Module 11 – Networkbased Algorithms

SIT320 – Advanced Algorithms

Dr. Nayyar Zaidi

Today

- Minimum Cuts!
 - Karger's algorithm

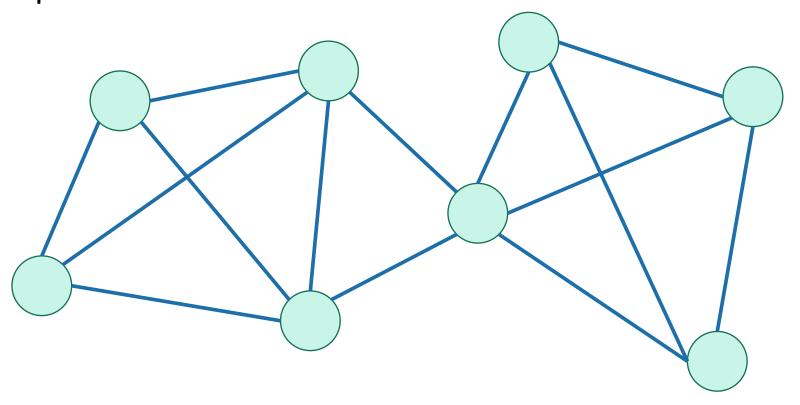
- Minimum s-t cuts
- Maximum s-t flows

- The Ford-Fulkerson Algorithm
 - Finds min cuts and max flows!

*For today, all graphs are undirected and unweighted.

Recall: cuts in graphs

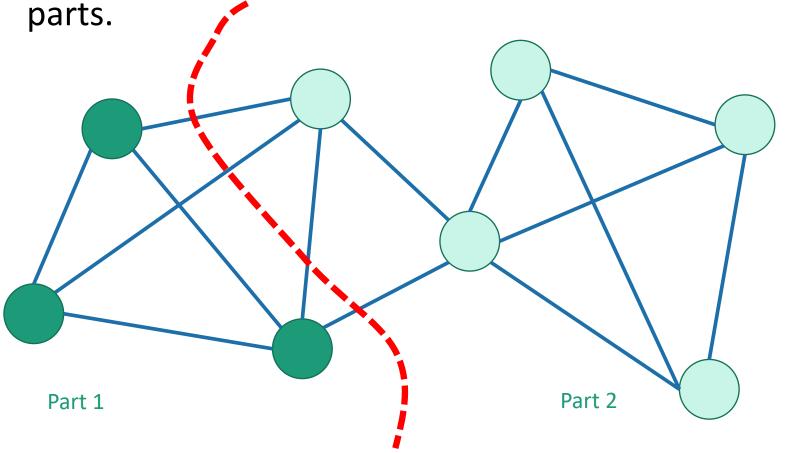
 A cut is a partition of the vertices into two nonempty parts.



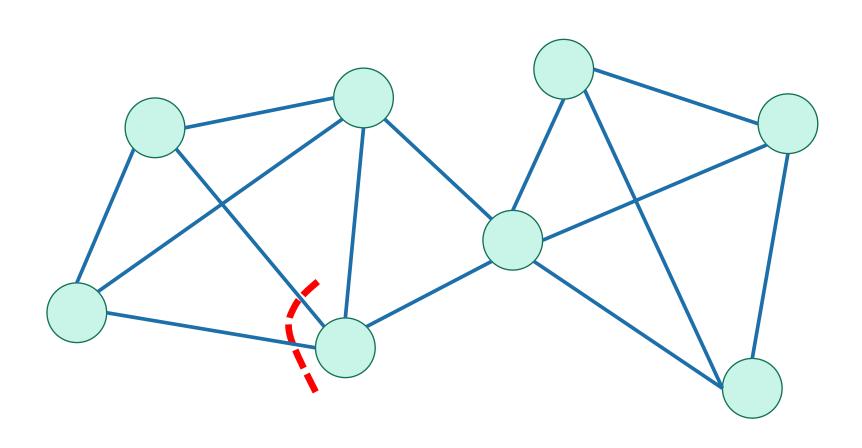
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Recall: cuts in graphs

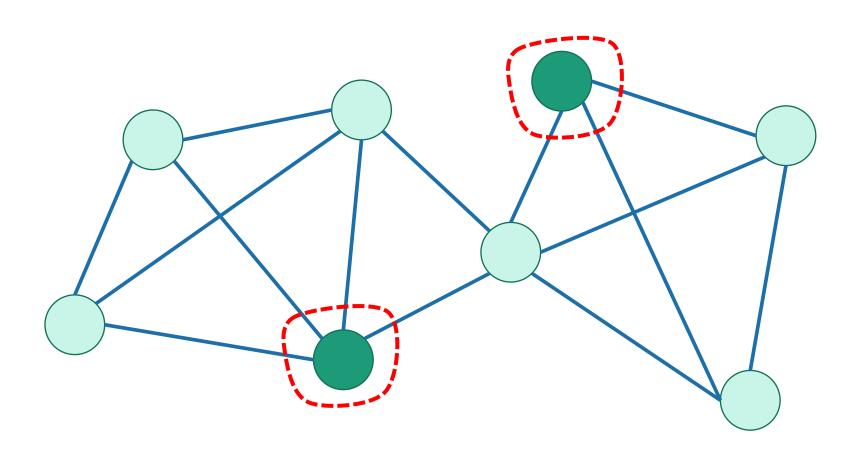
• A cut is a partition of the vertices into two nonempty



This is not a cut



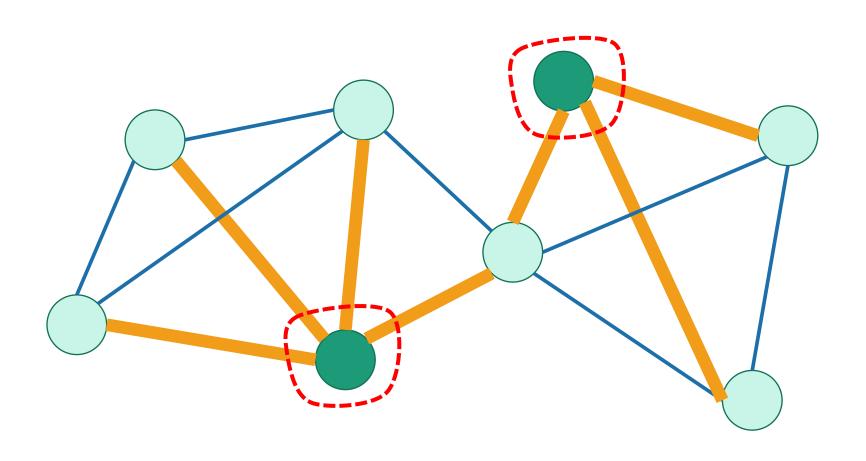
This is a cut



This is a cut

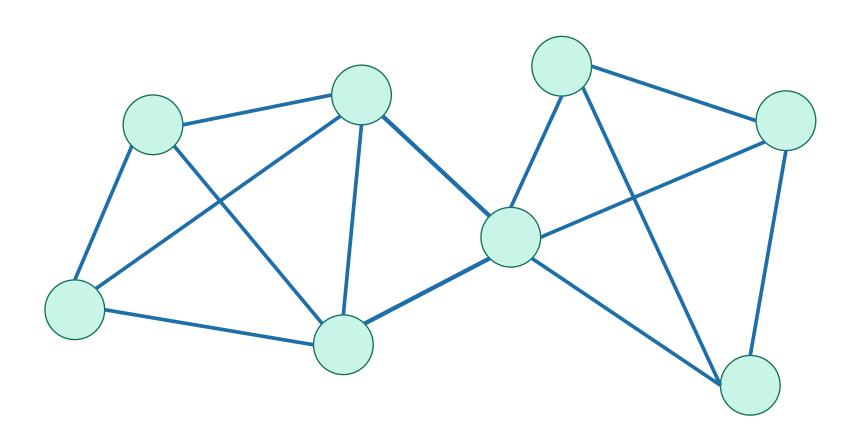
These edges cross the cut.

• They go from one part to the other.



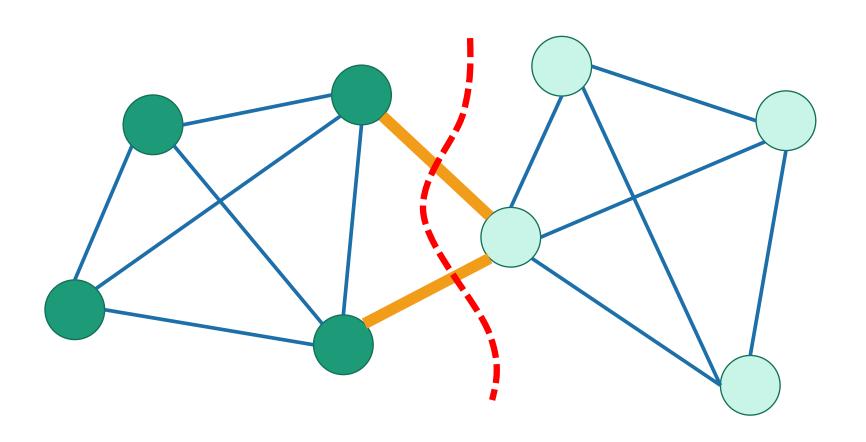
A (global) minimum cut

is a cut that has the fewest edges possible crossing it.



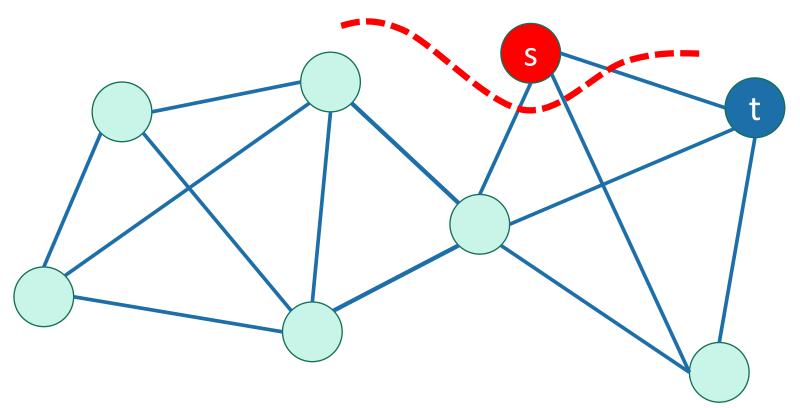
A (global) minimum cut

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Why "global"?

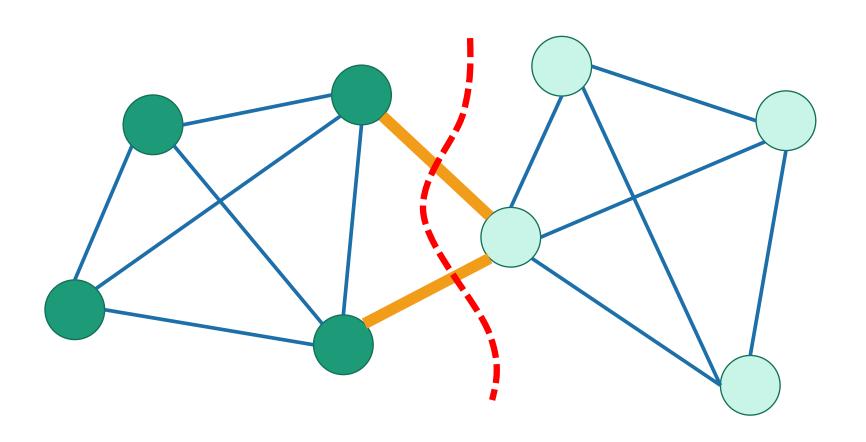
In the next section, we'll talk about min s-t cuts



 At this time, there are no special vertices, so the minimum cut is "global."

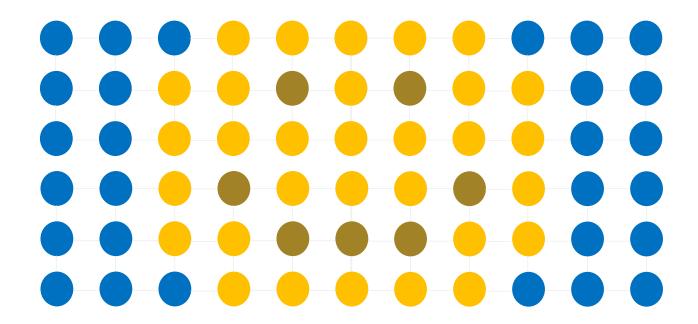
A (global) minimum cut

is a cut that has the fewest edges possible crossing it.



Why might we care about global minimum cuts?

One example is image segmentation:



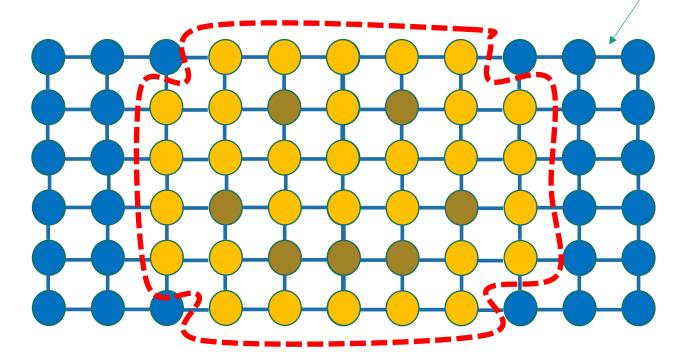
Why might we care about global minimum cuts?

weights*

between similar

pixels.

One example is image segmentation:



• We'll see more applications for other sorts of min-cuts soon

- Finds global minimum cuts in undirected graphs
- Randomized algorithm
- Karger's algorithm might be wrong.
 - Compare to QuickSort, which just might be slow.
- Why would we want an algorithm that might be wrong?
 - With high probability it won't be wrong.
 - Maybe the stakes are low and the cost of a deterministic algorithm is high.

Different sorts of gambling

- QuickSort is a Las Vegas randomized algorithm
 - It is always correct.
 - It might be slow.

Yes, this is a technical term.

Formally:

- For all inputs A, QuickSort(A) returns a sorted array.
- For all inputs A, with high probability over the choice of pivots, QuickSort(A) runs quickly.



