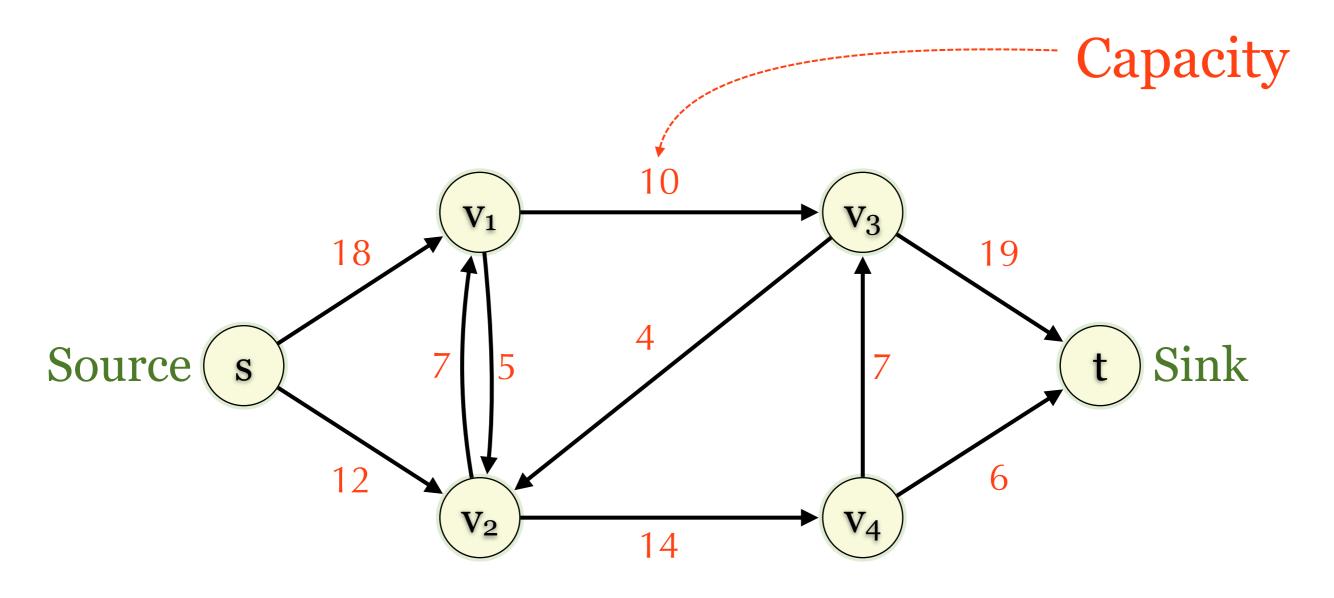
# Flow Networks: Algorithms

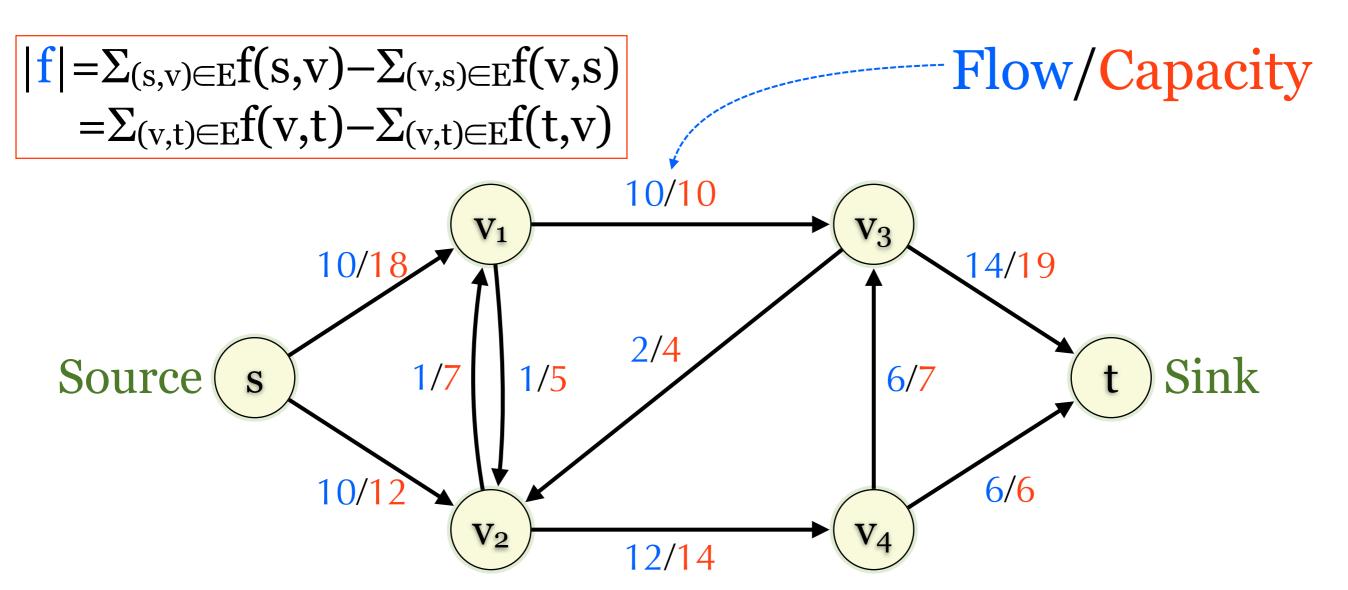
#### Flow Networks

- A network is a directed graph G=(V,E)
  - ▶ Capacity function c:  $E \rightarrow R^+$
  - $\blacktriangleright$  Cost function w: E $\rightarrow$ R (optional)
- A flow from s to t is a function  $f_{s,t}:E \to R^+$ 
  - ▶ Capacity constraint:  $0 \le f_{s,t}(e) \le c(e)$
  - Flow conservation:  $\forall v \in V \setminus \{s,t\}$ ,  $\Sigma_{(u,v)\in E}f_{s,t}(u,v) = \Sigma_{(v,w)\in E}f_{s,t}(v,w)$ .

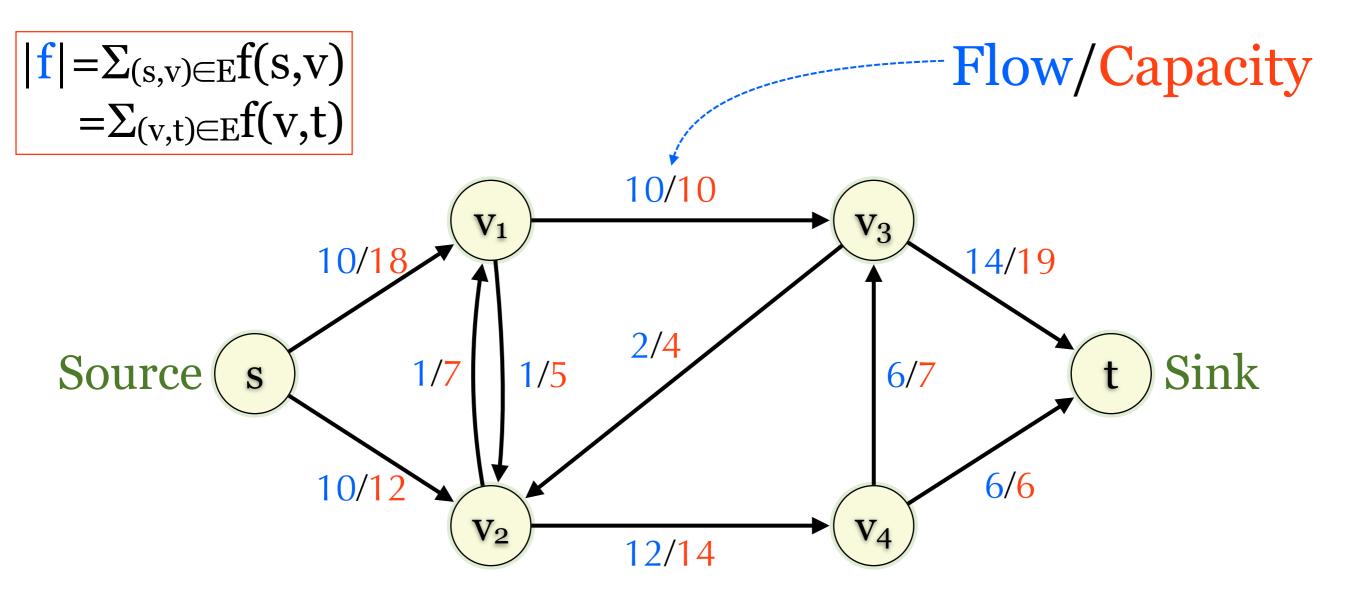
# Example: Network



#### Example: Flow

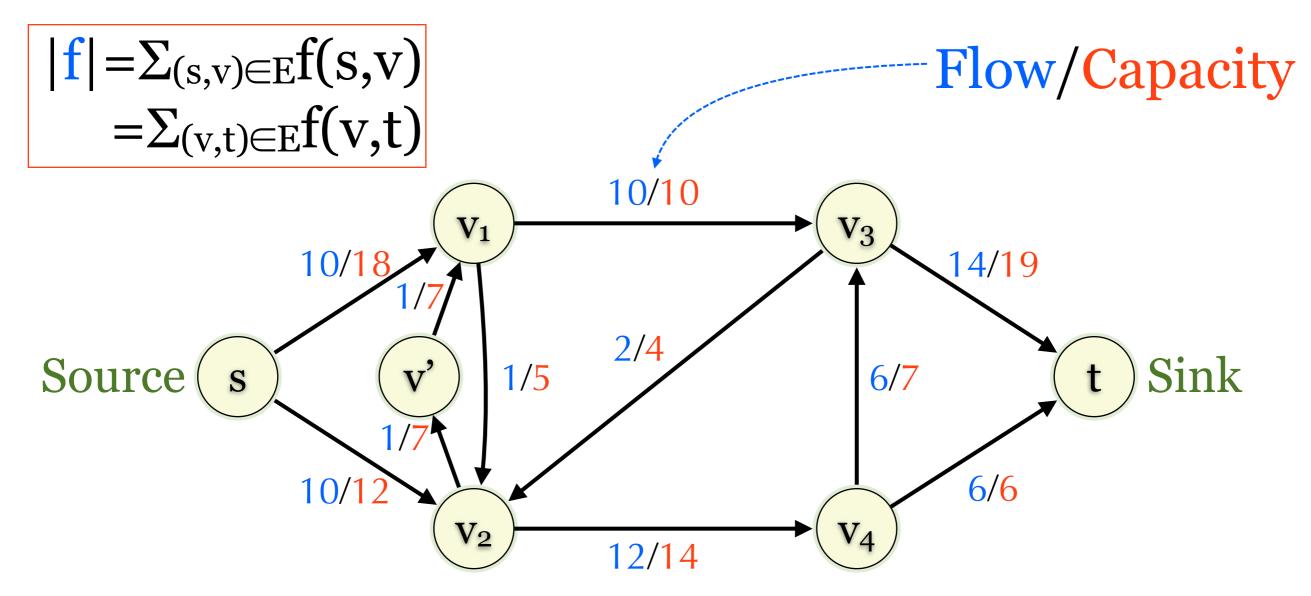


#### Example: Flow



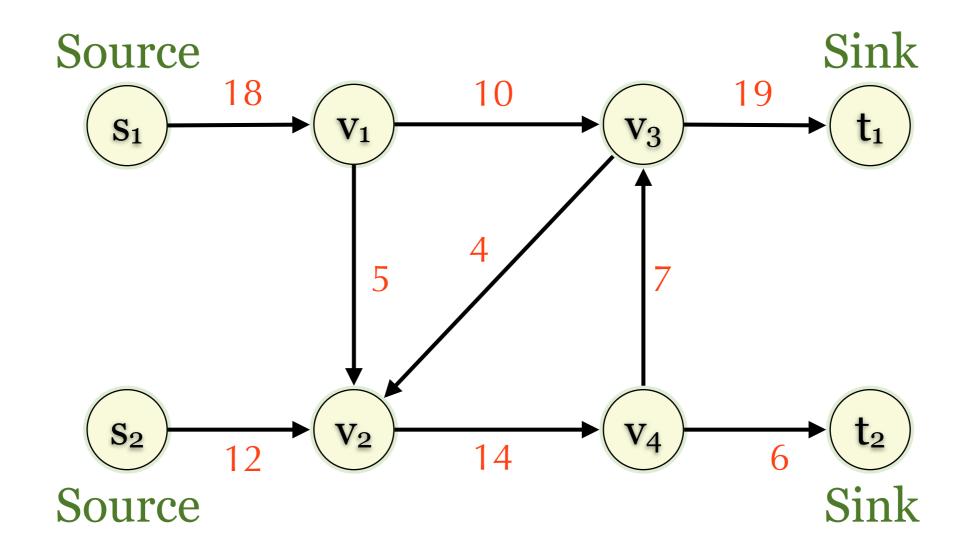
Remove edges incoming to s and outgoing from t

# Removing Multiple Edges

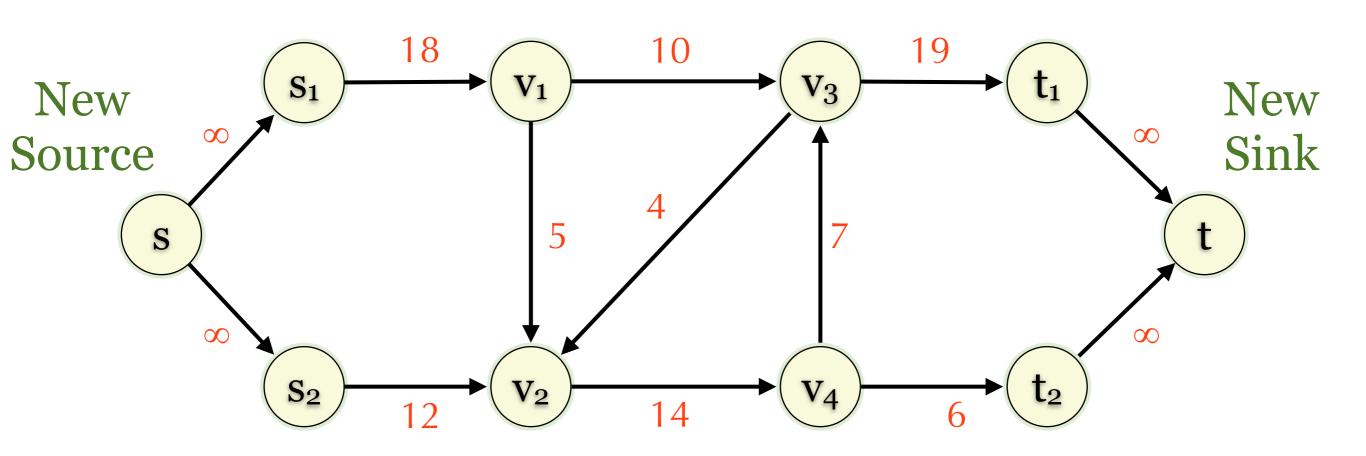


We may assume there is only one edge between any two vertices.

# Multiple Sources & Sinks



# Multiple Sources & Sinks

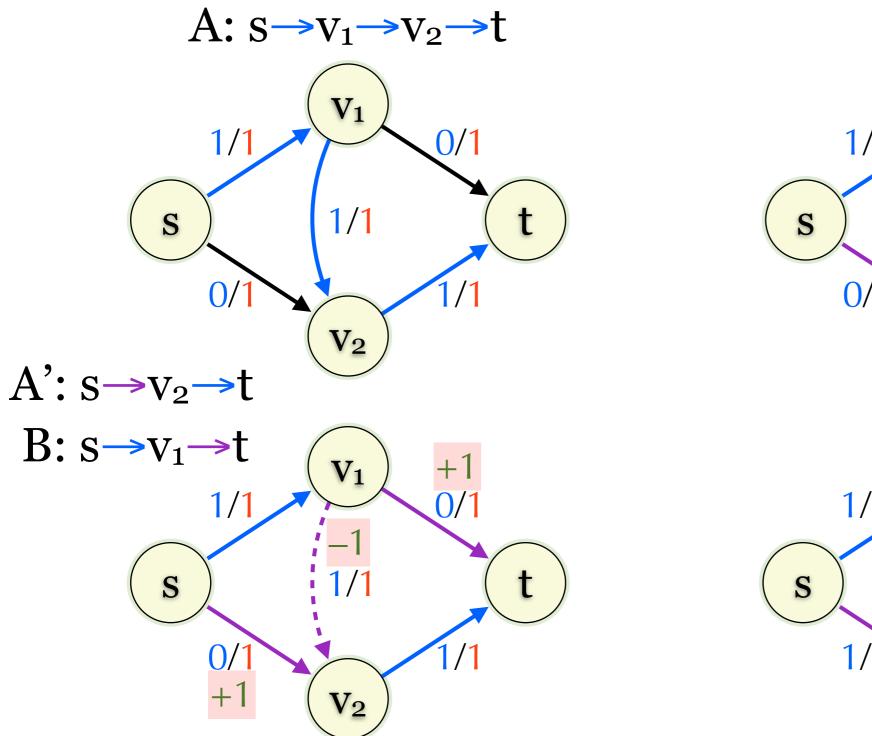


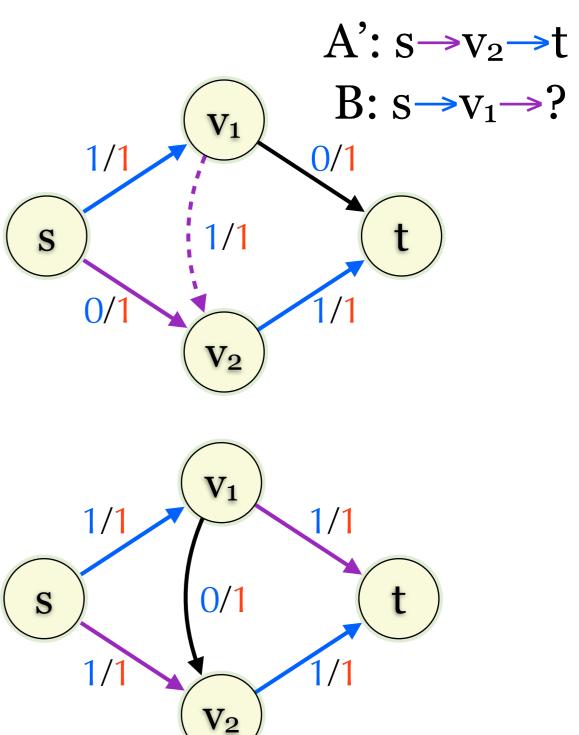
Focus on single source and single sink instances.

