

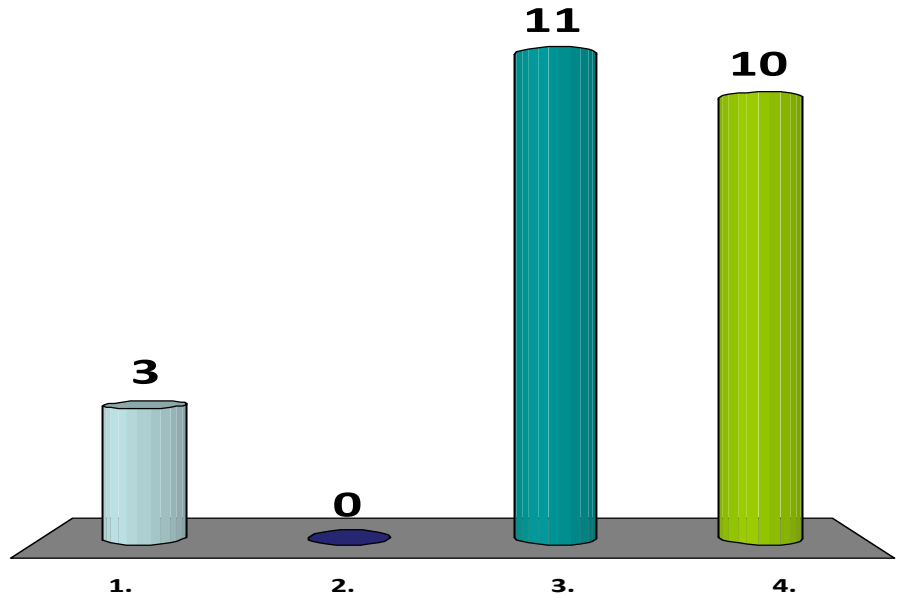
CS2020

# Data Structures and Algorithms

Network Flows

On Friday, I'm going to:

- ✓ 1. Bring my clicker to class.
- 2. Leave my clicker at home.
- 3. Oops, I already lost my clicker.
- 4. What is a clicker?



# Clickers

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## Friday

- Return clickers at the end of class!
- Don't forget!
- Missing / unreturned clickers cost \$105!!



# Types of Graph Problems

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1. Distances: *How to get from here to there?*
  - Single-source shortest paths
  - All-pairs shortest paths
2. Spanning trees: *How do I design a network?*
  - Minimum/maximum spanning tree
  - Steiner tree
  - Travelling salesman
3. Network flows: *How is my network connected?*

# Roadmap

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## Network Flows

- a. Network flows defined
- b. Sample problems
- c. Ford-Fulkerson algorithm
- d. Max-Flow / Min-Cut Theorem

# Network Flow Problems

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## Examples:

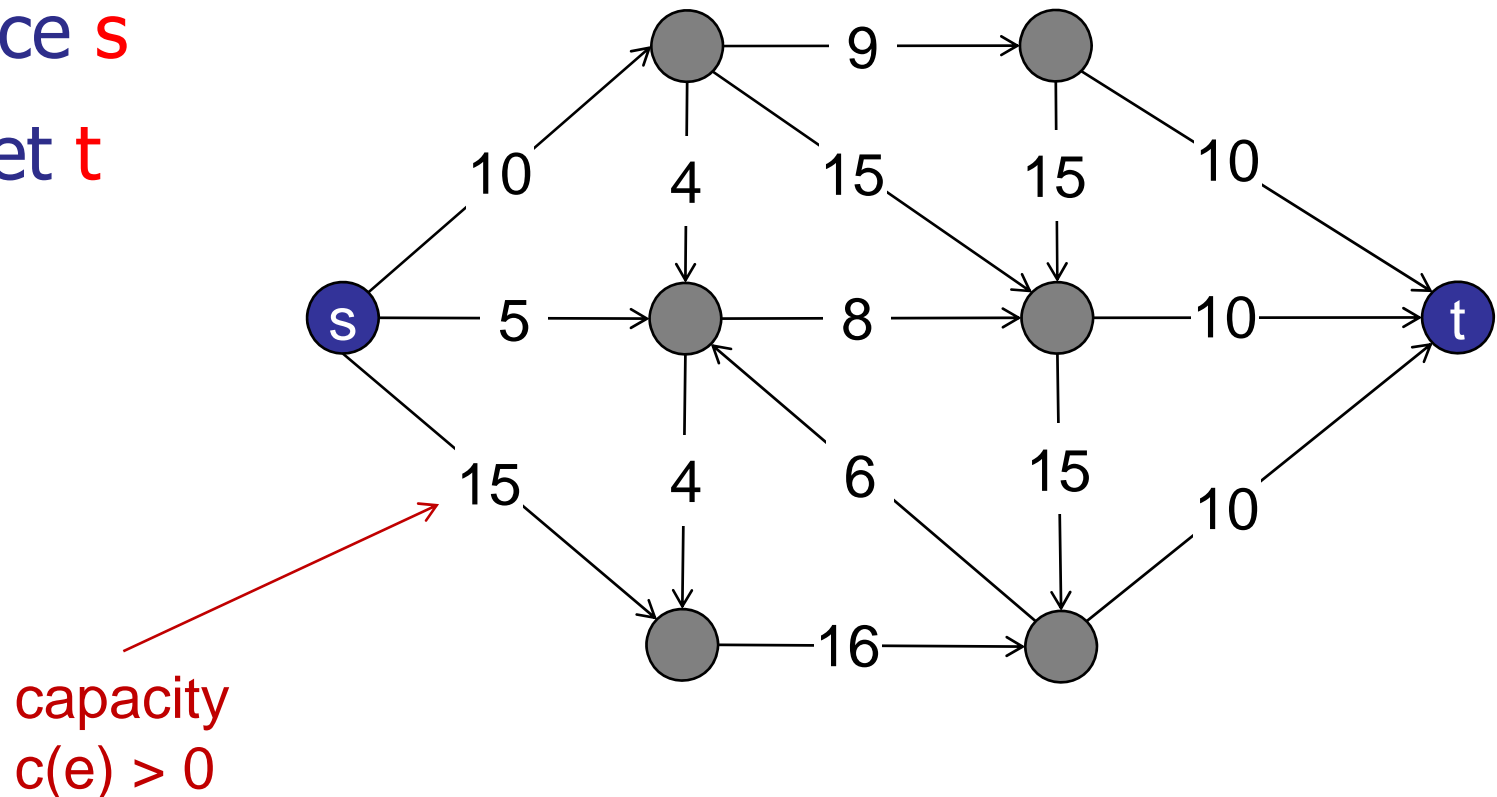
- Transportation problems
- Distributed network reliability
- Network attacks
- Project selection
- Matching and assignment problems
- Image segmentation
- Sport's teams prospects

