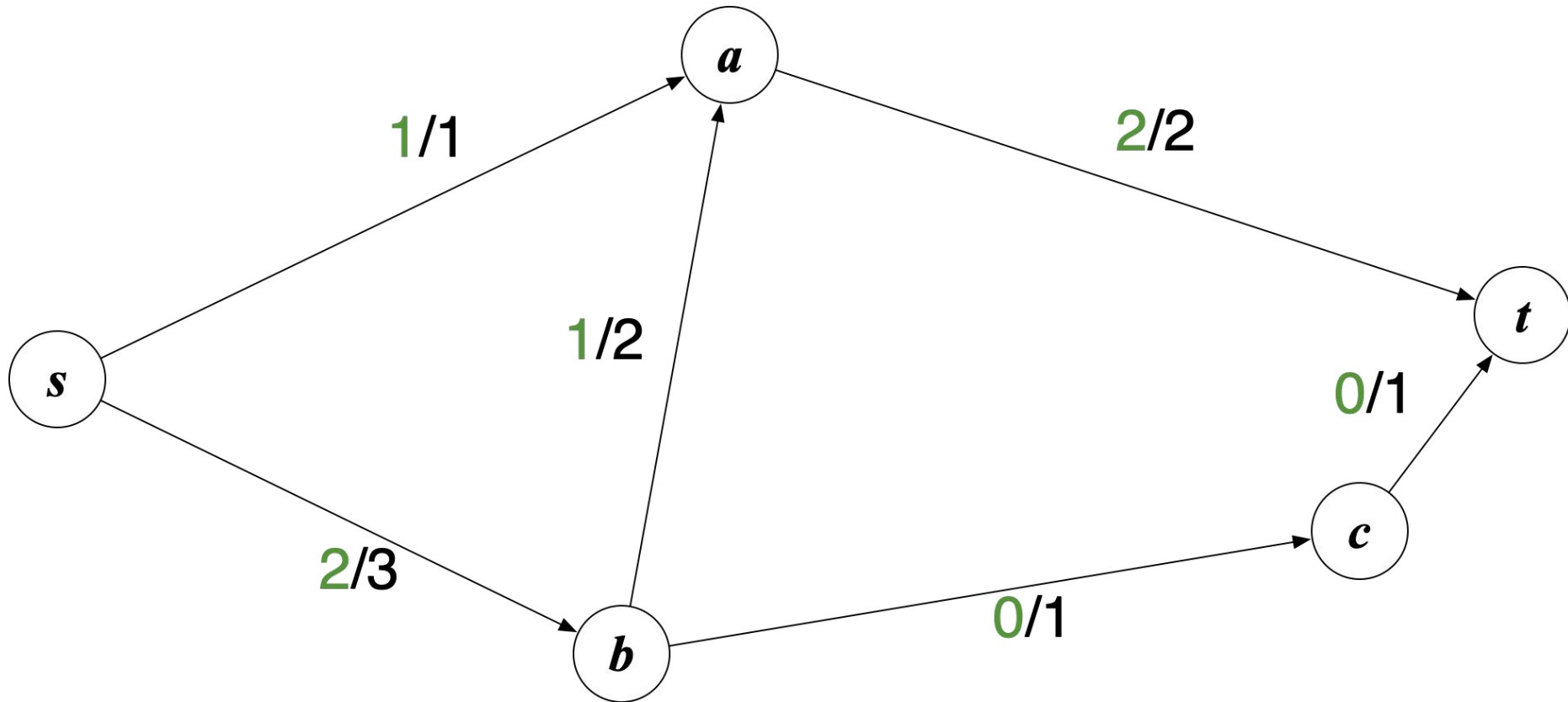
Capacity?
Conservation?



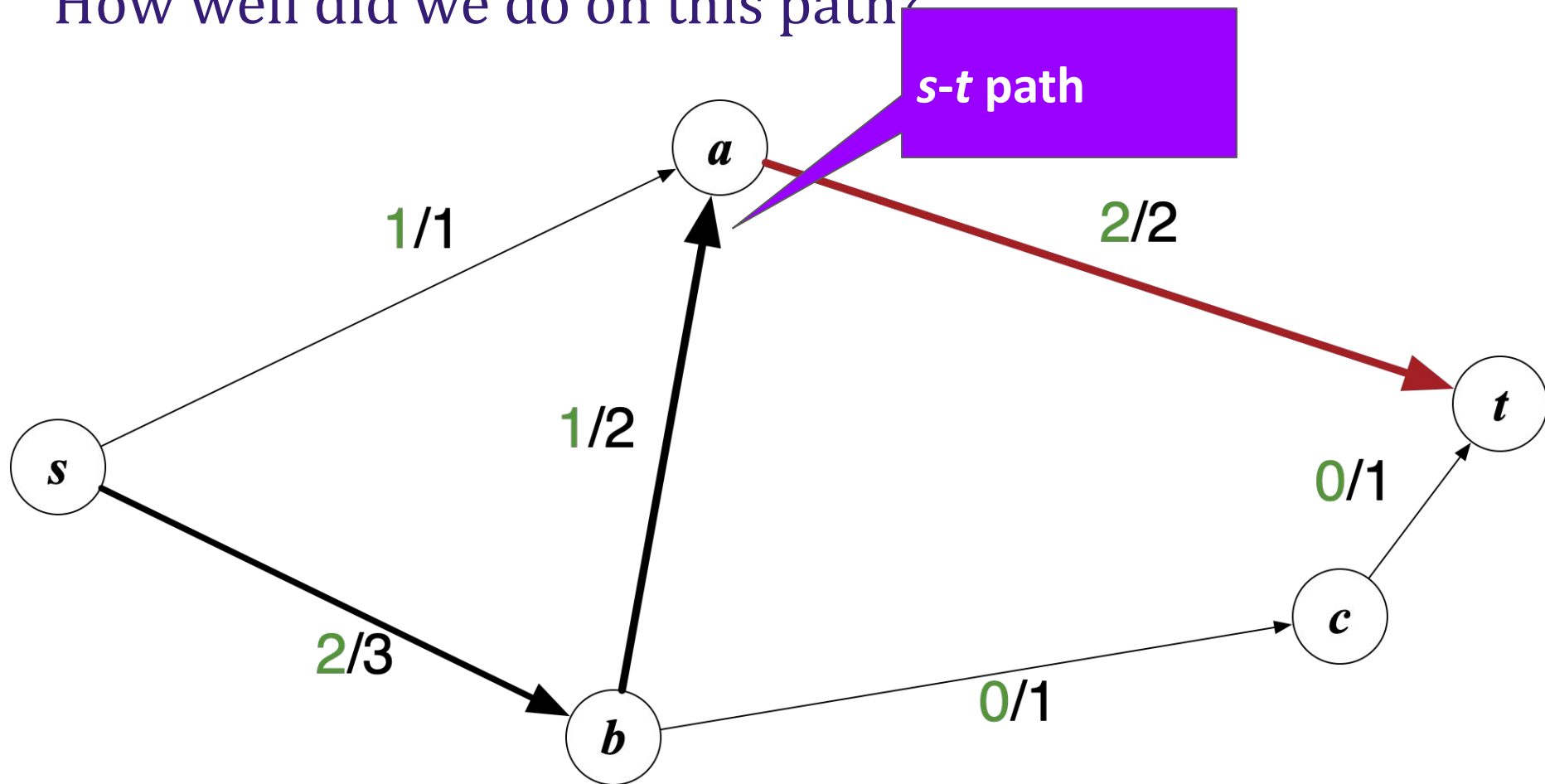
Flow diagram



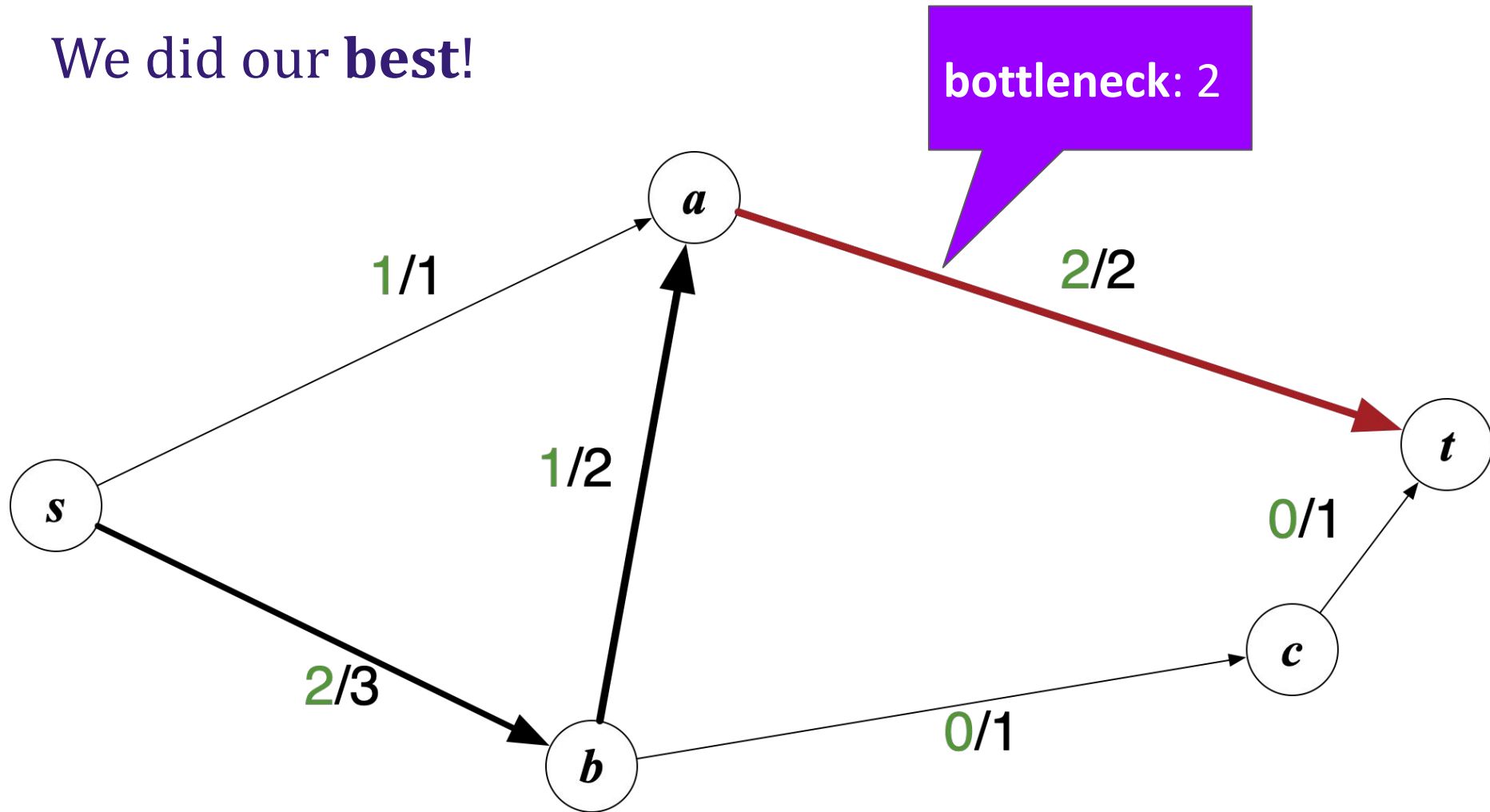
Flow diagram



How well did we do on this path?