Different sorts of gambling

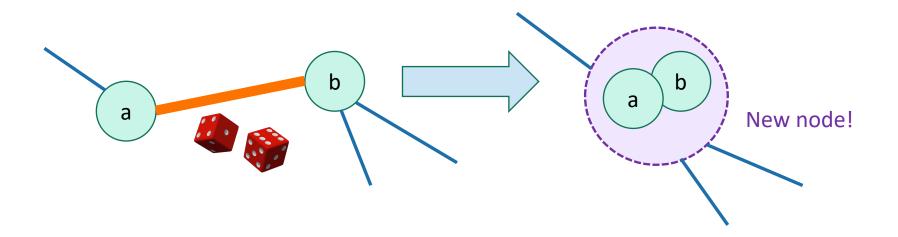
- Karger's Algorithm is a Monte Carlo randomized algorithm
 - It is always fast.
 - It might be wrong.



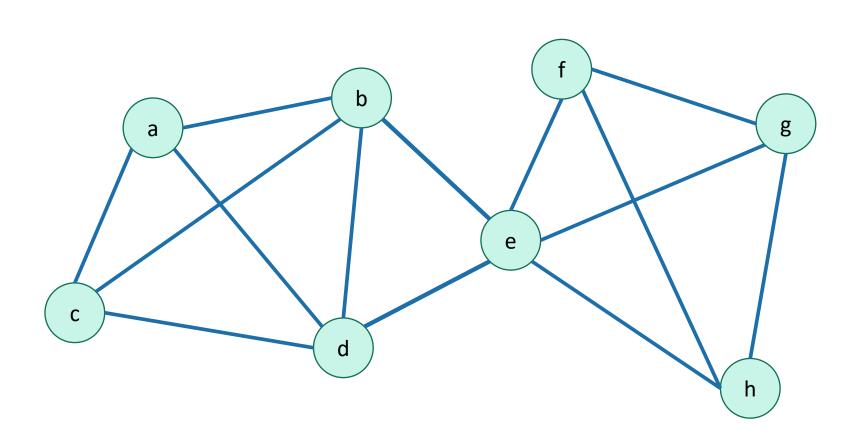
Formally:

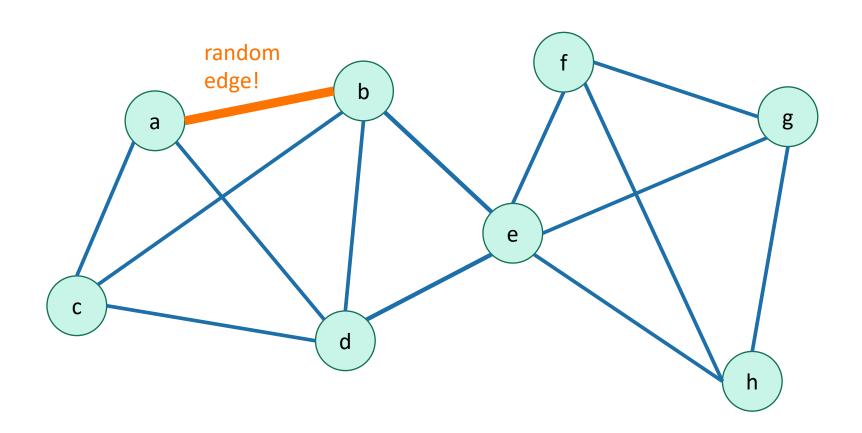
- For all inputs G, with probability at least ____ over the randomness in Karger's algorithm, Karger(G) returns a minimum cut.
- For all inputs G, with probability 1
 Karger's algorithm runs in time no
 more than

- Pick a random edge.
- Contract it.
- Repeat until you only have two vertices left.

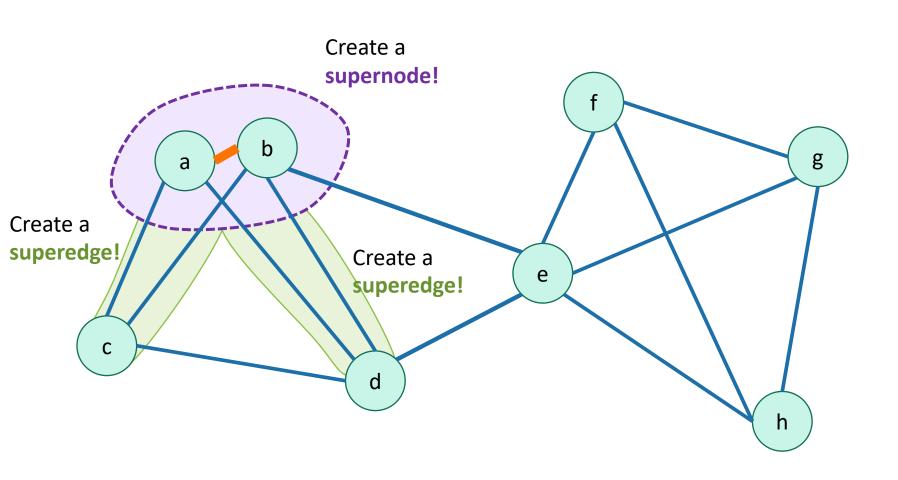


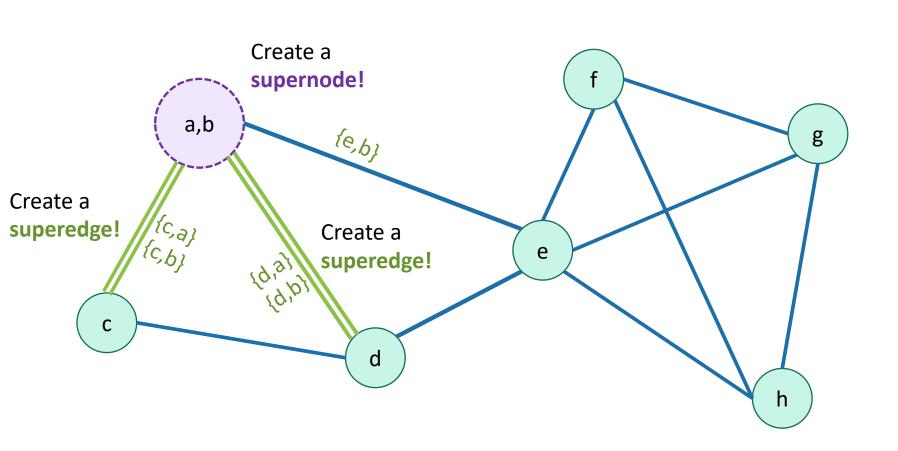
Why is this a good idea? We'll see shortly.