# Network Flow

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Input:

- directed graph  $G = (V, E)$
- edge capacities  $c(e)$
- source  $s$
- target  $t$



# Network Flow

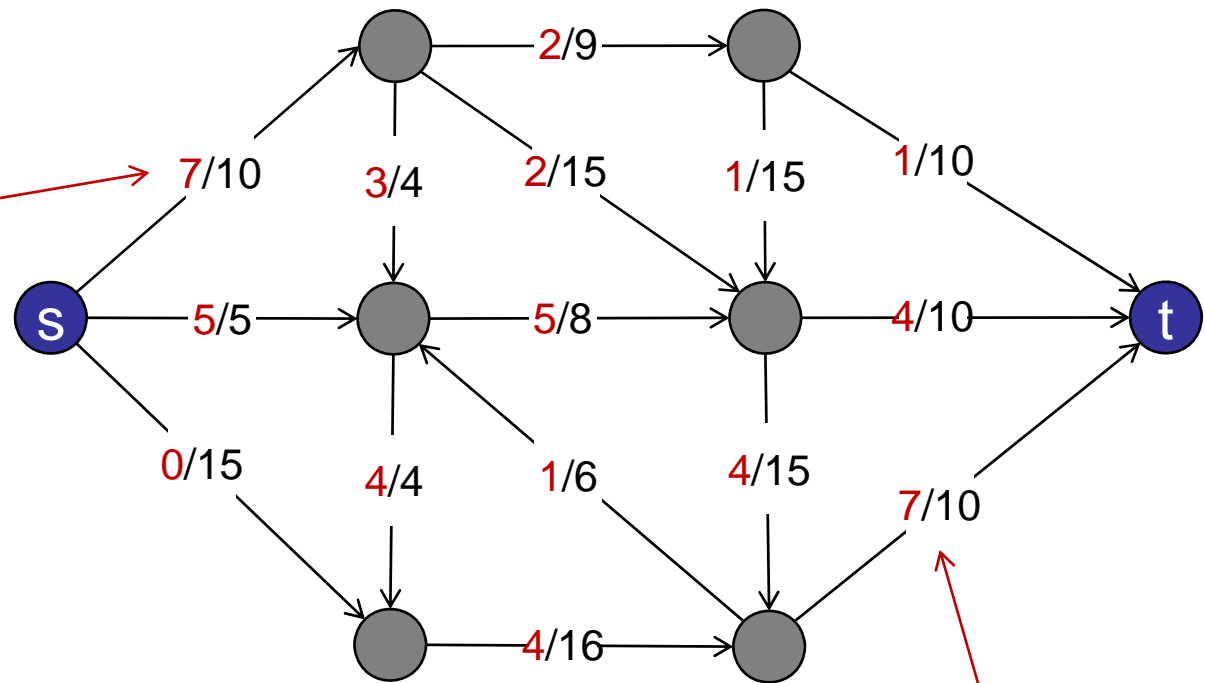
## Output: Flow

- Assignment of flow  $f$  to each edge

Example:

capacity is 10:  
“ $c(e) = 10$ ”

flow is 7:  
“ $f(e) = 7$ ”