We did our **best!**

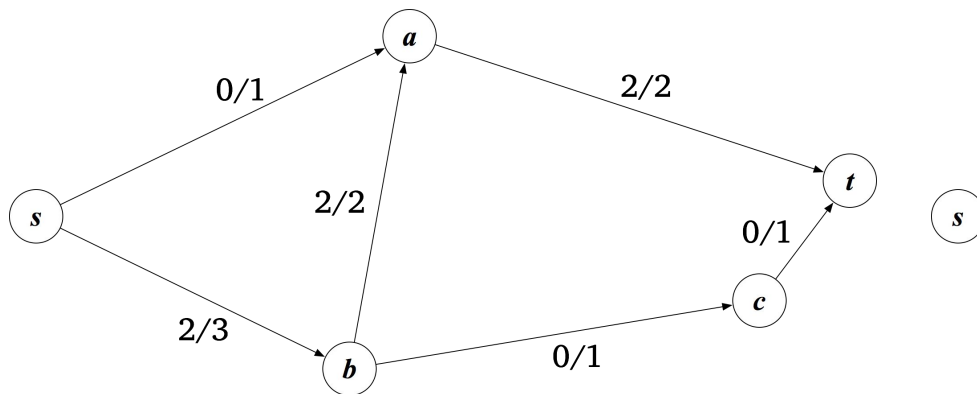


Can we capture this idea?

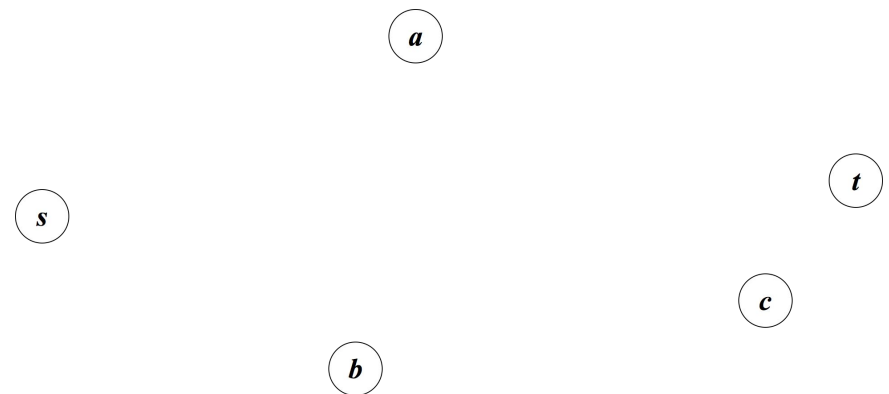
with a residual graph

Residual graph

- For each edge, add up to two edges for “*residual capacity*”:
 - Forward edge if $c_e - f(e)$: value is unmet capacity
 $c_e - f(e)$
 - Backward edge if $f(e) > 0$: value is current flow
 $f(e)$



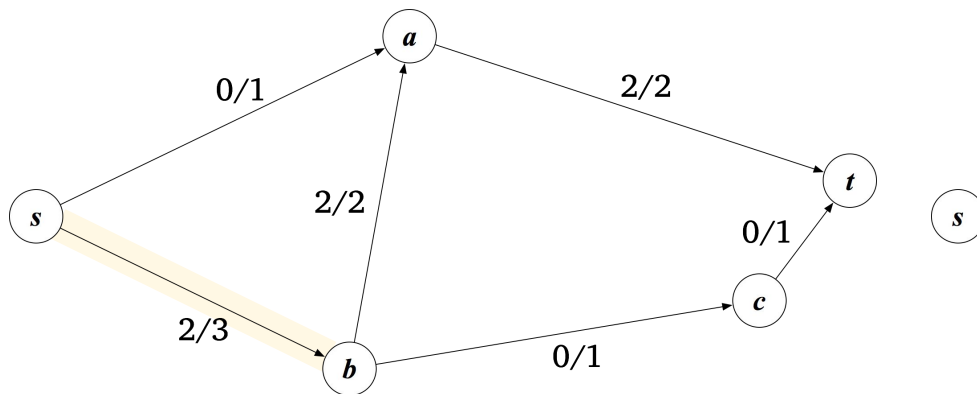
flow



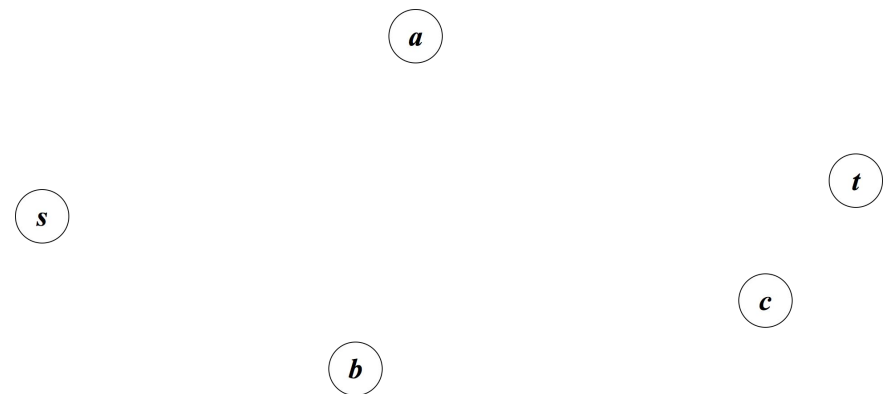
residual graph

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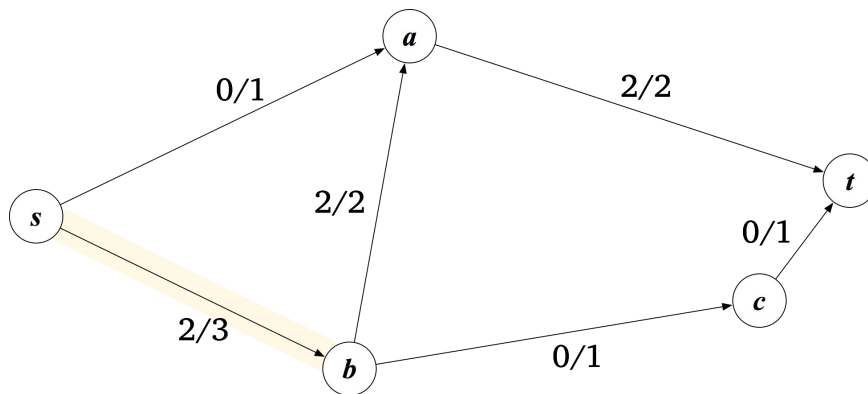
flow



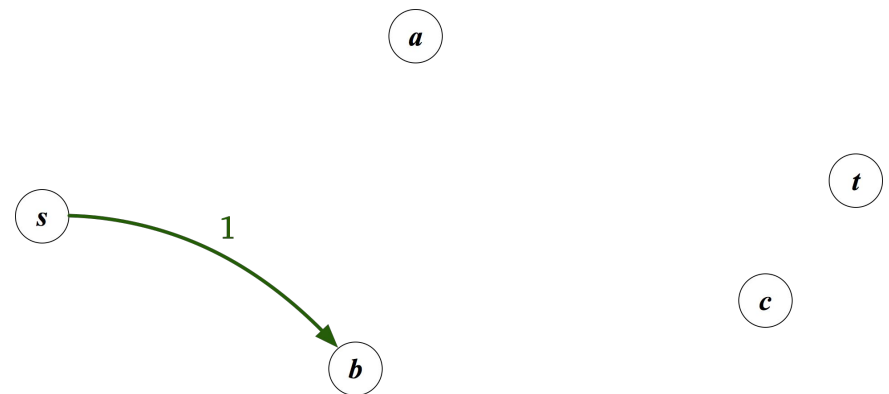
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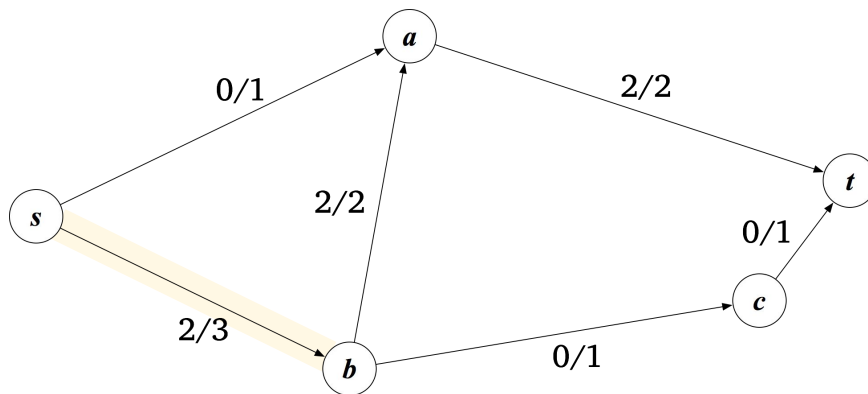
flow



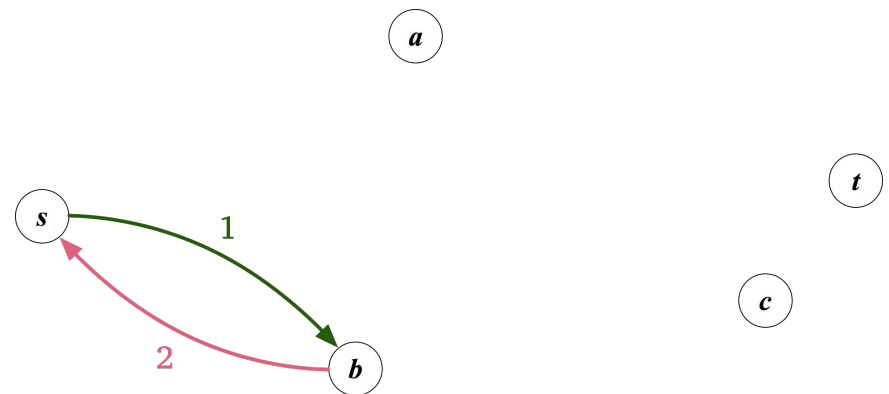
residual graph

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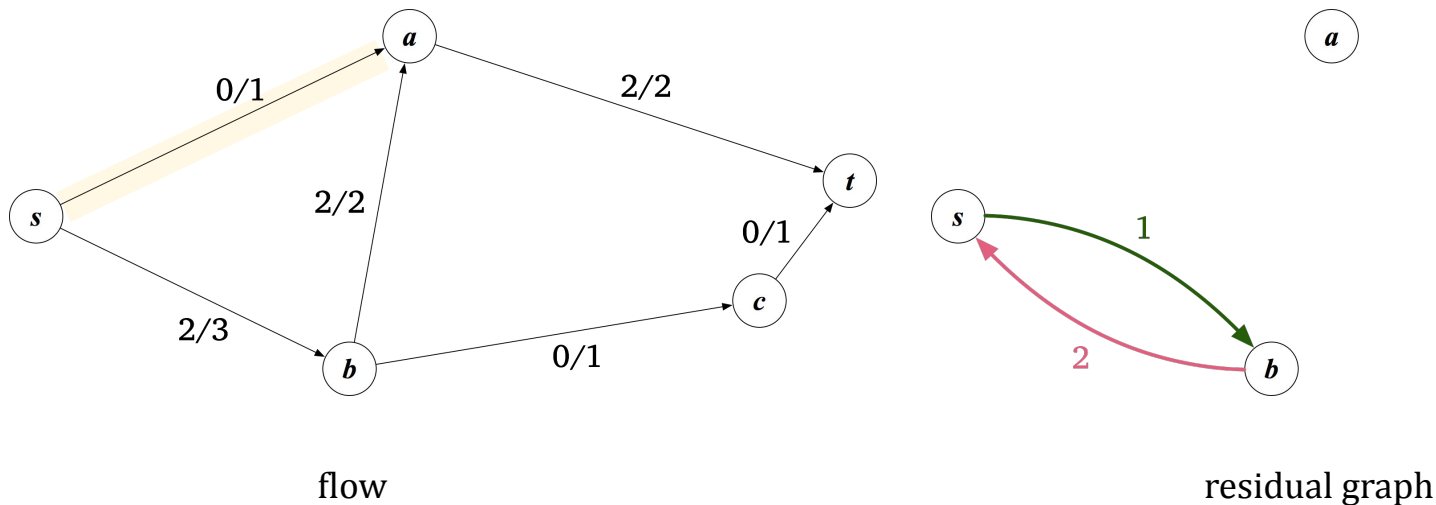
flow



residual graph

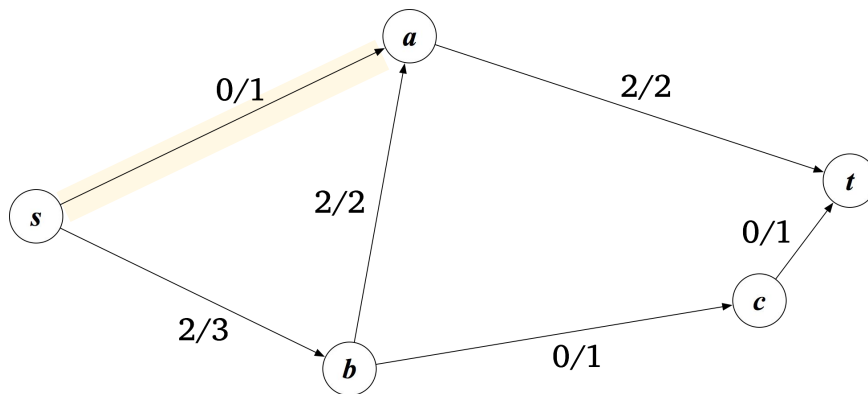
Residual graph

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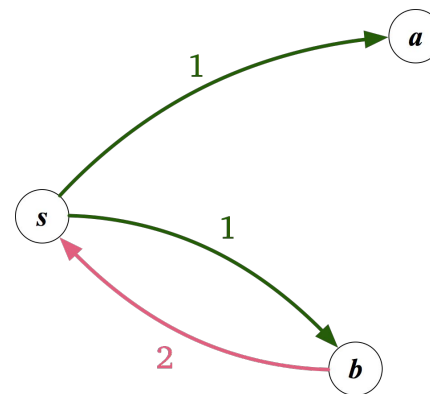