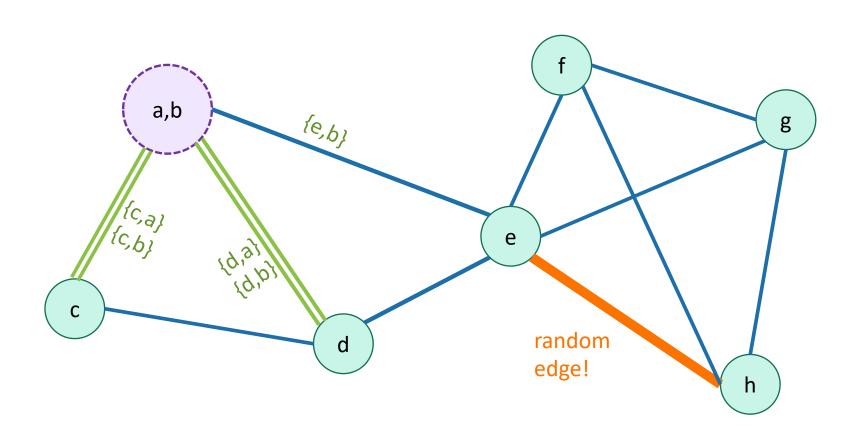


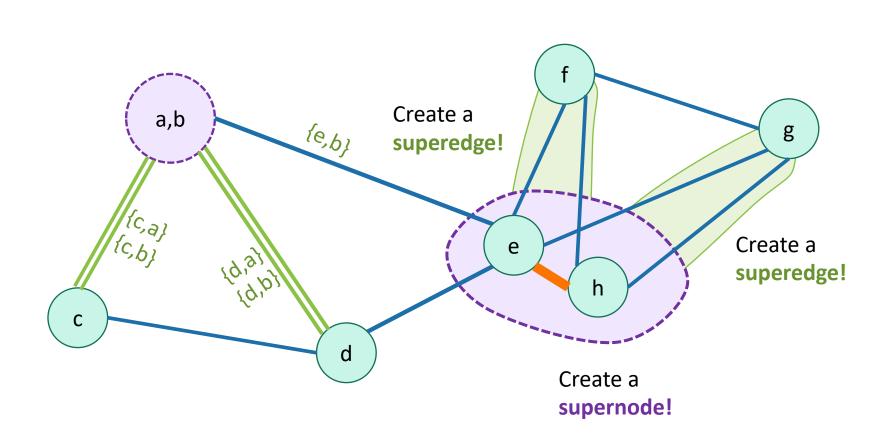


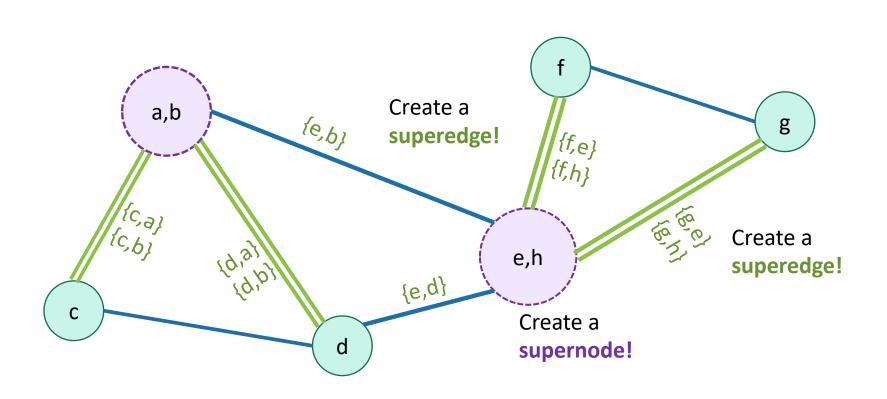




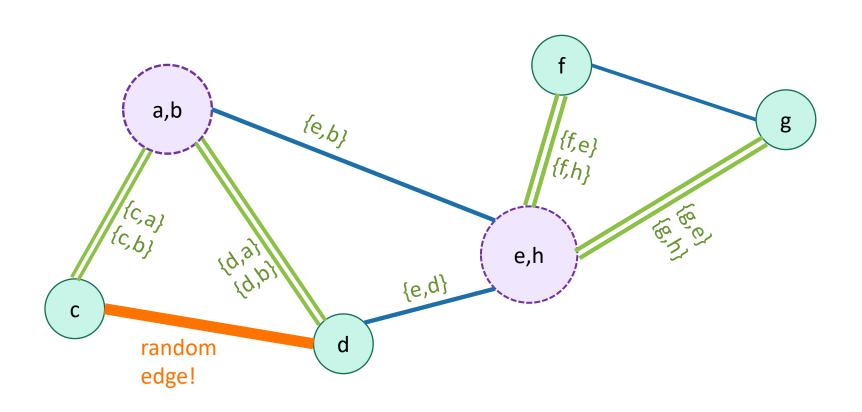


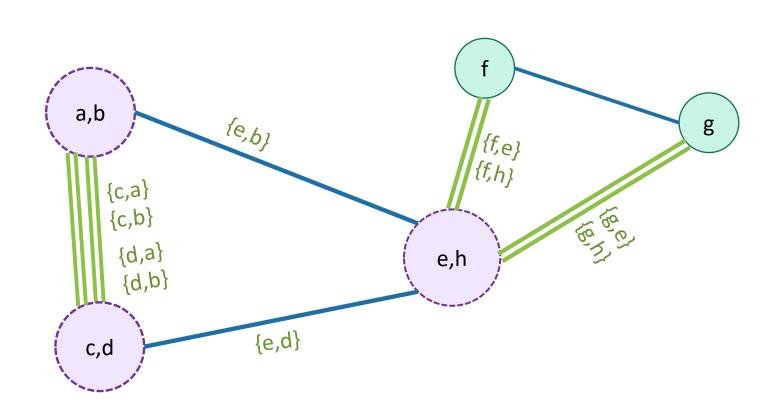




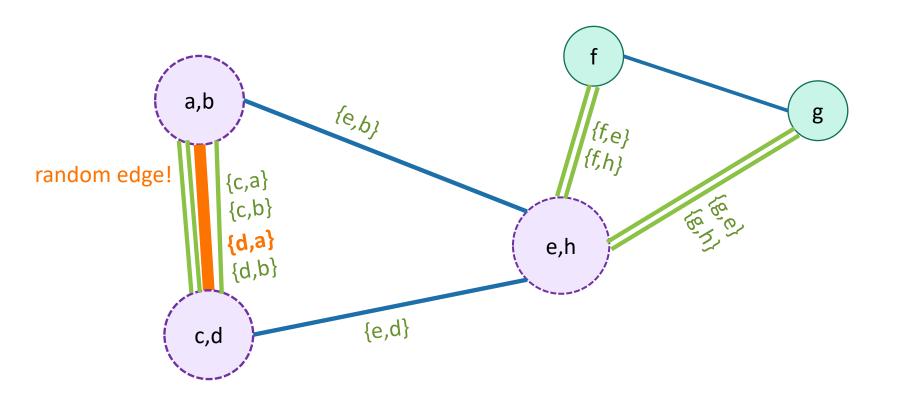


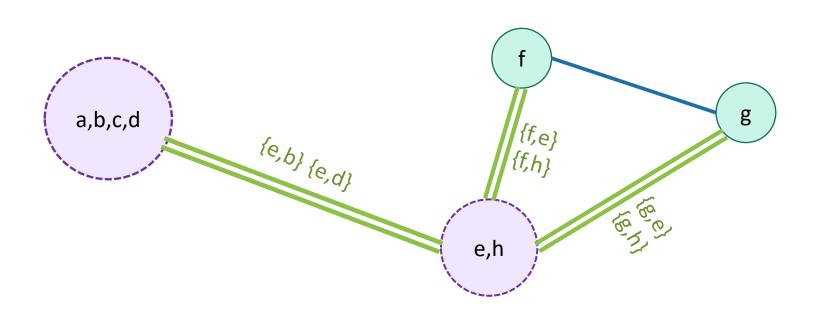


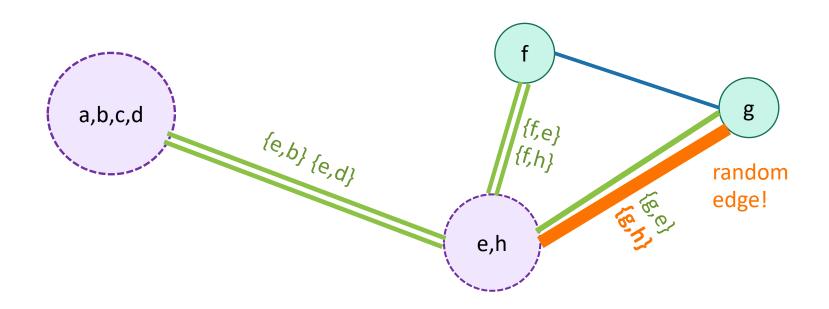




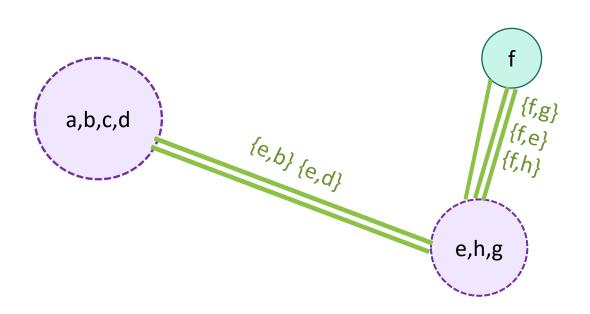


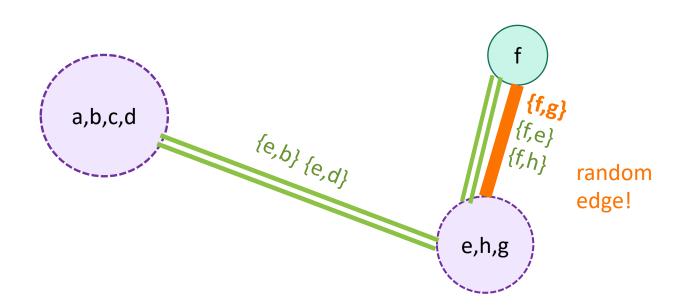












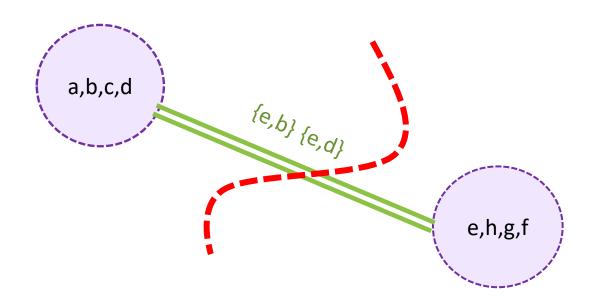


The **minimum cut** is given by the remaining super-nodes:

• {a,b,c,d} and {e,h,f,g}

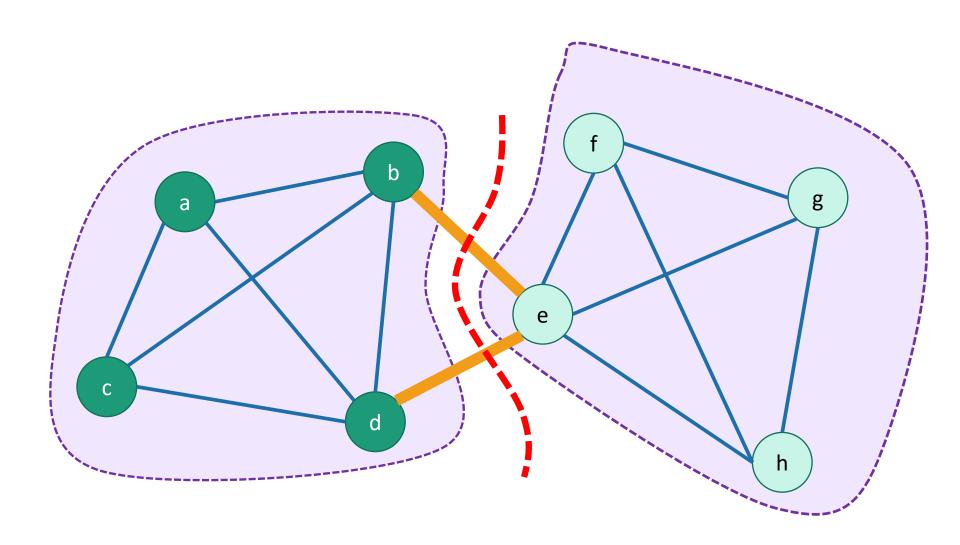
Now stop!

• There are only two nodes left.



The **minimum cut** is given by the remaining super-nodes:

• {a,b,c,d} and {e,h,f,g}



• Does it work?

• Is it fast?

How do we implement this?

See Code

 This maintains a secondary "superGraph" which keeps track of superNodes and superEdges

Running time?

- We contract at most n-2 edges
 - Each time we contract an edge we get rid of a vertex, and we get rid of at most n-2 vertices total.
- Naively each contraction takes time O(n)
 - Maybe there are about n nodes in the superNodes that we are merging.
- So total running time O(n²).
 - We can do $O(m \cdot \alpha(n))$ with a union-find data structure, but $O(n^2)$ is good enough for today.

Pseudocode

Let \overline{u} denote the SuperNode in Γ containing u Say $E_{\overline{u},\overline{v}}$ is the SuperEdge between \overline{u} , \overline{v} .

// one supernode for each vertex

// one superedge for each edge

// we'll choose randomly from F

The **while** loop runs n-2 times

merge takes time O(n) naively

```
    Karger( G=(V,E) ):
```

```
    Γ = { SuperNode(v) : v in V }
    E<sub>ū,v̄</sub> = {(u,v)} for (u,v) in E
    E<sub>ū,v̄</sub> = {} for (u,v) not in E.
    F = copy of E
```

- while $|\Gamma| > 2$:
 - (u,v) ← uniformly random edge in F
 - merge(u, v)

// merge the SuperNode containing u with the SuperNode containing v.

```
• F \leftarrow F \setminus E_{\overline{u},\overline{v}}
```

// remove all the edges in the SuperEdge between those SuperNodes.

• return the cut given by the remaining two superNodes.

```
• merge( u, v ):
```

// merge also knows about Γ and the $E_{u,v}$'s

- \overline{x} = SuperNode($\overline{u} \cup \overline{v}$)
- // create a new supernode
- for each **w** in $\Gamma \setminus \{\overline{u}, \overline{v}\}$:
 - $E_{\overline{x},\overline{w}} = E_{\overline{u},\overline{w}} \cup E_{\overline{v},\overline{w}}$
- Remove \overline{u} and \overline{v} from Γ and add \overline{x} .

total runtime O(n²)

We can do a bit better with fancy data structures, but let's go with this for now.

Karger's algorithm

• Does it work?

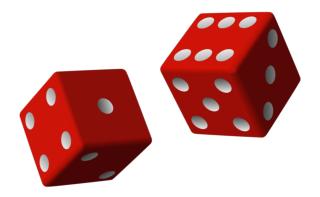


• No?

- Is it fast?
 - O(n²)

Why did that work?

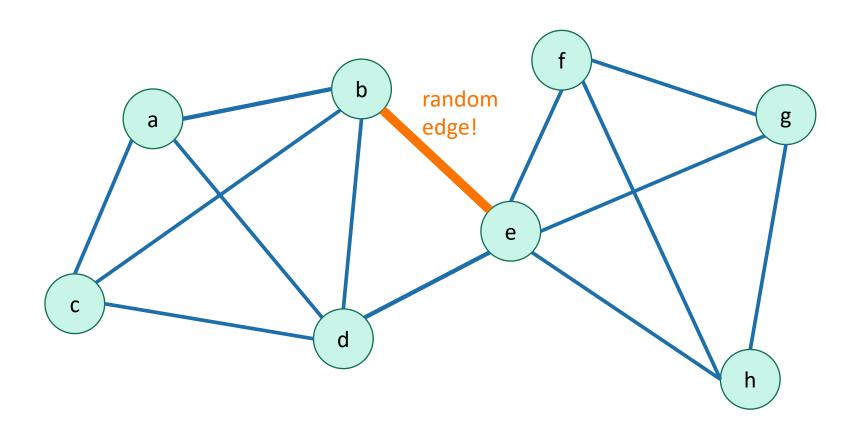
- We got really lucky!
- This could have gone wrong in so many ways.



Karger's algorithm

Say we had chosen this edge

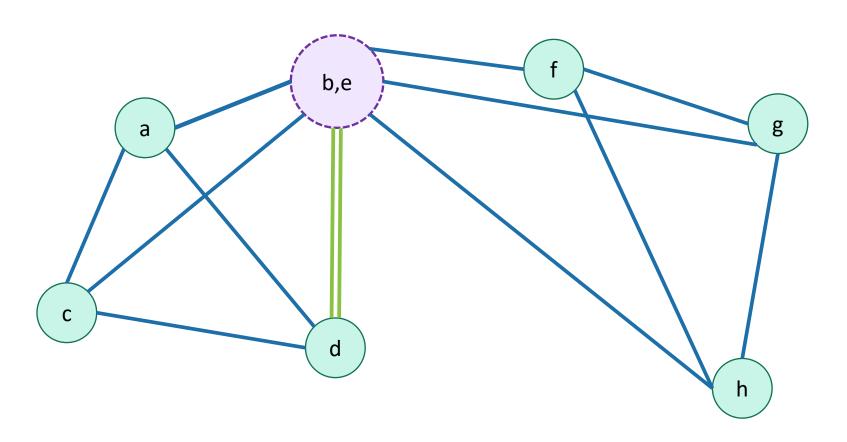




Karger's algorithm

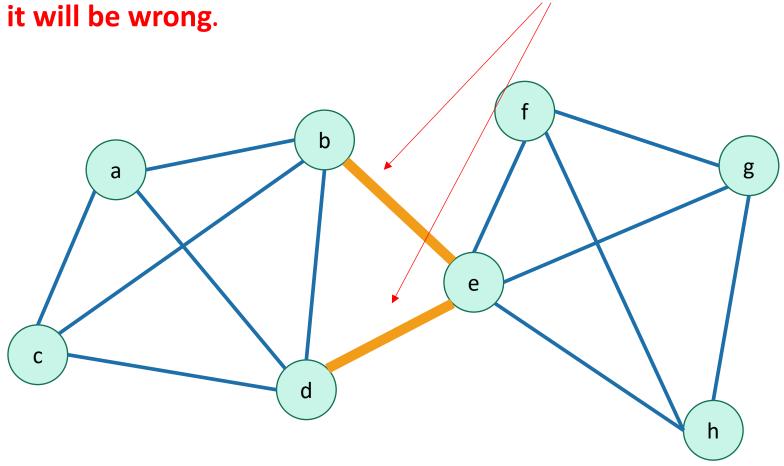
Say we had chosen this edge

Now there is **no way** we could return a cut that separates b and e.

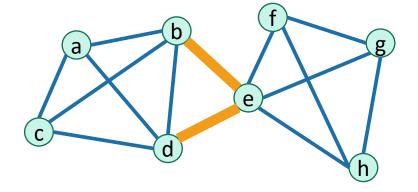


Even worse

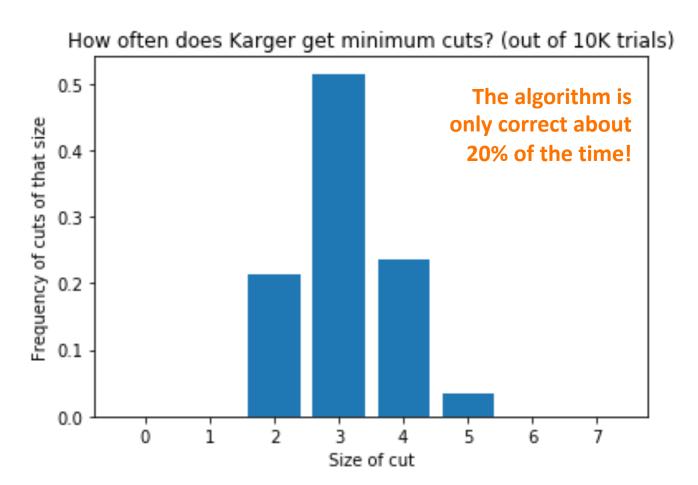
If the algorithm **EVER** chooses either of **these edges**,



How likely is that?



• For this particular graph, we did it 10,000 times:



That doesn't sound good

- Too see why it's good after all, we'll do a case study of this graph.
- a b e p
- Let's compare Karger's algorithm to the algorithm:

Choose a completely random cut and hope that it's a minimum cut.

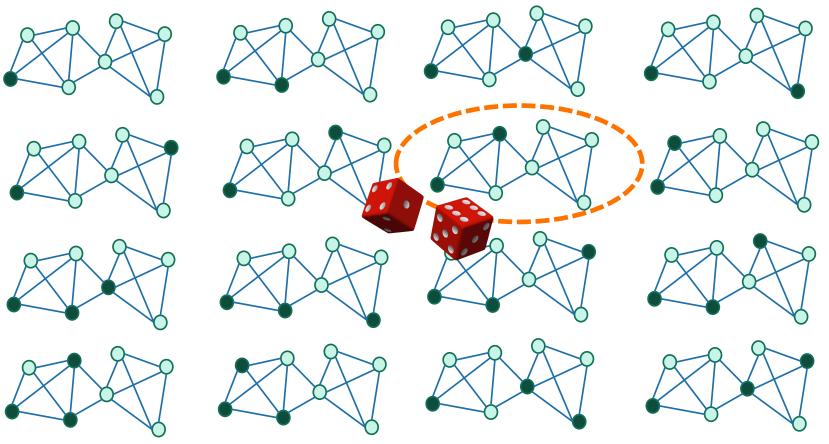
The plan:

- See that 20% chance of correctness is actually nontrivial.
- Use repetition to boost an algorithm that's correct 20% of the time to an algorithm that's correct 99% of the time.



Random cuts

- Suppose that we chose cuts uniformly at random.
 - That is, pick a random way to split the vertices into 2 parts.