flow / capacity

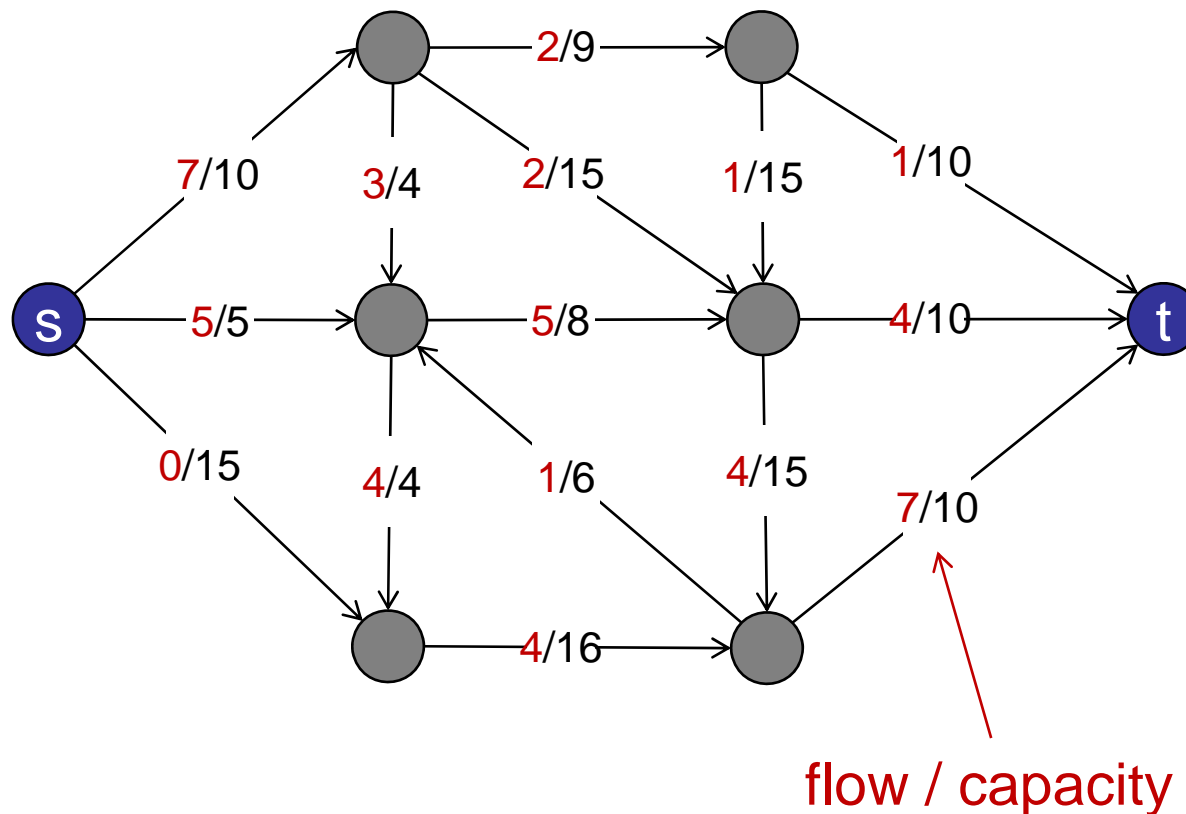


# Network Flow

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## Output: Flow

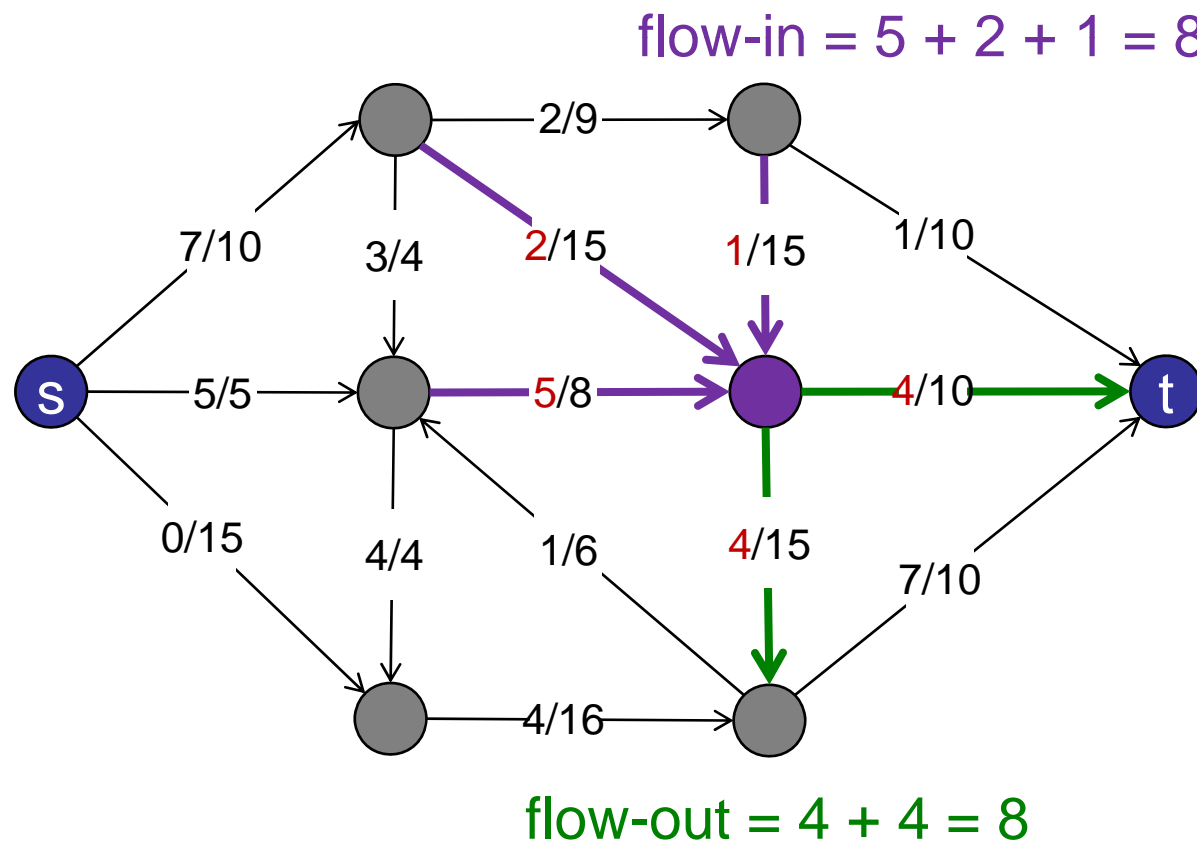
- Flow is not negative: for every edge  $e$ ,  $0 \leq f(e)$
- Flow  $\leq$  capacity: for every edge  $e$ ,  $f(e) \leq c(e)$



# Network Flow

Equilibrium constraint:

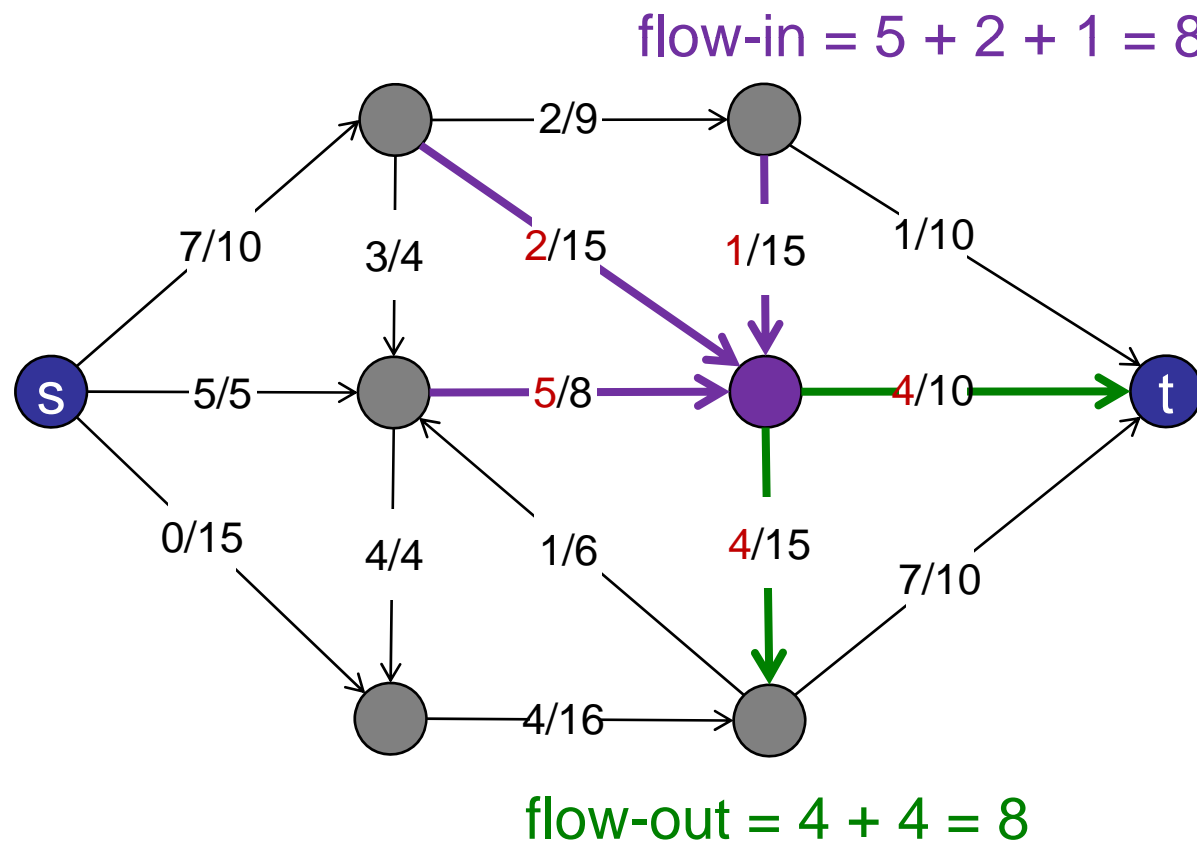
- For every node: flow-in = flow-out



# Network Flow

Equilibrium constraint:

