

Max Flow-Min Cut

(Erickson 10)

Suppose we are given a directed graph $G = (V, E)$ that have "capacity" $c: E \rightarrow \mathbb{R}^+$.

$$\{x \in \mathbb{R}: x > 0\}$$

A flow is a function $f: E \rightarrow \mathbb{R}^{\geq 0} \leftarrow \{x \in \mathbb{R}: x \geq 0\}$
 f is feasible (for G) if $\forall e \in E, 0 \leq f(e) \leq c(e)$.

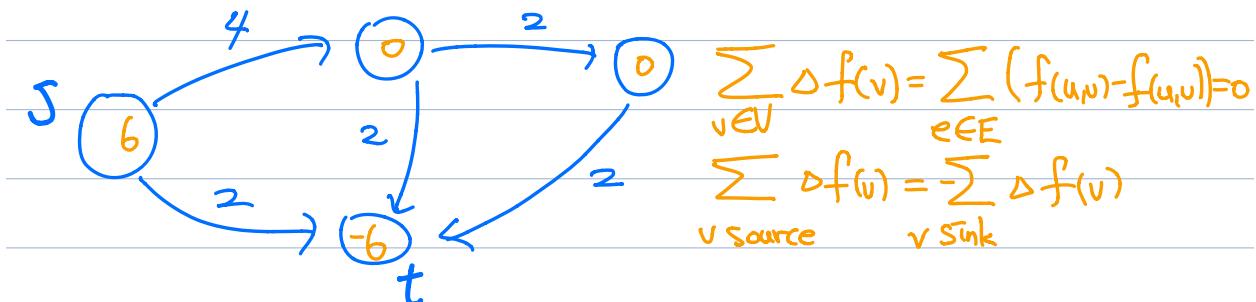
Can model

- railroads (kg/day)
- water/oil pipes (L/min)
- electrical network (A)
- communication network (MB/sec)

Given a flow $f: E \rightarrow \mathbb{R}^{\geq 0}$ and $v \in V$, define "net flow at v "

$$\Delta f(v) := \underbrace{\sum_{(v,u) \in E} f(v,u)}_{\text{Outgoing flow}} - \underbrace{\sum_{(u,v) \in E} f(u,v)}_{\text{Incoming flow}}$$

A vertex v is called a "source" if $\Delta f(v) > 0$
 "sink" if $\Delta f(v) < 0$.

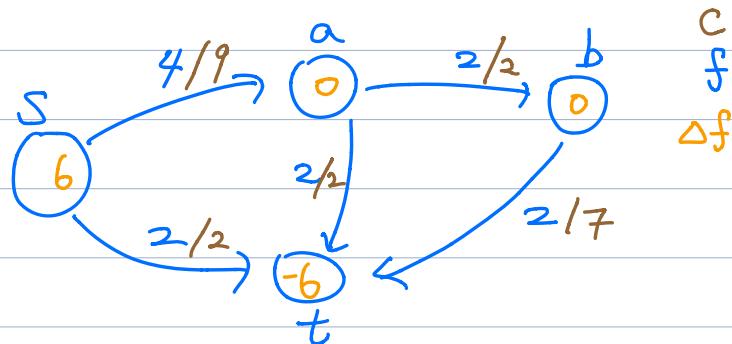


Call a flow f "s-t flow" if the only source is s
 and the only sink is t , and
 let $\|f\| := \delta f(s)$

S-t Max Flow

Input: Directed graph $G = (V, E)$ with capacity $c: E \rightarrow \mathbb{R}^+$,
 $s, t \in V$.

Output: Find a s-t flow f feasible for G s.t.
 $\|f\|$ is maximized.