#### Outlines

- Maximum flow
  - Ford-Fulkerson
  - ▶ Edmonds-Karp
  - Minimum cut & Applications
- Minimum cost flow
  - Successive shortest path
  - Minimum mean cycle canceling

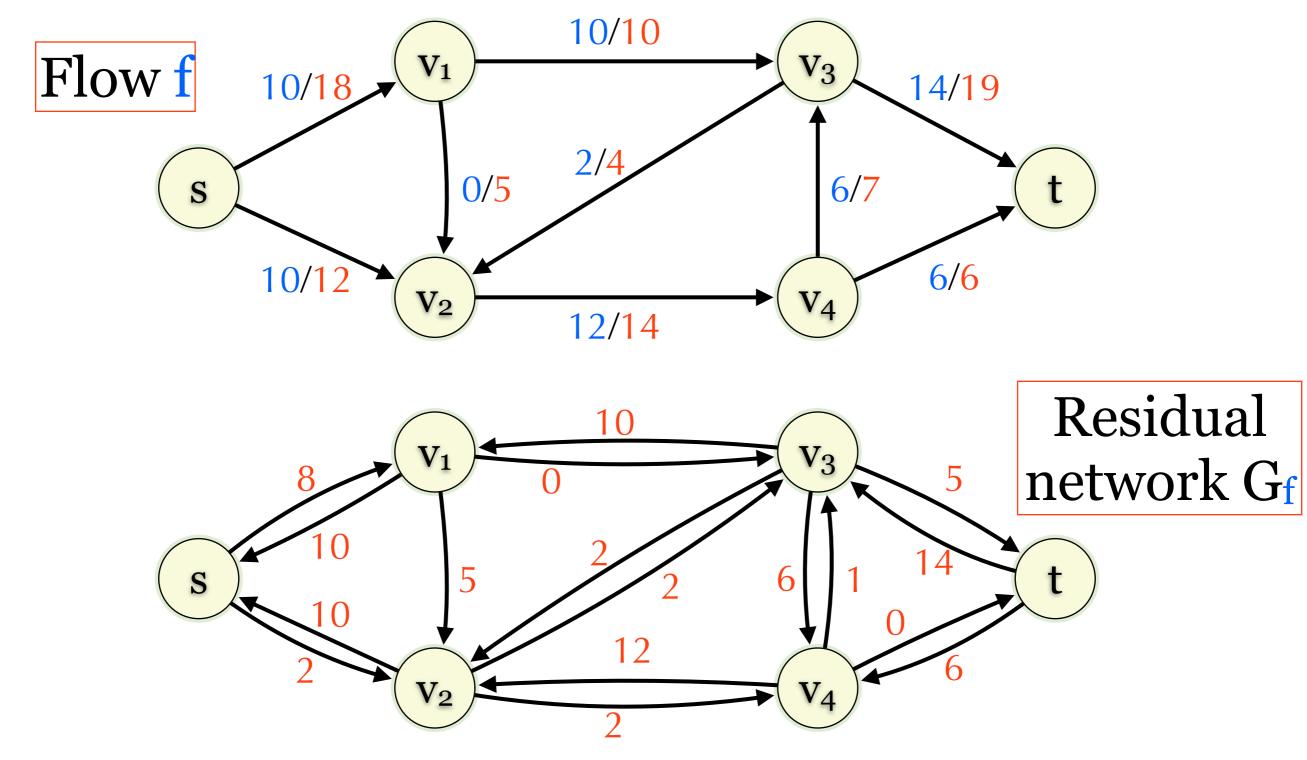
#### Cancellation

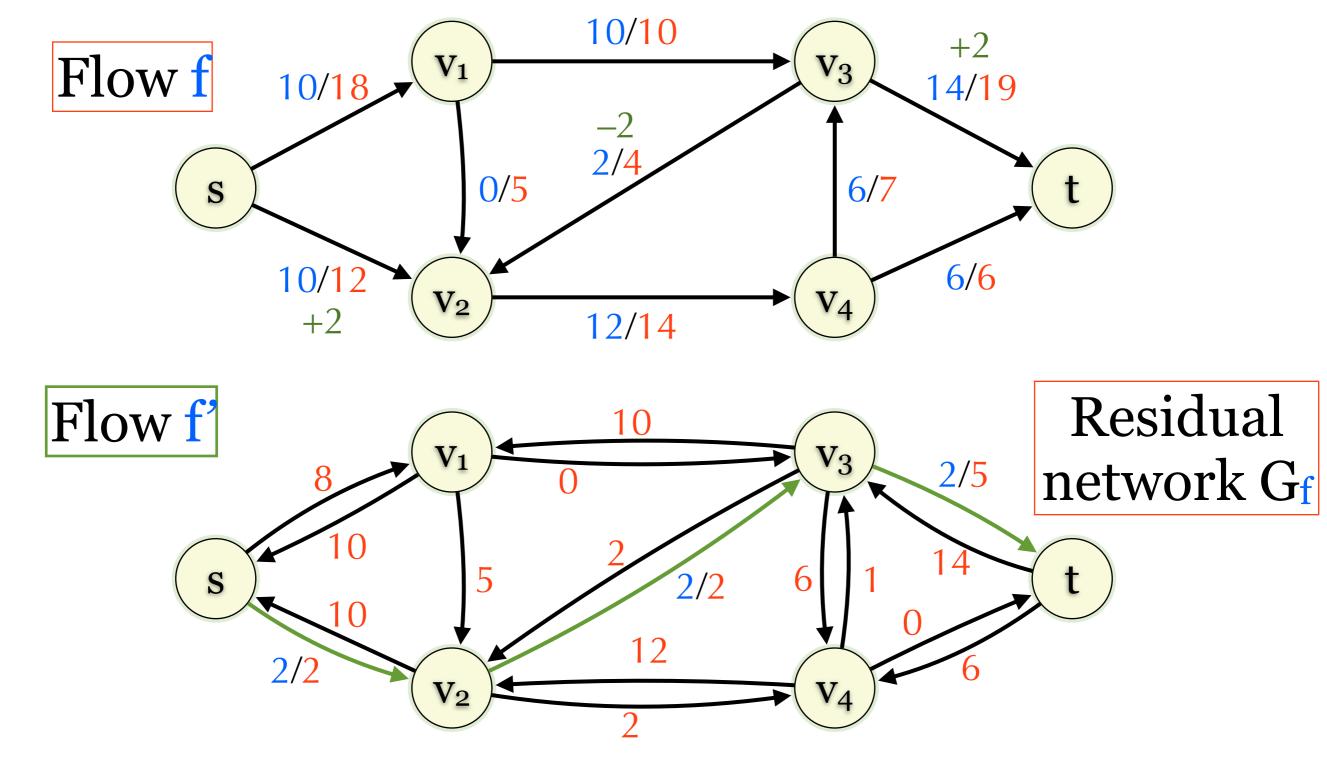


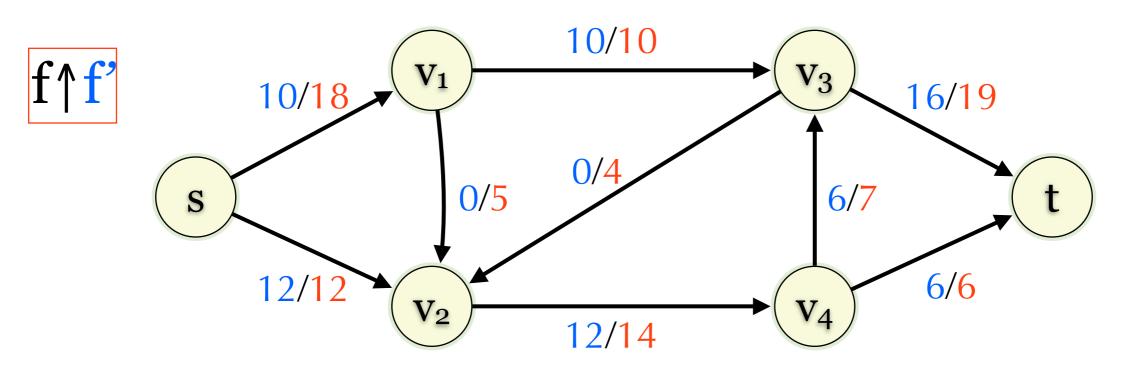


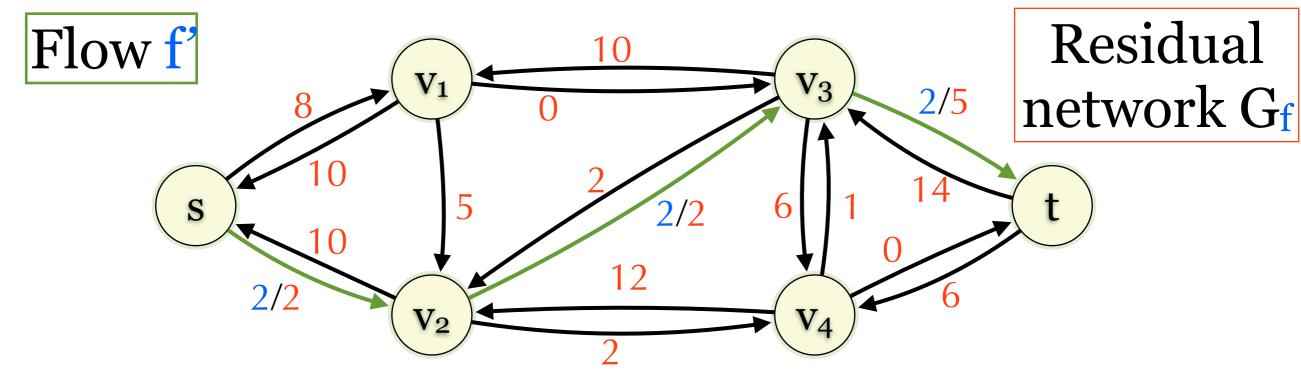
#### Residual Network

- For each edge  $(u,v) \in E$  s.t. f(u,v) > 0, build edges (u,v),  $(v,u) \in E_f$  s.t.
  - $c_f(u,v)=c(u,v)-f(u,v)$
  - $c_f(v,u)=c(v,u)+f(u,v) c(v,u)=o if (v,u)\notin E$
- ▶ Residual network G<sub>f</sub> is (V,E<sub>f</sub>) with capacity c<sub>f</sub>.
- ▶ Flow f' in residual network:
  - $ightharpoonup o \leq f'(u,v) \leq c_f(u,v)$
  - For  $v \in V$ ,  $\Sigma_{u \in V} f'(u, v) = \Sigma_{w \in V} f'(v, w)$
- Augment:  $(f \uparrow f')(u,v)=f(u,v)+f'(u,v)-f'(v,u)$



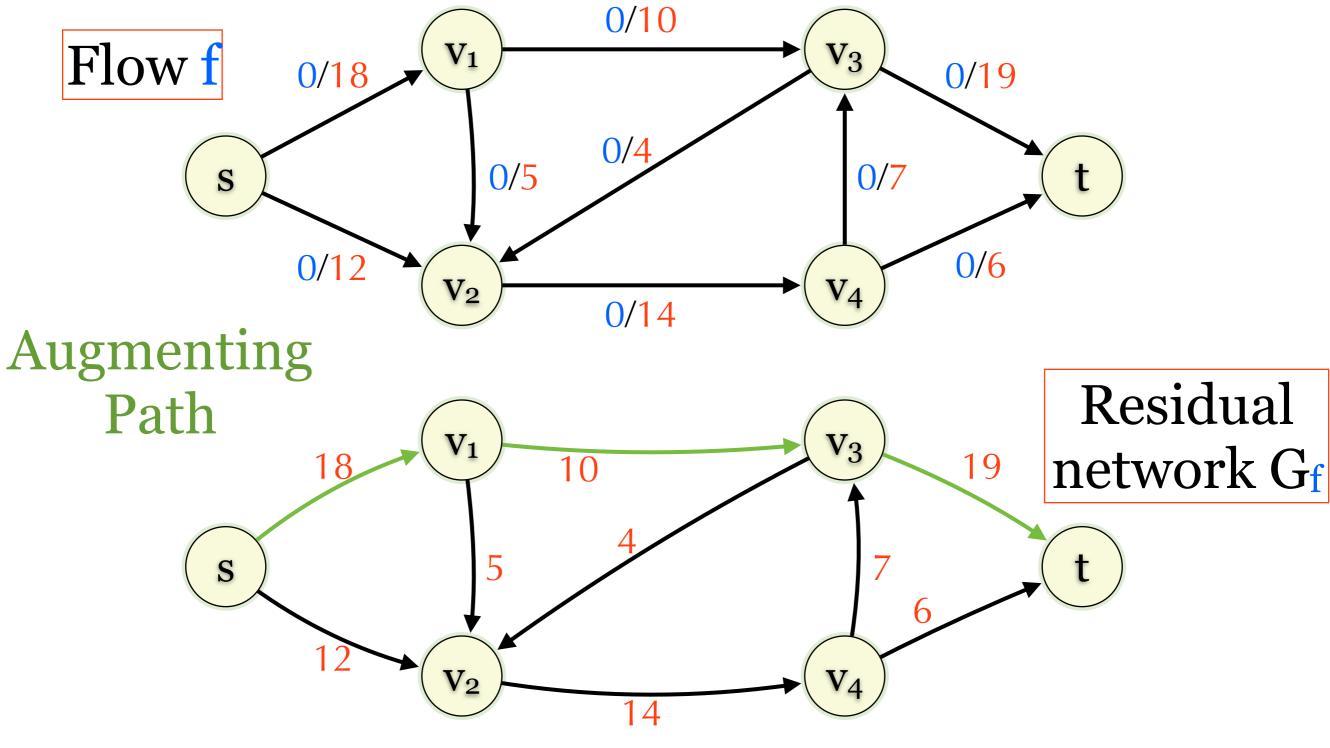


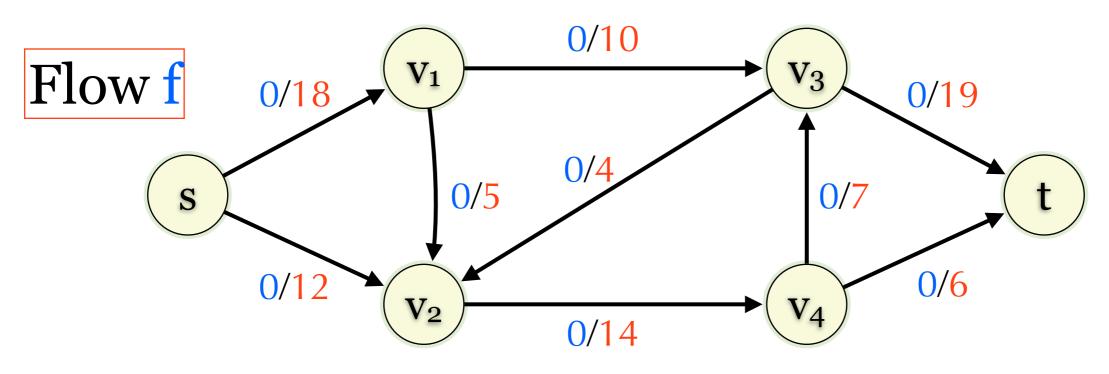


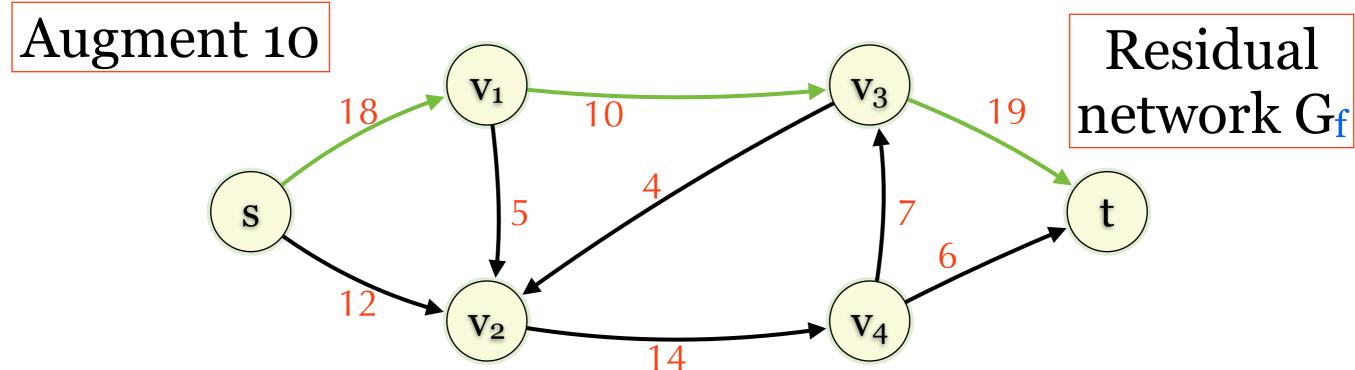


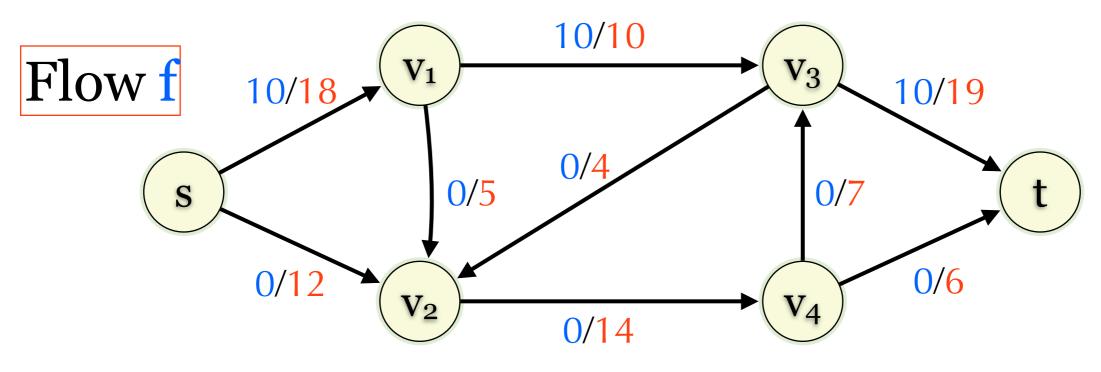
#### Ford-Fulkerson

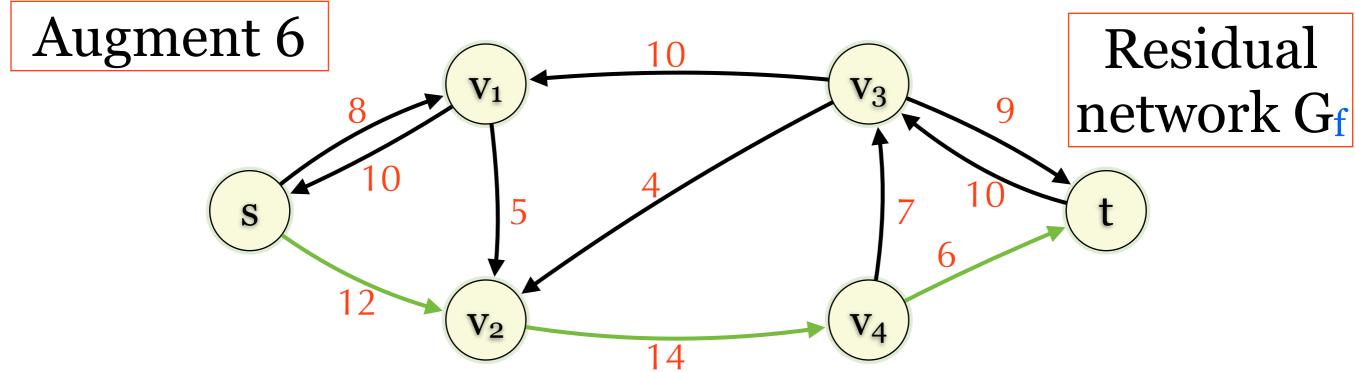
- Repeat the following
  - Finding augmenting path p on residual network of f
    - Ignore e if  $c_f(e)=0$
    - No augmenting path implies the flow is maximum
  - Augment flow f through the path p
    - $f'(u,v)=o if (u,v)\notin p$
    - $f'(u,v) = \min_{e \in p} c_f(e) \text{ if } (u,v) \in p$