- For every node: flow-in = flow-out
- Except  $s$  and  $t$

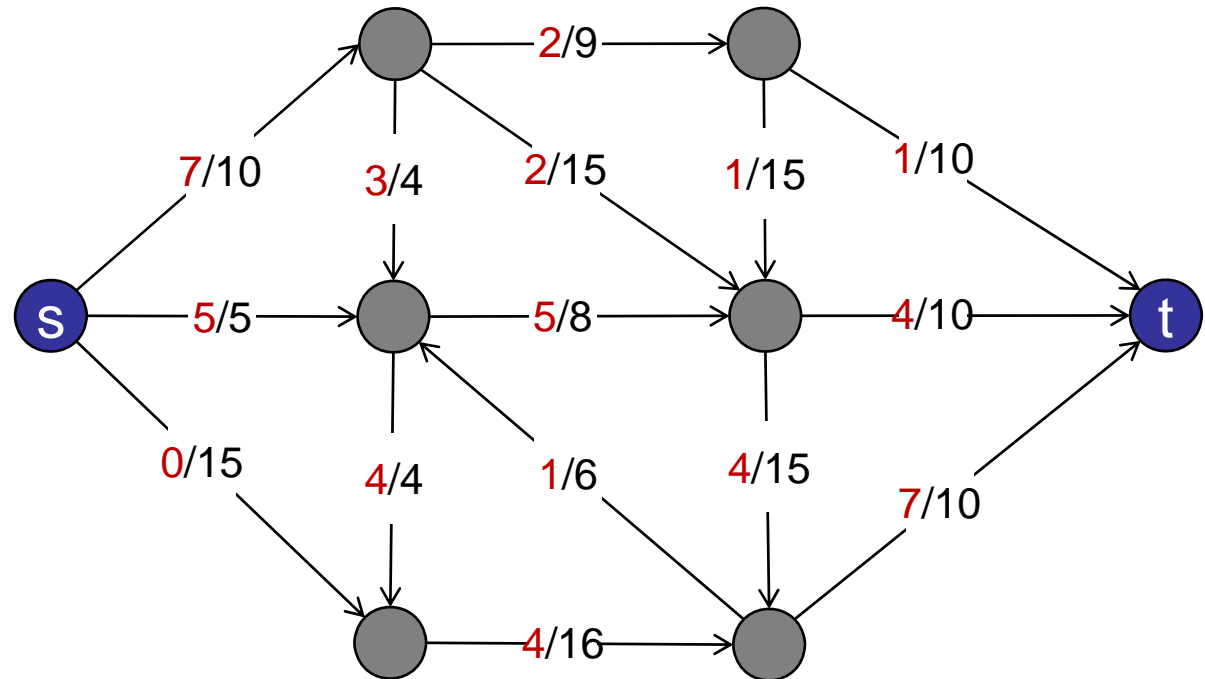


# Network Flow

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Output: **st-flow**

- Capacity constraint (never exceed capacity)
- Equilibrium constraint (flow-in = flow-out)



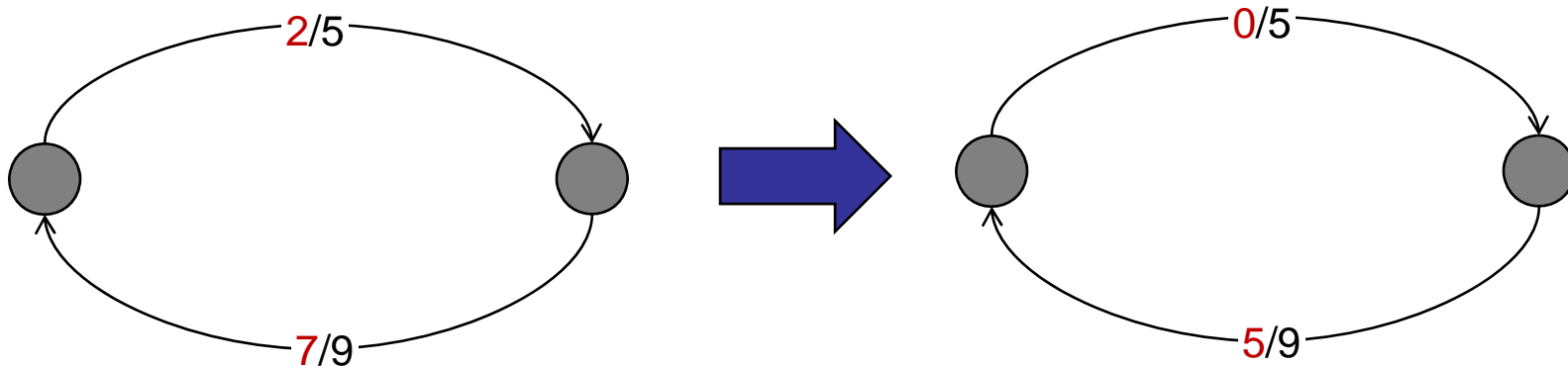
# Network Flow

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Uni-directional flow: **st-flow**

If  $f(u,v) > 0$  and  $f(v,u) > 0$ , then they cancel out.

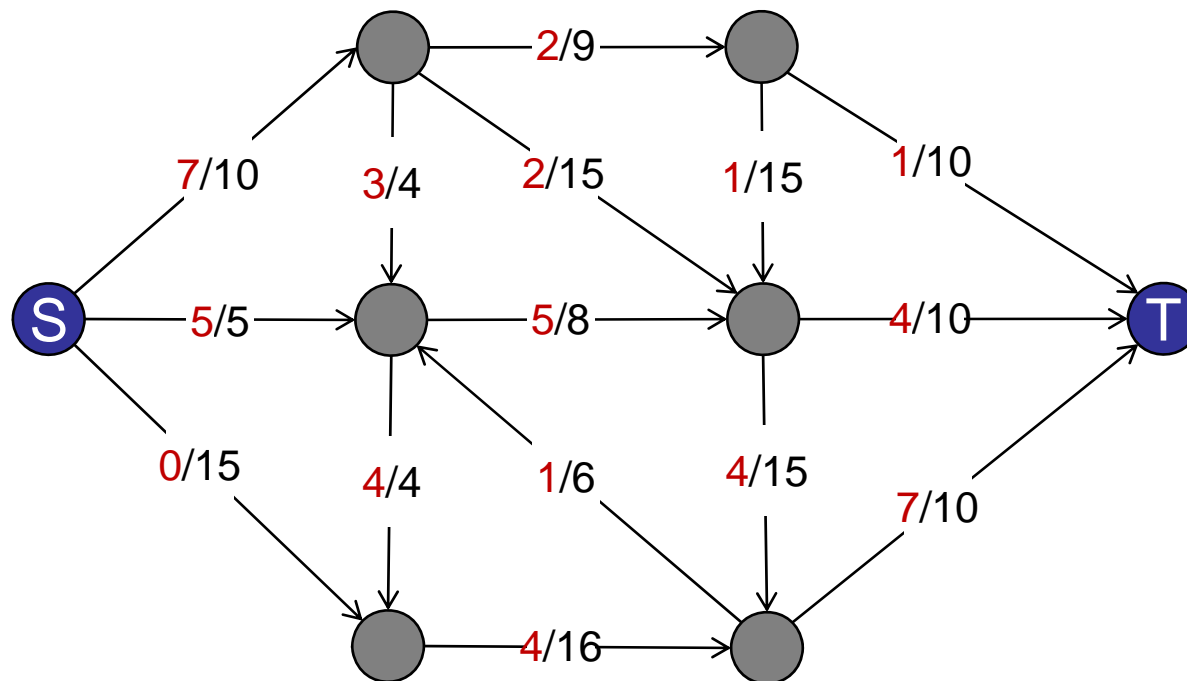
Flows only go in one direction.