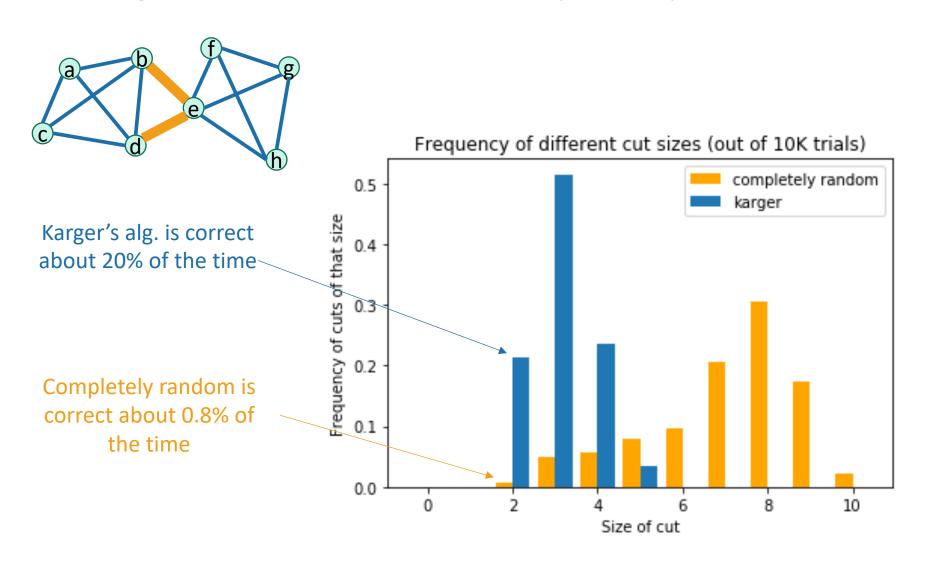
Random cuts

- Suppose that we chose cuts uniformly at random.
 - That is, pick a random way to split the vertices into 2 parts.
- The probability of choosing the minimum cut is*...

$$\frac{\text{number of min cuts in that graph}}{\text{number of ways to split 8 vertices in 2 parts}} = \frac{2}{2^8 - 2} \approx 0.008$$

Aka, we get a minimum cut 0.8% of the time.

Karger is better than completely random!



Why does that help?

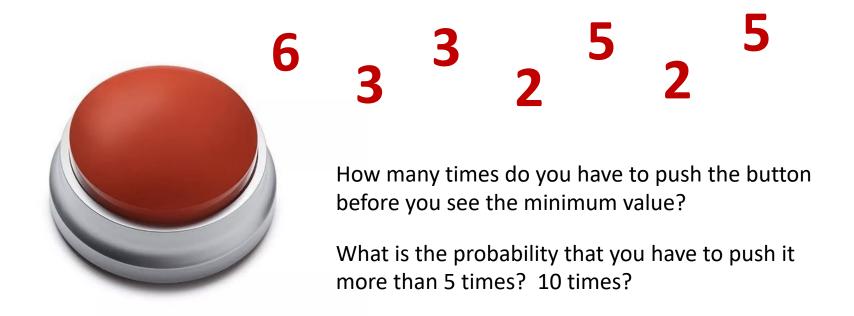
- Okay, so it's better than random...
- We're still wrong about 80% of the time.
- The main idea: repeat!
 - If I'm wrong 20% of the time, then if I repeat it a few times I'll eventually get it right.

The plan:

- See that 20% chance of correctness is actually nontrivial.
- Use repetition to boost an algorithm that's correct 20% of the time to an algorithm that's correct 99% of the time.

Thought experiment

- Suppose you have a magic button that produces one of 5 numbers, {a,b,c,d,e}, uniformly at random when you push it.
- Q: What is the minimum of a,b,c,d,e?



Binomial Distribution

• Pr[t times and don't] =
$$(1 - 0.2)^t$$
 ever get the min

• Pr[We push the button 5 times and don't ever get the min] =
$$(1 - 0.2)^5 \approx 0.33$$

• Pr[We push the button 10 times and don't] =
$$(1 - 0.2)^{10} \approx 0.1$$
 ever get the min

In this context



• Run Karger's! The cut size is 6!



Run Karger's! The cut size is 3!



• Run Karger's! The cut size is 3!



• Run Karger's! The cut size is 2!

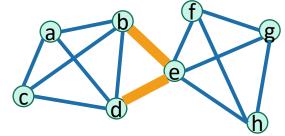




• Run Karger's! The cut size is 5!

If the success probability is about 20%, then if you run Karger's algorithm 5 times and take the best answer you get, that will likely be correct!

For this particular graph



- Repeat Karger's algorithm about 5 times, and we will get a min cut with decent probability.
 - In contrast, we'd have to choose a random cut about 1/0.008 = 125 times!

Hang on! This "20%" figure just came from running experiments on this particular graph. What about general graphs? Can we prove this?

Also, we should be a bit more precise about this "about 5 times" statement.

The plan:

- See that 20% chance of correctness is actually nontrivial.
- Use repetition to boost an algorithm that's correct 20% of the time to an algorithm that's correct 99% of the time.

Questions









To generalize this approach to all graphs

1. What is the probability that Karger's algorithm returns a minimum cut?

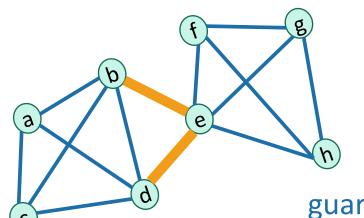
- 2. How many times should we run Karger's algorithm to "probably" succeed?
 - Say, with probability 0.99?
 - Or more generally, probability 1δ ?

Answer to Question 1

Claim:

The probability that Karger's algorithm returns a minimum cut is

at least
$$1/\binom{n}{2}$$



In this case, $\frac{1}{\binom{8}{2}} = 0.036$, so we are

guaranteed to win at least 3.6% of the time.

Answers



1. What is the probability that Karger's algorithm returns a minimum cut?

According to the claim, at most
$$\frac{1}{\binom{n}{2}}$$

- 2. How many times should we run Karger's algorithm to "probably" succeed?
 - Say, with probability 0.99?
 - Or more generally, probability 1δ ?

A computation

Punchline: If we repeat $\mathbf{T} = \binom{n}{2} \ln(1/\delta)$ times, we win with probability at least $1 - \delta$.

• Suppose:

- the probability of successfully returning a minimum cut is $p \in [0, 1]$,
- we want failure probability at most $\delta \in (0,1)$.

Independent

- Pr[don't return a min cut in T trials] = $(1-p)^T$
- So p = $1/\binom{n}{2}$ by the Claim. Let's choose T = $\binom{n}{2} \ln(1/\delta)$
- Pr[don't return a min cut in T trials]

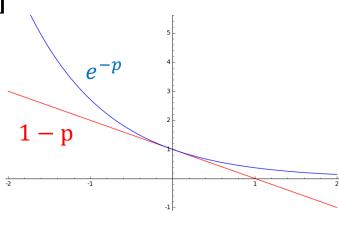
$$\bullet = (1 - p)^T$$

•
$$\leq (e^{-p})^T$$

$$\bullet = e^{-pT}$$

• =
$$e^{-\ln(\frac{1}{\delta})}$$

• =
$$\delta$$



$$1 - p \le e^{-p}$$

Theorem

Assuming the claim about $1/\binom{n}{2}$...

- Suppose G has n vertices.
- Consider the following algorithm:
 - bestCut = None
 - for $t = 1, ..., \binom{n}{2} \ln \left(\frac{1}{\delta}\right)$:
 - candidateCut ← Karger(G)
 - if candidateCut is smaller than bestCut:
 - bestCut ← candidateCut
 - return bestCut
- Then Pr[this doesn't return a min cut $] \leq \delta$.

Answers



1. What is the probability that Karger's algorithm returns a minimum cut?

According to the claim, at most
$$\frac{1}{\binom{n}{2}}$$

- 2. How many times should we run Karger's algorithm to "probably" succeed?
 - Say, with probability 0.99?
 - Or more generally, probability 1δ ?

$$\binom{n}{2}\log\left(\frac{1}{\delta}\right)$$
 times.

What's the running time?

- $\binom{n}{2} \ln \left(\frac{1}{\delta}\right)$ repetitions, and O(n²) per repetition.
- So, $O\left(n^2 \cdot {n \choose 2} \ln\left(\frac{1}{\delta}\right)\right) = O(n^4)$ Treating δ as constant.

Theorem

Assuming the claim about $1/\binom{n}{2}$...

Suppose G has n vertices. Then [repeating Karger's algorithm] finds a min cut in G with probability at least 0.99 in time O(n⁴).

What have we learned?

- If we randomly contract edges:
 - It's unlikely that we'll end up with a min cut.
 - But it's not TOO unlikely
 - By repeating, we likely will find a min cut.

Here I chose $\delta = 0.01$ just for concreteness.

- Repeating this process:
 - Finds a global min cut in time O(n⁴), with probability 0.99.
 - We can run a bit faster if we use a union-find data structure.

More generally

 Whenever we have a Monte-Carlo algorithm with a small success probability, we can **boost** the success probability by repeating it a bunch and taking the best solution.



Next

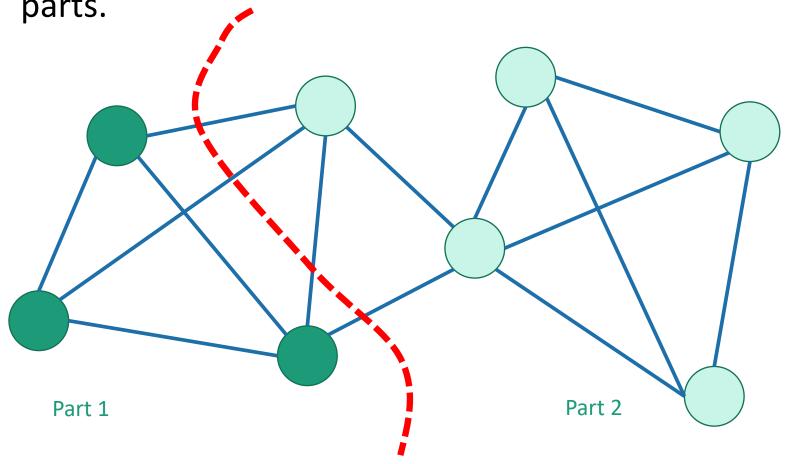
- Minimum s-t cuts
- Maximum s-t flows
- The Ford-Fulkerson Algorithm
 - Finds min cuts and max flows!

Last time graphs were undirected and unweighted.

We talked about global min-cuts

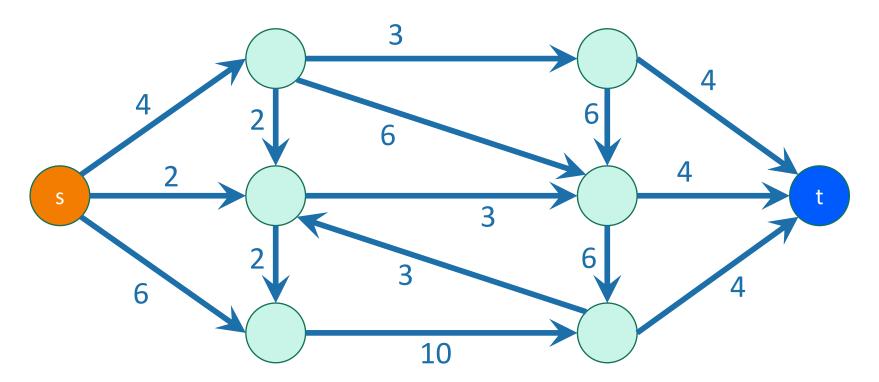
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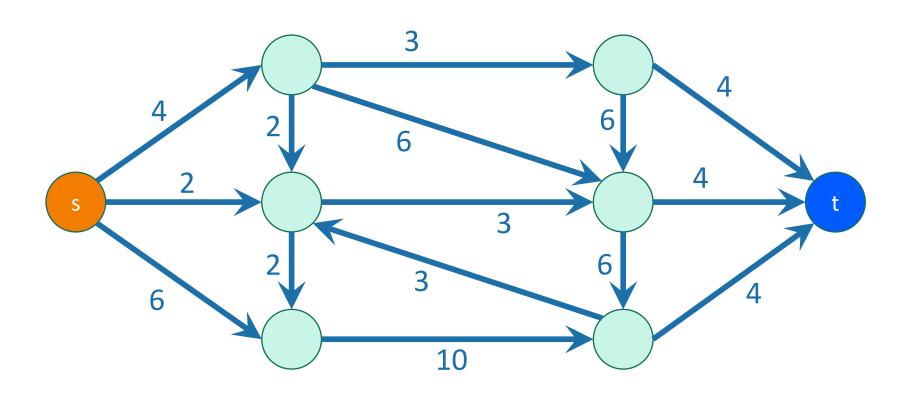


Graphs with Weights

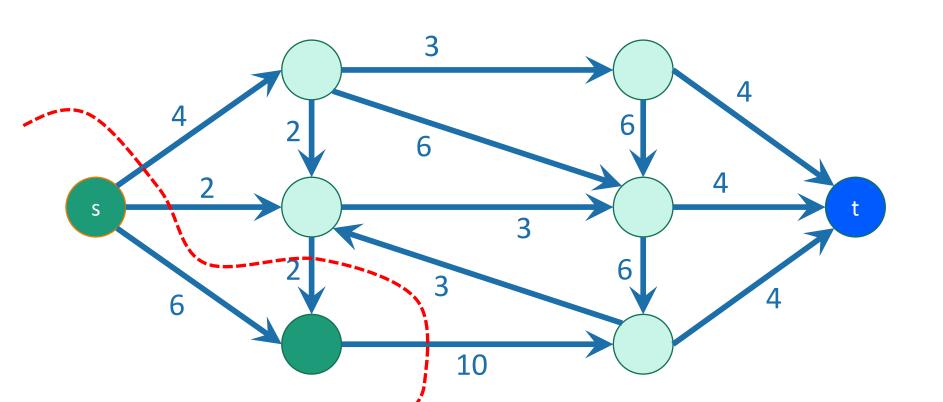
- Graphs are directed and edges have "capacities" (weights)
- We have a special "source" vertex s and "sink" vertex t.
 - s has only outgoing edges*
 - t has only incoming edges*



An **s-t cut** is a cut which separates s from t

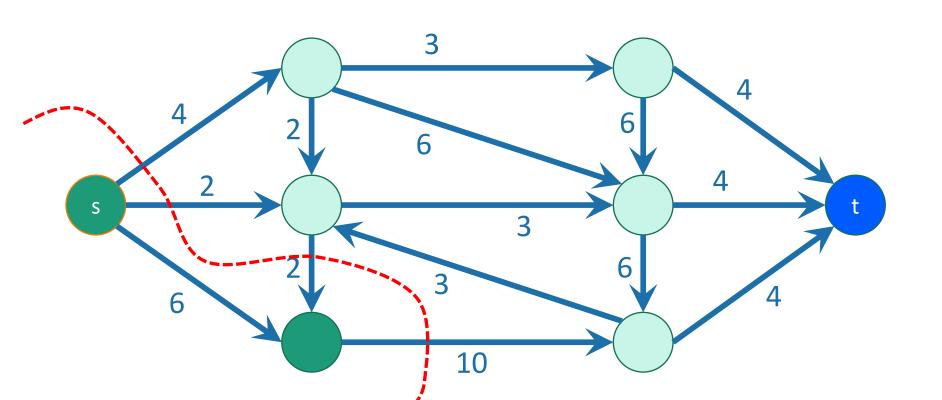


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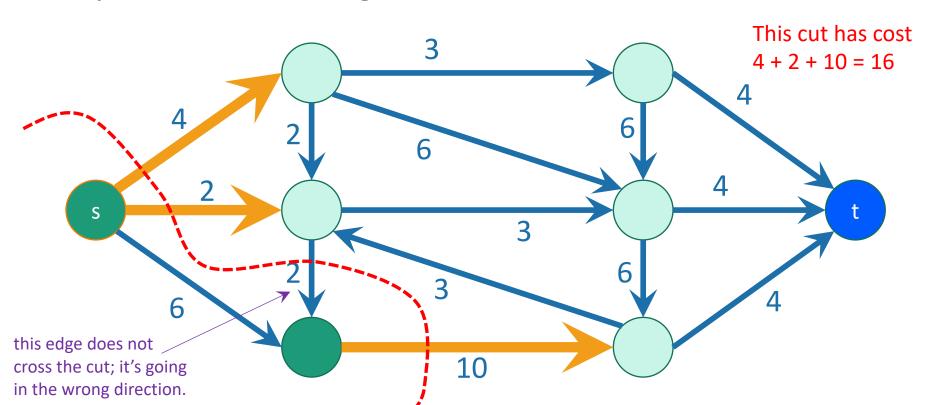
• An edge crosses the cut if it goes from s's side to t's side.