Residual graph

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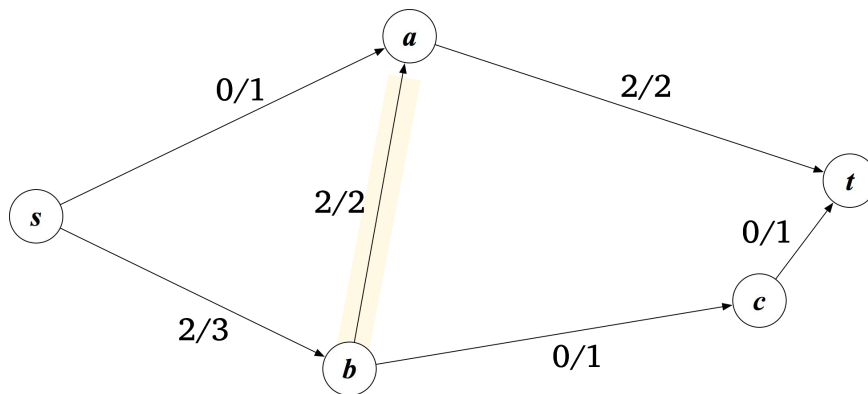
flow



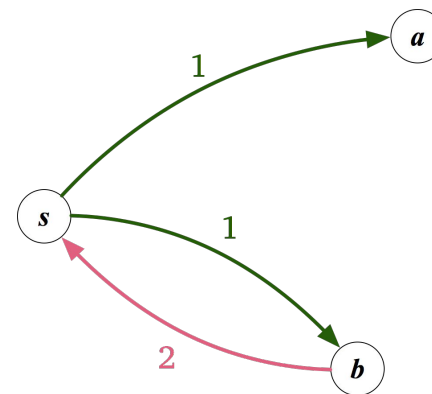
residual graph

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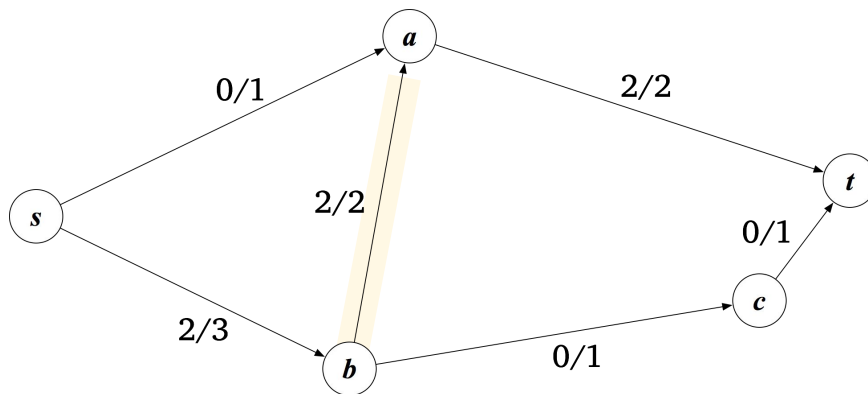
flow



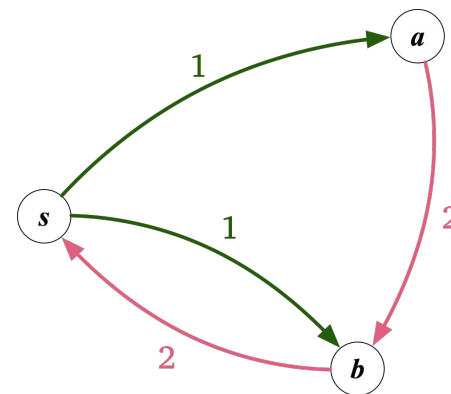
residual graph

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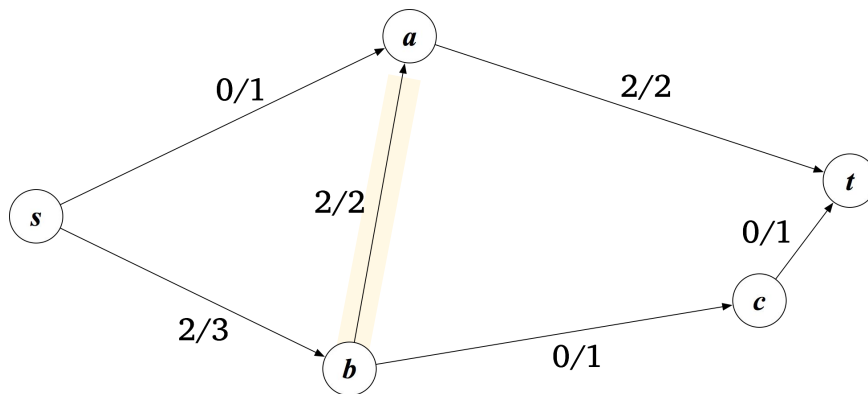
flow



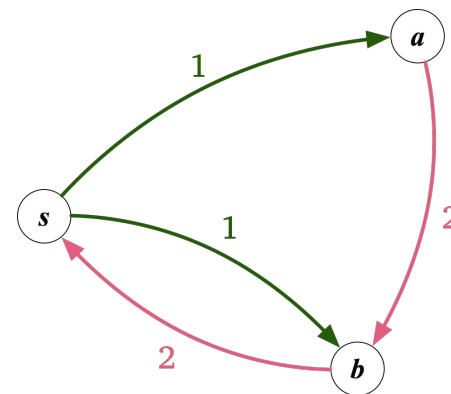
residual graph

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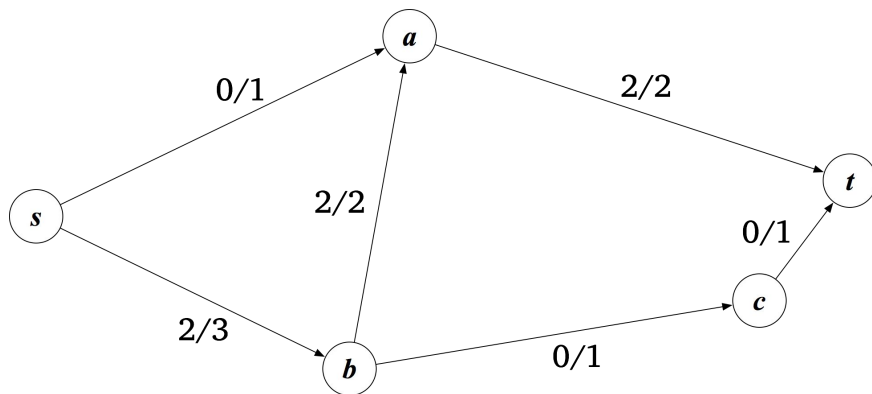
flow



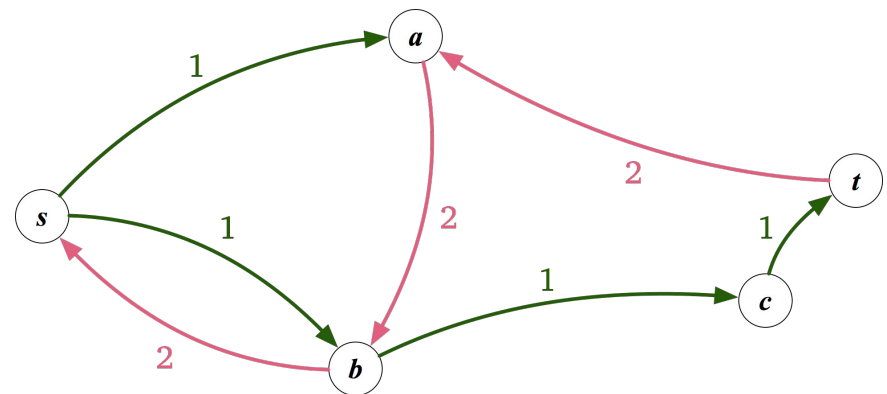
residual graph

Residual graph

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 $c_e - f(e)$
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 $f(e)$



flow



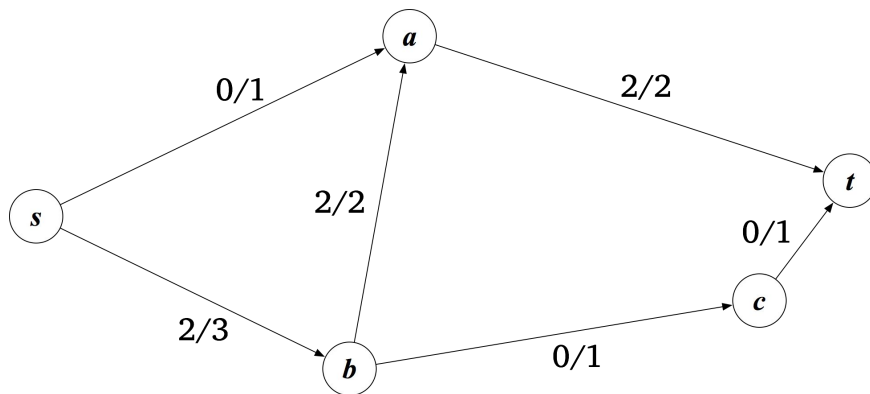
residual graph

How does this help?