# Value of a Flow

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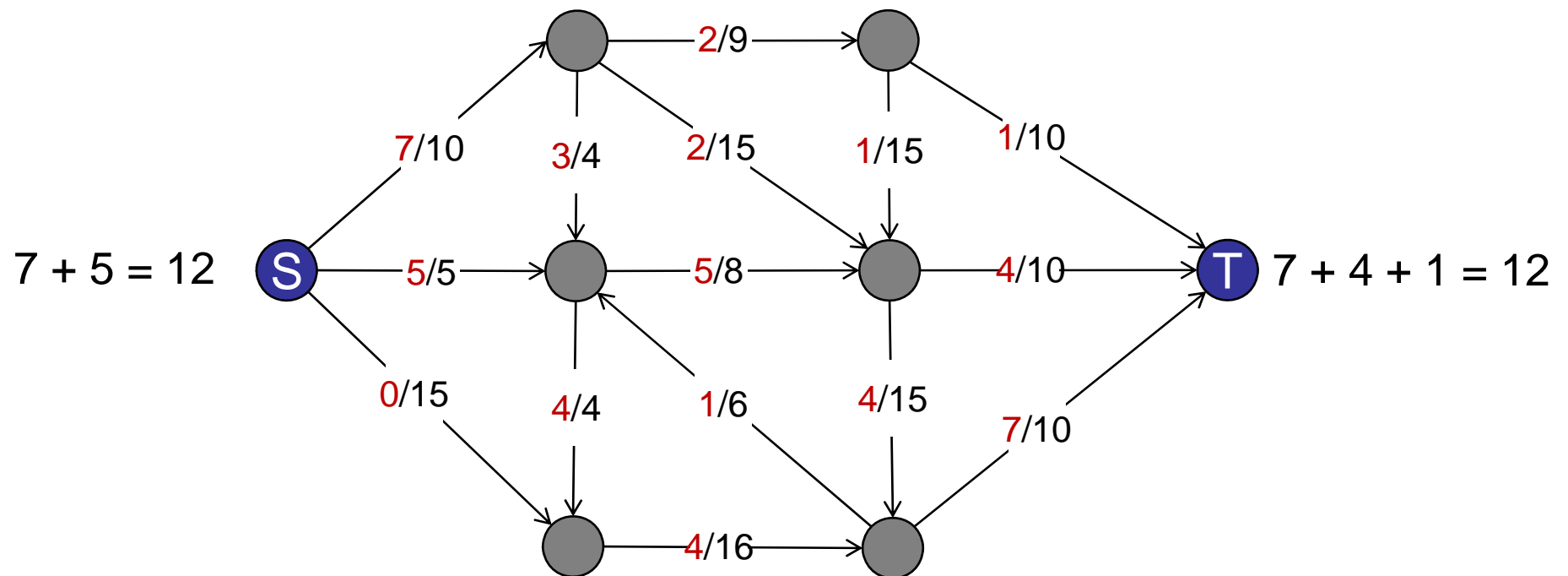
How much stuff gets from **s** to **t**?



# Value of a Flow

How much stuff gets from **s** to **t**?

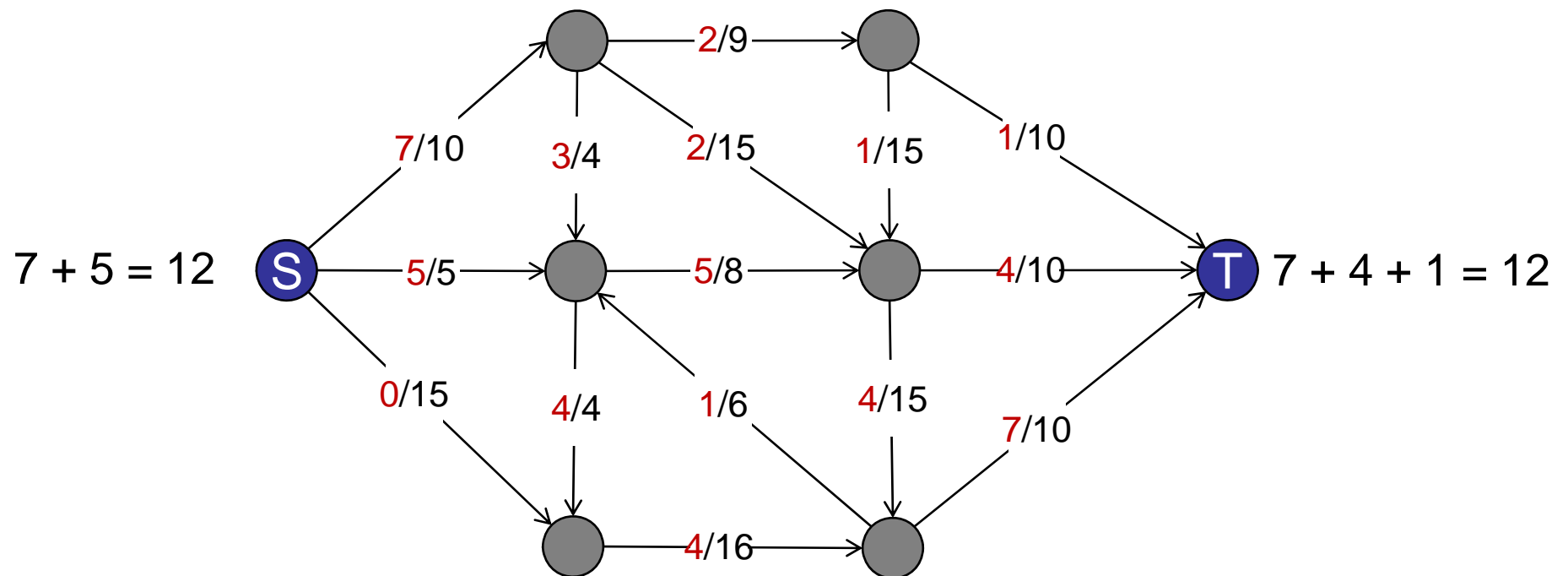
- How much leaves source?
- How much gets to target?