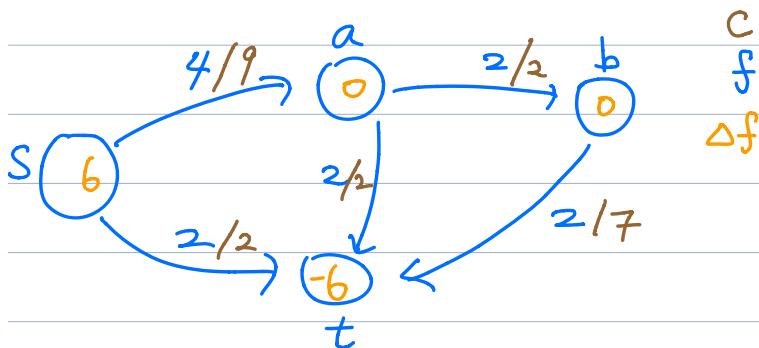


Max-Flow Min-Cut Thm

S-t Max Flow

Input: Directed graph $G = (V, E)$ with capacity $c: E \rightarrow \mathbb{R}^+$,
 $s, t \in V$.

Output: Find a stflow f feasible for G s.t.
 $\|f\|_1$ is maximized.



How can we "prove" that 6 is the best?

$$\leftarrow (A, B) \neq (B, A)$$

Def. A (directed) cut is a (ordered) pair (A, B) s.t.
 $A, B \subseteq V$, $A \cap B = \emptyset$, $A \cup B = V$. It is called a s-t cut
if $s \in A$, $t \in B$. (E.g., $(\{s, a\}, \{b, t\})$ and
 $(\{s, b\}, \{a, t\})$ and
 $(\{s\}, \{a, b, t\})$)

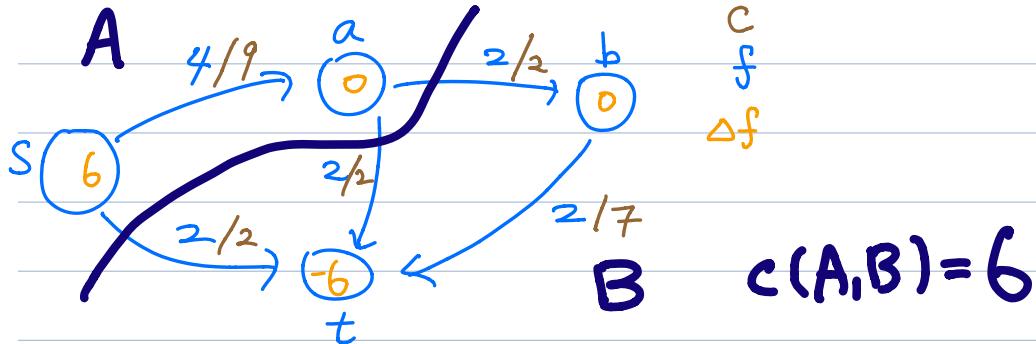
"Capacity" of (A, B) $c(A, B) := \sum_{u \in A} \sum_{v \in B} c(u, v)$
(if $(u, v) \notin E$,
assume $c(u, v) = 0$)

Lemma 1, Let (A, B) be a $s-t$ cut and f be feasible $s-t$ flow. Then $\|f\| \leq c(A, B)$.

Furthermore, inequality becomes equality if

$$(i) \forall (u, v) \in E \text{ with } u \in A, v \in B : f(u, v) = c(u, v)$$

$$(ii) \forall (u, v) \in E \text{ with } u \in B, v \in A : f(u, v) = 0$$



Proof, Let $f: E \rightarrow \mathbb{R}^{>0}$ be any feasible $s-t$ flow.

$$\begin{aligned} \|f\| = \Delta f(s) &= \sum_{v \in A} \Delta f(v) \\ &= \sum_{v \in A} \left(\sum_{u \in V} f(v, u) - \sum_{w \in V} f(w, v) \right) \quad \left(\begin{array}{l} \text{if } a, b \in A, \\ \text{then } f(a, b) \text{ and} \\ -f(a, b) \text{ are added} \end{array} \right) \\ &= \sum_{v \in A} \left(\sum_{u \in B} f(v, u) - \sum_{w \in B} f(w, v) \right) \\ &\leq \sum_{v \in A} \sum_{u \in B} f(v, u) \quad (f(e) \geq 0 \forall e) \\ &\leq \sum_{v \in A} \sum_{u \in B} c(v, u) = c(A, B) \quad (f(e) \leq c(e) \forall e) \end{aligned}$$

The "Furthermore" statement holds because with assumptions (i) and (ii), every inequalities must be equalities \square

$$\text{So, } \max_{\substack{f: \text{feasible} \\ s-t \text{ flow}}} \|f\| \leq \min_{(A, B): s-t \text{ cut}} c(A, B).$$

Other direction?