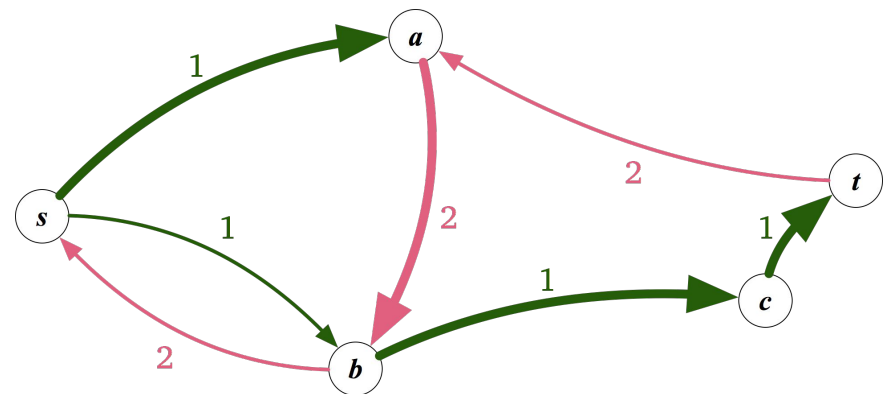
s - t path in residual graph \Rightarrow **augment** flow

Residual graph: s - t path

- Find s - t path, edge types:
 - Forward edge if $c_e - f(e)$: value is unmet capacity $c_e - f(e)$
 - Backward edge if $f(e) > 0$: value is current flow $f(e)$



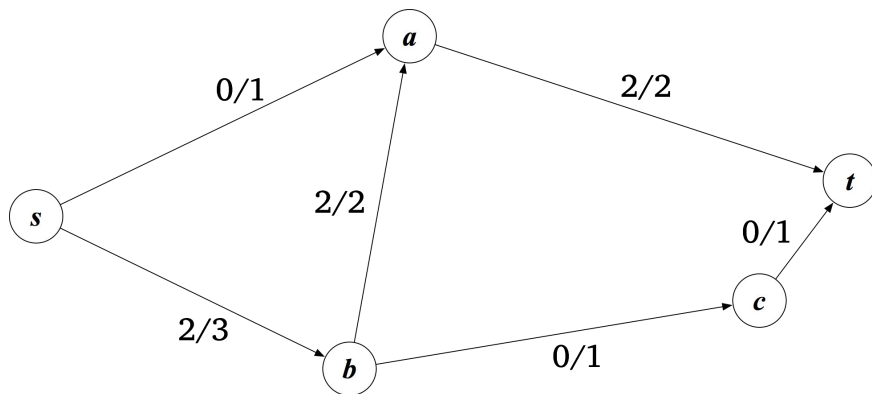
flow



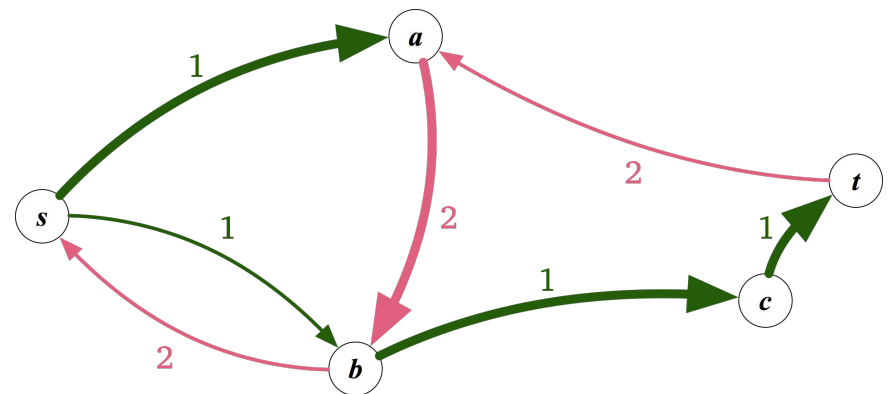
residual graph

Residual graph: augmenting s - t path

- Bottleneck: min value
 - Example: 1
- Augmenting path
 - Forward edge: add bottleneck to flow
 - Backward edge: subtract bottleneck from flow



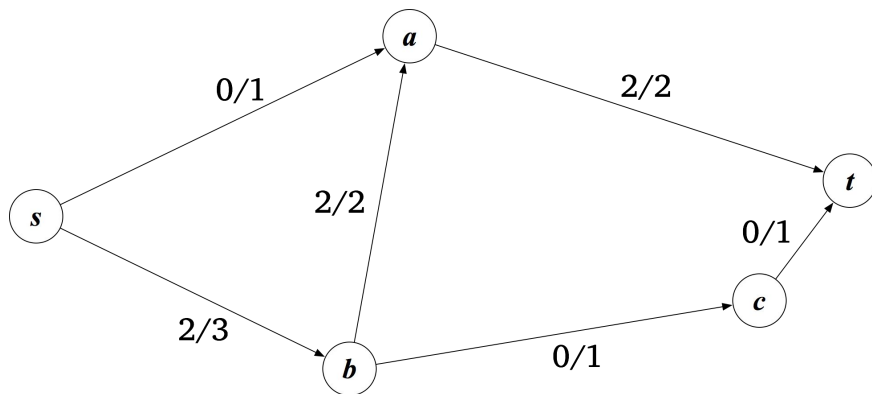
flow



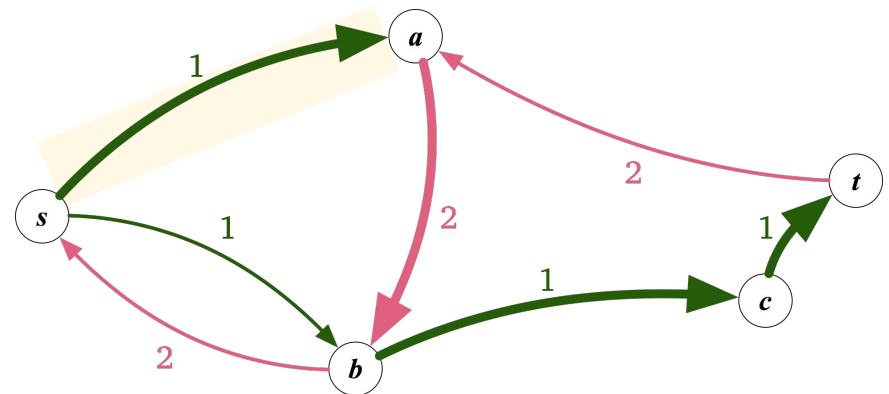
residual graph

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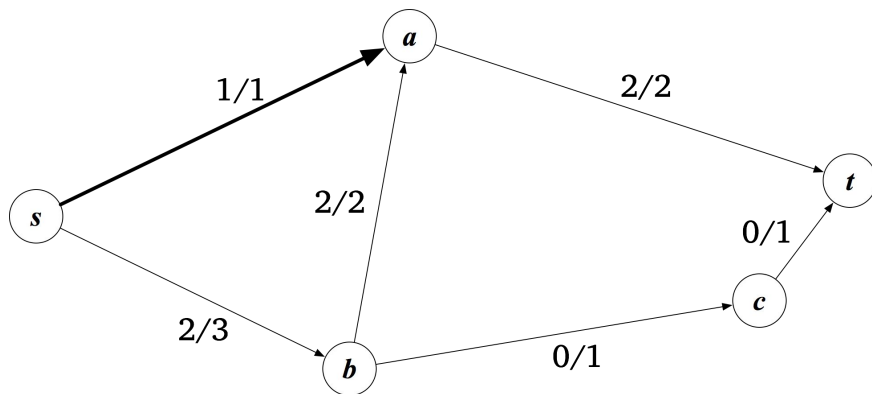
flow



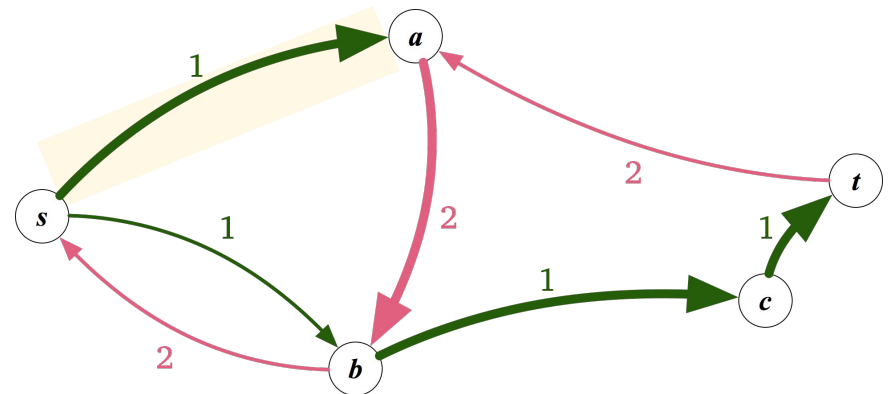
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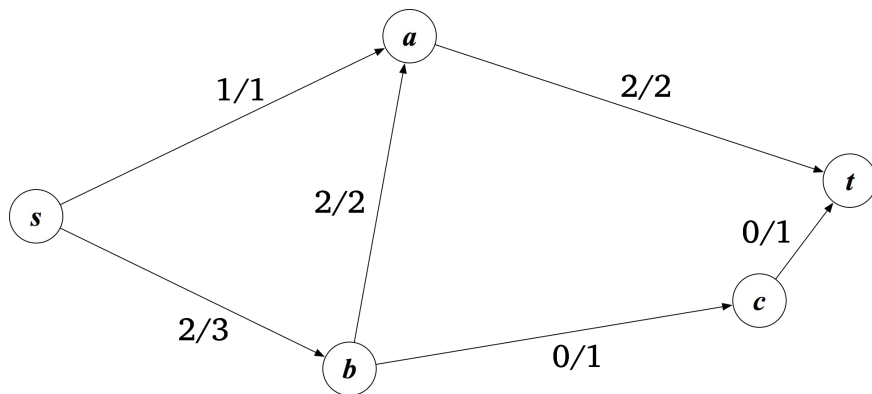
flow



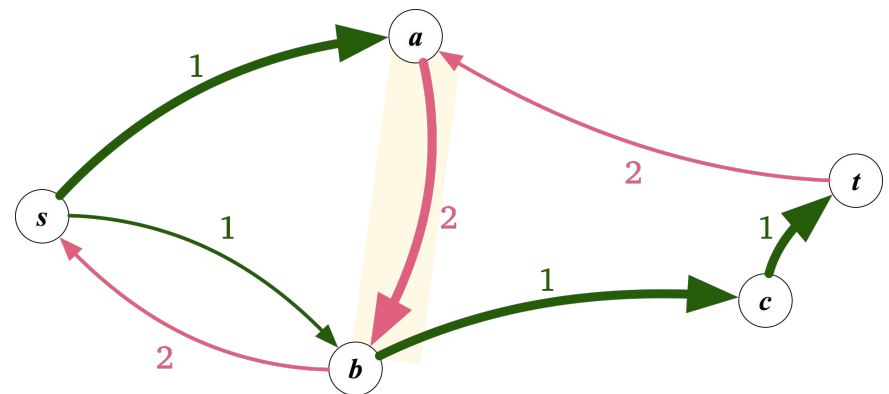
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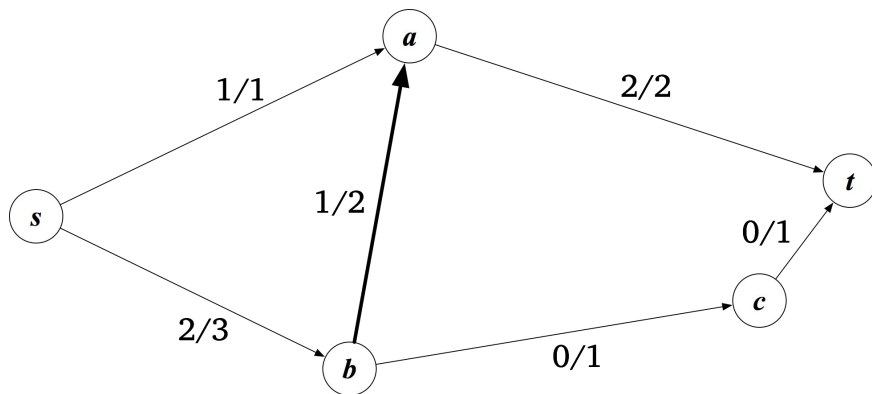
flow