# Value of a Flow

Definition:

For a flow  $f$ :  $\text{value}(f) = \sum_{v:(s,v) \in E} f(s,v)$



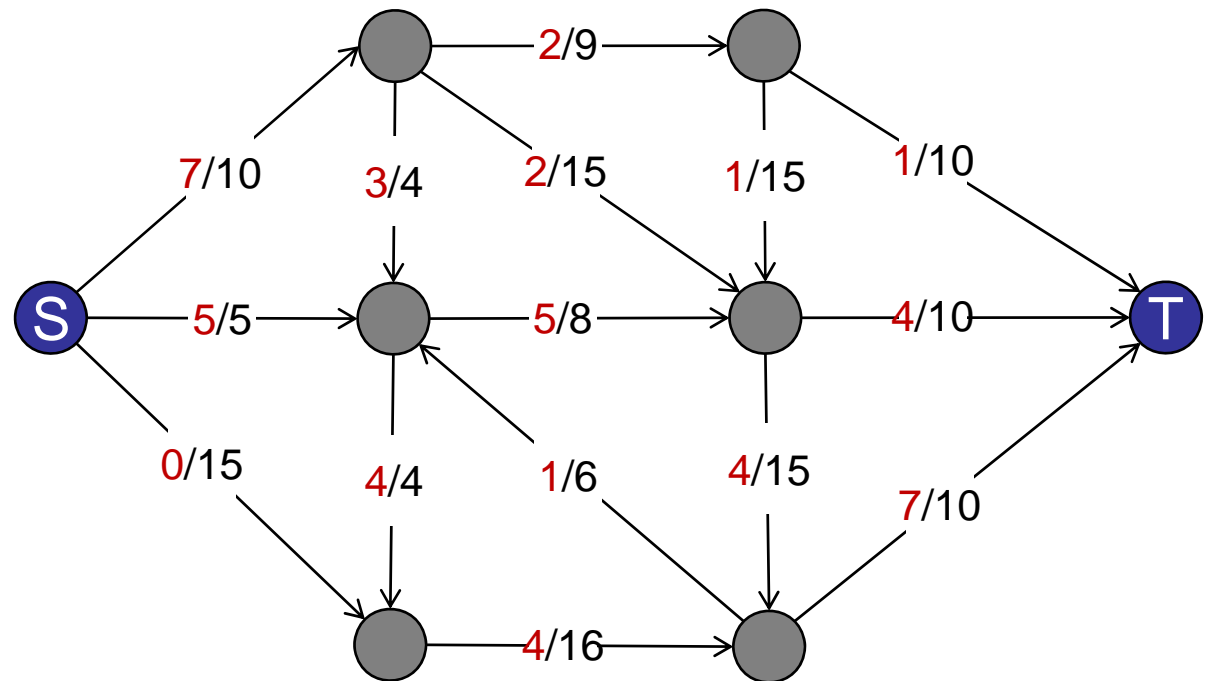


# Max Flow

---

Goal:

Find an *st*-flow with maximum value.

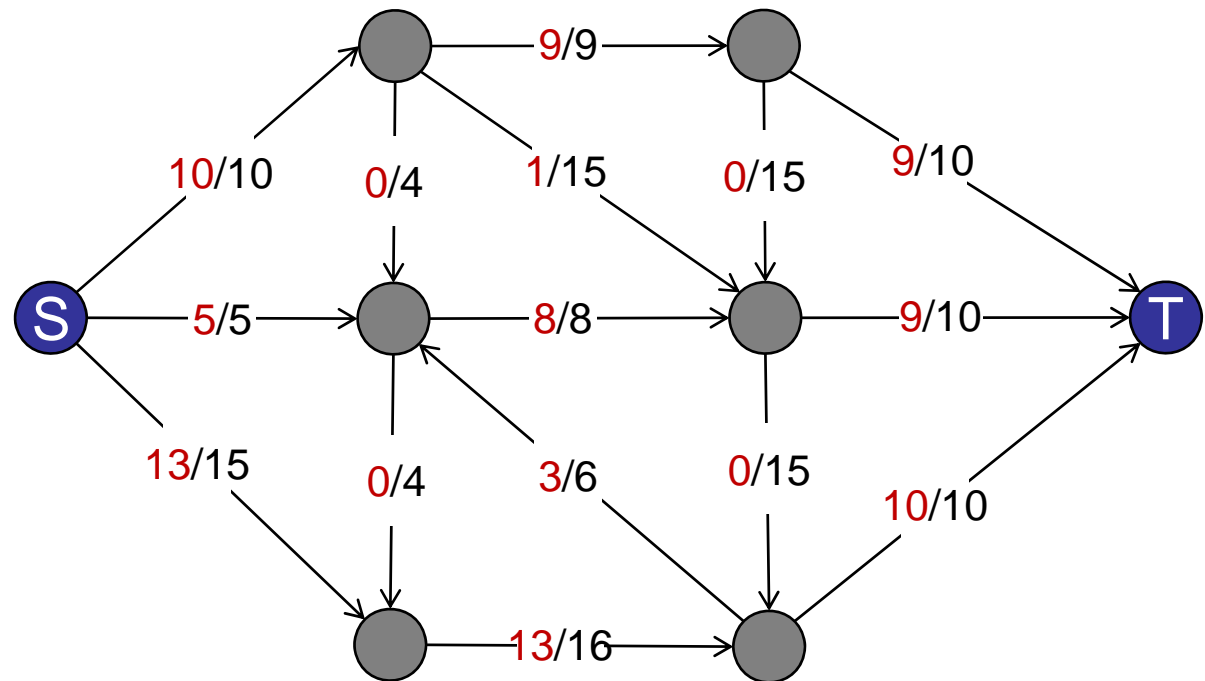


# Max Flow

---

Goal:

Find an *st*-flow with maximum value.