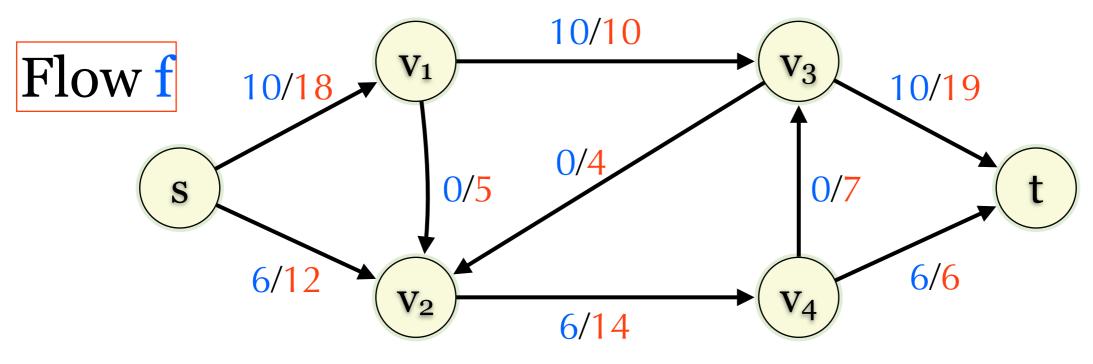


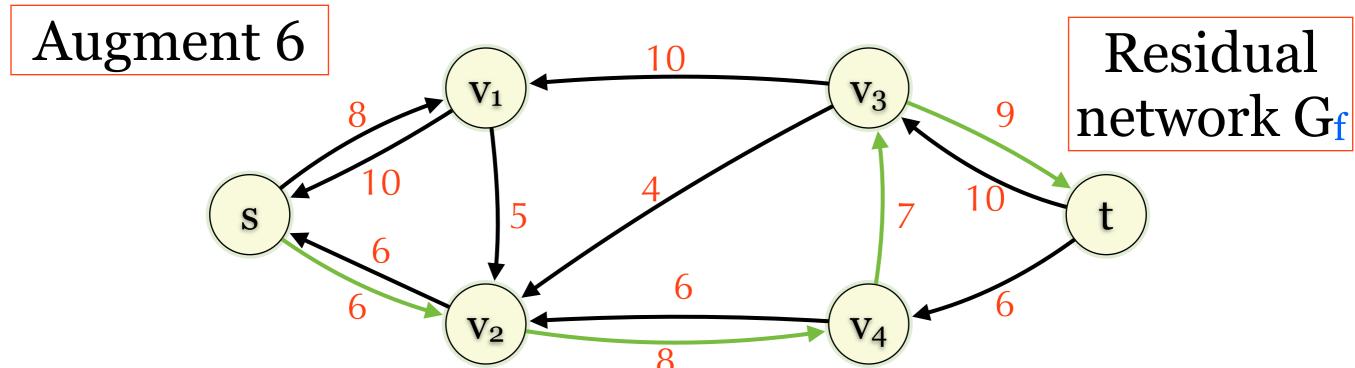


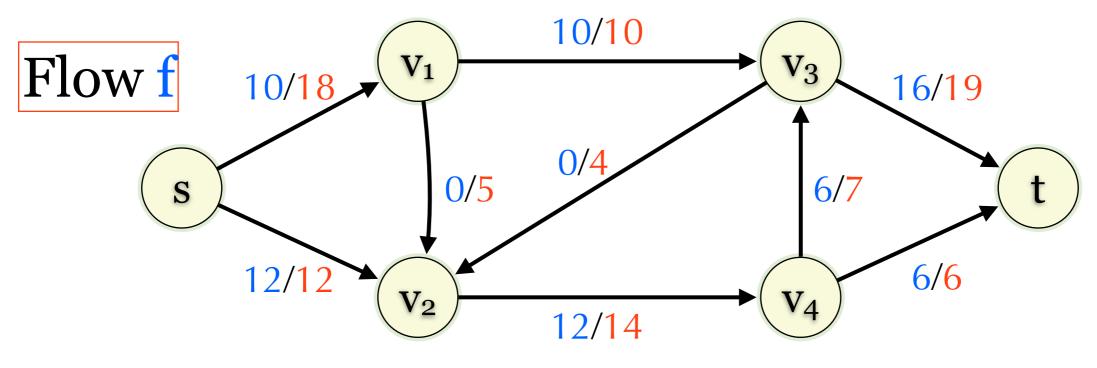


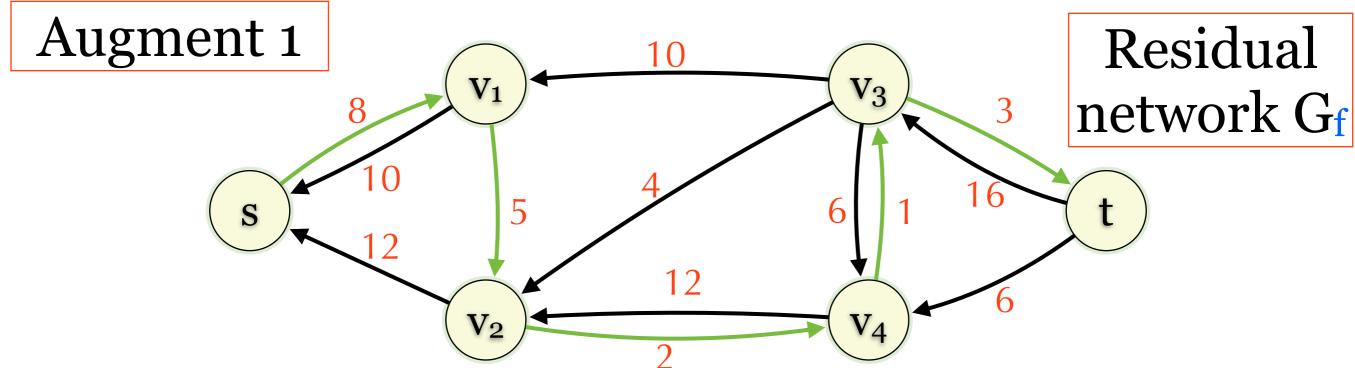


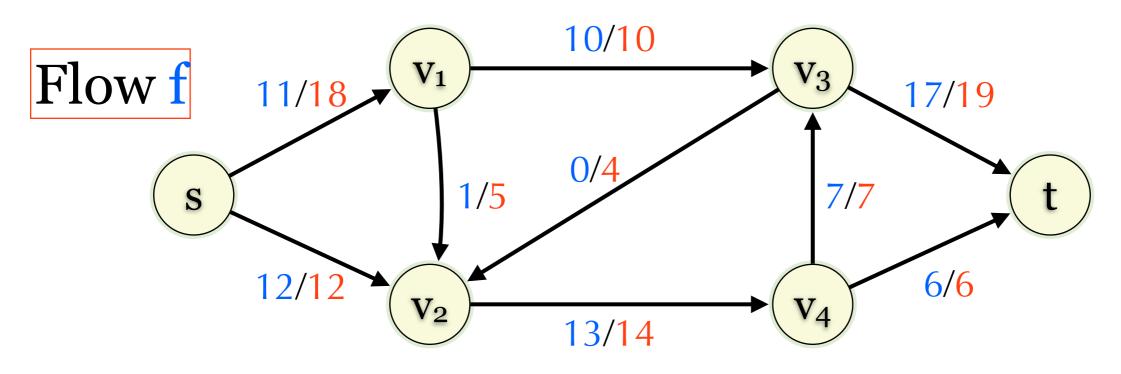


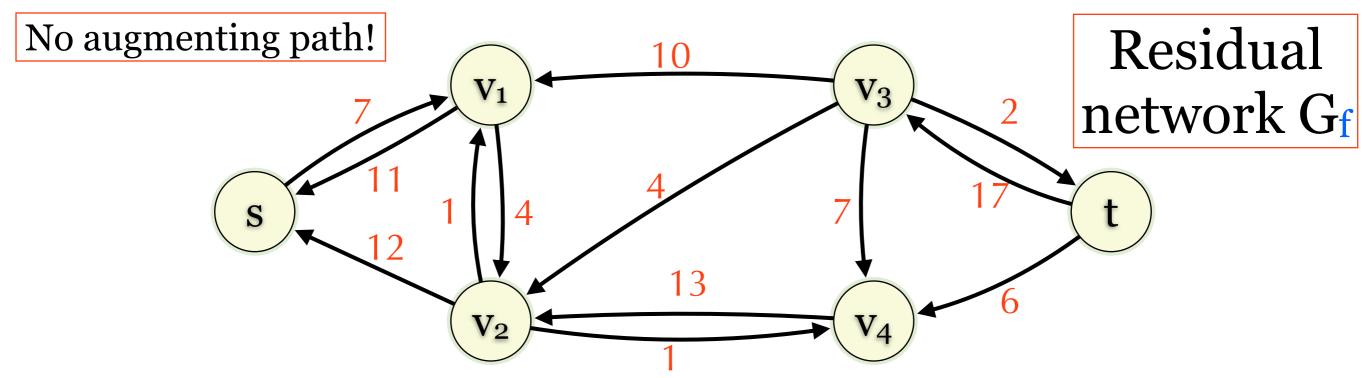


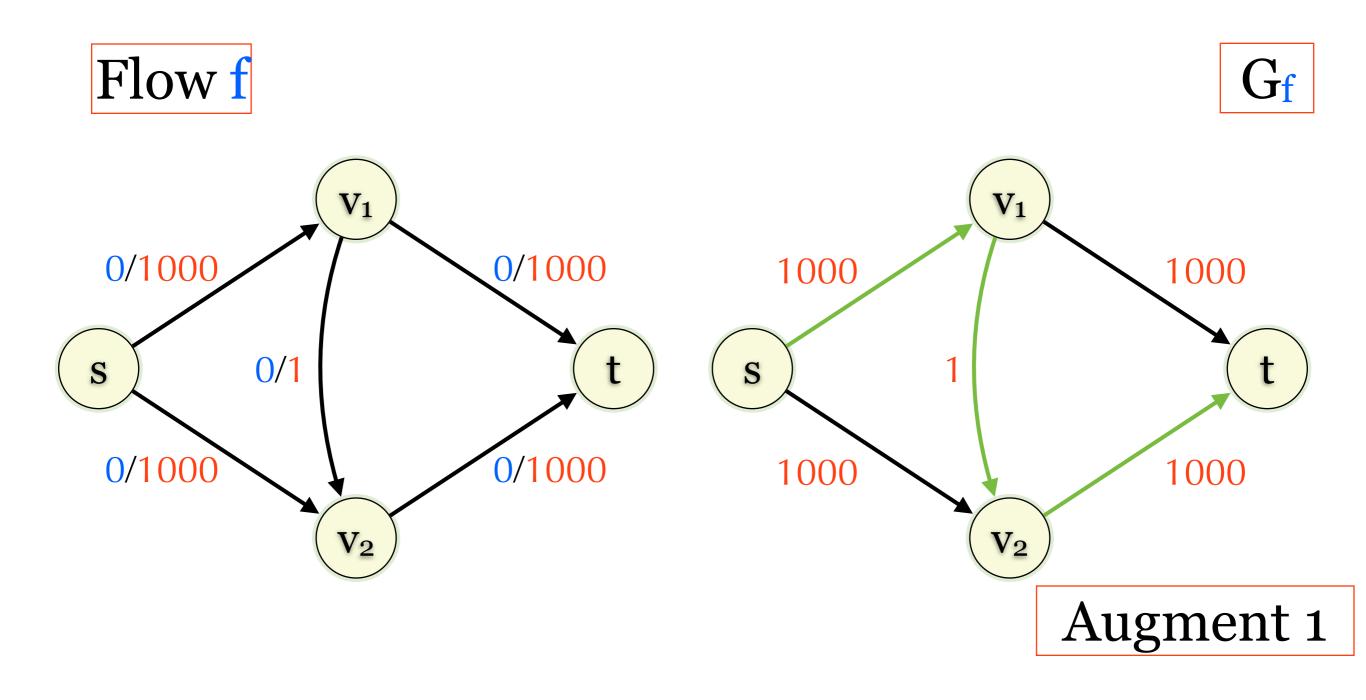


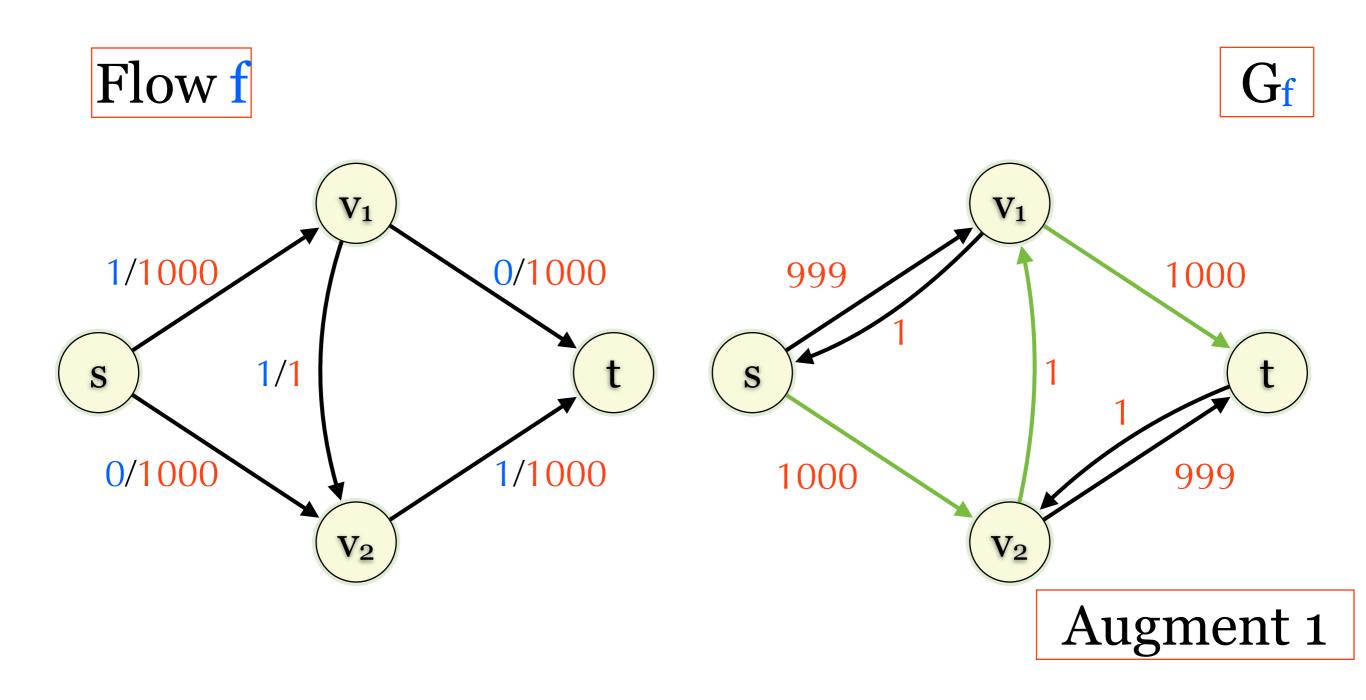


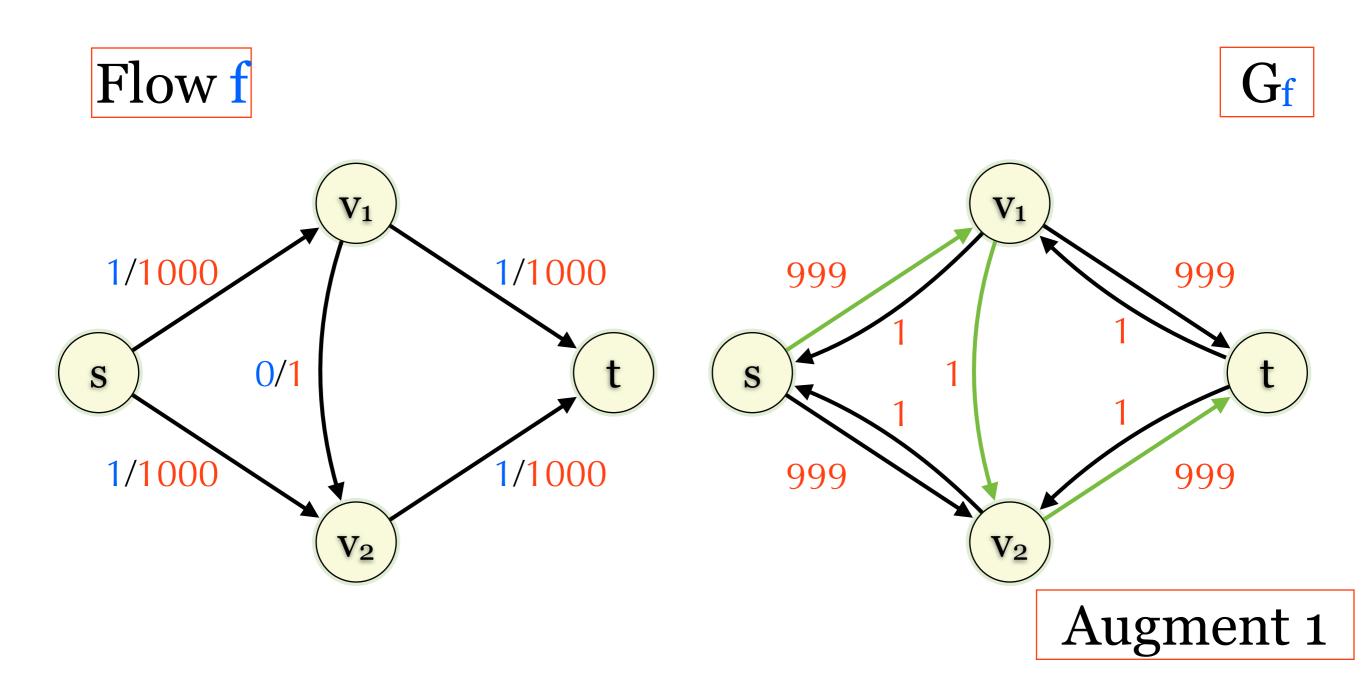


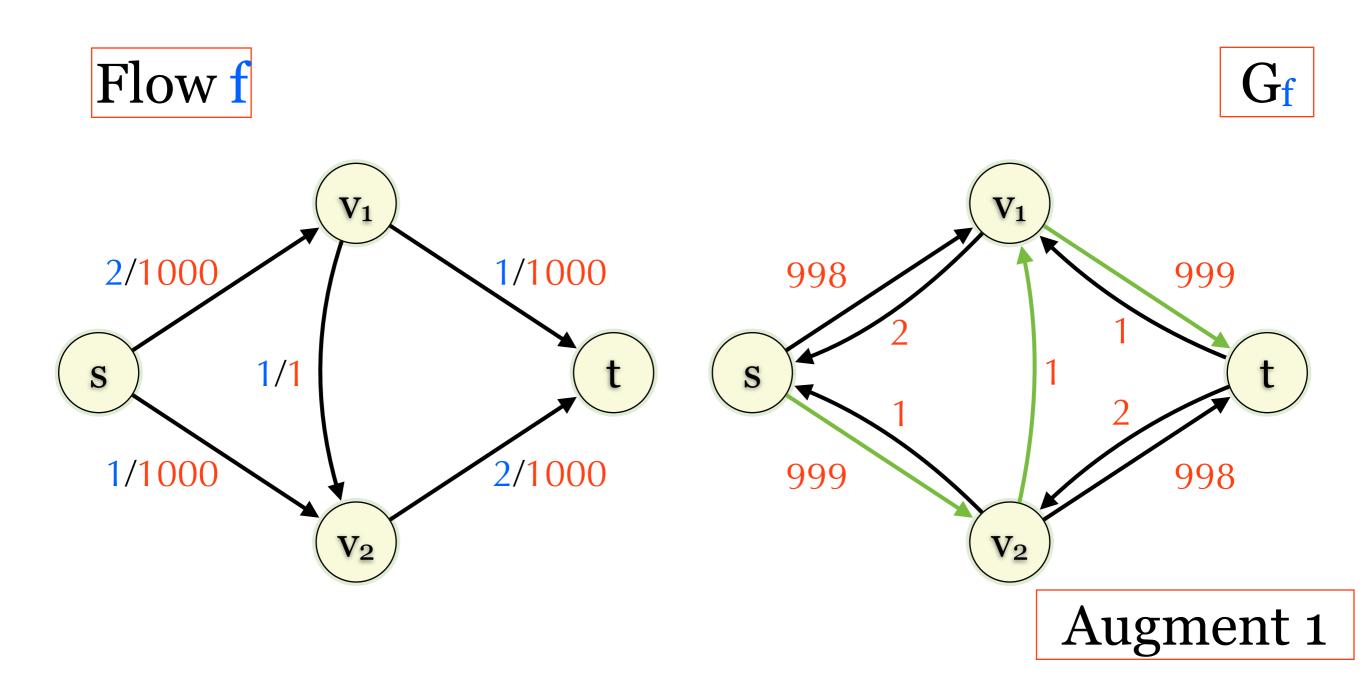


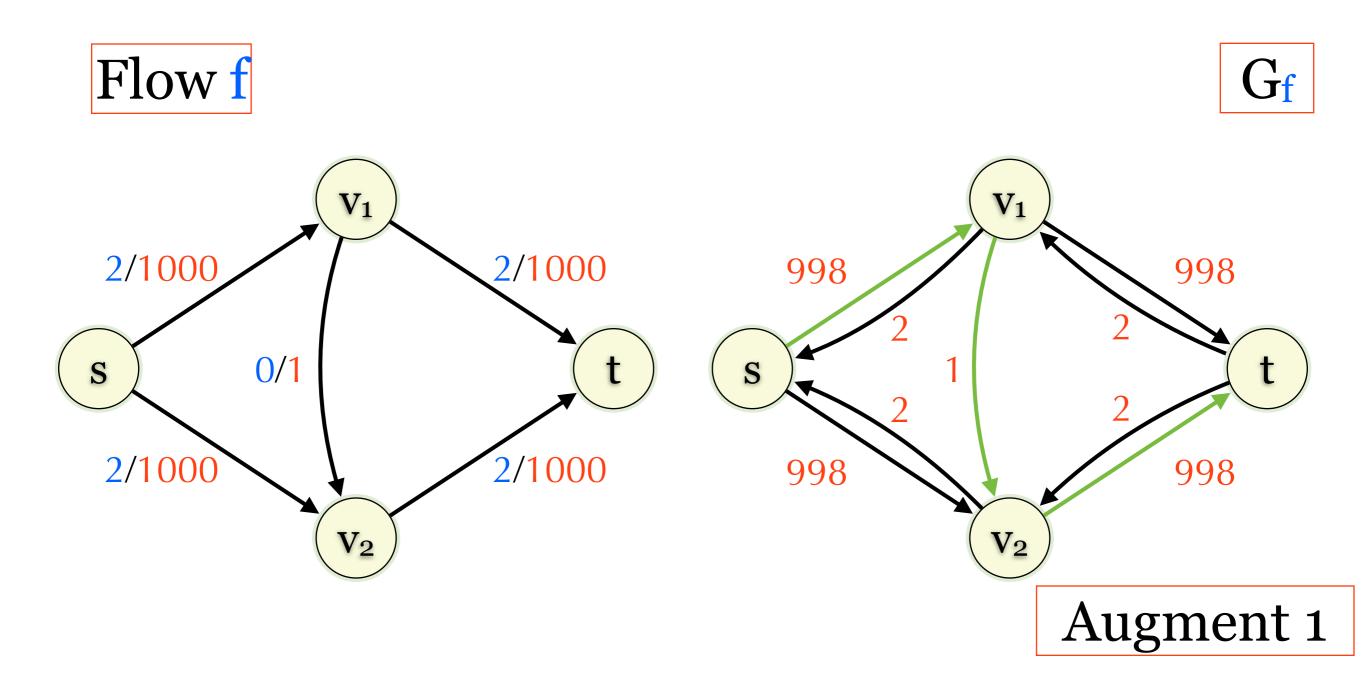


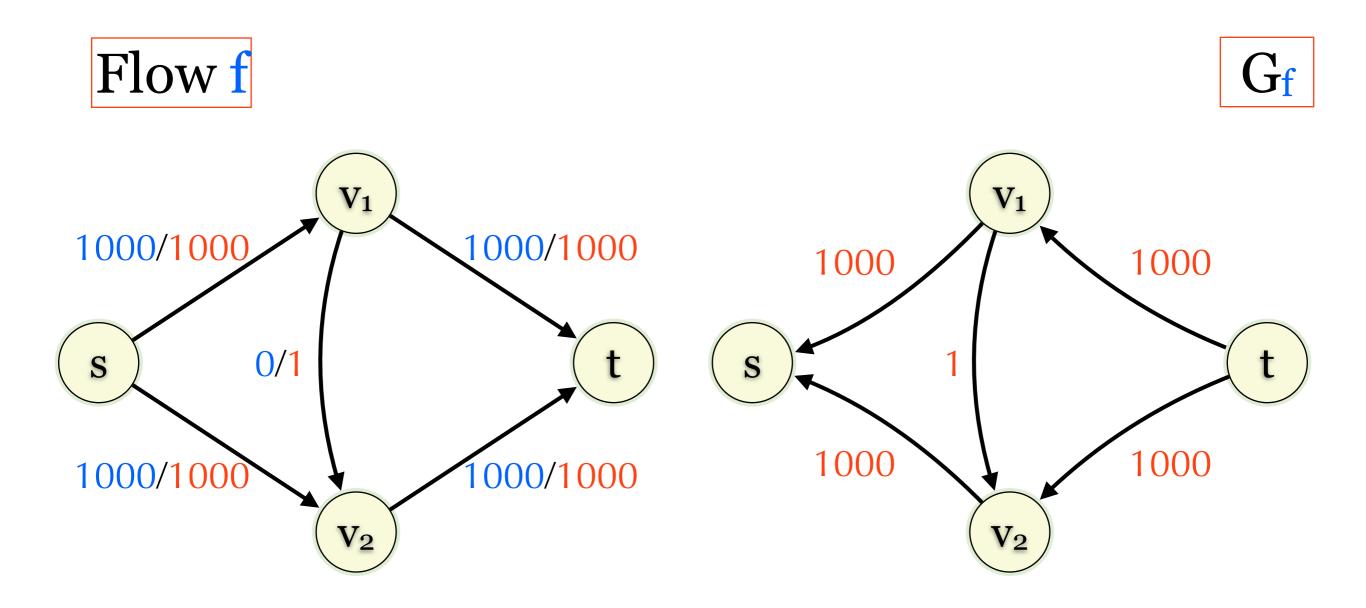










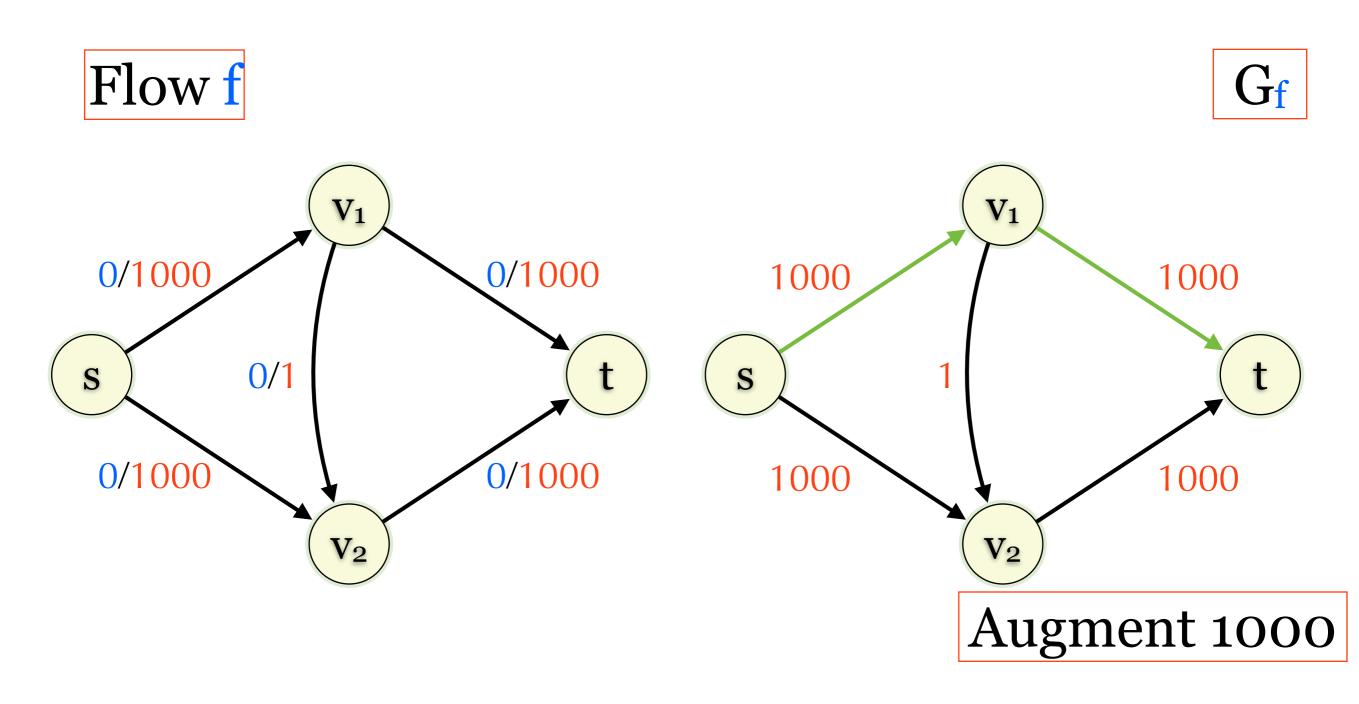


After 2000 augmentations

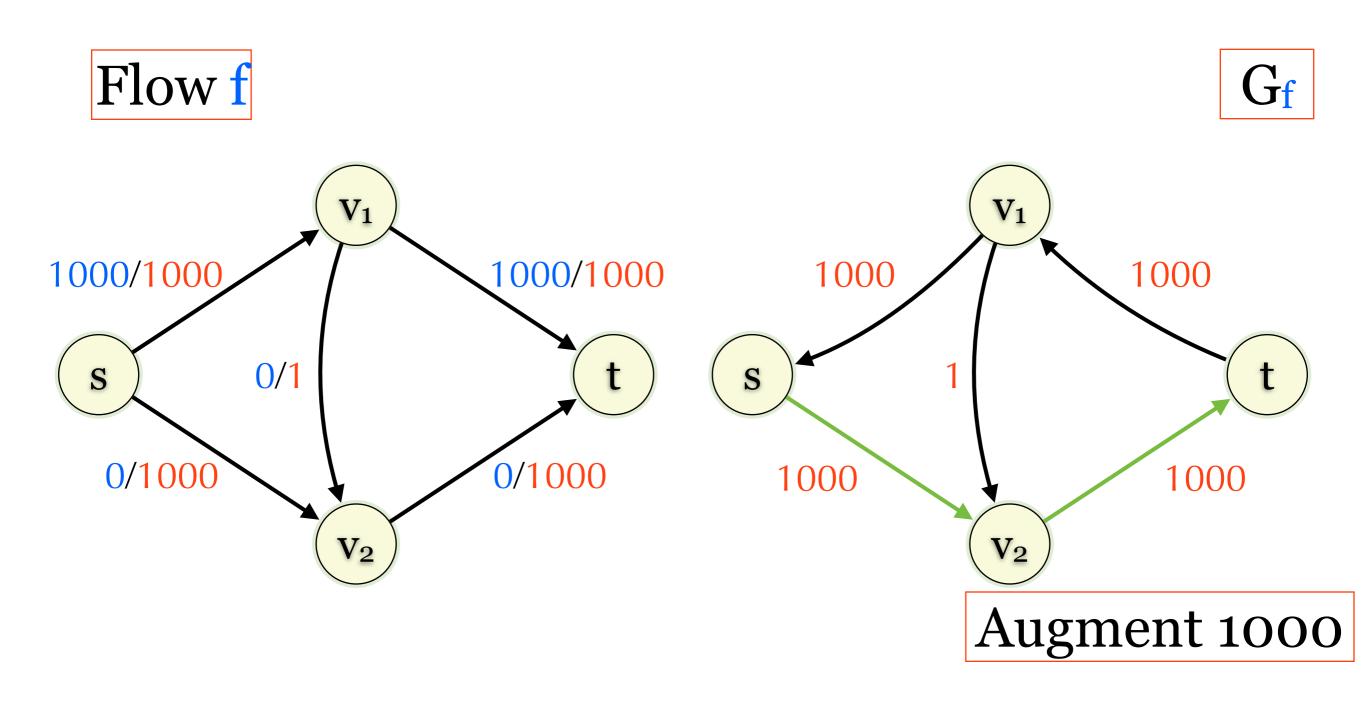
#### Other method

- ▶ Edmond-Karp
  - Finding augmenting path by BFS.
  - ▶ Performance: O(VE²)
- Push-relabel