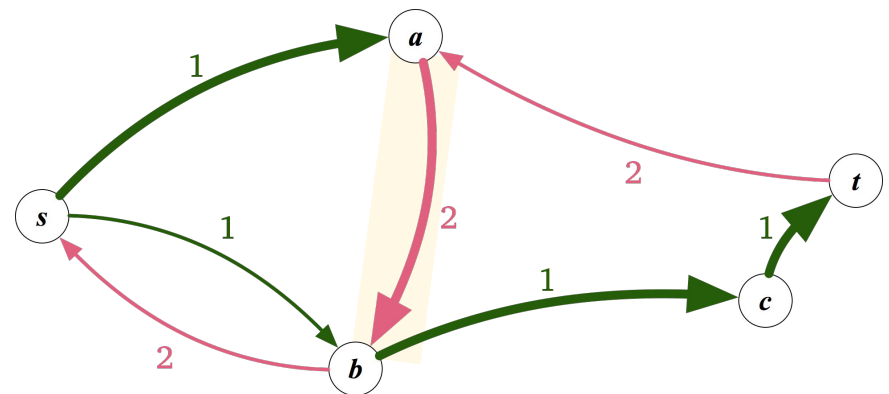
residual graph

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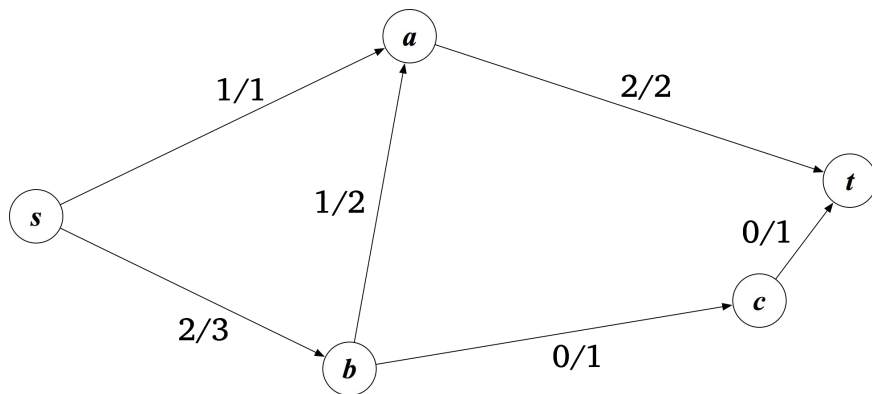
flow



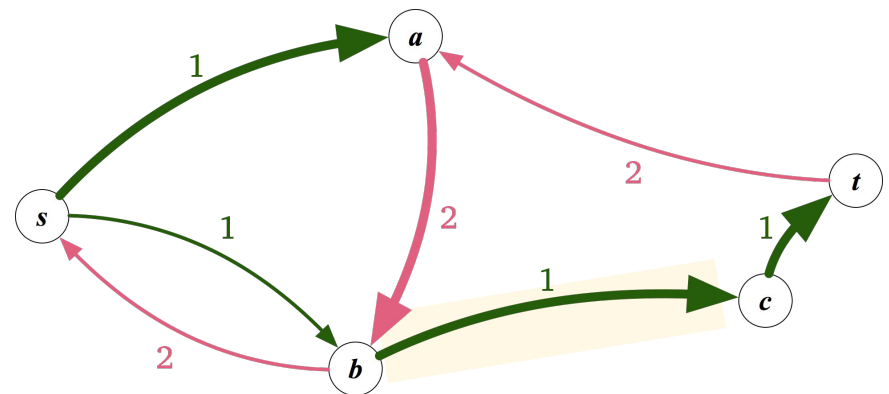
residual graph

Residual graph: augmenting s - t path

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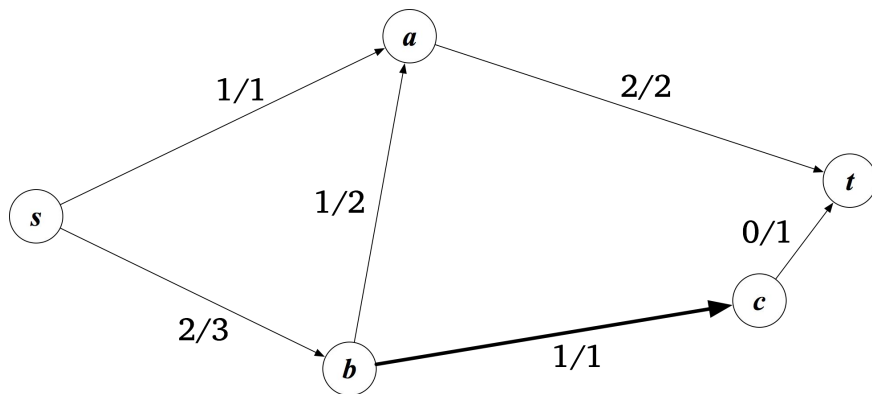
flow



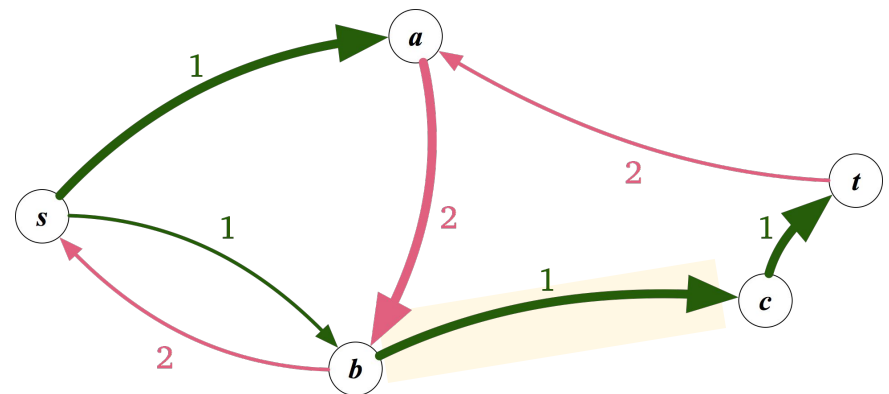
residual graph

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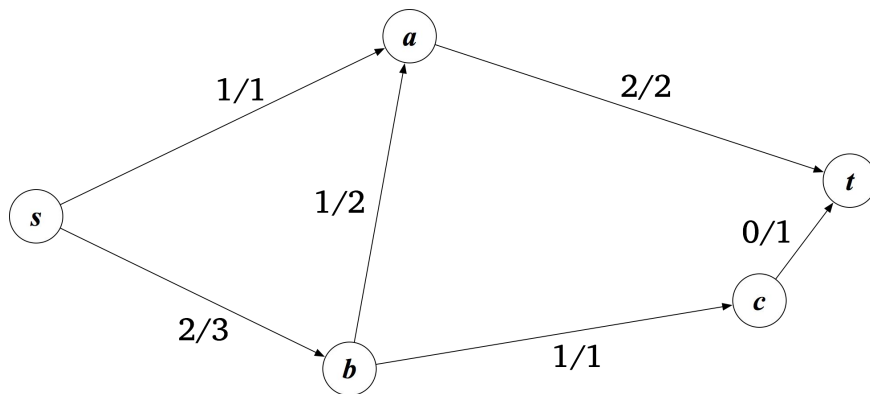
flow



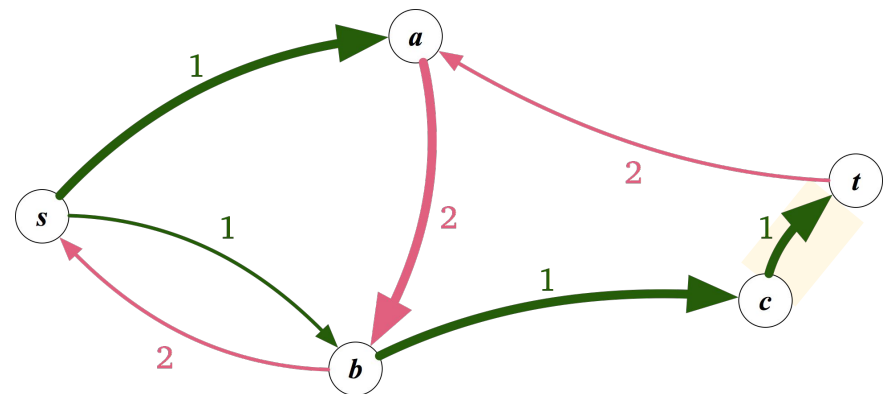
residual graph

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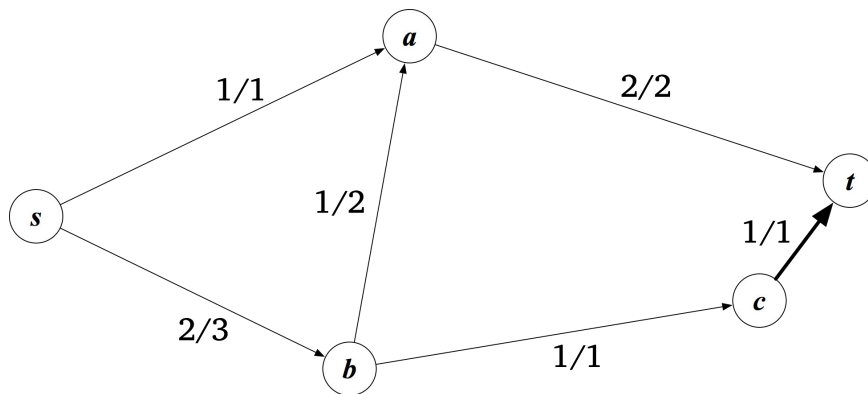
flow



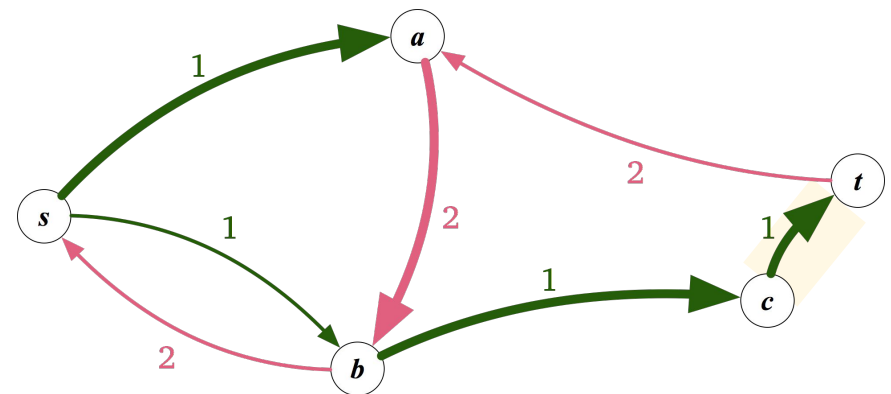
residual graph

Residual graph: augmenting s - t path

- Bottleneck: min value
 - Example: 1
- Augmenting path
 - Forward edge: add bottleneck to flow
 - Backward edge: subtract bottleneck from flow