Max-Flow Min-Cut Thm

Theorem, For any input $G = (V, E)$, $c: E \rightarrow \mathbb{R}^{20}$, $s, t \in V$ of $s-t$ max flow.

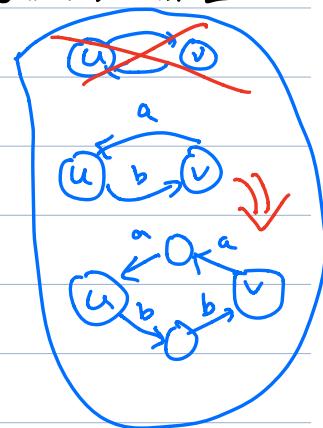
$$\max_{\substack{f: \text{feasible} \\ s-t \text{ flow}}} \|f\| = \min_{(A, B): s-t \text{ cut}} c(A, B).$$

Proof, (Without loss of generality) will prove the thm when between any pair $u, v \in V$, (u, v) and (v, u) cannot be in E simultaneously.

Let f be a $s-t$ flow. Will present an "algo." that (1) "improves f " or (2) "certify optimality".

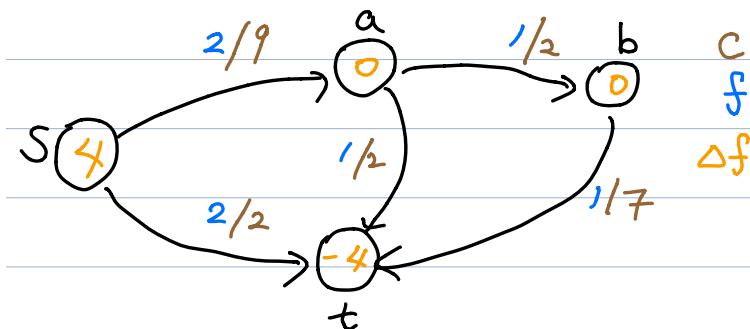
For each $u, v \in V$,

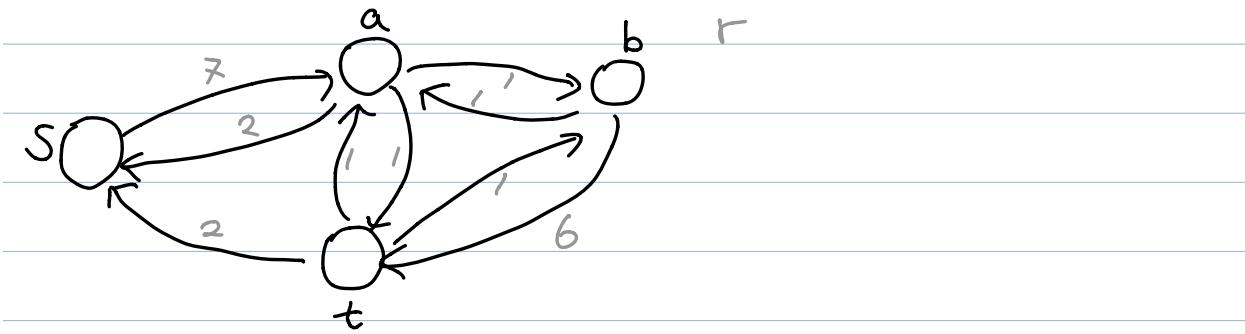
$$r(u, v) = \begin{cases} c(u, v) - f(u, v) & \text{if } (u, v) \in E \\ f(v, u) & \text{if } (v, u) \in E \\ 0 & \text{o.w.} \end{cases}$$



$$\text{Then } r(u, v) + r(v, u) = \begin{cases} c(u, v) & \text{if } (u, v) \in E \\ c(v, u) & \text{if } (v, u) \in E \\ 0 & \text{o.w.} \end{cases}$$

Let $E' := \{(u, v) : r(u, v) > 0\}$





Claim. If \nexists $s-t$ path in $G' = (V, E')$, \exists $s-t$ cut (A, B) s.t. $\|f\| = c(A, B)$.