An s-t cut

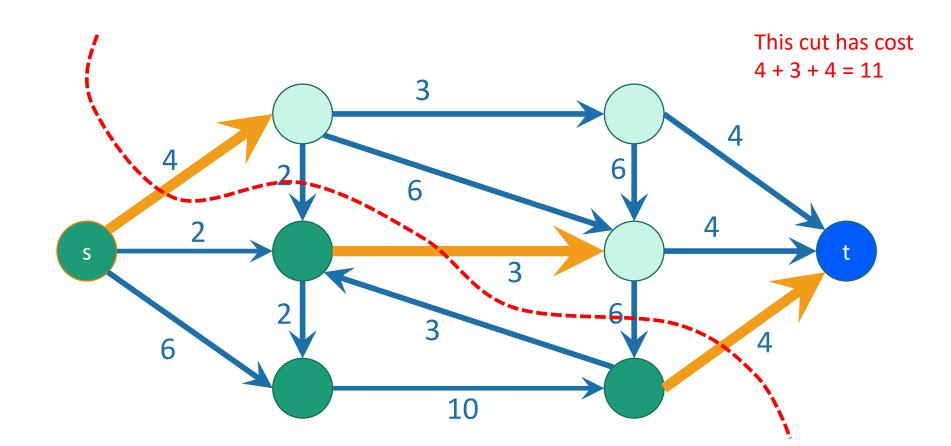
is a cut which separates s from t

- An edge crosses the cut if it goes from s's side to t's side.
- The **cost** (or capacity) of a cut is the sum of the capacities of the edges that cross the cut.



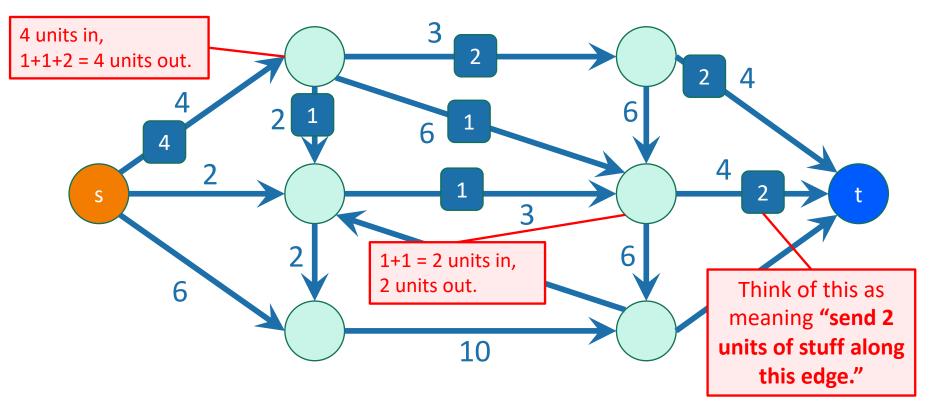
A minimum s-t cut is a cut which separates s from t with minimum capacity.

Question: how do we find a minimum s-t cut?



Flows

- In addition to a capacity, each edge has a flow
 - (unmarked edges in the picture have flow 0)
- The flow on an edge must be less that its capacity.
- At each vertex, the incoming flows must equal the outgoing flows.



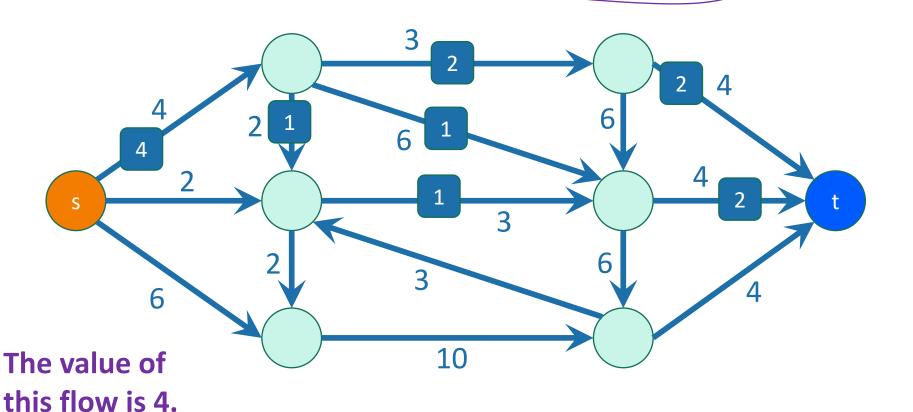
Flows

- The value of a flow is:
 - The amount of stuff coming out of s
 - The amount of stuff flowing into t
 - These are the same! —

Because of conservation of flows at vertices,

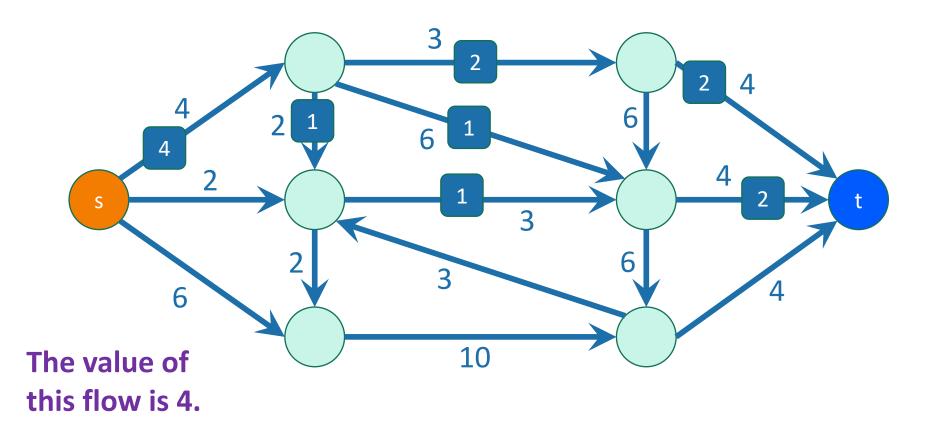
stuff you put in

stuff you take out.



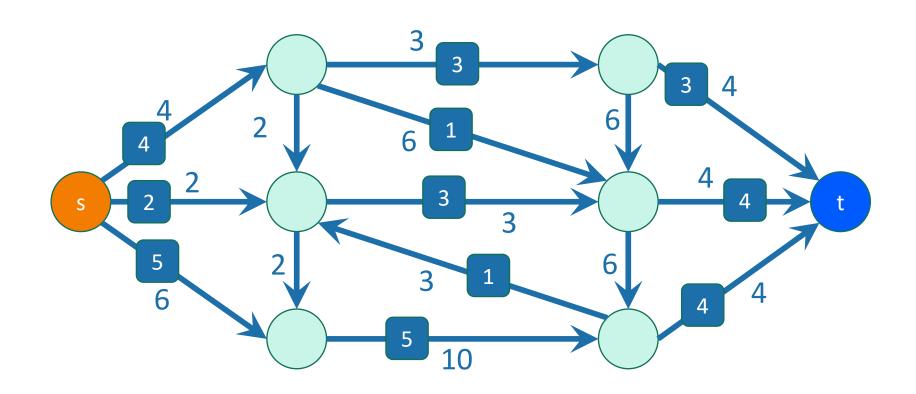
A maximum flow is a flow of maximum value.

• This example flow is pretty wasteful, I'm not utilizing the capacities very well.



A maximum flow is a flow of maximum value.

• This one is maximal; it has value 11.



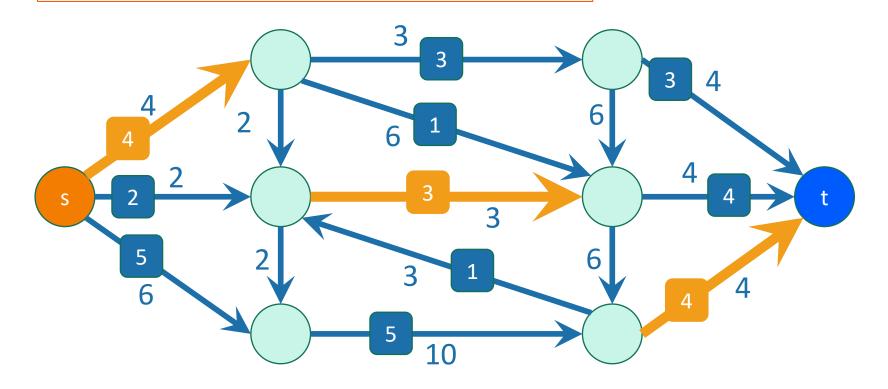
Theorem

Max-flow min-cut theorem

The value of a max flow from s to t

is equal to
the cost of a min s-t cut.

Intuition: in a max flow, the min cut better fill up, and this is the bottleneck.



Proof outline

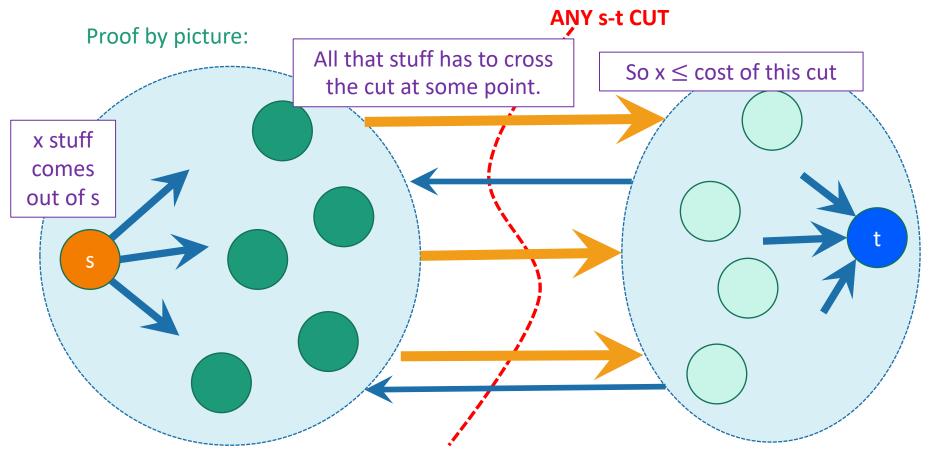
- Lemma 1: max flow ≤ min cut.
 - Proof-by-picture
- Lemma 2: max flow ≥ min cut.
 - Proof-by-algorithm, using a "Residual graph" G_f
 - Sub-Lemma: t is not reachable from s in $G_f \Leftrightarrow f$ is a max flow.
 - ← first we do this direction:
 - Claim: If there is a path from s to t in G_f , then we can increase the flow in G.
 - Hence we couldn't have started with a max flow.
 - ⇒ for this direction, proof-by-picture again.

This claim actually gives us an algorithm: Find paths from s to t in G_f and keep increasing the flow until you can't anymore.

Proof of Min-Cut Max-Flow Thm

 For ANY s-t flow and ANY s-t cut, the value of the flow is at most the cost of the cut.

• Hence max flow ≤ min cut.



Proof of Min-Cut Max-Flow Thm

Lemma 1:

- For ANY s-t flow and ANY s-t cut, the value of the flow is at most the cost of the cut.
- Hence max flow \leq min cut.

Proof of Min-Cut Max-Flow Thm

Lemma 1:

- For ANY s-t flow and ANY s-t cut, the value of the flow is at most the cost of the cut.
- Hence max flow ≤ min cut.
- The theorem is stronger:
 - max flow = min cut
 - Need to show max flow ≥ min cut.
 - Next: Proof by algorithm!

Ford-Fulkerson algorithm

- Usually we state the algorithm first and then prove that it works.
- Today we're going to just start with the proof, and this will inspire the algorithm.

Outline of algorithm:

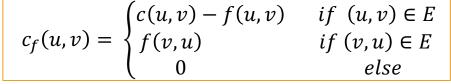
- Start with zero flow
- We will maintain a "residual graph" G_f
- A path from s to t in G_f will give us a way to improve our flow.
- We will continue until there are no s-t paths left.

Assume for today that we don't have edges like this, although it's not necessary.

