

Maximum flow

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Let $G = (V, E), s, t$ be a graph $G = (V, E)$ with source s and sink t . We will formulate the max-flow problem as a linear program.

Let $c : E \rightarrow \mathbb{R}^+$ be our cost function. We will make a slight modification by adding an edge from t to s that has infinite capacity. The objective is to maximize the flow along this edge. We have a variable f_{uv} for every edge $(u, v) \in E$. This is the *flow* over (u, v) . The problem then becomes:

$$\begin{aligned} & \text{maximize } f_{ts} \\ & \text{subject to } f_{ij} \leq c_{ij}, & (i, j) \in E \\ & \sum_{j:(j,i) \in E} f_{ji} - \sum_{j:(i,j) \in E} f_{ij} \leq 0, & i \in V \\ & f_{ij} \geq 0, & (i, j) \in E. \end{aligned}$$