Proof.

Let A be the set of vertices reachable from s . Let $B = V \setminus A$.

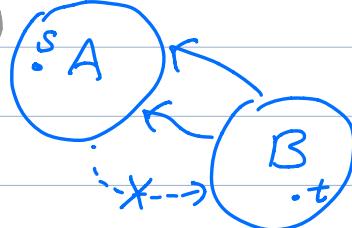
For every $(u, v) \in A \times B$, $(= \{(a, b) : a \in A, b \in B\})$
 $(u, v) \notin E'$.

if $(u, v) \in E$, then $r(u, v) = c(u, v) - f(u, v) = 0$

if $(v, u) \in E$, then $r(v, u) = f(v, u) = 0$

By "Furthermore" part of Lemma 1,

$$\|f\| = c(A, B).$$



□

↙ Augmenting path.

So, let $p = (s, v_1, \dots, v_{k-1}, t)$ be a $s-t$ path in $G' = (V, E')$.

Also, let $F = \min_{(u, v) \in p} r(u, v) > 0$.

Consider a new flow $f' : E \rightarrow \mathbb{R}^{>0}$ s.t. $\forall (u, v) \in E$

$$f'(u, v) = \begin{cases} f(u, v) + F & \text{if } (u, v) \in p \\ f(u, v) - F & \text{if } (v, u) \in p \\ f(u, v) & \text{o.w.} \end{cases}$$

Claim, f' is feasible.

Proof, Fix $(u, v) \in E$.

$$\begin{aligned} \text{If } (u, v) \in p, \quad f'(u, v) &= f(u, v) + F \leq f(u, v) + r(u, v) \\ &= f(u, v) + (c(u, v) - f(u, v)) \leq c(u, v) \end{aligned}$$

$$\begin{aligned} \text{If } (v, u) \in p, \quad f'(u, v) &= f(u, v) - F \geq f(u, v) - r(v, u) \\ &= f(u, v) - f(u, v) = 0. \quad \square \end{aligned}$$

Claim, f' is s-t flow and $\|f'\| > \|f\|$.

$$\Delta f'(s) = \Delta f(s) + F,$$

$$\Delta f'(v) = \Delta f(v) \quad \forall v \in V \setminus \{s, t\}$$

$$\Delta f'(t) = \Delta f(t) - F$$

Therefore, \exists feasible s-t flow f' with $\|f'\| > \|f\|$.

(end of theorem) \square

Ford-Fulkerson

Max-Flow

Given: $G = (V, E)$, $c: E \rightarrow \mathbb{R}^{>0}$, $s, t \in V$

Output: $f: E \rightarrow \mathbb{R}^{>0}$

Let $f = 0$ ($f(e) = 0 \forall e \in E$)

While

Construct $G' = (V, E')$ and $r: E' \rightarrow \mathbb{R}^{>0}$ as previous theorem.

If $\nexists s-t$ path in G'

return

Else

$p = (s-t$ path in $G')$

$F = \min_{e \in p} r(e)$

$$f'(u, v) = \begin{cases} f(u, v) + F & \text{if } (u, v) \in p \\ f(u, v) - F & \text{if } (v, u) \in p \\ f(u, v) & \text{o.w.} \end{cases}$$

$$f = f'$$

If current f is not optimal, by Max-Flow Min-Cut theorem,
one can strictly increase $\|f\|$.

If all capacities are integers, then $F \geq 1$ in each iteration, so (# white loops) $\leq OPT \leftarrow$ (optimal $\|f\|$)

So running time = $O(m \cdot OPT)$. \subseteq pseudo-polynomial