  - Presentation: 5 points
  - ▶ Performance: O(V³)

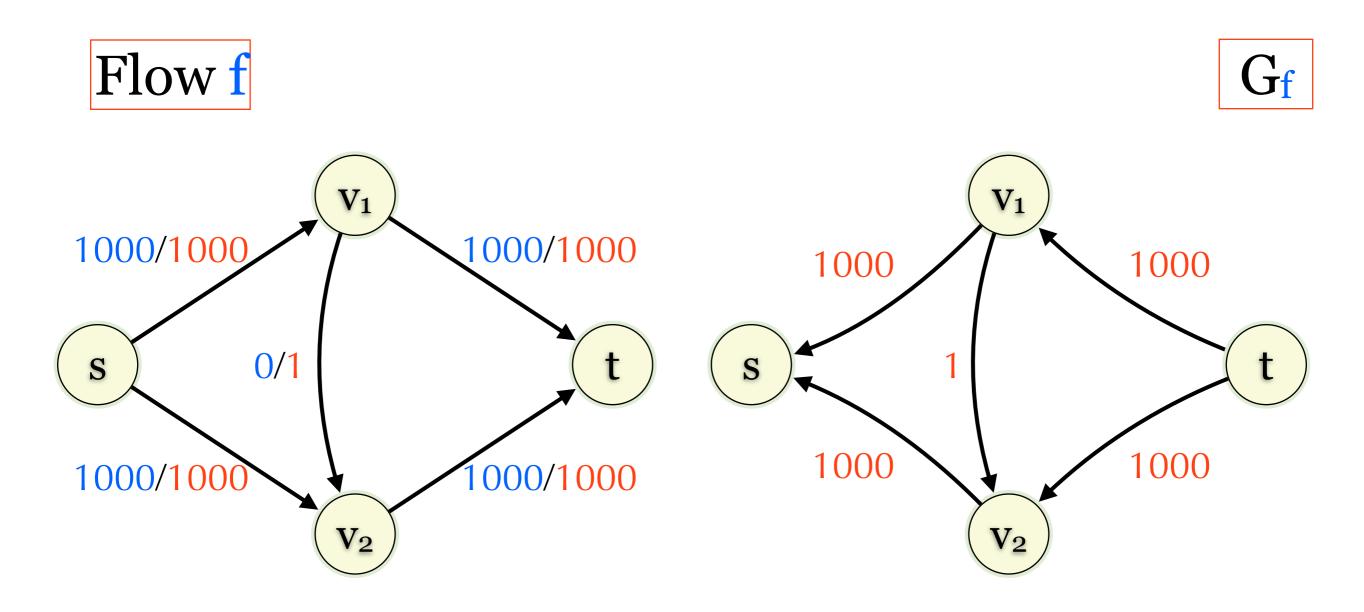
# Edmond-Karp



# Edmond-Karp



# Edmond-Karp

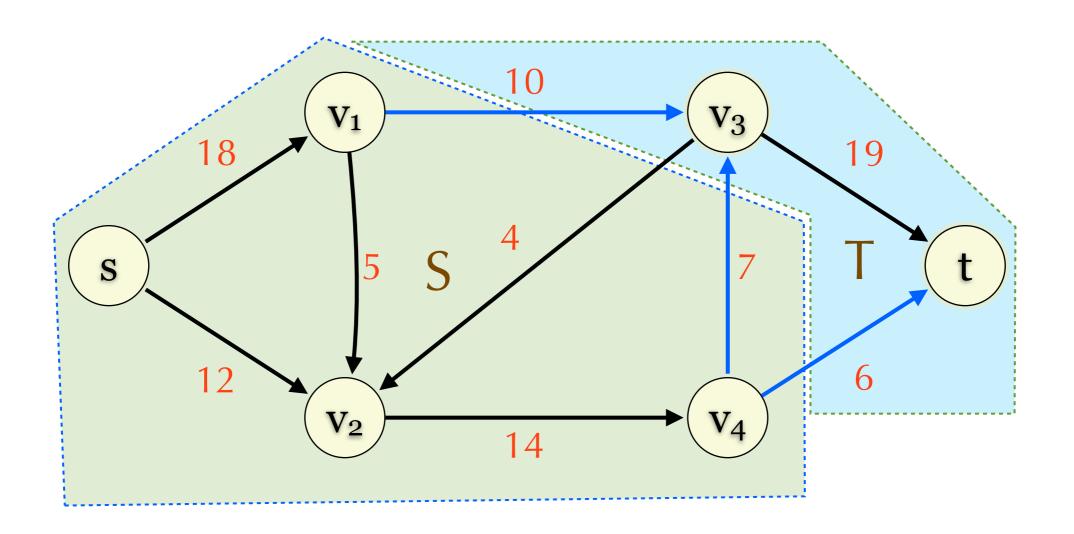


After only 2 augmentations

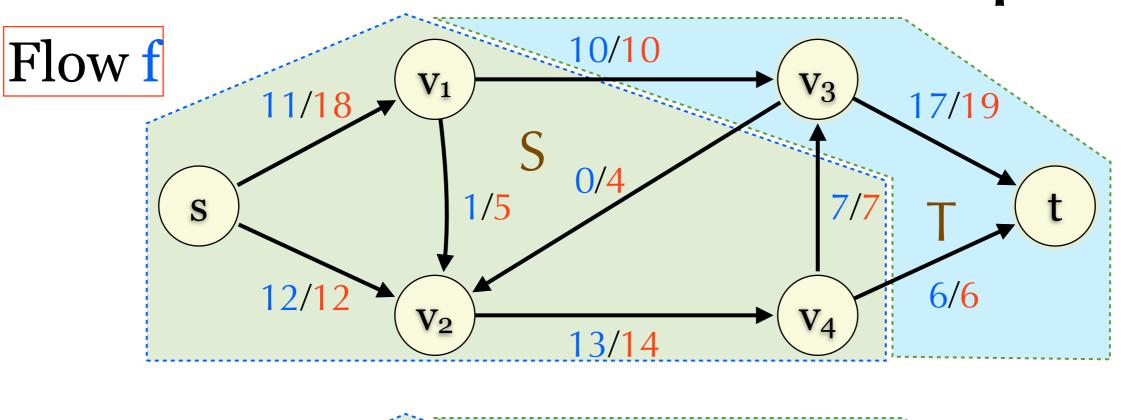
#### Minimum Cut

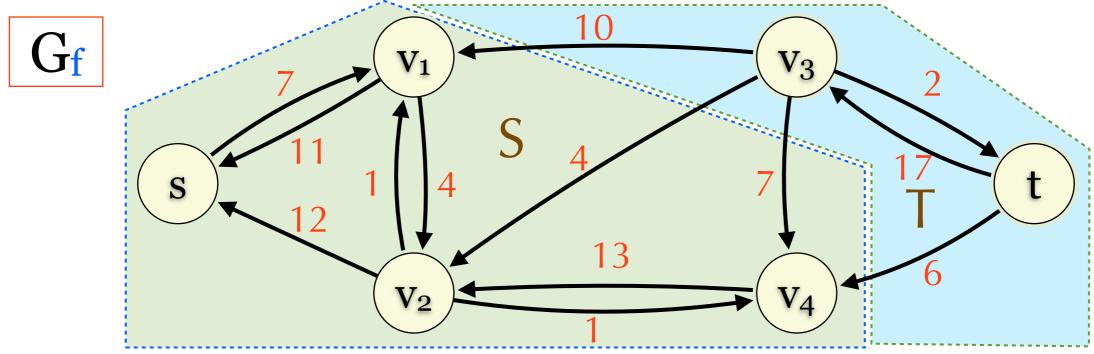
- ▶ s-t cut (S,T):
  - A partition of V, i.e.,  $S \cup T = V \& S \cap T = \emptyset$ .
  - $\triangleright$  s $\in$ S and t $\in$ T.
- Cost of a s-t cut:  $c(S,T)=\Sigma_{u\in S,v\in T}c(u,v)$
- Min-cut Max-flow theorem
  - $\rightarrow \max_{f} |f| = \min_{S \cup T = V, S \cap T = \emptyset} c(S,T).$
  - ▶ If S is the set of vertices reachable from s in G<sub>f</sub> where f is the max flow, then (S,V-S) is the min cut.