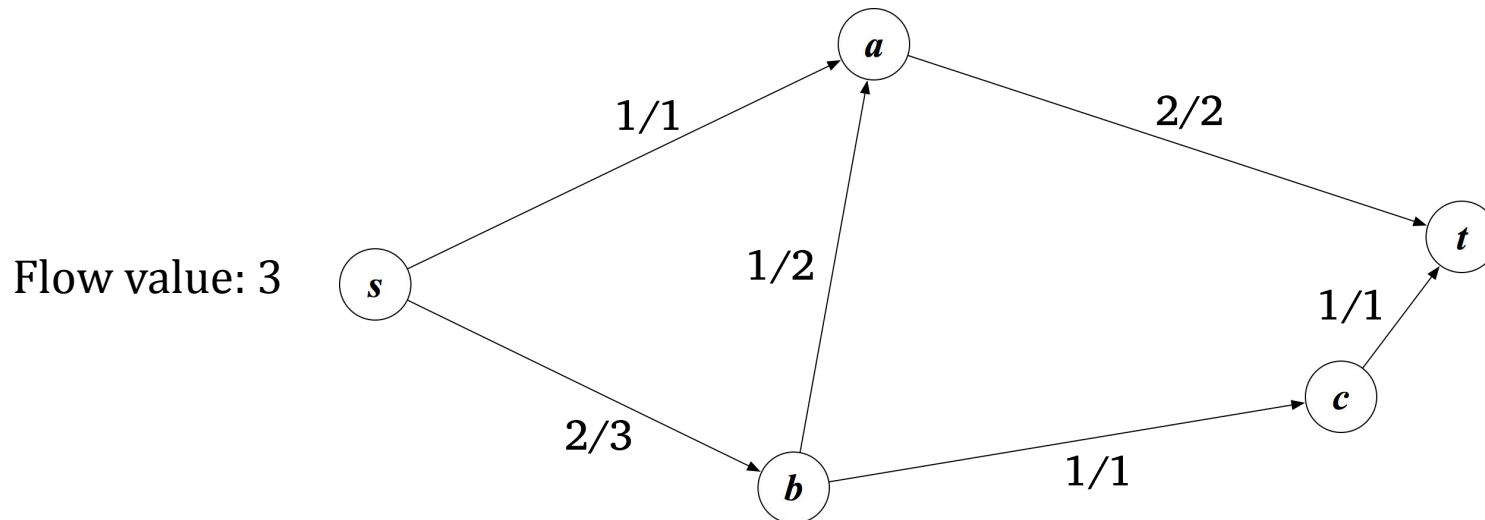
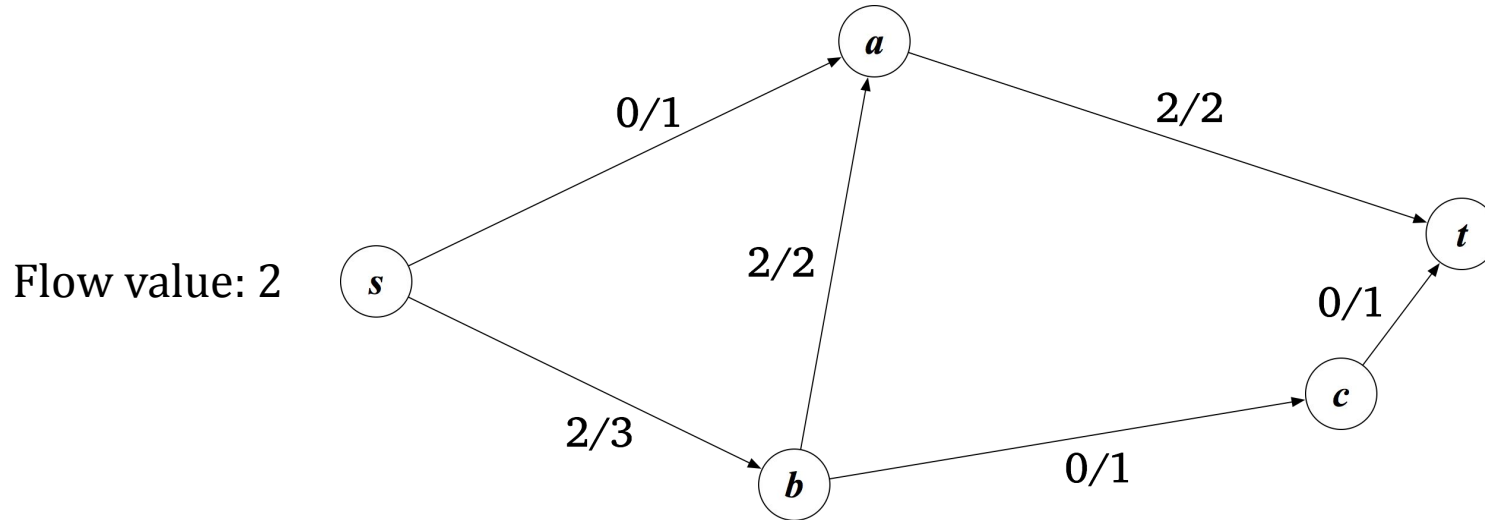


flow



residual graph

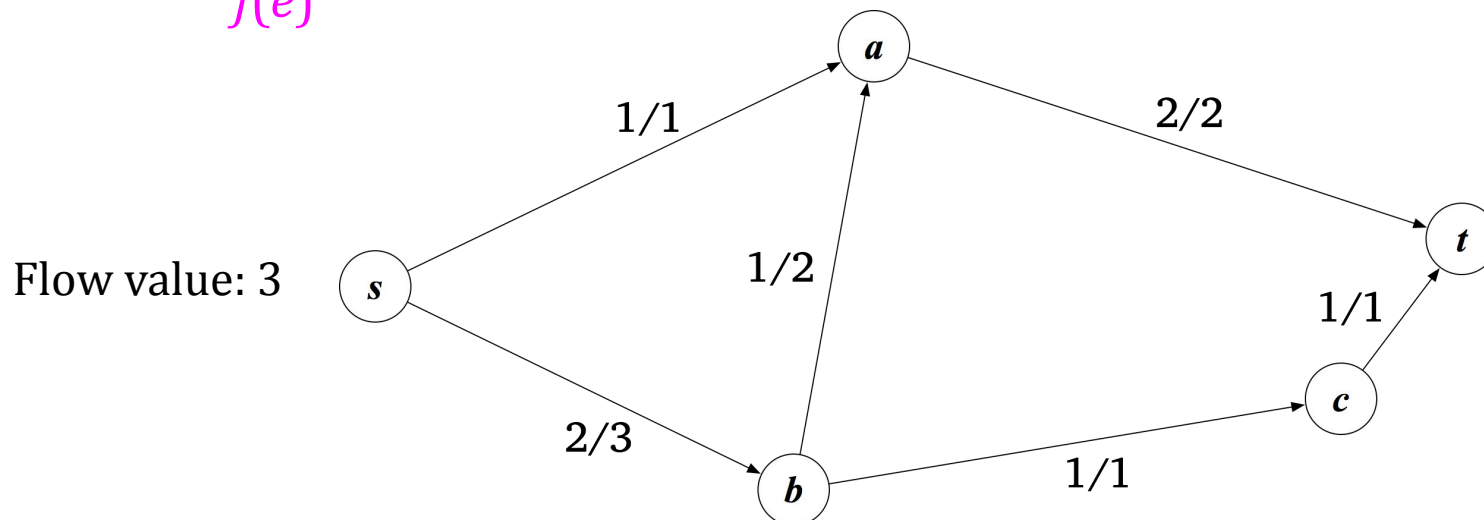
Residual graph: augmenting s - t path increases flow!



Let's try that whole thing again!

Build residual graph:

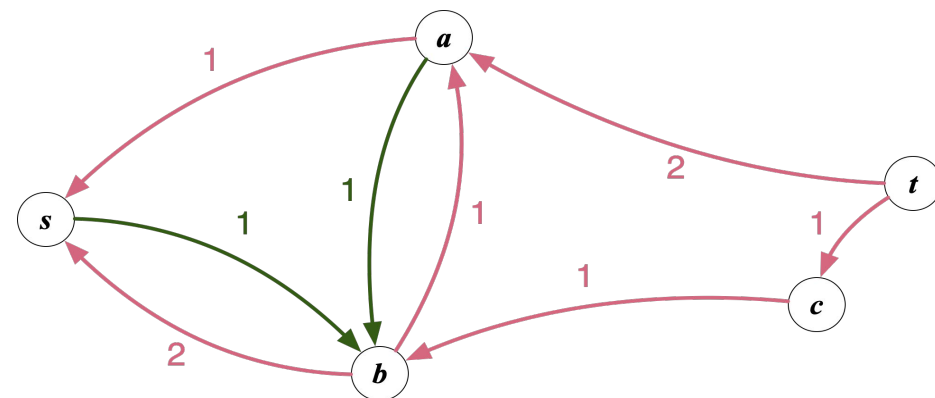
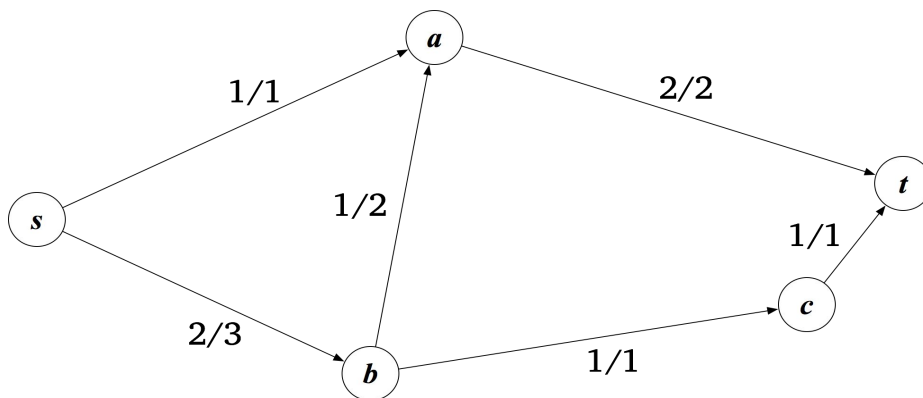
- For each edge, add up to two edges for “*residual capacity*”:
 - Forward edge if $c_e - f(e)$: value is unmet capacity
 $c_e - f(e)$
 - Backward edge if $f(e) > 0$: value is current flow
 $f(e)$



Let's try that whole thing again!

Build residual graph:

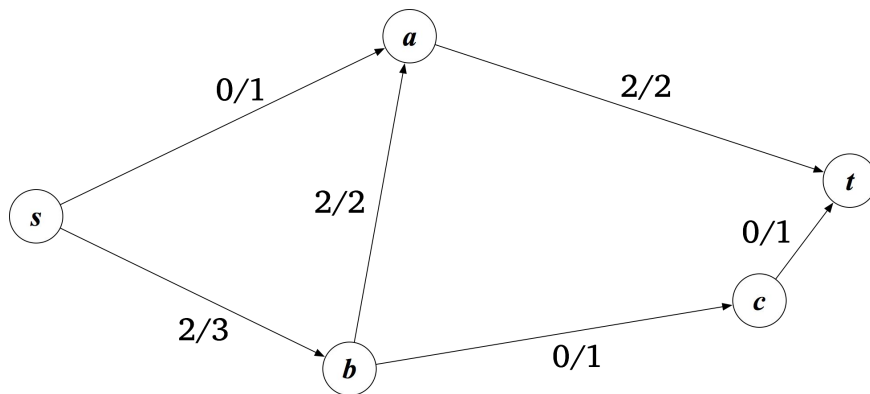
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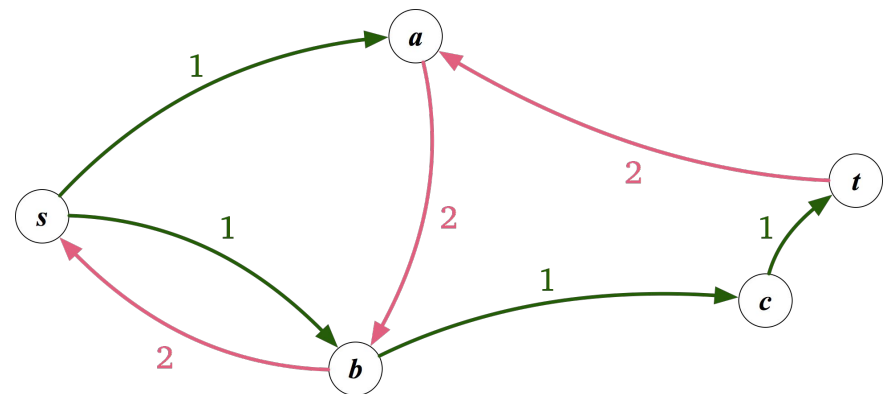
Flow value: 3