value = 28

# Roadmap

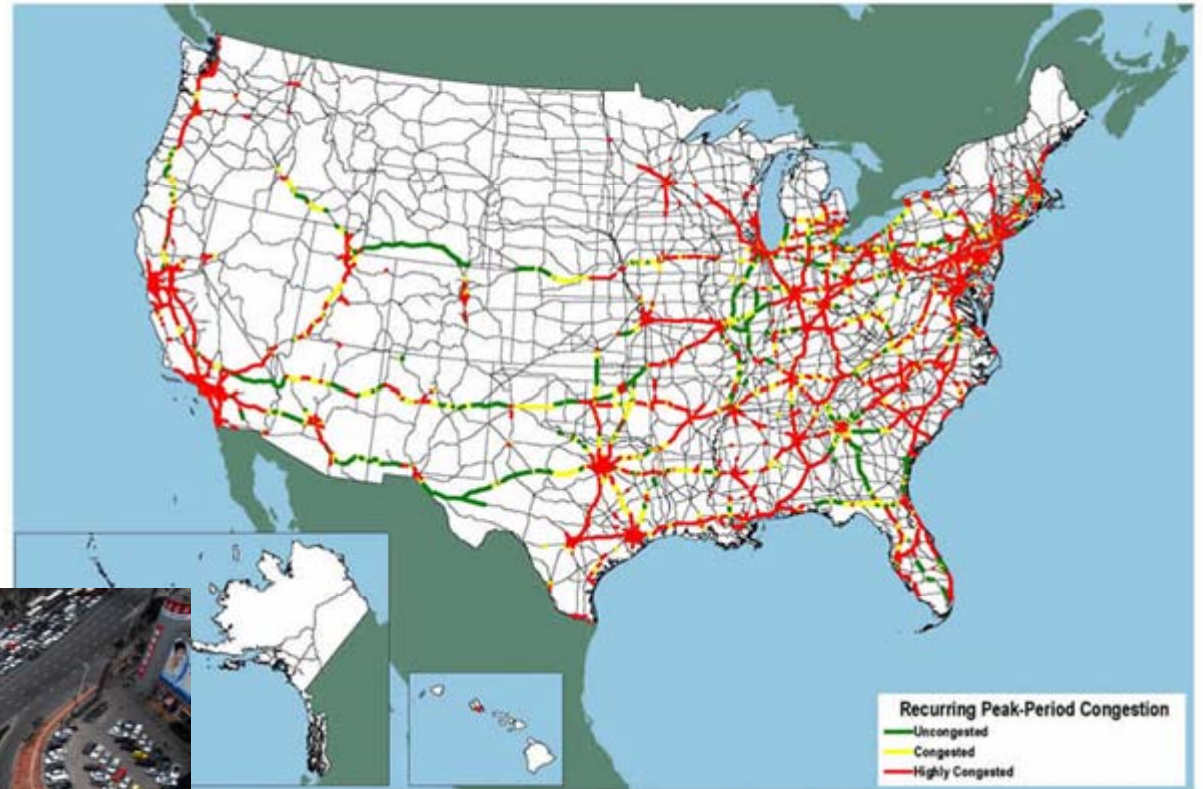
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## Network Flows

- a. Network flows defined
- b. Sample problems
- c. Ford-Fulkerson algorithm
- d. Max-Flow / Min-Cut Theorem

# Sample Problems

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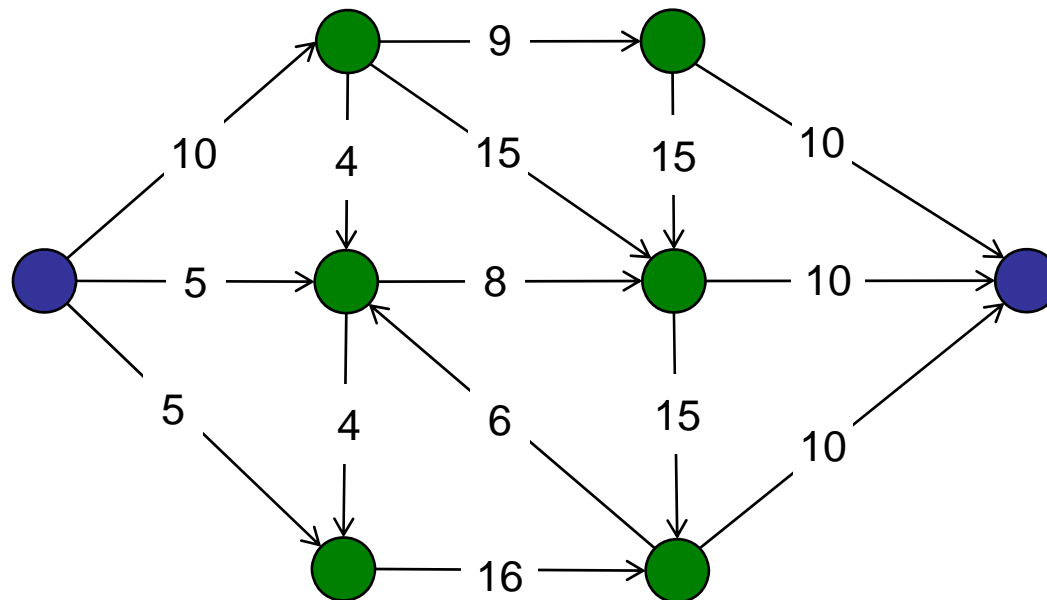
# Classic Flow Problems

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## Moving traffic:

- source: entry point of high-traffic zone
- edges: roads with capacities in cars/hour
- target: exit point of high-traffic zone