# Minimum Cut: Example

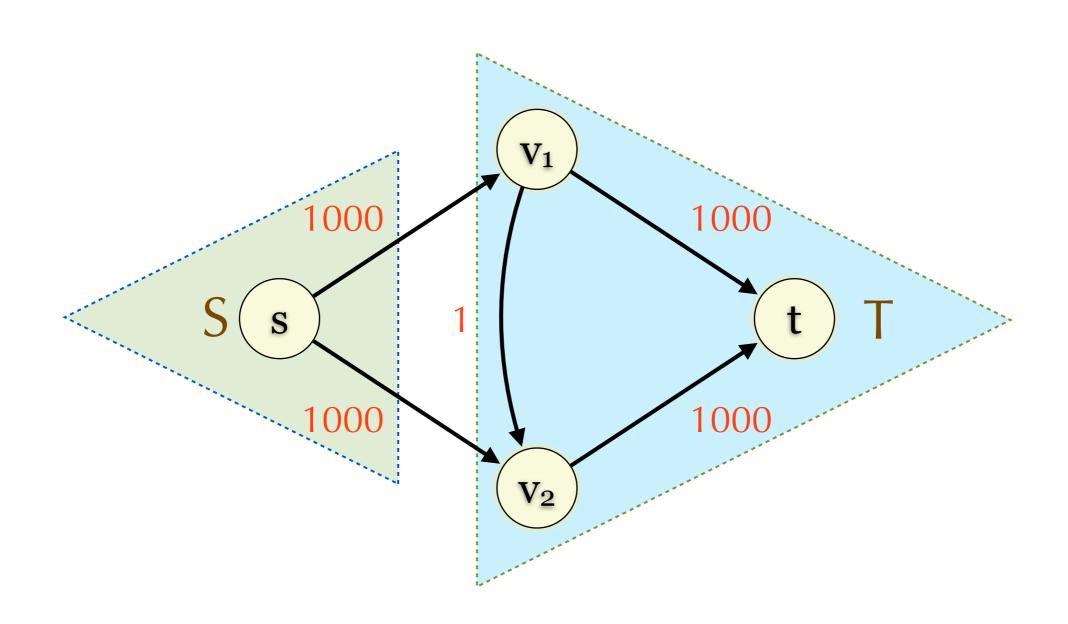


# Minimum Cut: example





# Minimum Cut: example



#### Tools and Products

- In order to make a living, a factory has to buy some tools to manufacture some products.
  - ▶ Products: p<sub>1</sub>,...,p<sub>m</sub>
  - ightharpoonup Tools:  $q_1,...,q_n$
  - ▶ To make product p<sub>i</sub>, the tools in Q<sub>i</sub> are needed.
- ▶ How can the factory maximize the total profit?
  - r(p): the profit of p
  - c(q): the cost q
  - ▶ Total profit:  $\max_{Q\subseteq\{q_1,...,q_n\}} \Sigma_{Q_i\subseteq Q} r(p_i) \Sigma_{q\in Q} c(q)$

36

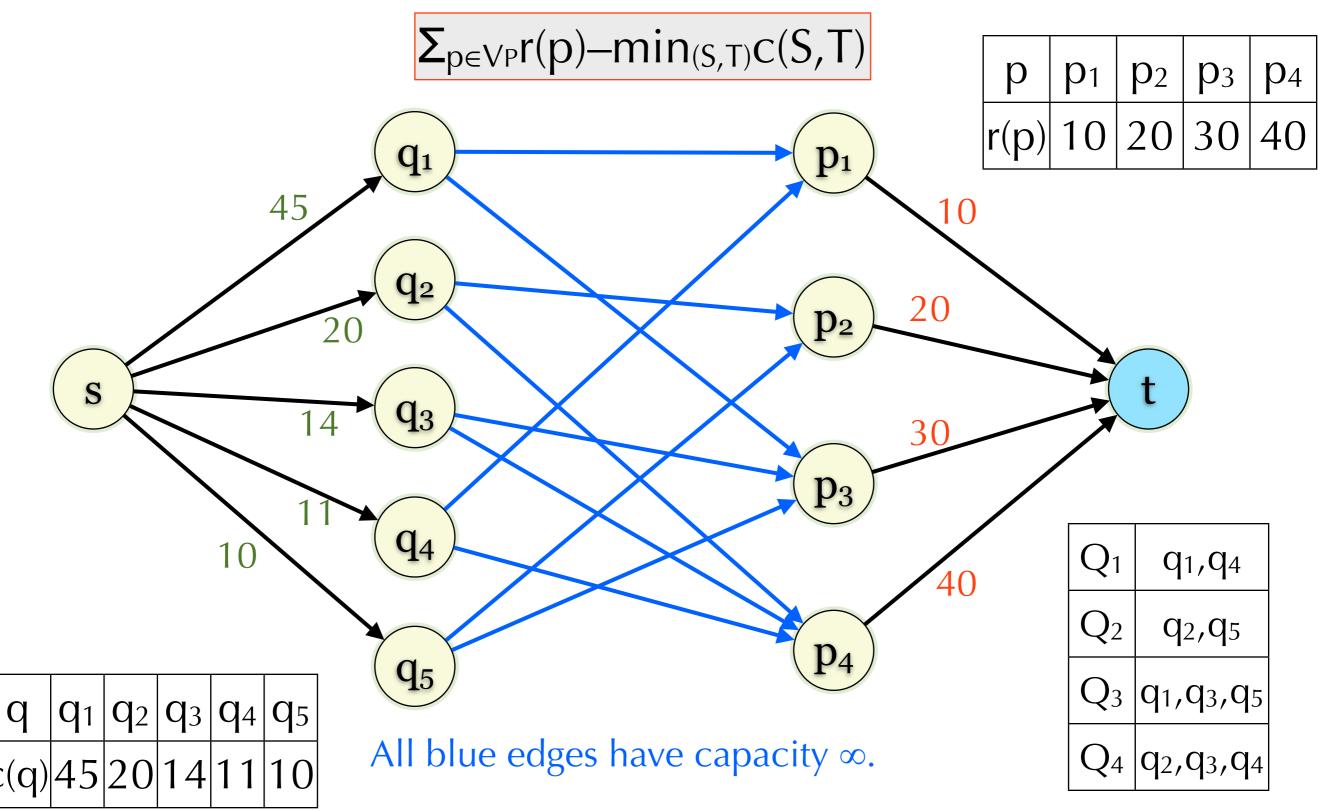
#### Tools and Products

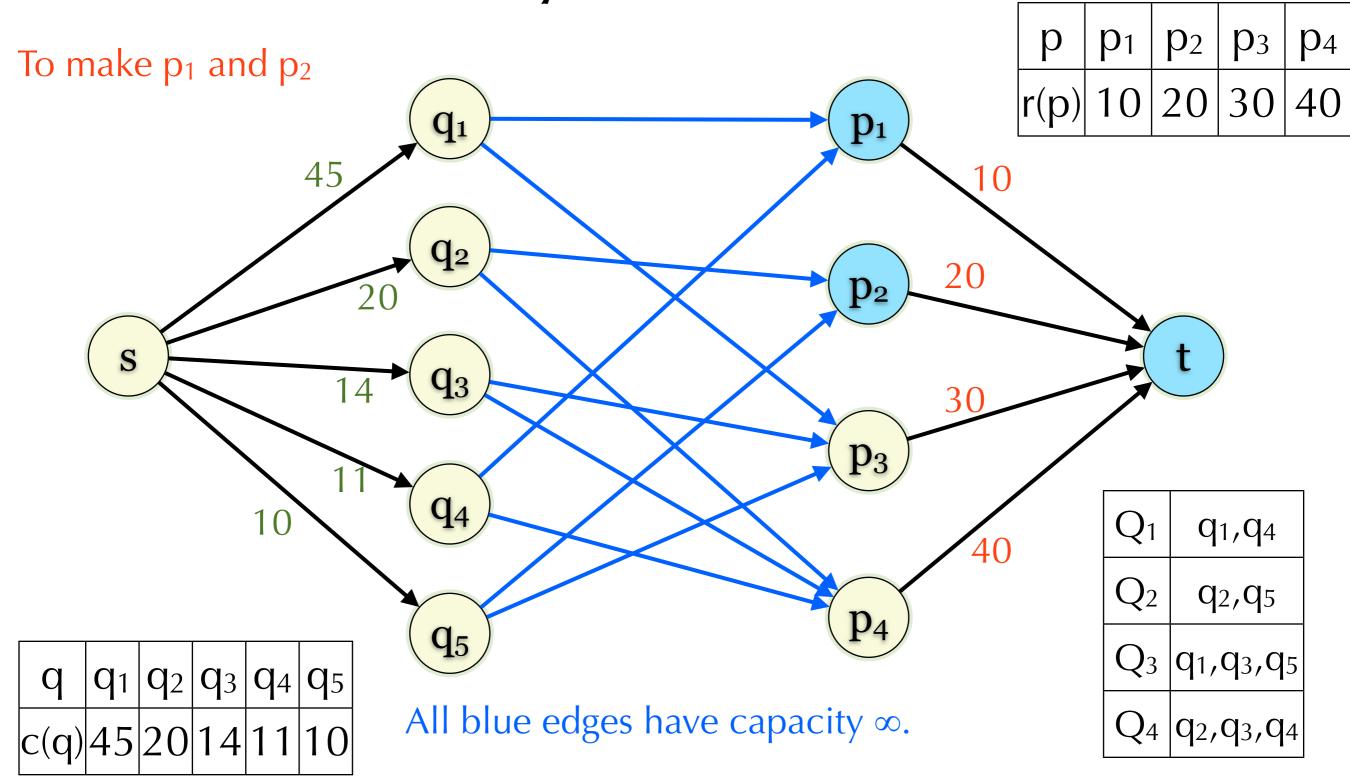
- Brute force?
  - Try all  $Q\subseteq \{q_1,...,q_n\}$ .  $O(mn2^n)$
- ▶ Build a flow network and find the min cut by Edmond-Karp.
  - $\rightarrow$  O((n+m)<sup>5</sup>)
- Any other faster idea?

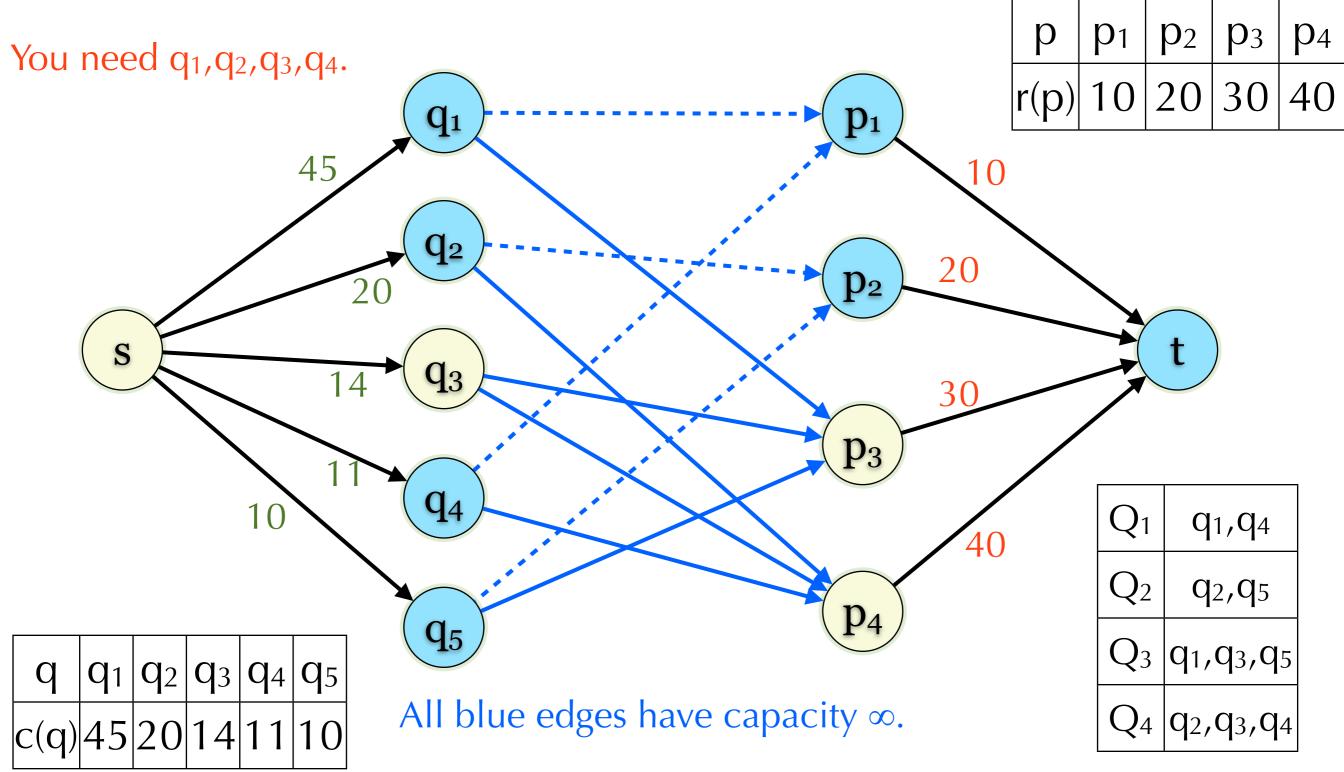
#### Tools and Products

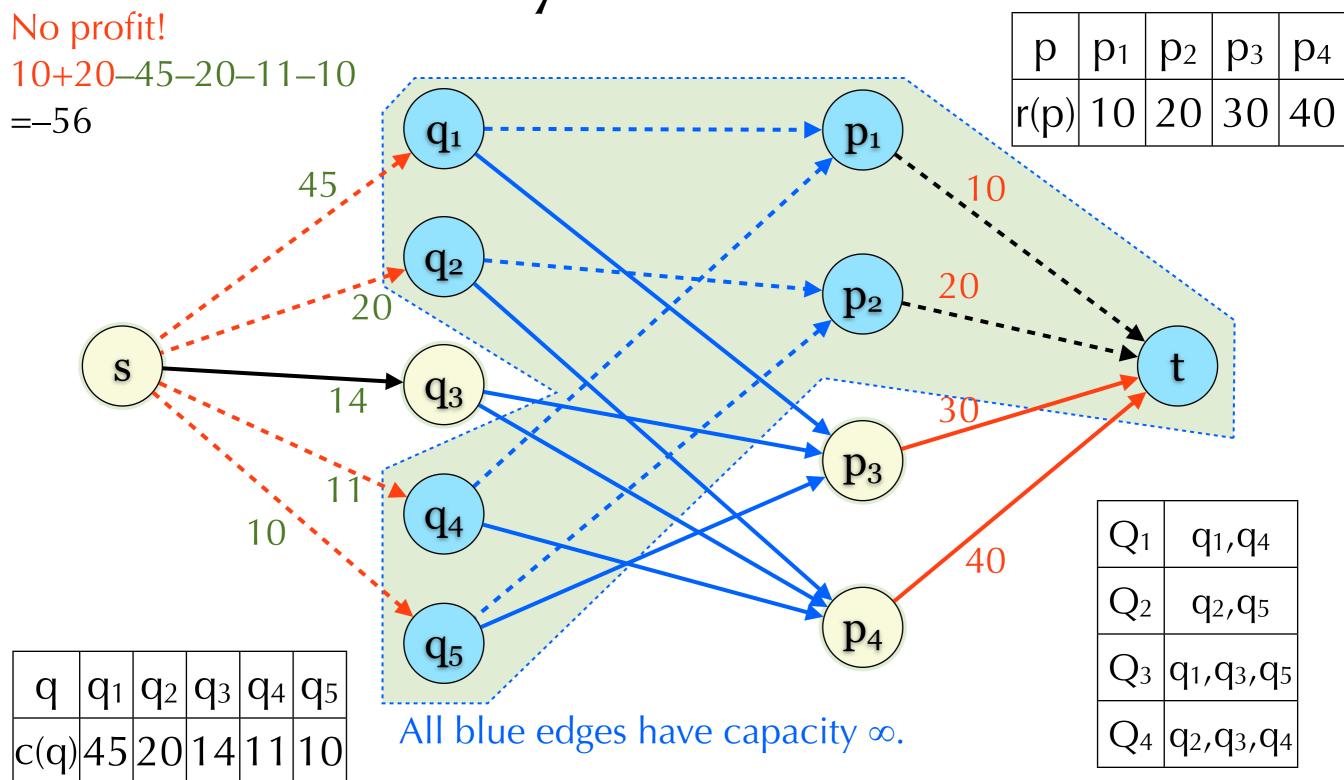
- ▶ Build a graph G=(V,E)
  - $V=\{s,t\}\cup V_P\cup V_Q$ 
    - $V_P = \{p_1,...,p_m\}, V_Q = \{q_1,...,q_n\}.$
  - $\rightarrow E = E_Q \cup E_B \cup E_P$ 
    - $E_Q = \{(s,v_Q): v_Q \in V_Q\} \quad w(s,v_Q) = c(v_Q)$
    - $\rightarrow$  E<sub>B</sub>={ $(v_Q,v_P):v_P \text{ needs } v_Q$ }  $w(e_B)=\infty$
    - $E_P = \{(v_P, t): v_P \in V_P\} \quad w(v_P, t) = r(v_P)$