Step 2: approach flow $f \rightarrow$ residual graph

- For each edge, add up to two edges for “residual capacity”:
 - Forward edge if $c_e - f(e)$: value is unmet capacity
 $c_e - f(e)$
 - Backward edge if $f(e) > 0$: value is current flow
 $f(e)$



flow

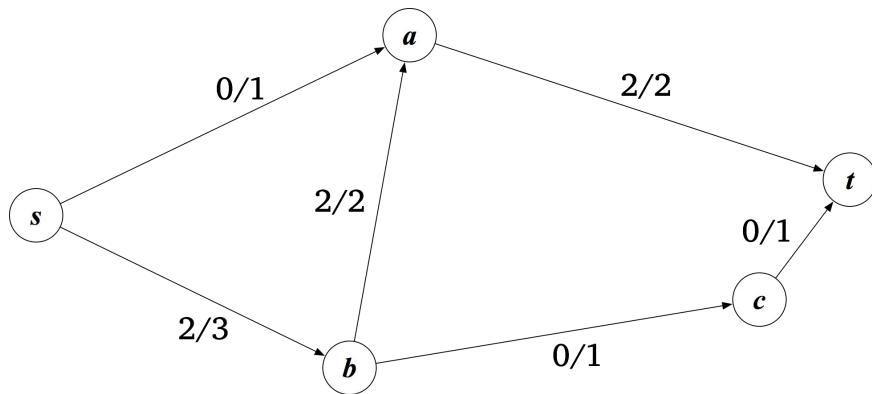


residual graph

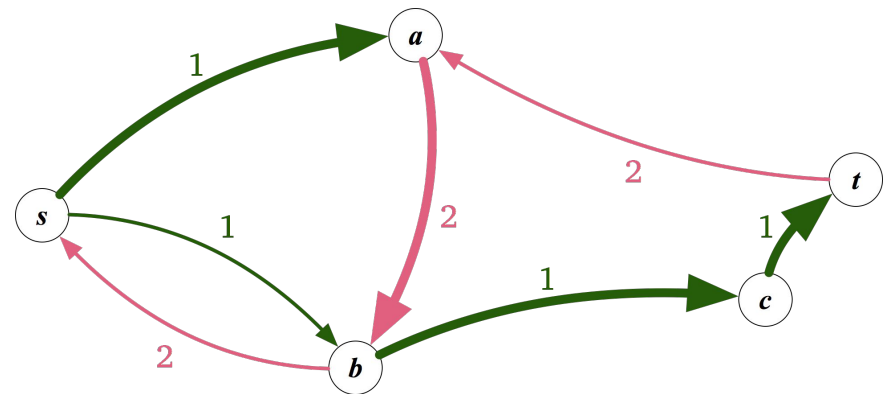
Step 2: approach

residual graph: find simple s - t path

- Given a flow f , build residual graph
- Find a simple s - t path, if one exists



flow

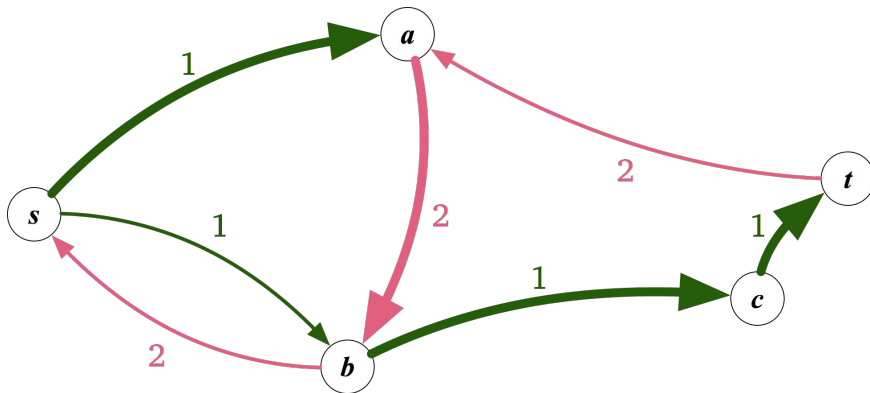


residual graph

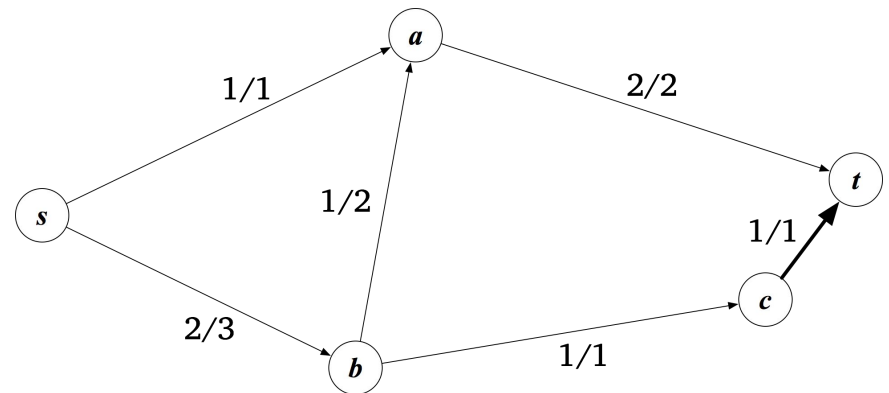
Step 2: approach

s - t path \rightarrow augmented flow

- Determine *bottleneck*: min value
 - Example: 1
- Use path to *augment* flow to new flow f'
 - Forward edge: add bottleneck to flow
 - Backward edge: subtract bottleneck from flow



residual graph

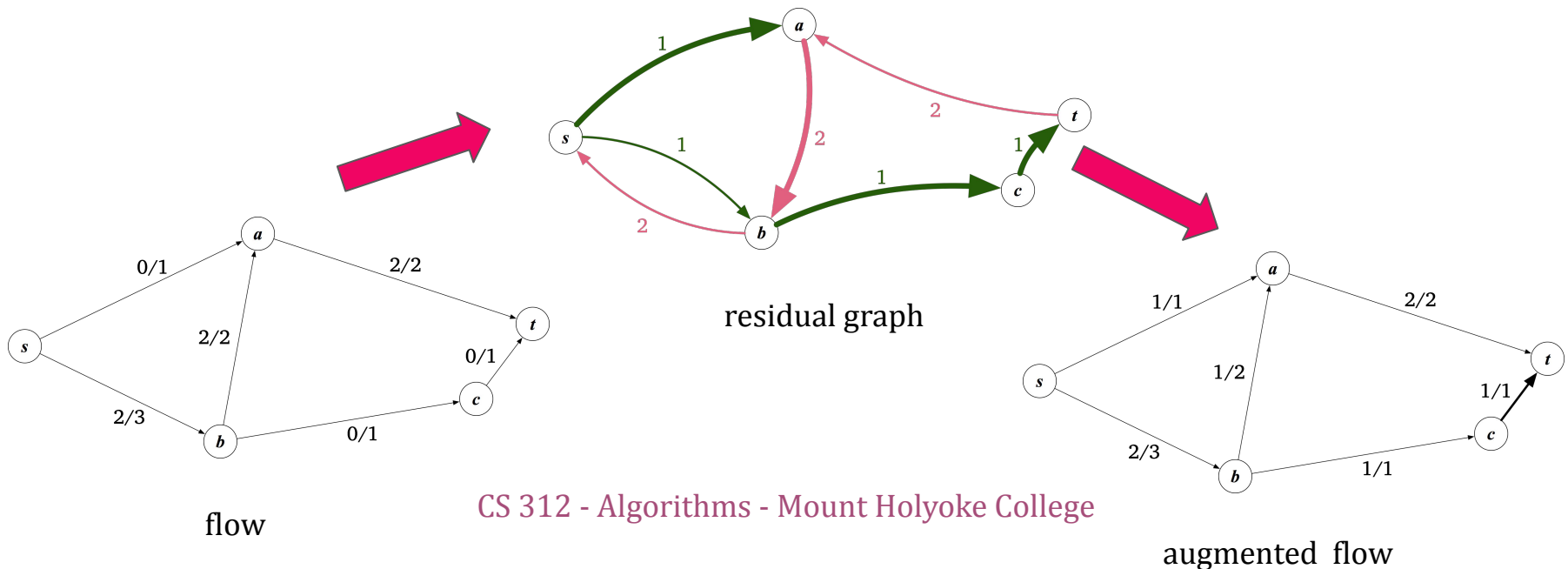


augmented flow

Step 2: approach

- Init flow $f(e) = 0$ for all e
- Given a flow f , build residual graph
- Find a simple s - t path, if one exists
- Augment using bottleneck to get new flow f'

and...
repeat!



Ford-Fulkerson pseudocode

```
// G is a directed graph, c the capacity labels for edges,
```

```
// s and t source and sink (respectively)
```

```
findFlow( G = (V,E), c, s, t ):
```

```
    init flow f to assign 0 to each edge
```

```
    f' = augment( G, s, t, f )
```

```
    while ( f' != f )
```

```
        f = f'
```

```
    return f
```

```
// build residual graph
```

```
buildResidual( G = (V,E), f ):
```

```
    R = empty graph on V
```

```
    for each e=uv in G:
```

```
        // if unmet capacity, forward edge
```

```
        if  $f(e) < c_e$ :
```

```
            add edge uv with weight  $c_e - f(e)$ 
```

```
            and label “forward” to R
```

```
        // if flow, backward edge
```

```
        if  $f(e) > 0$ :
```

```
            Add edge vu with weight  $f(e)$ 
```

```
            and label “backward” to R
```

```
    return R
```

```
// find s-t path, if it exists, and augment flow
```

```
// return augmented flow or original f if no path
```

```
// assumes G is graph with weighted and labeled edges
```

```
augment( graph G, s, t, flow f ):
```

```
    R = buildResidual( G, f )
```

```
    find s-t path in R [DF or BF]
```

```
    bottleneck = min value of all edges on s-t path
```

```
    init  $f'(e) = f(e)$  for all e
```

```
    for each edge uv on s-t path:
```

```
        if uv is the “forward” version of e in R:
```

```
             $f'(e) += \text{bottleneck}$ 
```

```
        else // backward edge
```

```
             $f'(e) -= \text{bottleneck}$ 
```

```
    return f
```

Resources

<https://rosulek.github.io/vamonos/demos/max-flow.html>

<https://blocks.org/estk/9629395>

Step 3: analysis -- correct?

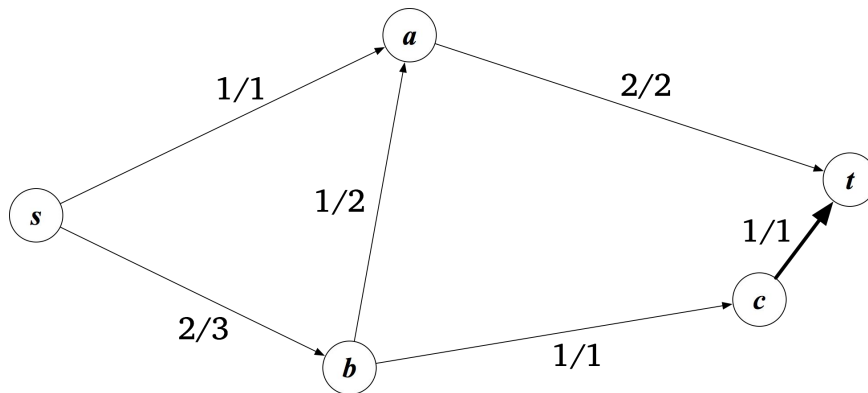
1. At each step, f is a flow
2. After all iterations, final flow is maximum

Step 3: analysis -- correct?