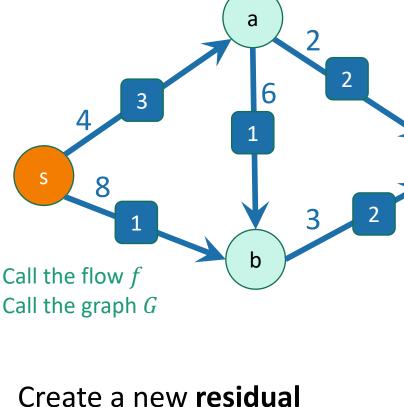


Tool: Residual networks

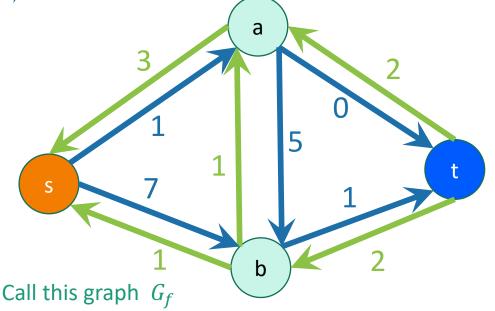
Say we have a flow



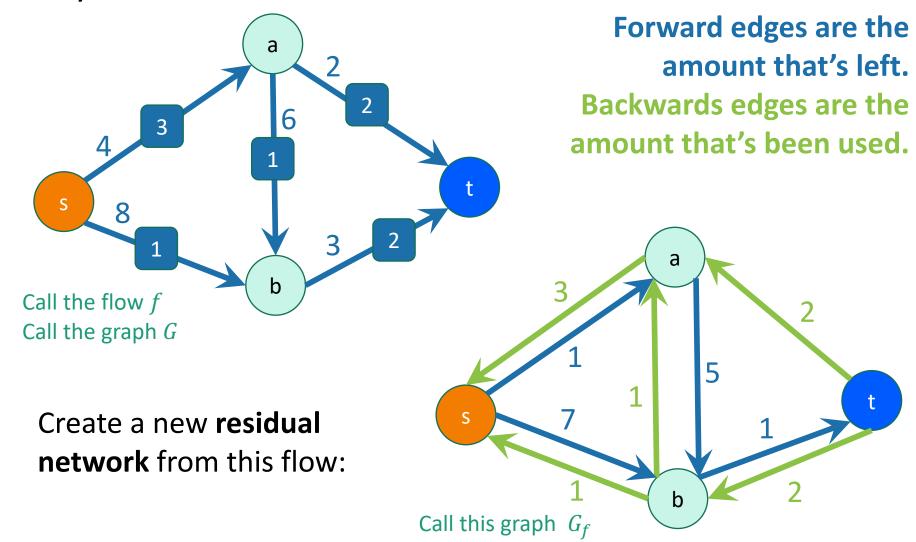
- f(u, v) is the flow on edge (u, v).
- c(u, v) is the capacity on edge (u, v)



network from this flow:



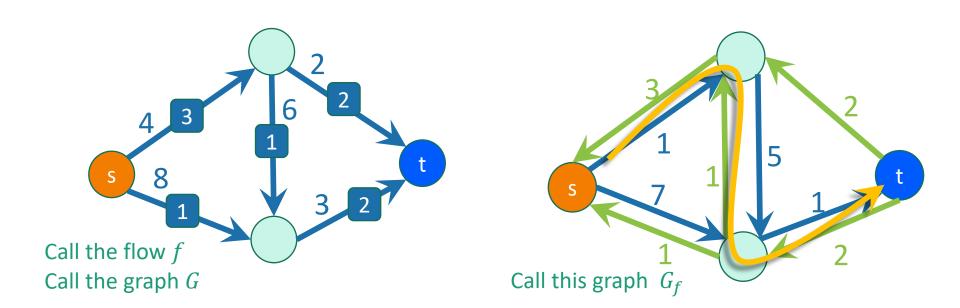
Tool: Residual networks Say we have a flow



Lemma:

• t is not reachable from s in $G_f \Leftrightarrow f$ is a max flow.

Example: s is reachable from t in this example, so not a max flow.



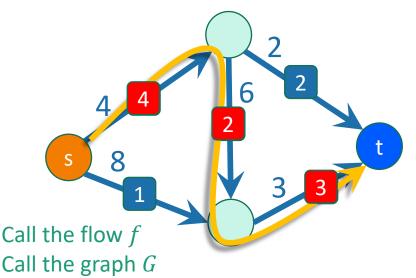
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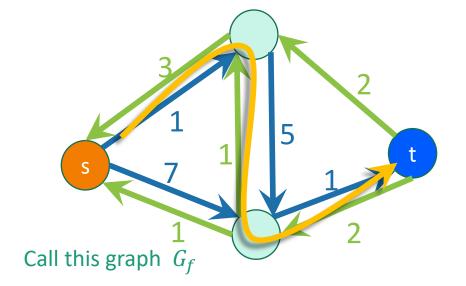
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To see that this flow is not maximal, notice that we can improve it by sending one more unit more stuff along this path:

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Now update the residual graph...





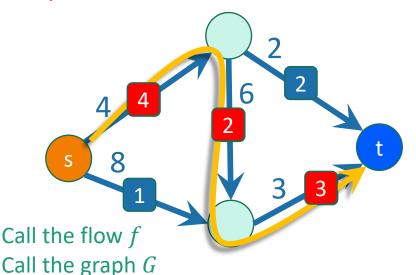
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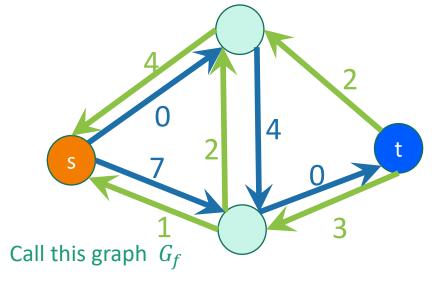
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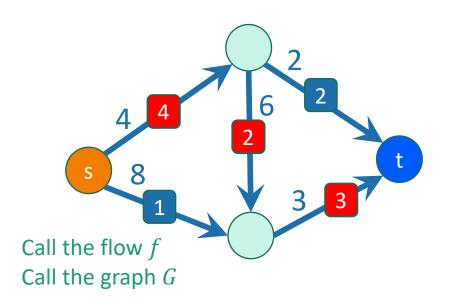
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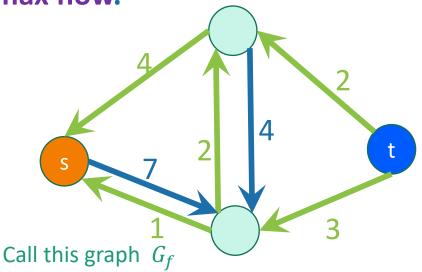
Example:

Now we get this residual graph:

Now we can't reach t from s.

So the lemma says that f is a max flow.

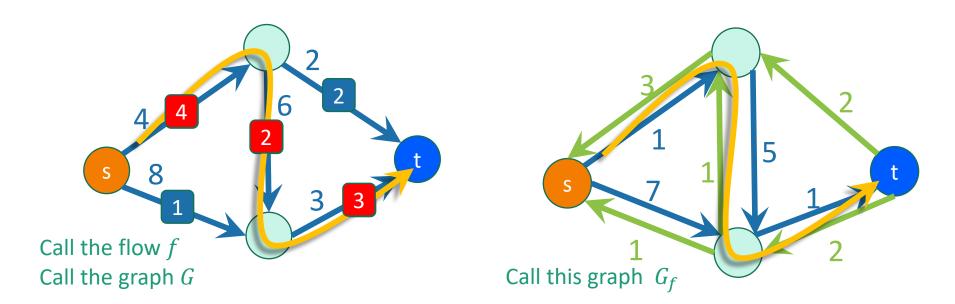




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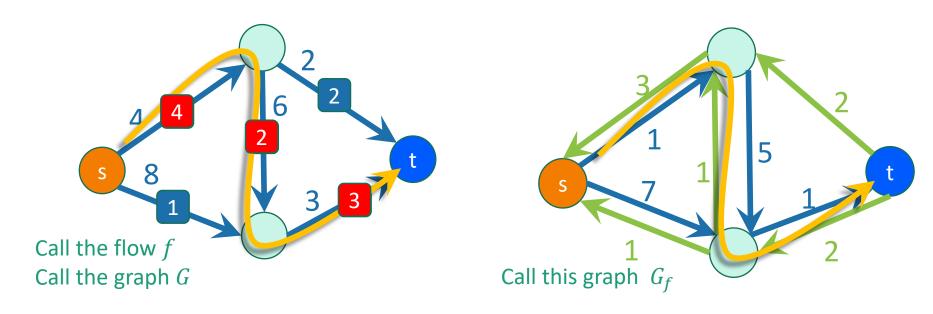
t is not reachable from s in $G_f \Leftrightarrow f$ is a max flow.

- Suppose there is a path from s to t in G_f .
 - This is called an augmenting path.
- Claim: if there is an augmenting path, we can increase the flow along that path.
 we will come back to this in a second.
- So do that and update the flow.
- This results in a bigger flow
 - so we can't have started with a max flow.



if there is an augmenting path, we can increase the flow along that path.

• In the situation we just saw, this is pretty obvious.

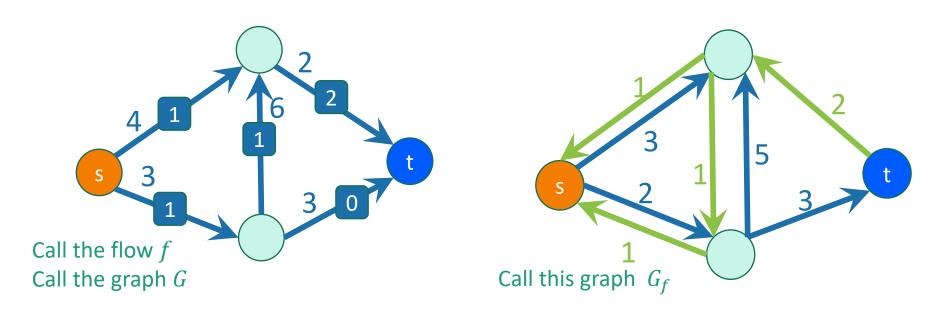


• Every edge on the path in G_f was a **forward edge**, so increase the flow on all the edges.

**aka, an edge indicating how much stuff can still go through

if there is an augmenting path, we can increase the flow along that path.

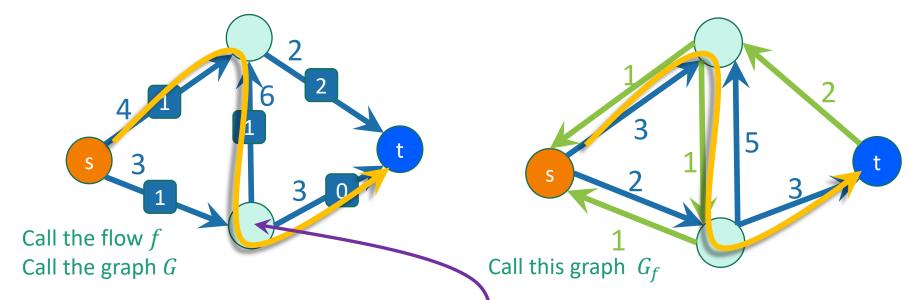
- But maybe there are backward edges in the path.
 - Here's a slightly different example of a flow:



I changed some of the weights and edge directions.

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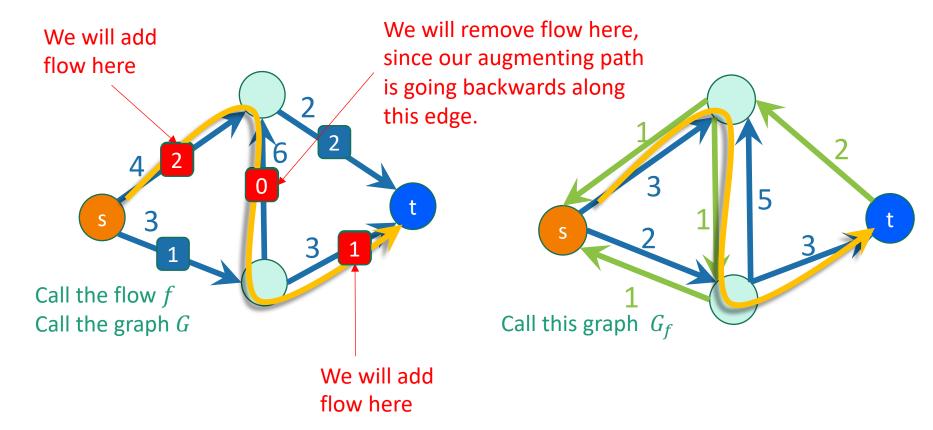
Now we should NOT increase the flow at all the edges along the path!

For example, that will mess up the conservation of stuff at this vertex.

I changed some of the weights and edge directions.

if there is an augmenting path, we can increase the flow along that path.