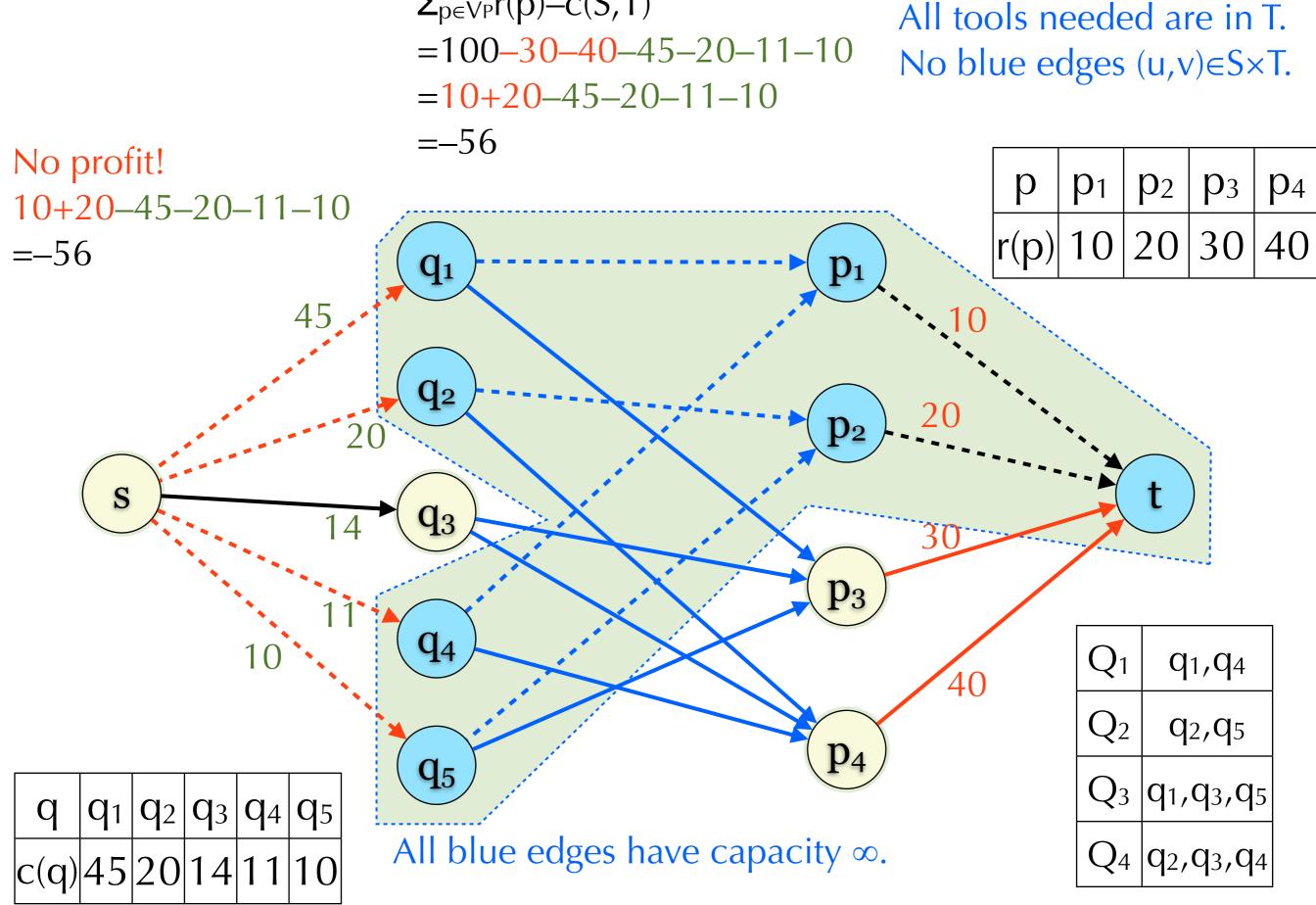
# Solution by Min Cut



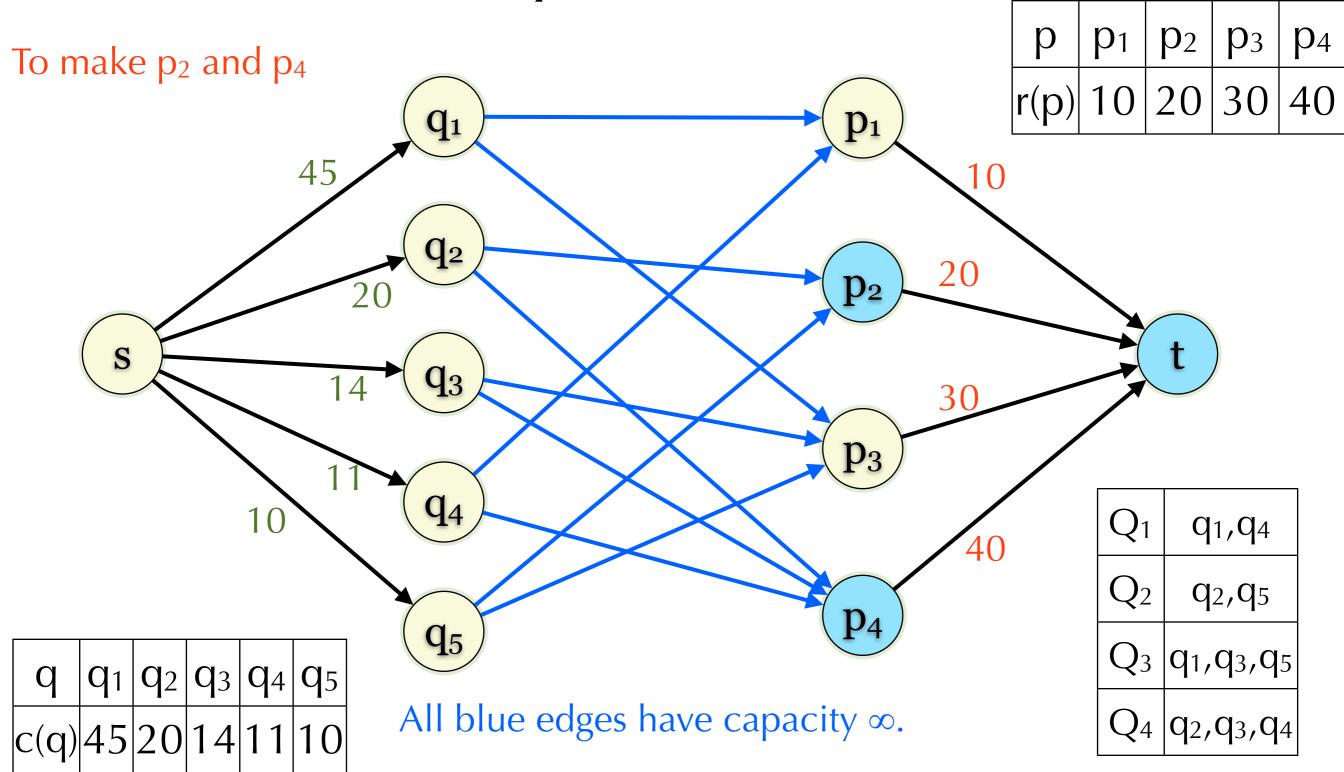


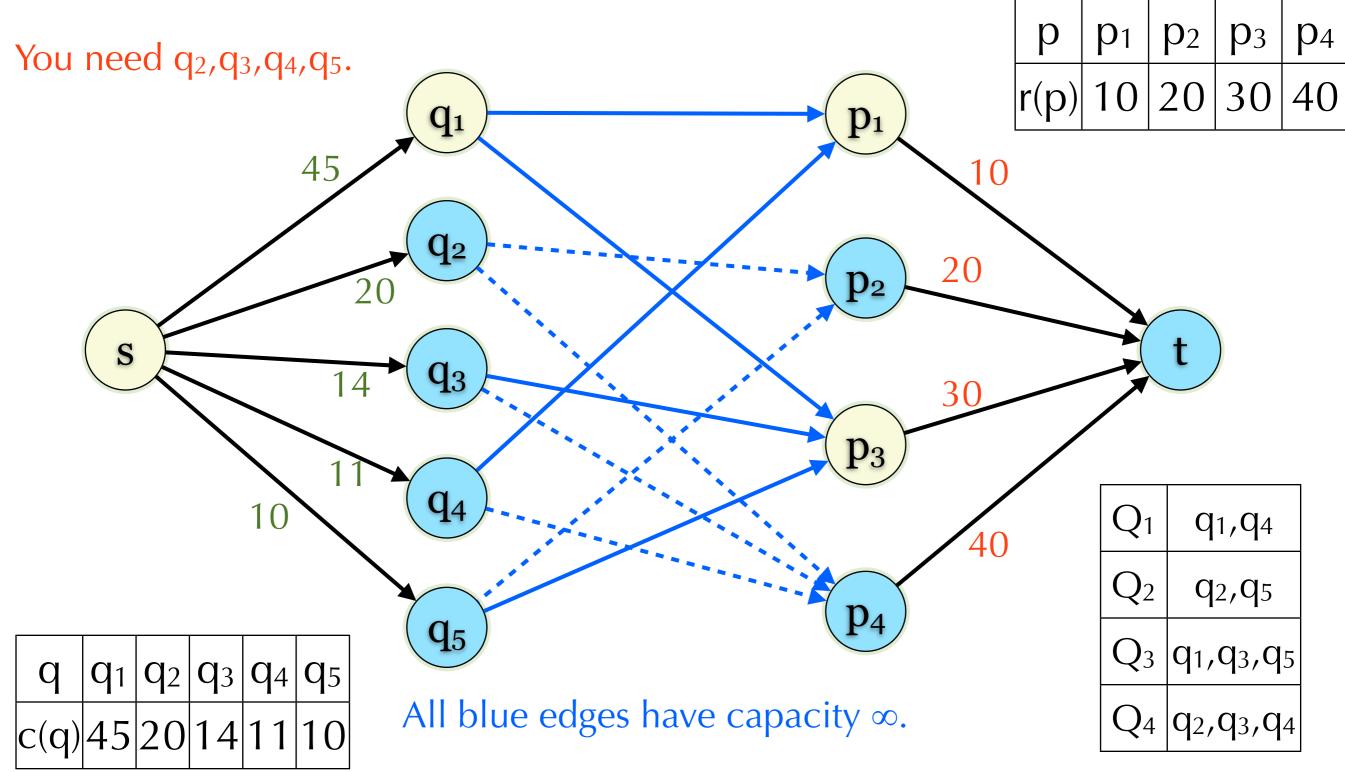


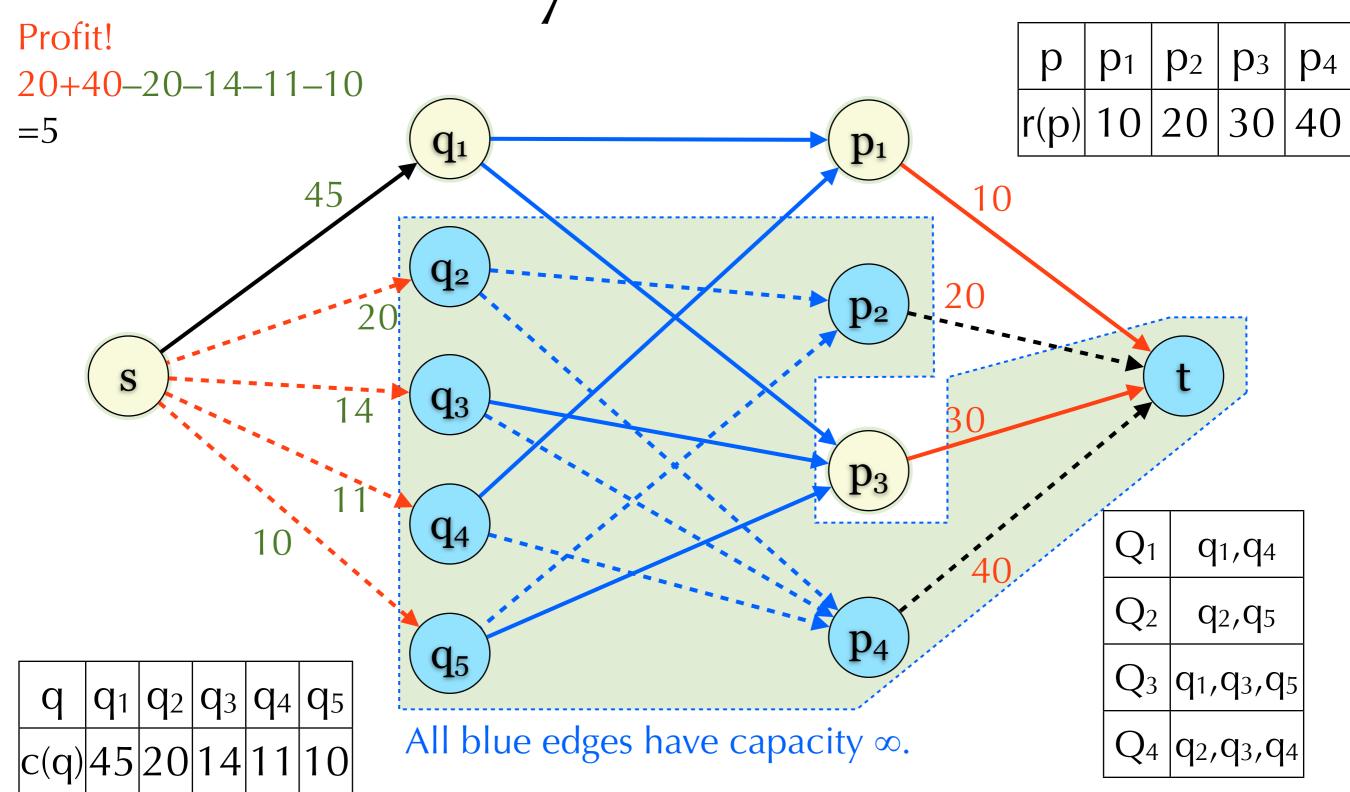


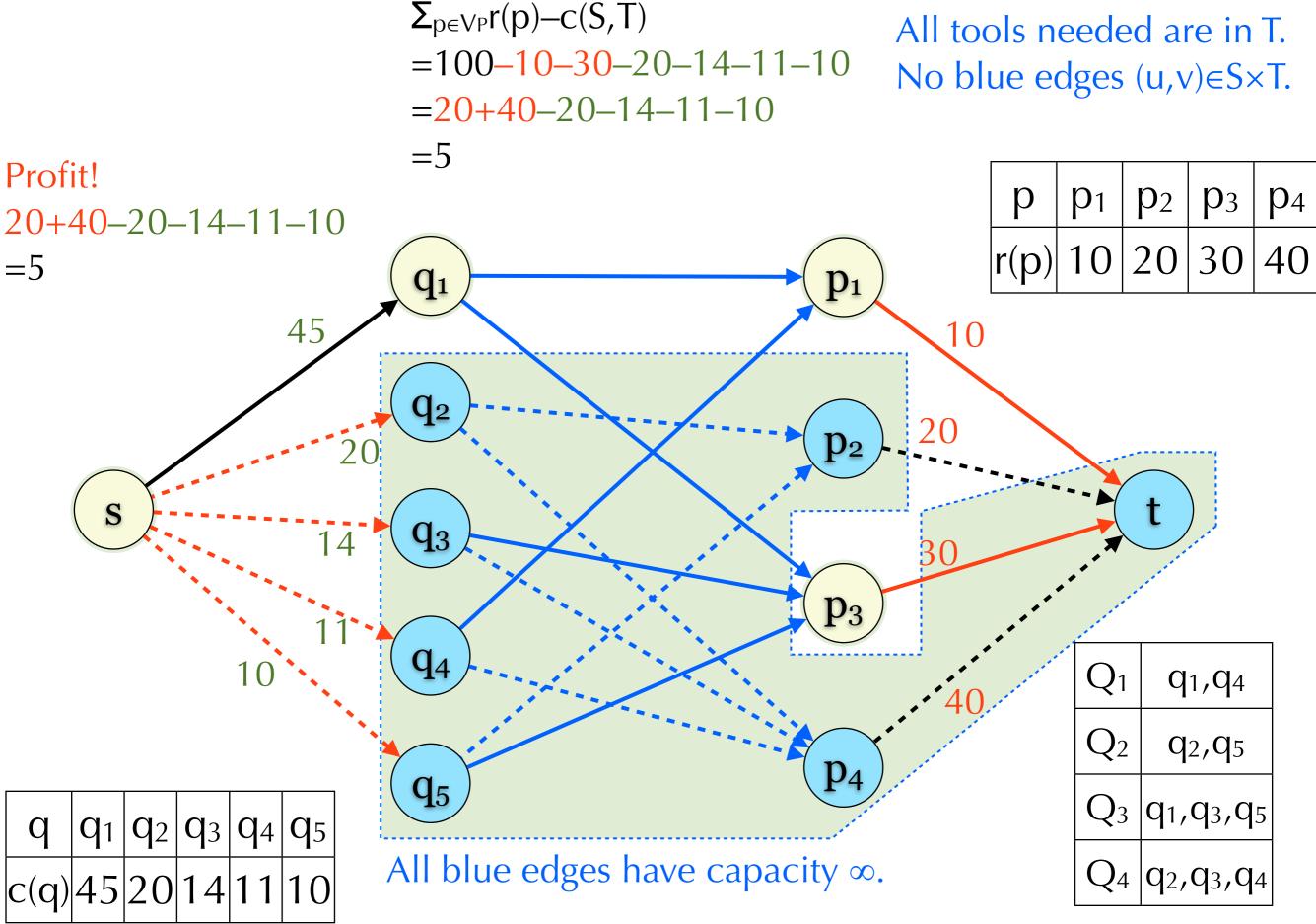


 $\sum_{p \in VP} r(p) - c(S,T)$ 









#### Tools and Products

- If we want to produce all products in P, then we need  $Q=\{q: \exists p \in P, (q,p) \in E\}$ .
- ▶ Let  $T=\{t\}\cup P\cup Q \text{ and } S=V\setminus T.$ 
  - For  $(u,v) \in S \times T$ ,  $c(u,v) < \infty$ .
  - $\rightarrow c(S,T) < \infty$
- ▶ The rest part: Show every (S,T) corresponds to a strategy if  $c(S,T)<\infty$ .