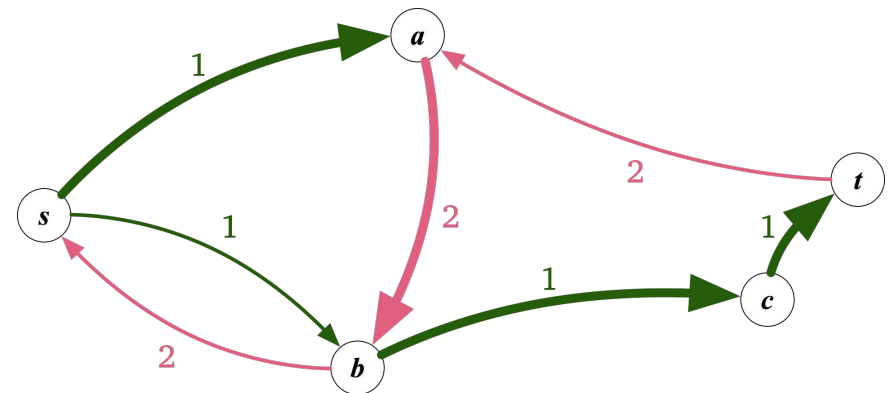
Residual graph: augmenting s - t path

- Determine *bottleneck*: min value
 - Example: 1
- Use path to *augment* flow to new flow f'
 - Forward edge: add bottleneck to flow
 - Backward edge: subtract bottleneck from flow

We need to prove that it is a flow!



flow



residual graph

Claim: augmented f is a flow

Bottleneck: min value on path

Augment: add bottleneck for each forward edge

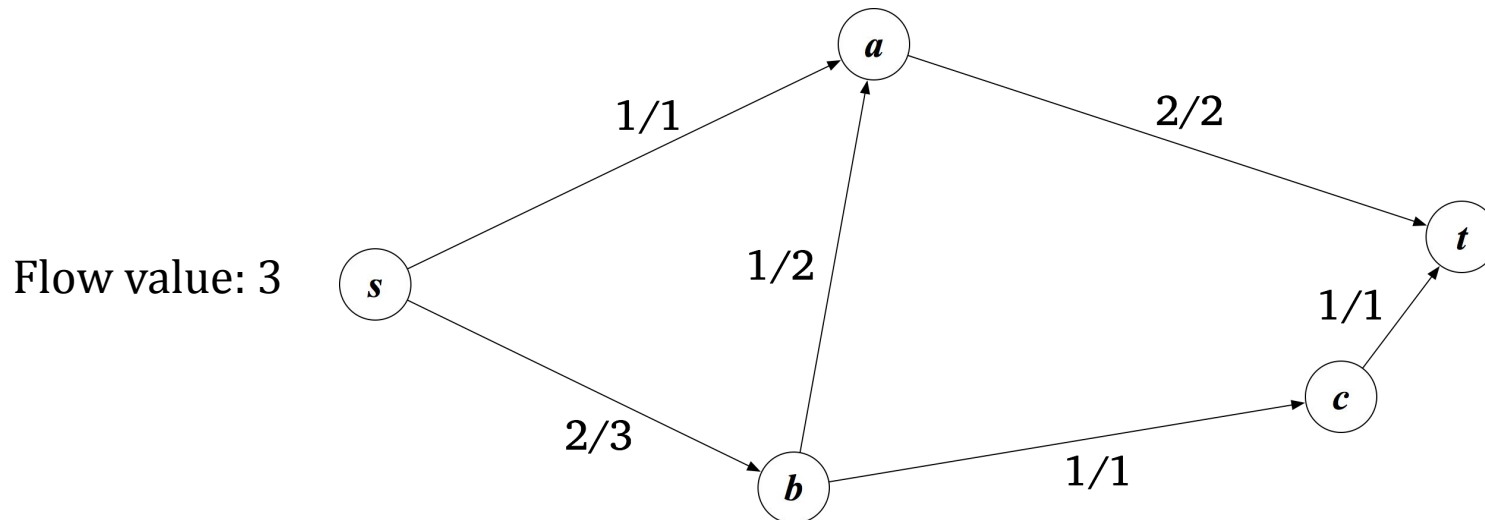
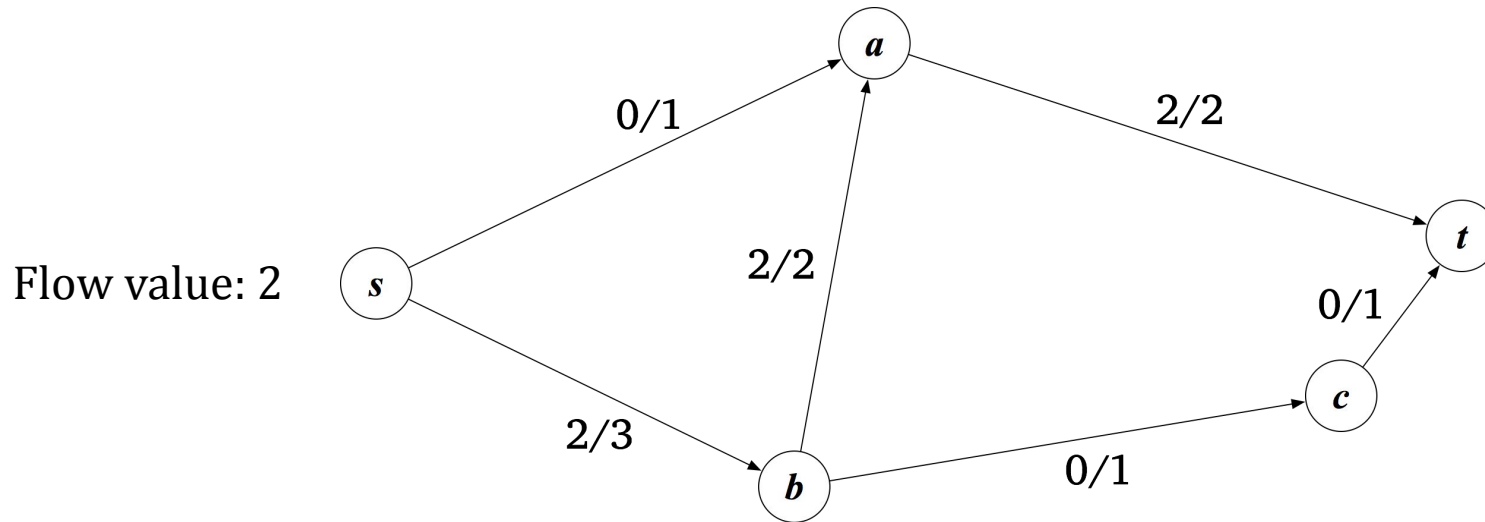
subtract bottleneck for each backward edge

Need to **prove**:

1. (capacity) is $0 \leq f'(e) \leq c_e$ for each edge e ?
2. (conservation) is flow conserved at each vertex?

$$\sum_{e \text{ into } v} f(e) = \sum_{e \text{ out of } v} f(e)$$

Augmenting path increases flow by bottleneck value!



Step 3: analysis -- correct?

1. At each step, f is a flow
2. After all iterations, final flow is maximum

Step 3: analysis -- correct?

1. At each step, f is a flow
2. After all iterations, final flow is ~~maximum~~ maximal

Step 3: analysis -- correct?

1. At each step, f is a flow
2. After all iterations, final flow is ~~maximum~~ maximal
 - a. Stop when we can't increase anymore (greedy algorithm)

How do we prove it is
maximum?

(maximum value over all possible flows)

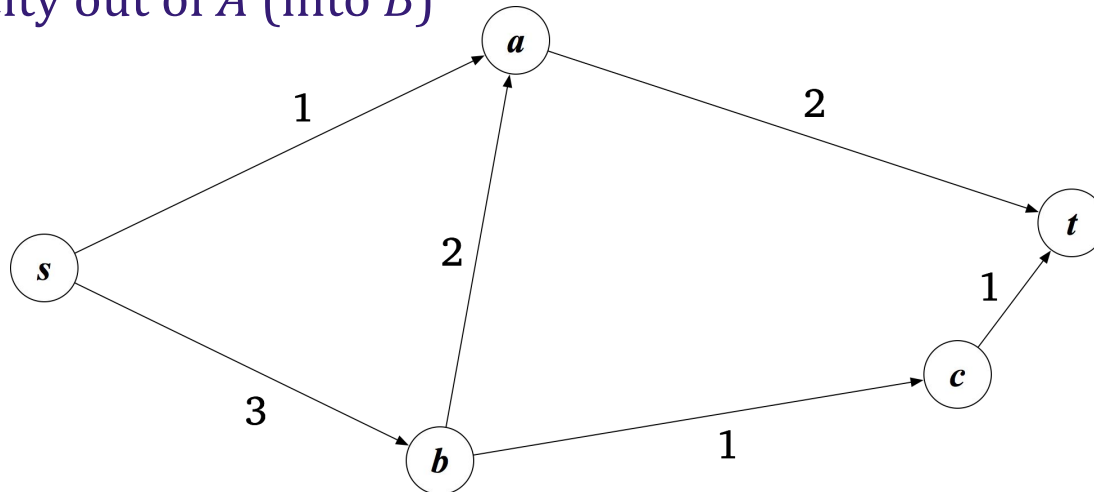
Key proof ideas (K&T Ch. 7.2)

- Proof structure
 - Any flow is *lower bound* of max flow
 - Algorithm stops when meet *upper bound*
 - **Best we can do!**

Key proof ideas (K&T Ch. 7.2)

Terms

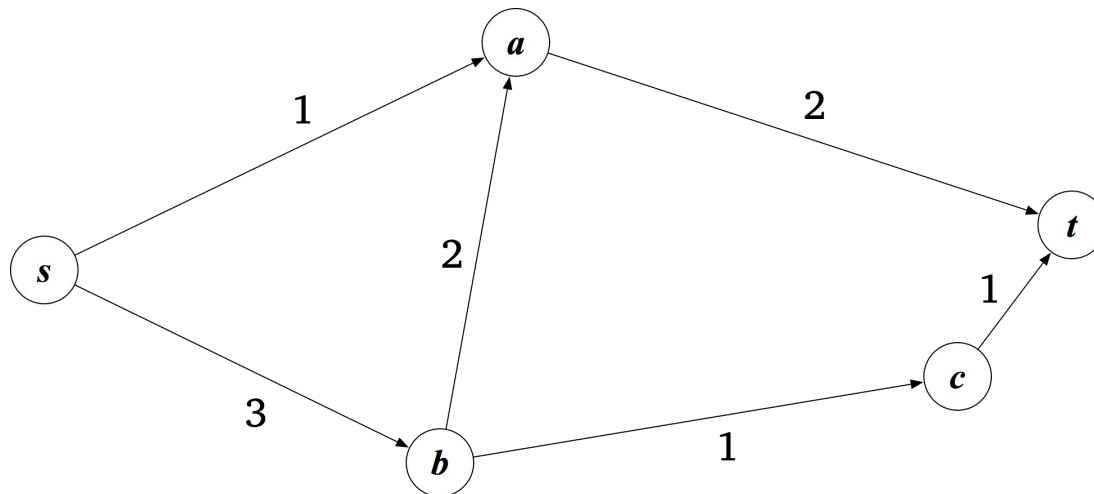
- Cut
 - (A,B) partition graph
- s - t cut
 - s in A and t in B
- Capacity of (A,B)
 - capacity out of A (into B)



Key proof ideas (K&T Ch. 7.2)

Key ideas

- Capacity of any cut gives *upper bound* on max flow
- Ford-Fulkerson stops at cut \Rightarrow lower + upper bounds meet
 - A^* is set of vertices reachable from s in residual graph
- In fact, max-flow = min-cut



Step 4: running time analysis

- Init flow $f(e) = 0$ for all e
- Given a flow f , build residual graph
- Find a simple s - t path, if one exists
- Augment using bottleneck to get new flow f'

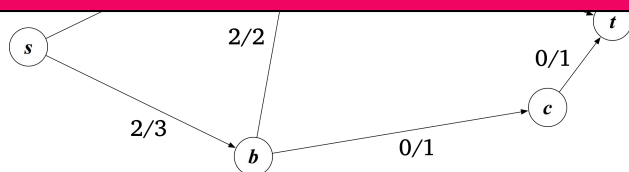
Total: $O(Cm)$

$O(m)$
 $O(m)$

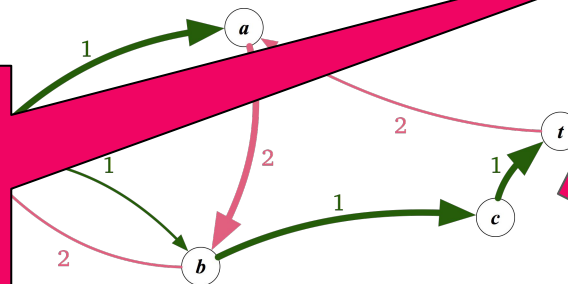
$O(m)$

$O(m)$

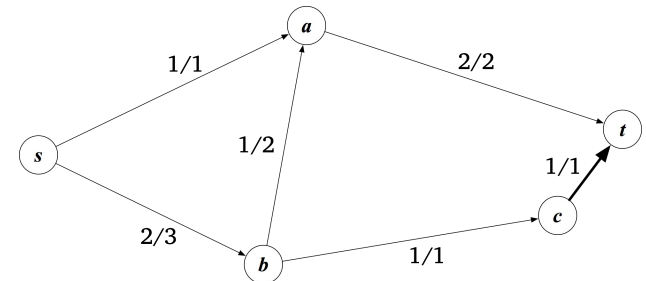
Repeat...
At most C times
(C = total capacity out of s)



flow



residual graph



augmented flow