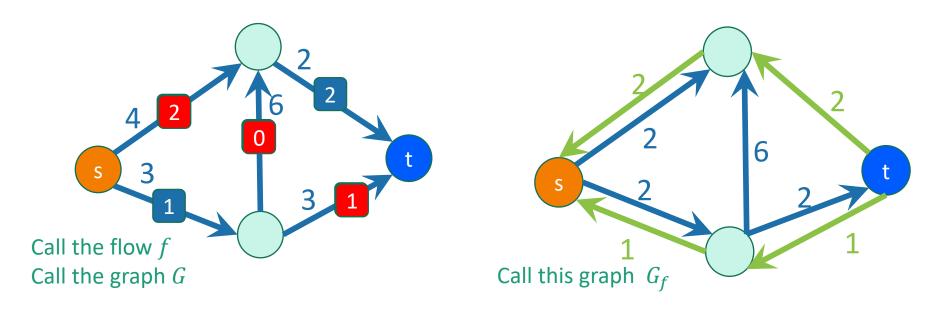
In this case we do something a bit different:

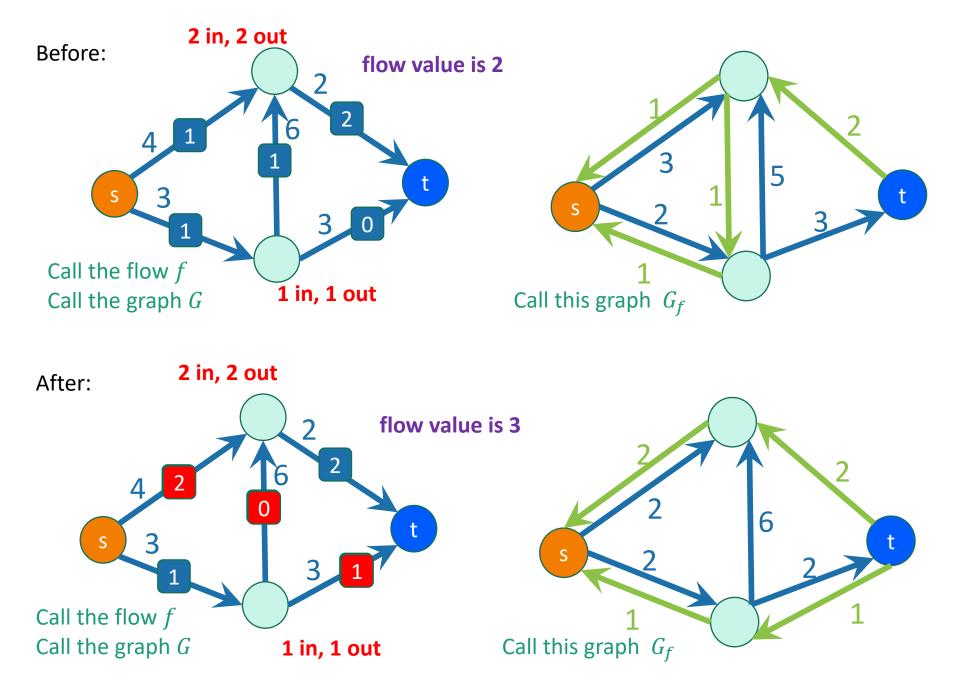


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In this case we do something a bit different:

Then we'll update the residual graph:





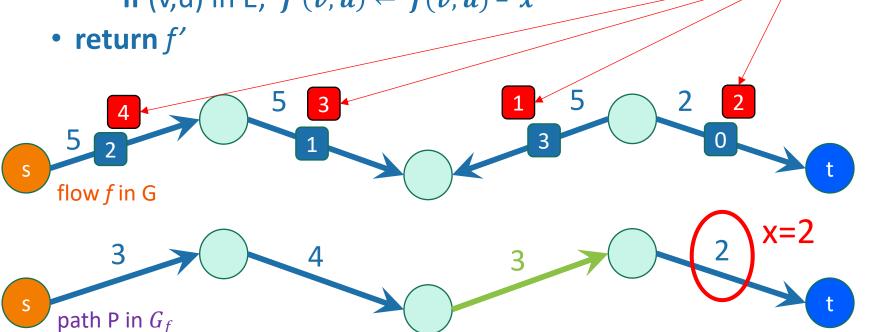
Still a legit flow, but with a bigger value!

if there is an augmenting path, we can increase the flow along that path.

Check that this always makes a bigger (and legit)

This is f^{\prime}

- increaseFlow(path P in G_f , flow f):
 - x = min weight on any edge in P
 - **for** (u,v) in P:
 - if (u,v) in E, $f'(u,v) \leftarrow f(u,v) + x$.
 - if (v,u) in E, $f'(v,u) \leftarrow f(v,u) x$



That proves the claim

If there is an augmenting path, we can increase the flow along that path

We've proved:

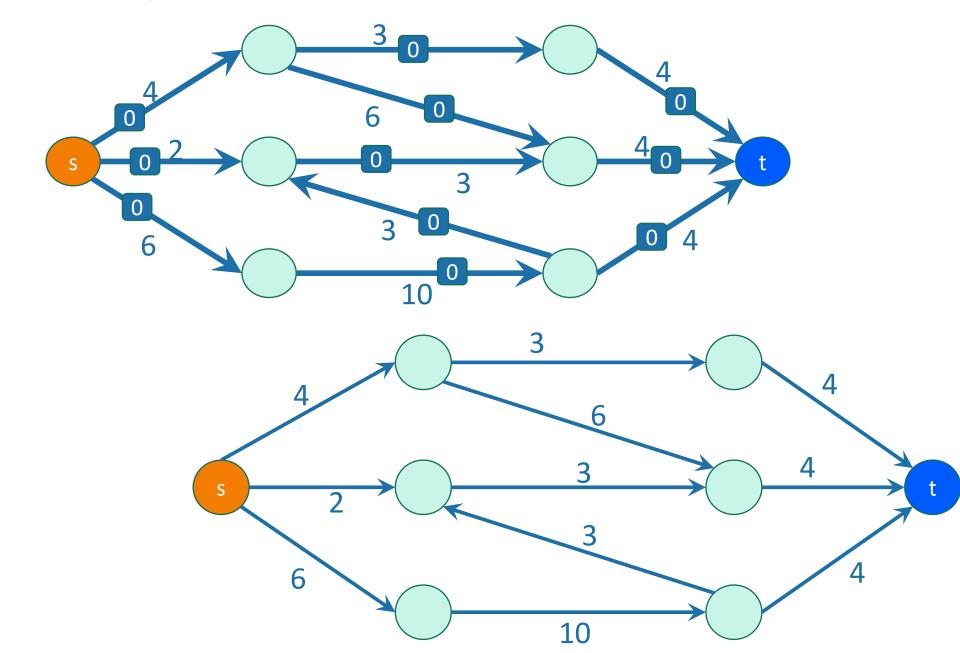
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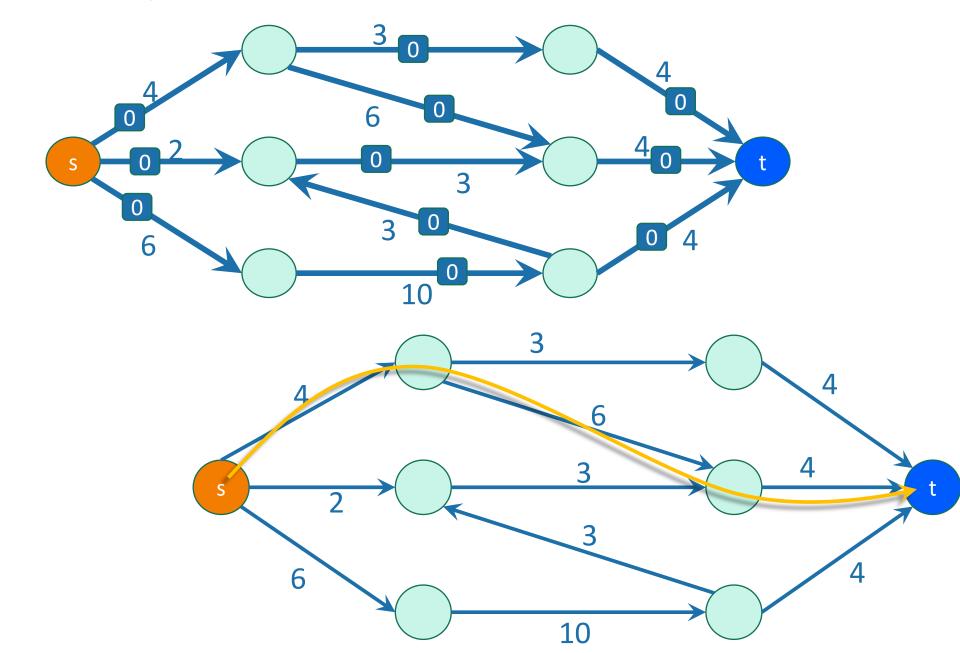
- This inspires an algorithm:
- Ford-Fulkerson(G):
 - $f \leftarrow$ all zero flow.
 - $G_f \leftarrow G$
 - while t is reachable from s in G_f
 - Find a path P from s to t in G_f
 - $f \leftarrow \text{increaseFlow}(P,f)$
 - update G_f
 - return f

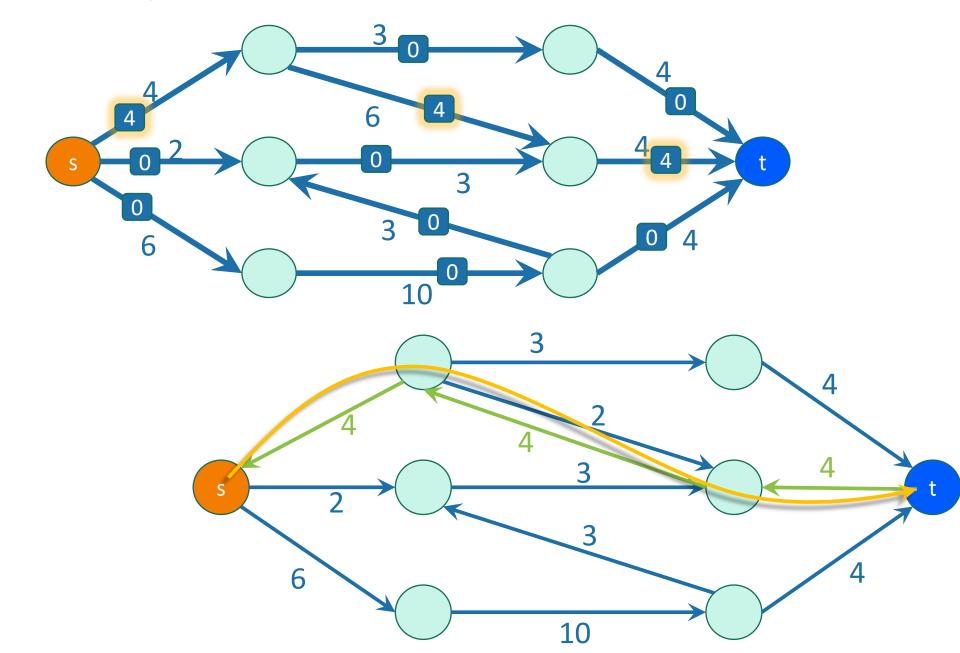
// eg, use BFS

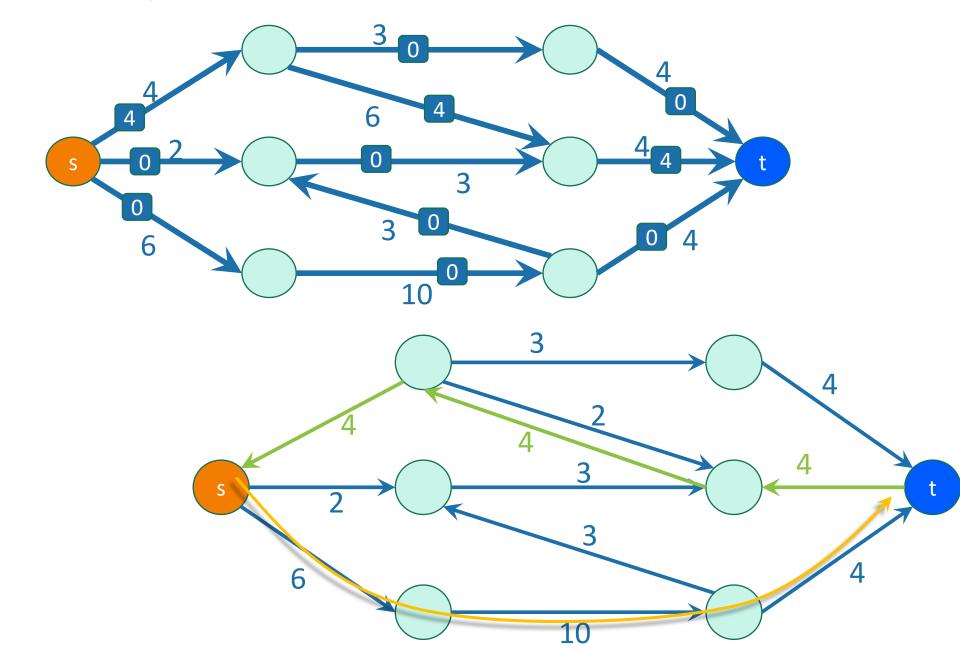
How do we choose which paths to use?

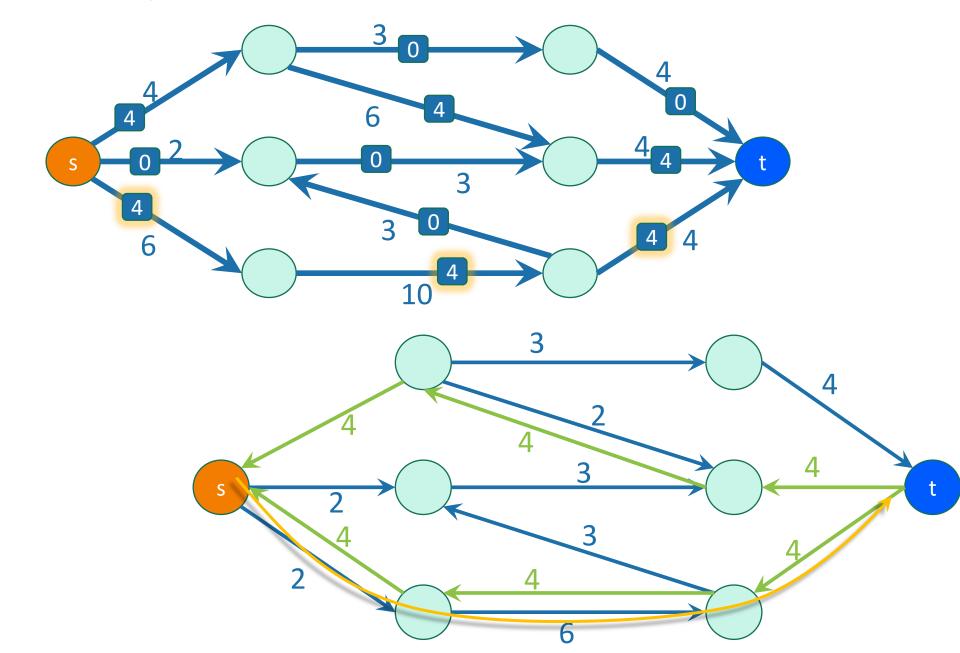
- The analysis we did still works no matter how we choose the paths.
 - That is, the algorithm will be correct if it terminates.
- However, the algorithm may not be efficient!!!
 - May take a long time to terminate
- We need to be careful with our path selection to make sure the algorithm terminates quickly.
 - Using BFS leads to the Edmonds-Karp algorithm.