#### Tools and Products

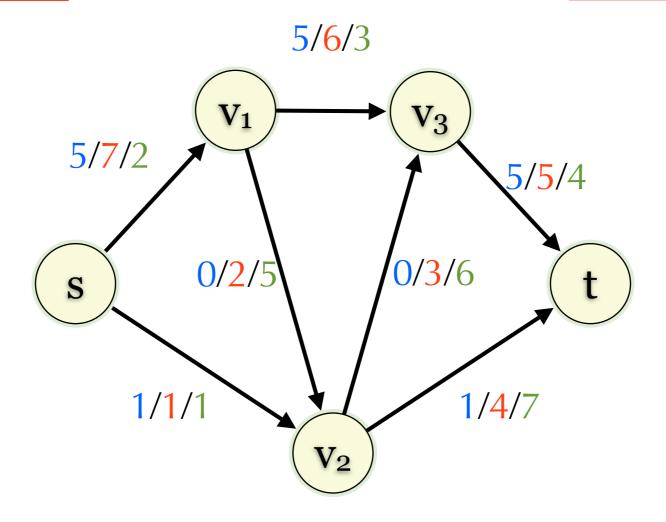
- Let  $T=\{t\}\cup P\cup Q$  where P is a subset of  $V_P$  and Q is a subset of  $V_Q$ .
  - $\blacktriangleright$  S=V\T={s} $\cup$ (V<sub>P</sub>\P) $\cup$ (V<sub>Q</sub>\Q)
- ▶  $c(S,T)<\infty$  implies  $E\cap((V_Q\setminus Q)\times P)=\emptyset$ 
  - If we buy all tools in Q, then all product in P can be made.
- $\sum_{p \in VP} r(p) c(S,T)$   $= \sum_{p \in VP} r(p) \sum_{p \notin P} r(p) \sum_{q \in Q} c(q)$   $= \sum_{p \in P} r(p) \sum_{q \in Q} c(q)$

#### Minimum Cost Flow

- ▶ e∈E has capacity c(e) and cost w(e)
- Objective:
  - Find a flow f s.t.  $|f|=f^*$
  - $\Sigma_{e \in E} f(e) w(e)$  is minimized
- How?
  - Successive shortest path
  - Negative cycle canceling

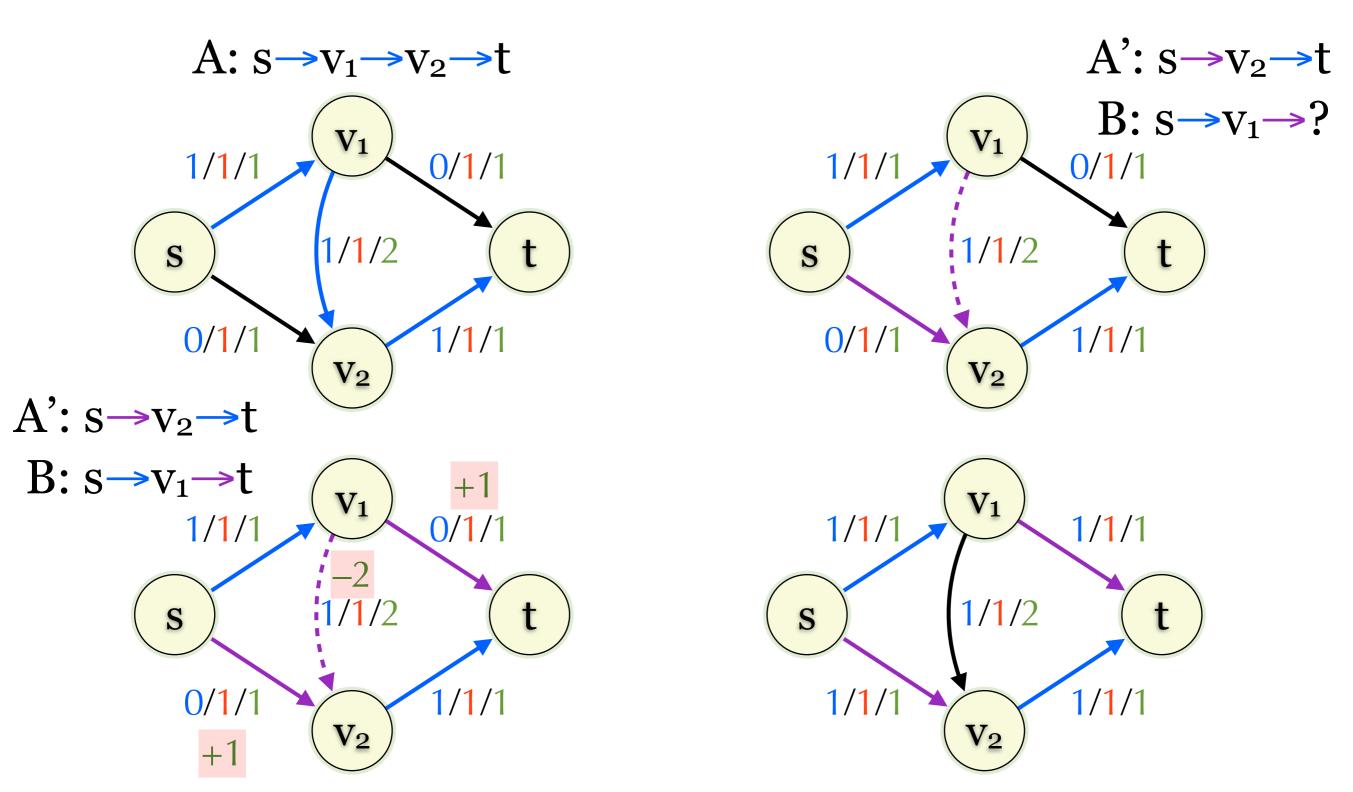
Flow f

$$|\mathbf{f}| = 6$$



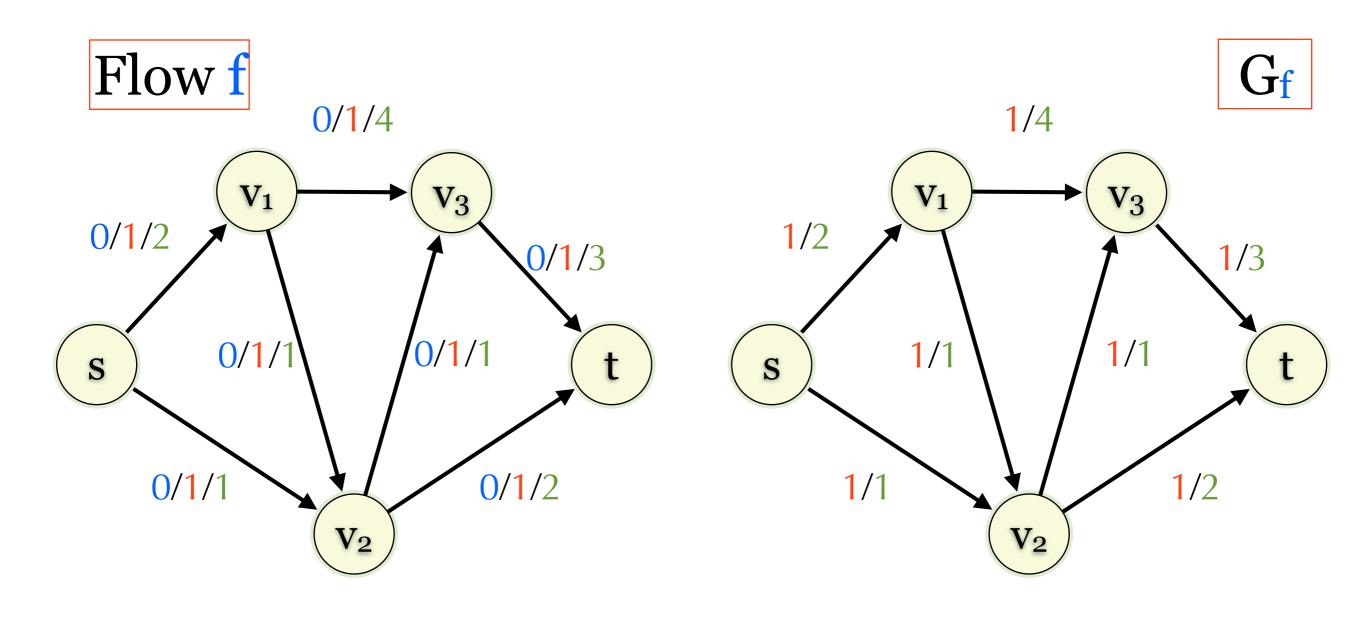
$$Cost=1 \times 1 + 5 \times 2 + 5 \times 3 + 5 \times 4 + 0 \times 5 + 0 \times 6 + 1 \times 7 = 53$$

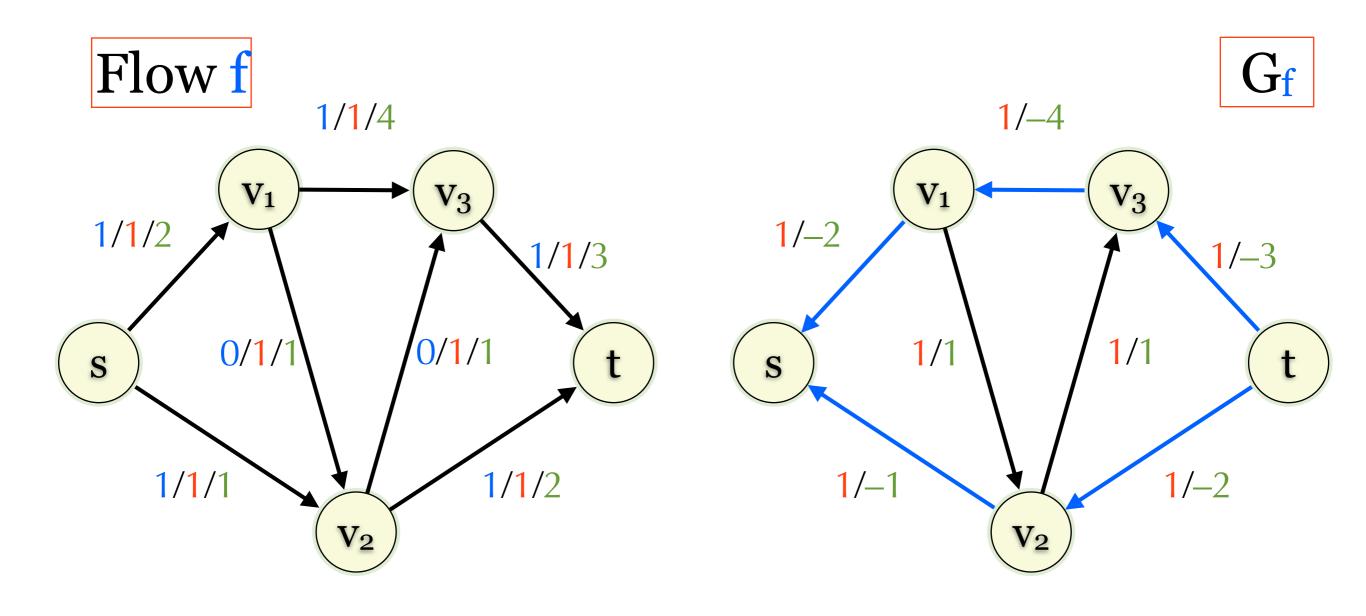
#### Cancellation



#### Residual Network

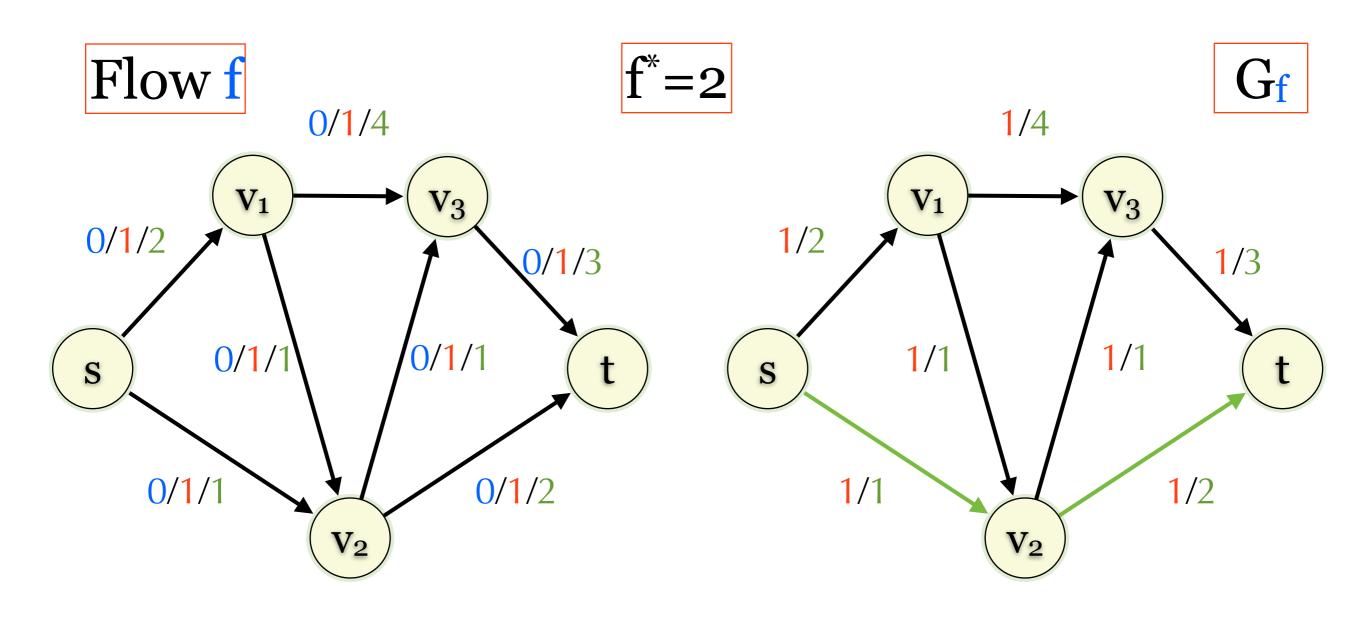
- For each edge  $e=(u,v)\in E$  s.t. f(u,v)>0, build edges (u,v),  $(v,u)\in E_f$  s.t.
  - $c_f(u,v)=c(u,v)-f(u,v)$  weight w(u,v)
  - $c_f(v,u) = f(u,v)$  weight -w(u,v)
- Multiple edges: Add dummy vertices and edges.
- ▶ Residual network G<sub>f</sub> is (V,E<sub>f</sub>) with capacity c<sub>f</sub>.

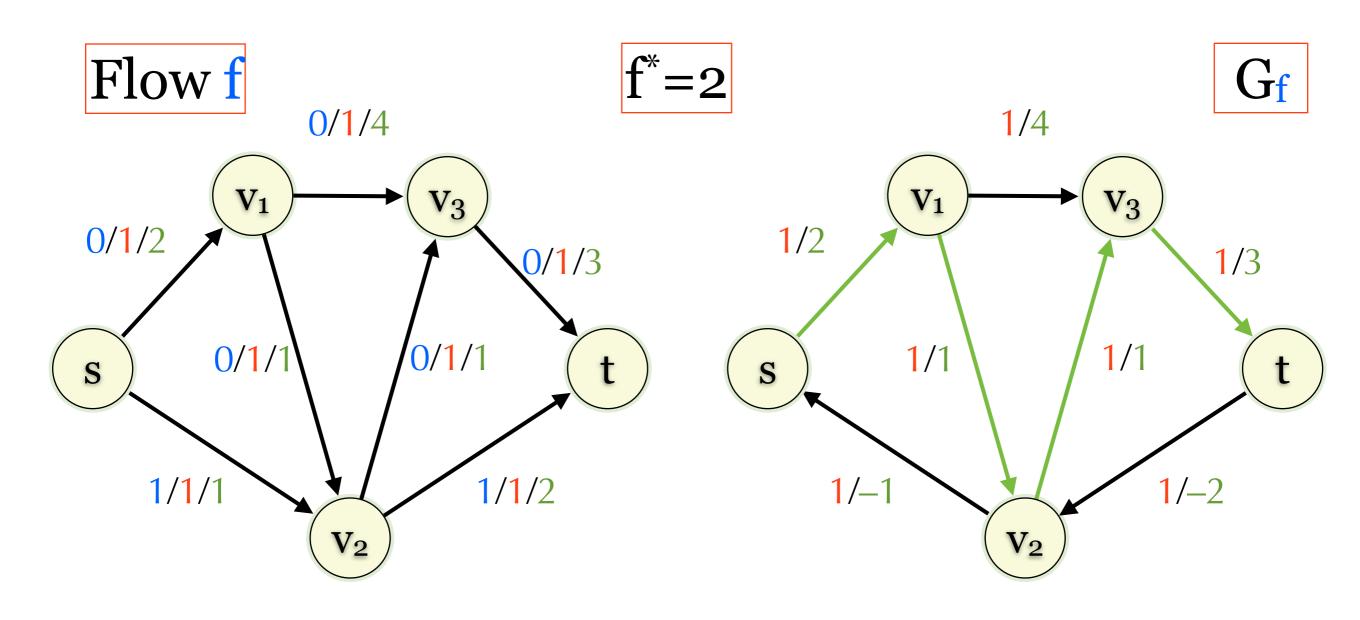


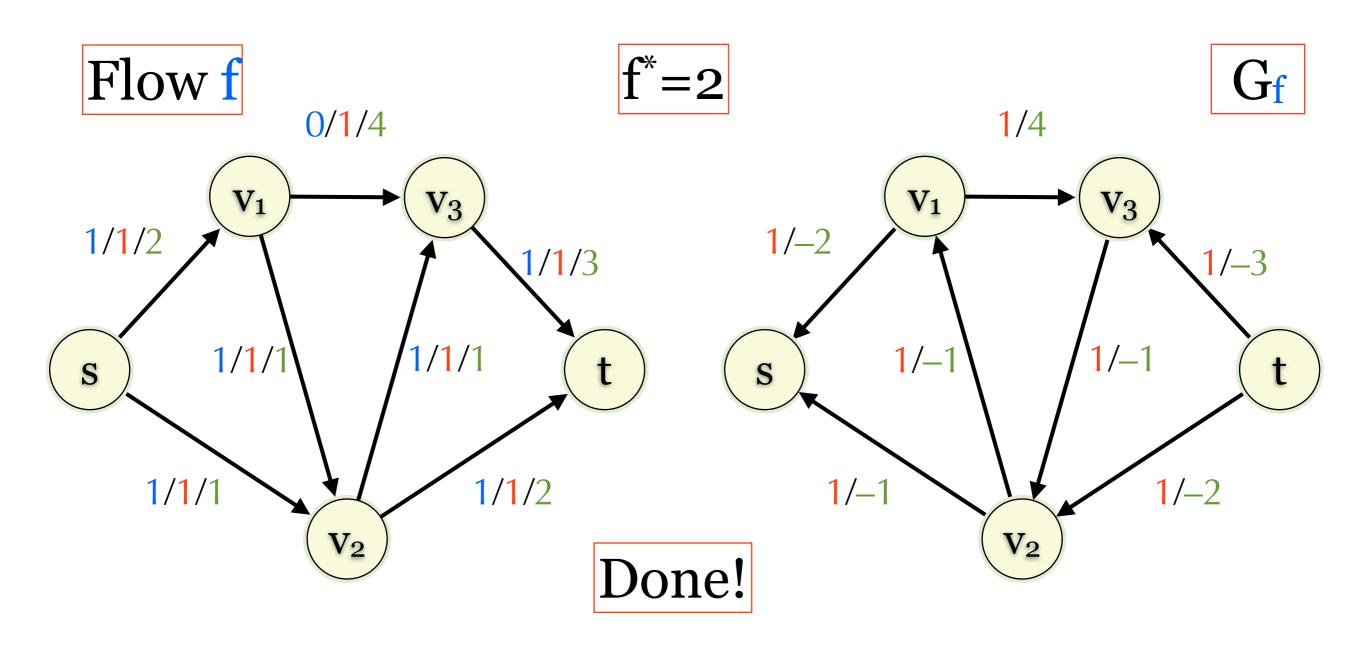


#### Successive Shortest Path

- Like Ford-Fulkerson, we continue finding augmenting path, until  $|f|=f^*$ .
- Always find the augmenting path with minimum weight.
  - $c_f(u,v) \neq 0 \text{ iff } (u,v) \in E_f$
  - By Bellman-Ford! Not by Dijkstra's!
- Thm: SSP doesn't generate negative cycle.
  - ▶ 2pts