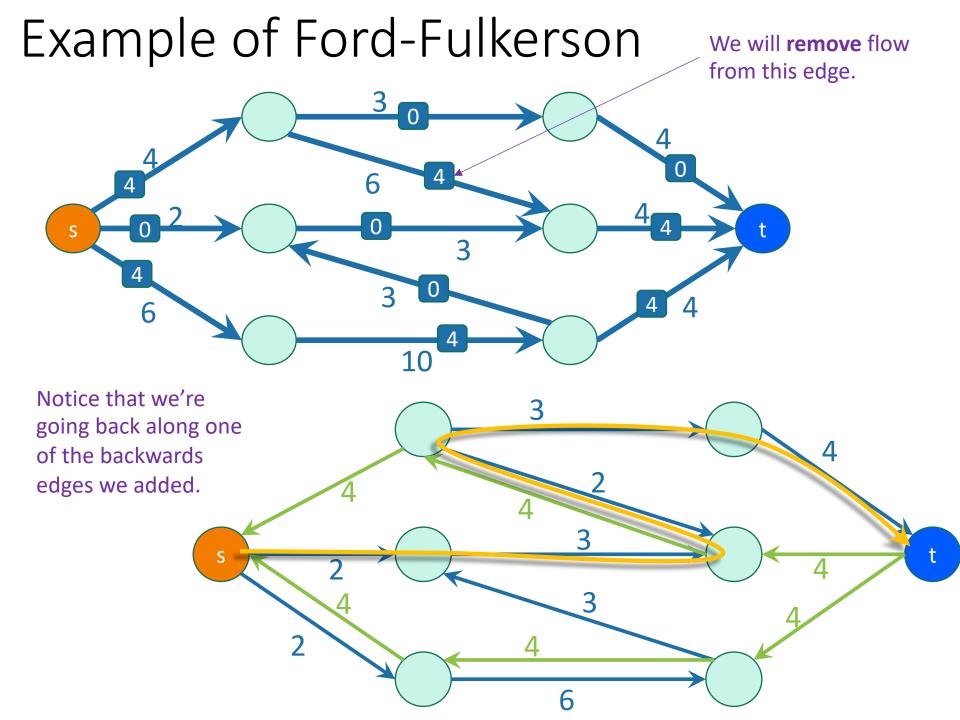


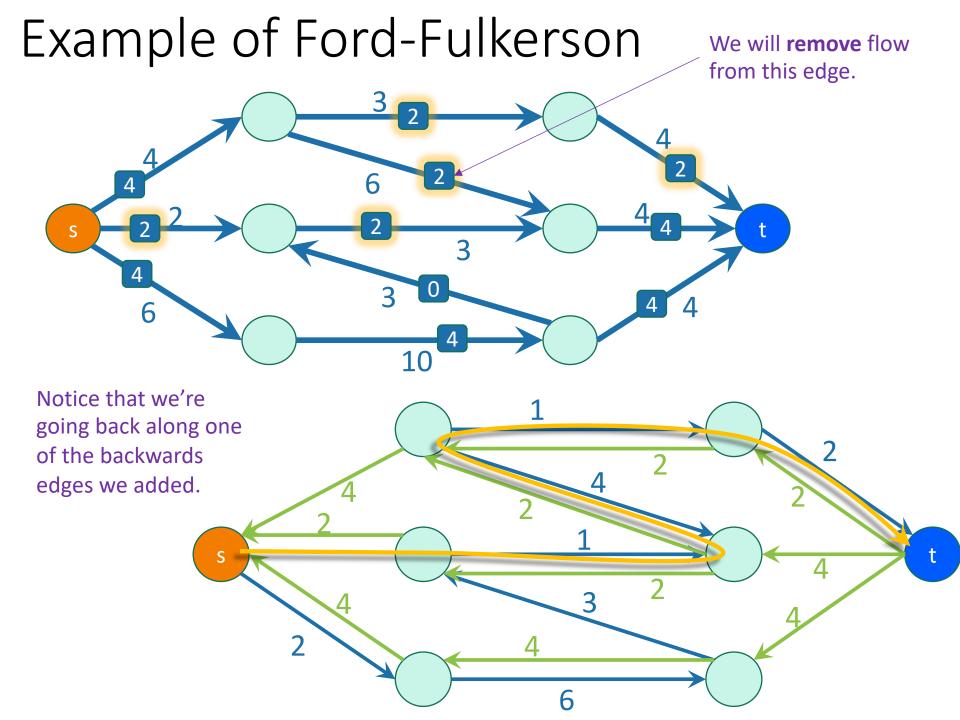


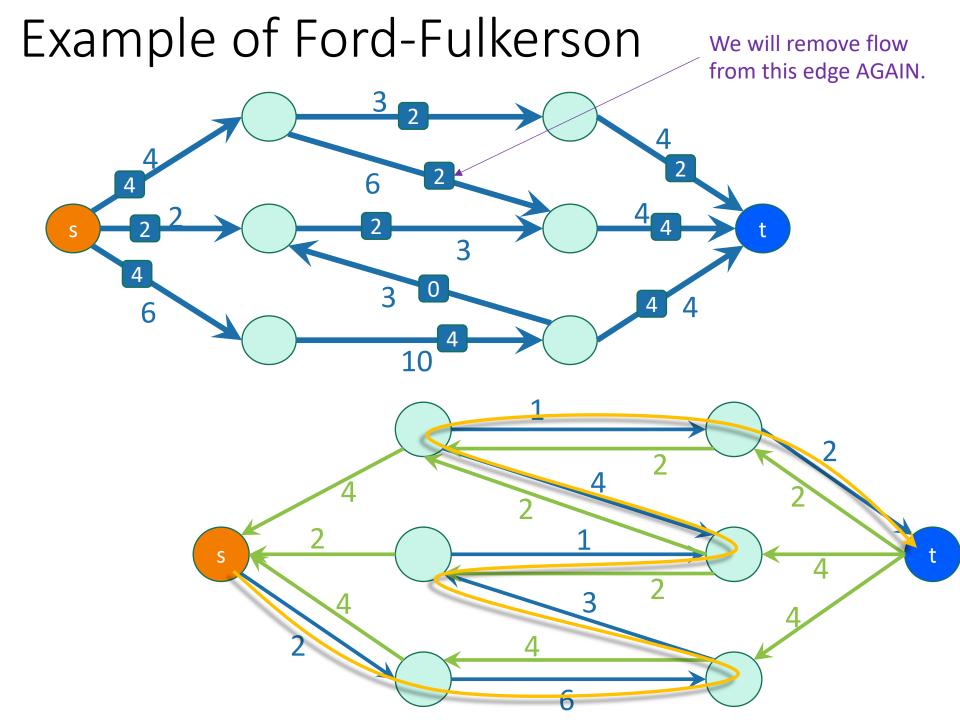


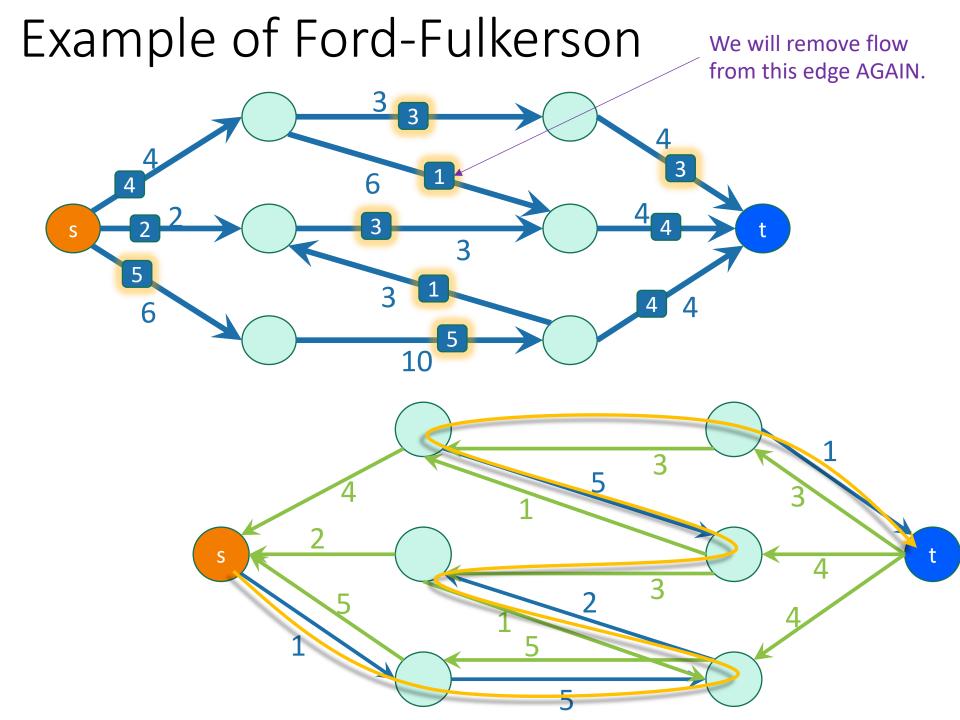


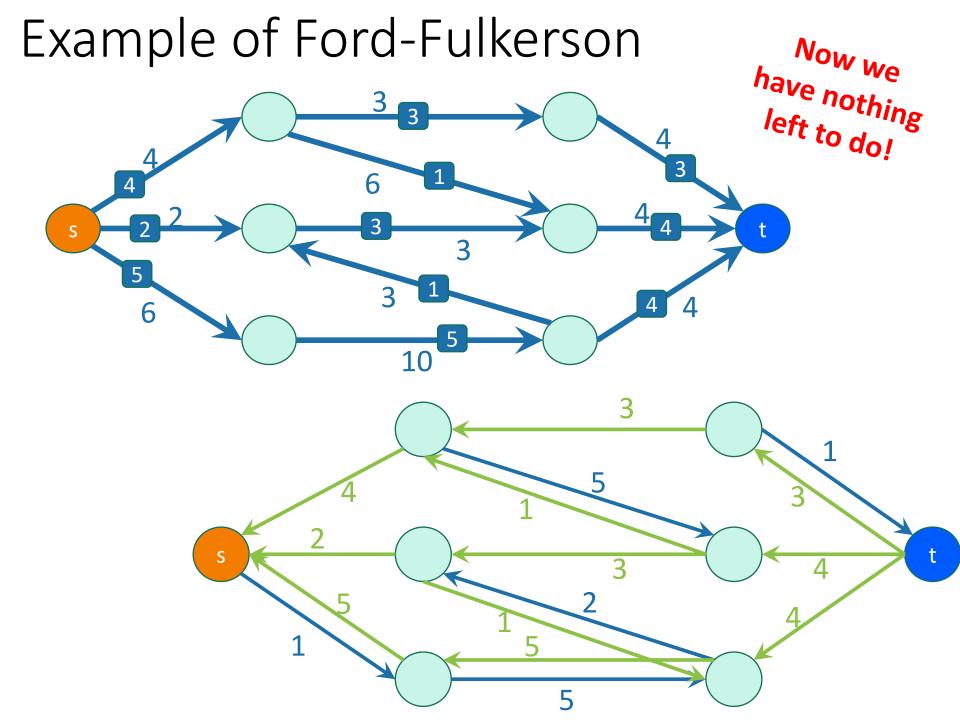


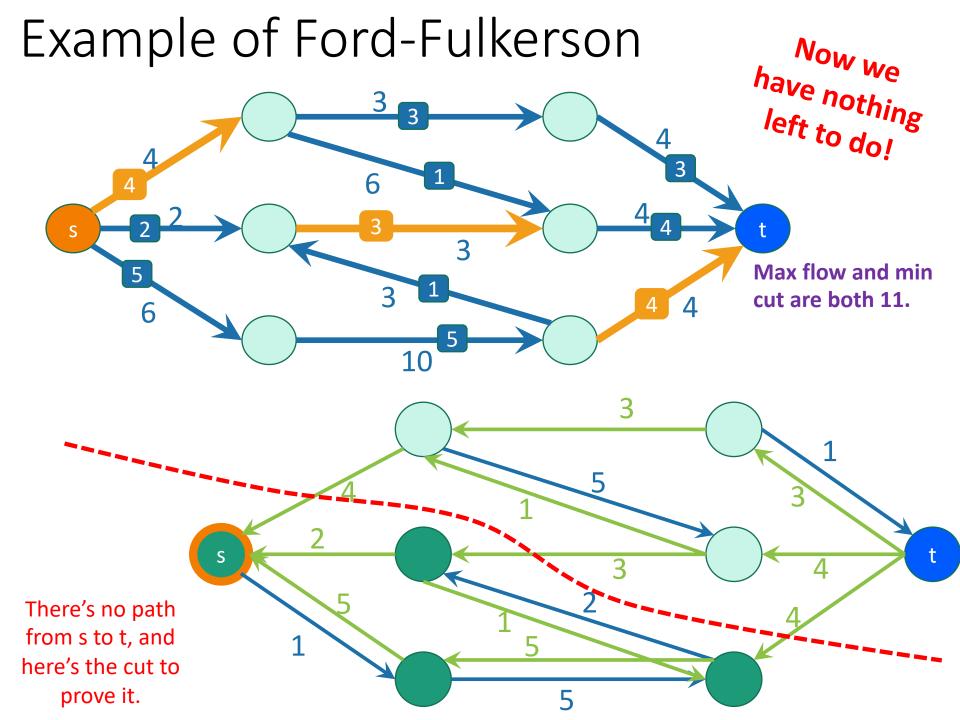






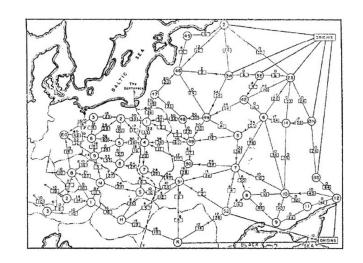






What have we learned?

- Max s-t flow is equal to min s-t cut!
 - The USSR and the USA were trying to solve the same problem...
- The Ford-Fulkerson algorithm can find the min-cut/max-flow.
 - Repeatedly improve your flow along an augmenting path.
- How long does this take???



Theorem

• If you use BFS, the Ford-Fulkerson algorithm runs in time **O(nm²)**Doesn't have anything to do with the edge weights!

• Basic idea:

- The number of times you remove an edge from the residual graph is O(n).
 - This is the hard part
- There are at most m edges.
- Each time we remove an edge we run BFS, which takes time O(n+m).
 - Actually, O(m), since we don't need to explore the whole graph, just the stuff reachable from s.

One more useful thing

- If all the capacities are integers, then the flows in any max flow are also all integers.
 - When we update flows in Ford-Fulkerson, we're only ever adding or subtracting integers.
 - Since we started with 0 (an integer), everything stays integral.

Recap

- Today we talked about s-t cuts and s-t flows.
- The Min-Cut Max-Flow Theorem says that minimizing the cost of cuts is the same as maximizing the value of flows.
- The Ford-Fulkerson algorithm does this!
 - Find an augmenting path
 - Increase the flow along that path
 - Repeat until you can't find any more paths and then you're done!