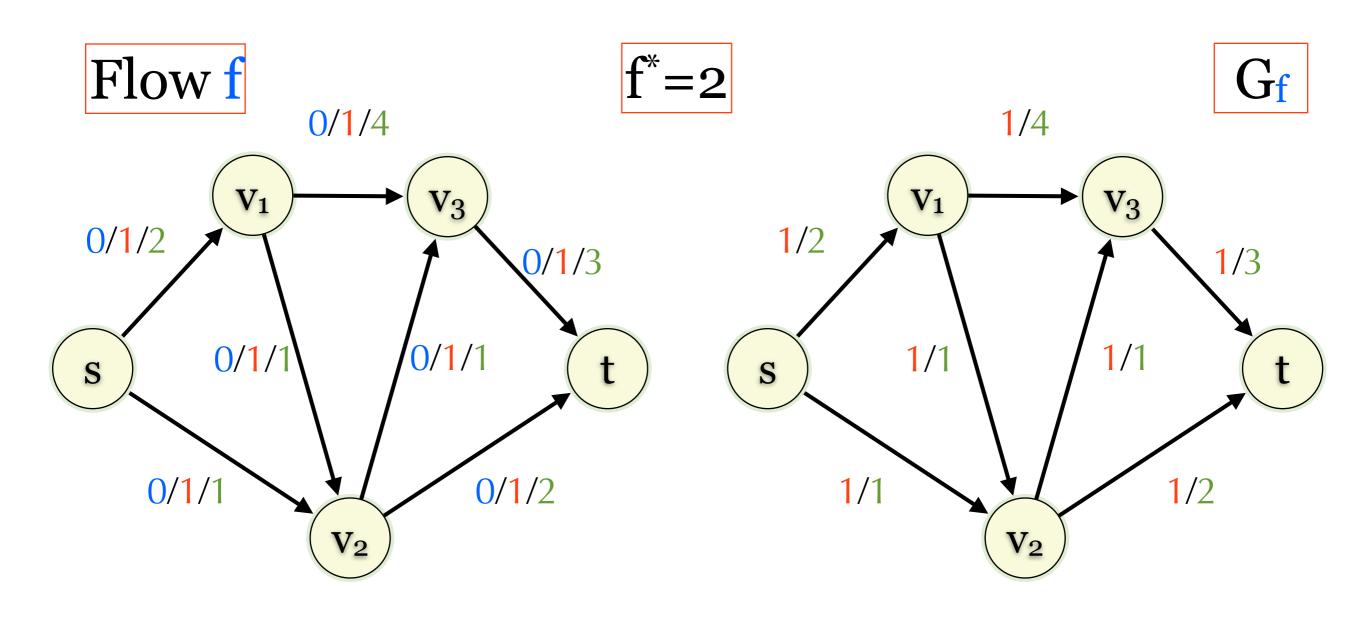


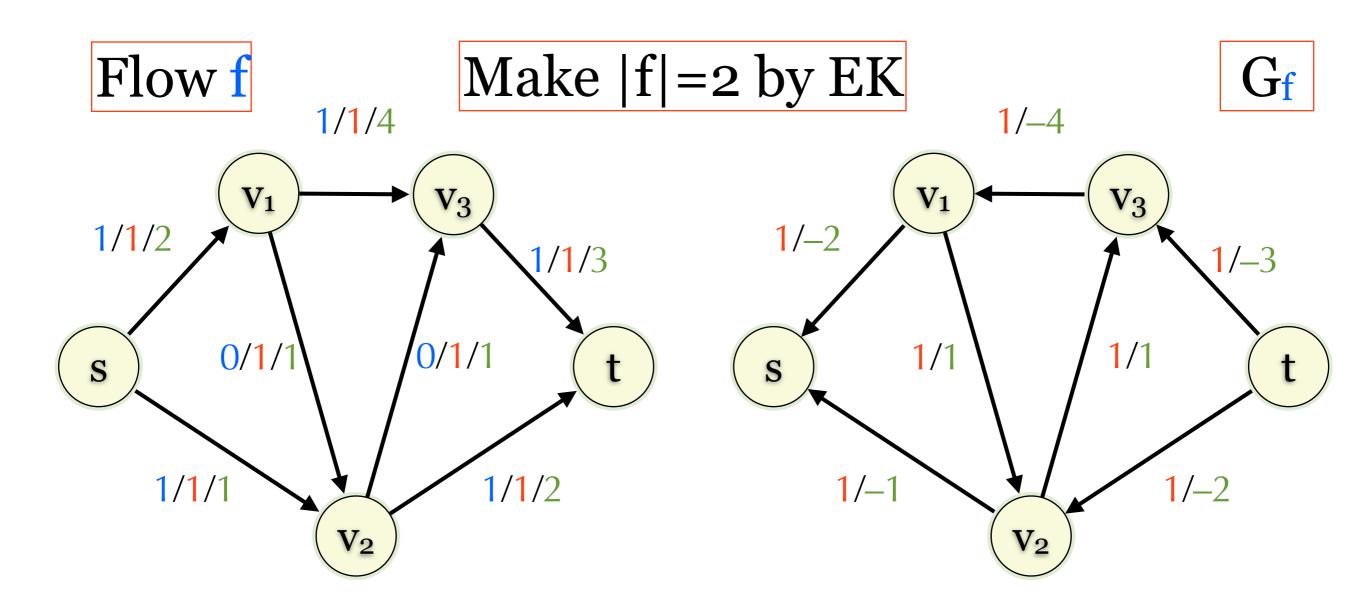


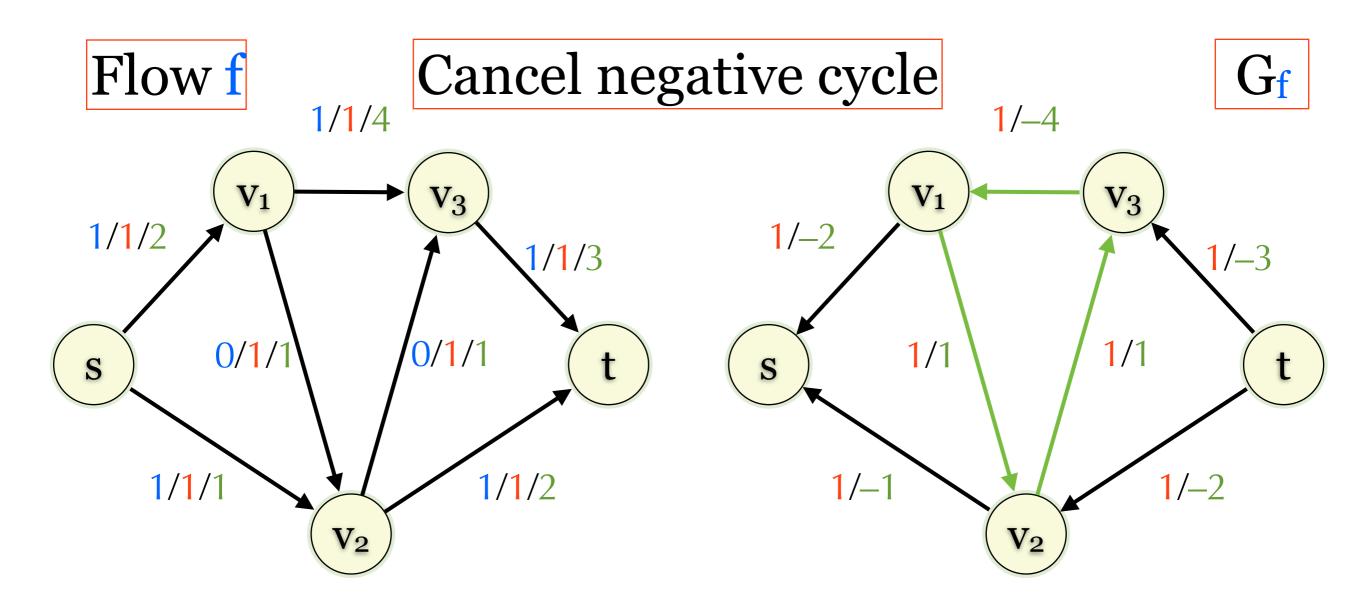


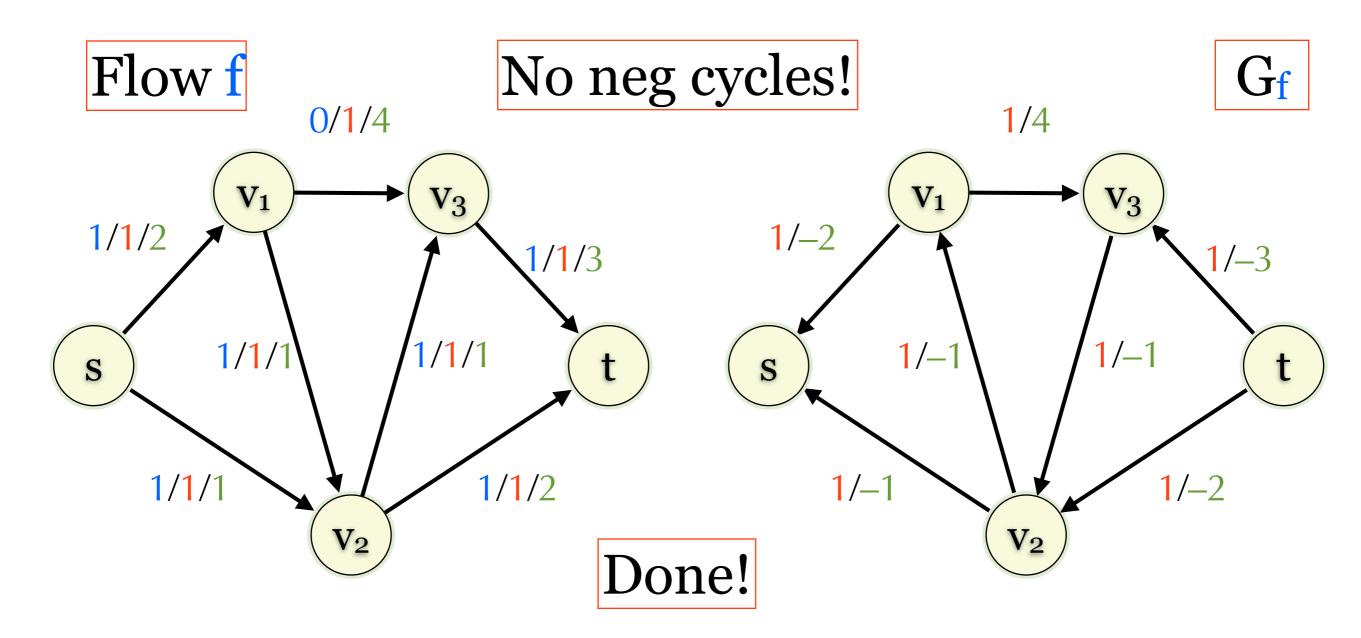
### Neg Cycle Cancellation

- Run Edmond-Karp until  $|f|=f^*$ .
- Keep finding negative cycles.
  - Augment the negative cycle.
- Using Karp's algorithm
  - Always cancel minimum mean cycle
  - Can be done in polynomial time!
- ▶ Bonus: Karp's algorithm (3 pts)
  - Find the minimum mean cycle in a directed graph.







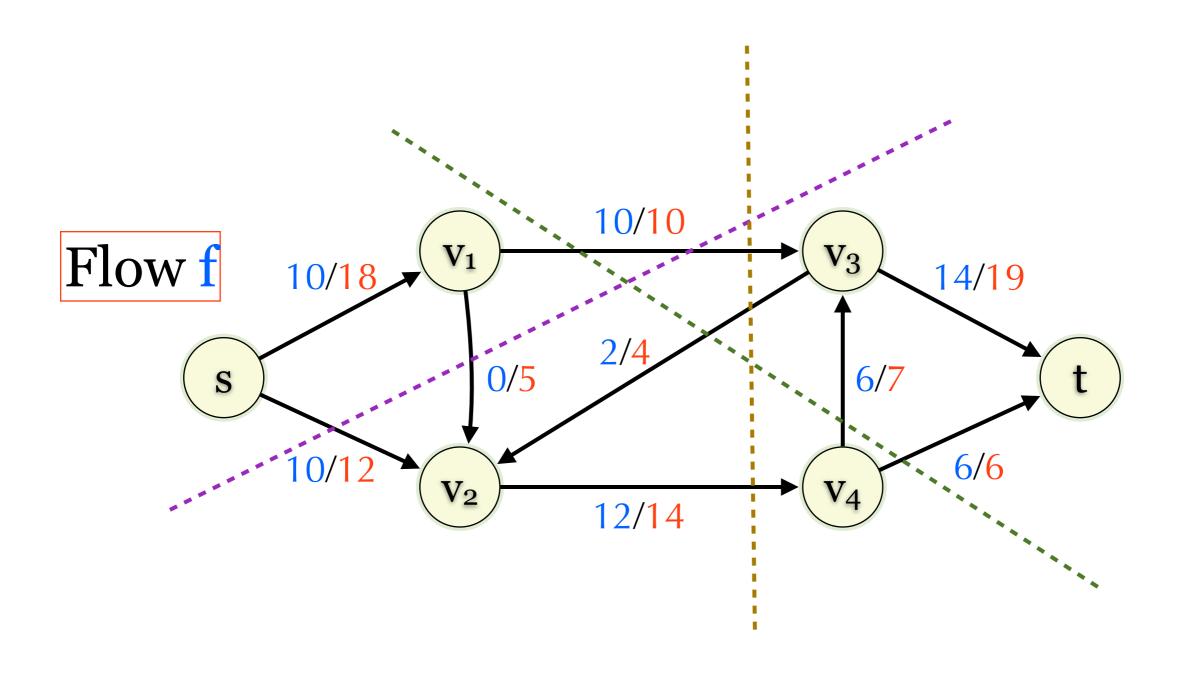


#### Lemma 26.4

- 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 the net flow across (S,T) is  $f(S,T)=\Sigma_{(u,v)\in S\times T}f(u,v)-\Sigma_{(u,v)\in T\times S}f(u,v)=|f|$ .
- Proof:
- ▶ Key tool: Flow conservation
  - $\forall v \in V \setminus \{s,t\}, \Sigma_{(u,v) \in E} f(u,v) = \Sigma_{(v,w) \in E} f(v,w).$
  - $\forall v \in V \setminus \{s,t\}, \ \Sigma_{u \in V} f(u,v) \Sigma_{u \in V} f(v,u) = 0.$

#### Proof

```
\rightarrow |f| = \sum_{u \in V} f(s, u)
= \sum_{u \in V} f(s, u) + \sum_{v \in S \setminus \{s\}} (\sum_{u \in V} f(v, u) - \sum_{u \in V} f(u, v))
=\Sigma_{v\in S}(\Sigma_{u\in V}f(v,u)-\Sigma_{u\in V}f(u,v)) \Sigma_{u\in V}f(u,s)=0
=\Sigma_{v\in S}\Sigma_{u\in V}f(v,u)-\Sigma_{v\in S}\Sigma_{u\in V}f(u,v)
= \sum_{v \in S} \sum_{u \in S} f(v, u) + \sum_{v \in S} \sum_{u \in T} f(v, u)
   -\Sigma_{v \in S} \Sigma_{u \in S} f(u,v) - \Sigma_{v \in S} \Sigma_{u \in T} f(u,v)
= \sum_{v \in S} \sum_{u \in T} f(v, u) - \sum_{v \in S} \sum_{u \in T} f(u, v)
=\Sigma_{(u,v)\in S\times T}f(u,v)-\Sigma_{(u,v)\in T\times S}f(u,v)
   f(u,v)=o if (u,v)\notin E
=f(S,T)
```



#### Min-Cut Max-Flow Thm

- If f is a flow in a flow network G=(V,E) with source s and sink t, then the following conditions are equivalent:
  - 1. f is a maximum flow in G.
  - 2. The residual network G<sub>f</sub> contains no augmenting paths.
  - 3. |f|=c(S,T) for some s-t cut (S,T) of G.

# (1) implies (2)

- (1) implies (2) iff not (2) implies not (1).
- If there is an augmenting path  $\langle v_0,...,v_k \rangle$  in  $G_f$ , then  $c(v_{i-1},v_i)>0$  for  $0< i \le k$ .
- We can augment f by f' where
  - ▶ f'(e)=o if e is not on the path
  - $f'(e) = \min_{0 < i \le k} c(v_{i-1}, v_i)$
- It is not a maximum flow.

# (2) implies (3)

- Let S be the set of vertices reachable without using (u,v) s.t.  $c_f(u,v)=0$  from s in  $G_f$ . Let  $T=V\setminus S$ .
- ▶ For every  $(u,v) \in (S \times T) \cap E$ , f(u,v) = c(u,v).
  - ▶ If not, then  $c_f(u,v)>0$  and  $v\in S$ . Contradiction
- ▶ For every  $(u,v) \in (T \times S) \cap E$ , f(u,v) = o.
  - ▶ If not, then  $c_f(v,u)>0$  and  $u\in S$ . Contradiction
- |f| = f(S,T) Lemma 26.4  $= \sum_{(u,v) \in S \times T} f(u,v) \sum_{(u,v) \in T \times S} f(u,v) \text{ } f(e) = 0 \text{ if } e \notin E$   $= \sum_{(u,v) \in S \times T} c(u,v) 0$  = c(S,T)

# (3) implies (1)

- ▶ Goal: For every s-t cut (S,T) & flow f,  $c(S,T) \ge |f|$ .
  - If c(S,T)=|f|, then f is a maximum flow and (S,T) is a minimum cut.
- |f| = f(S,T) Lemma 26.4  $= \sum_{(u,v) \in (S \times T) \cap E} f(u,v) \sum_{(u,v) \in (T \times S) \cap E} f(u,v)$   $\leq \sum_{(u,v) \in (S \times T) \cap E} c(u,v) o$  = c(S,T)

# Edmonds-Karp: Time Complexity

- Time complexity: O(|V||E|<sup>2</sup>)
  - ► Augmentation takes O(|V|+|E|)
  - ▶ Total augmentation: O(|V||E|)
- Proof idea:
  - For every edge (u,v), we only set f(u,v) to c(u,v) or o O(|V|) times.
    - Each augmentation changes f(u,v) at most once.  $|E| \times O(|V|) = O(|V||E|)$

#### Lemma 26.7

If the Edmonds-Karp algorithm is run on a flow network G=(V,E) with source s and sink t, then for all vertices  $v\in V\setminus \{s,t\}$ , the shortest-path distance  $\delta_f(s,v)$  in the residual network  $G_f$  monotonically increases with each flow augmentation.

#### Proof

- ▶ BWOC. Assume the lemma is true before we augment f into f'. Let v be the vertex of minimum  $\delta_{f'}(s,v)$  s.t.  $\delta_{f'}(s,v) < \delta_{f}(s,v)$ .
- $\triangleright$  v  $\neq$  s:  $\exists$  u  $\in$  V s.t.  $\delta_{f'}(s,u) + 1 = \delta_{f'}(s,v)$ .  $\delta_{f'}(s,u) < \delta_{f'}(s,v)$
- Note:  $\delta_f(s,u) \leq \delta_f(s,u)$
- ► If  $(u,v) \in E_f$   $\delta_f(s,v) \leq \delta_f(s,u) + 1$  triangle inequality  $\leq \delta_f(s,u) + 1$   $= \delta_f(s,v)$  $< \delta_f(s,v)$  contradiction

#### Proof

- We have (u,v)∉E<sub>f</sub>
- Note:  $(u,v) \in E_{\mathbf{f}'}$
- (v,u) is on the augmenting path when we augment f into f'.
- ►  $\delta_f(s,v) = \delta_f(s,u) 1$  triangle inequality  $\leq \delta_f(s,u) - 1$  $= \delta_f(s,v) - 2$  contradiction

#### Theorem 26.8

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

#### Proof

- ▶ If we set f(u,v) to c(u,v), then  $(u,v) \notin E_f$ .
- ▶ If we set f(u,v) to o, then  $(v,u) \notin E_f$ .
- ▶ Suppose we augment f to f'.
- To create (u,v) in the residual network, we have to augment (v,u).
  - $(u,v)\notin E_f$  and  $(u,v)\in E_f$ :  $\delta_f(s,v)+1=\delta_f(s,u)$
- To remove (u,v) in the residual network, we have to augment (u,v): set f(u,v)=c(u,v) or f(v,u)=o
  - ▶  $(u,v) \in E_f$  and  $(u,v) \notin E_{f'}$ :  $\delta_f(s,v) = \delta_f(s,u) + 1$

#### Proof

- ▶ Suppose we augment the flow  $f \rightarrow f' \rightarrow ... \rightarrow f'' \rightarrow f'''$ .
- Consider (u,v): removed by augmenting f to f' and created by augmenting f" into f".
  - ▶  $\delta_{f''}(s,u) = \delta_{f''}(s,v) + 1 \ge \delta_{f}(s,v) + 1 = \delta_{f}(s,u) + 2$
- ▶ This process increase the shortest distance by 2, but  $\delta_{f^*}(s,u)>|V|-1$  implies  $\delta_{f^*}(s,u)=\infty$  for flow  $f^*$ .
  - $\blacktriangleright$  This process can happen at most O(|V|) times.
- But when we augment a flow, we always remove and create some edges in the residual network.
  - We can augment only O(|V||E|) times.