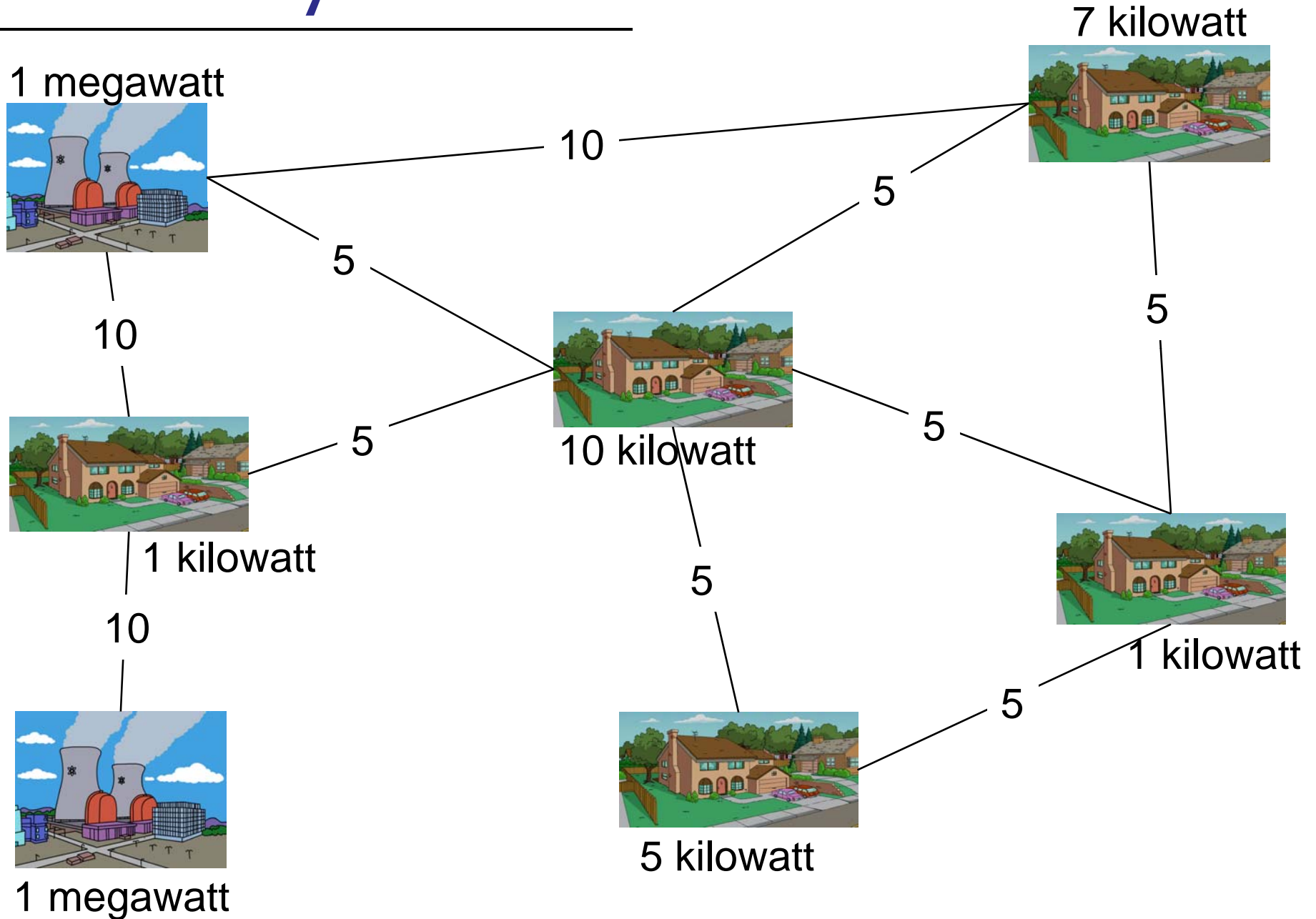
What is the max cars/hour that can transit the zone?



# Sample Problems

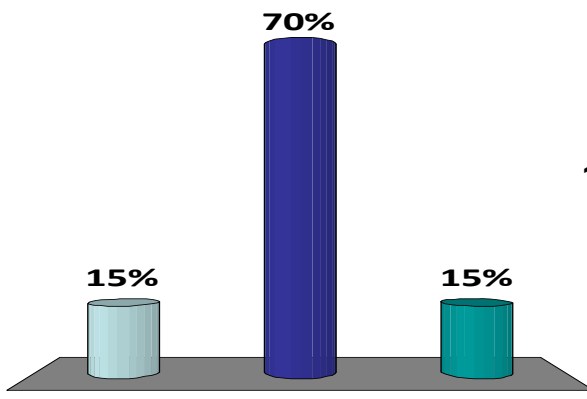
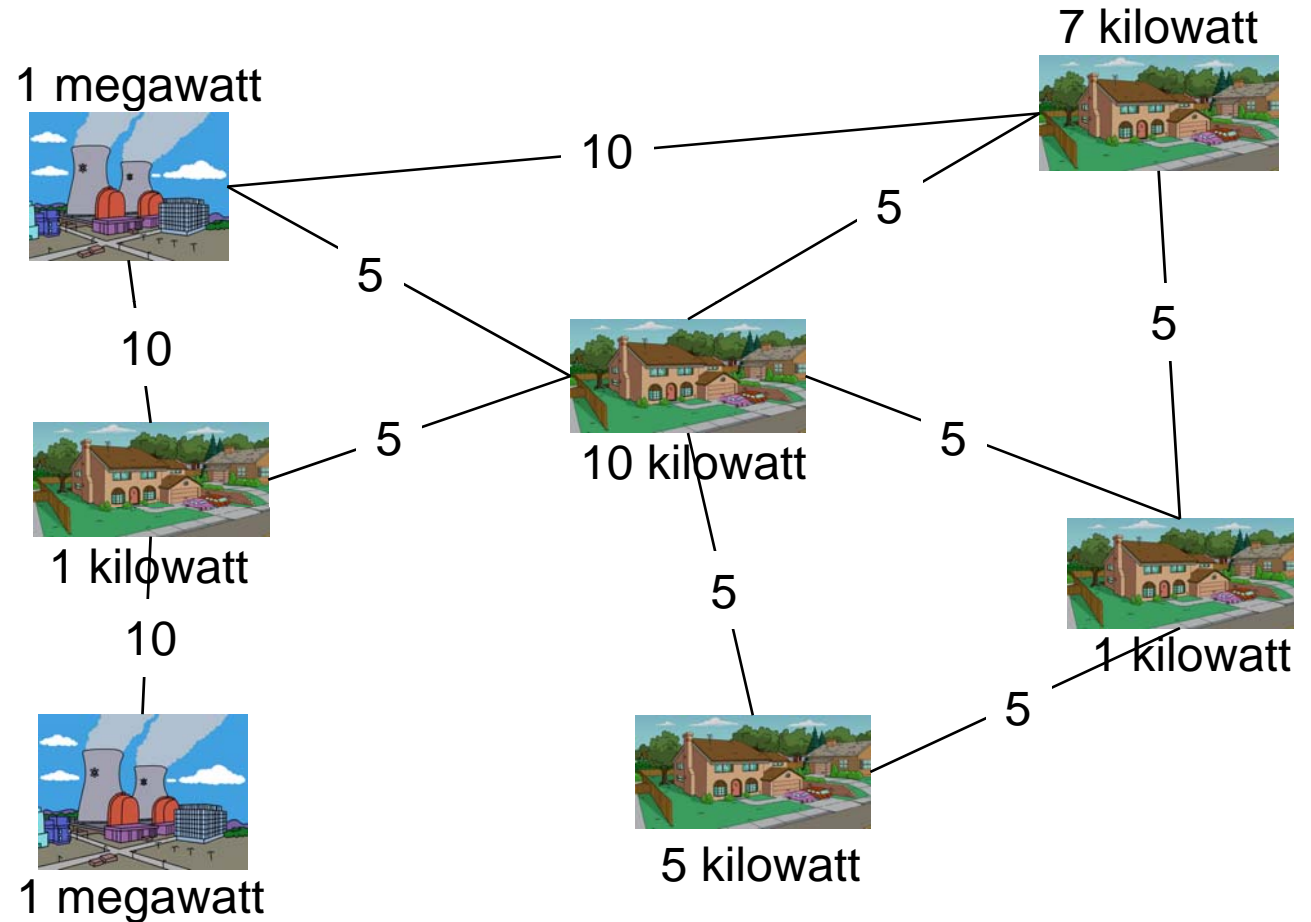
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# Electricity Distribution



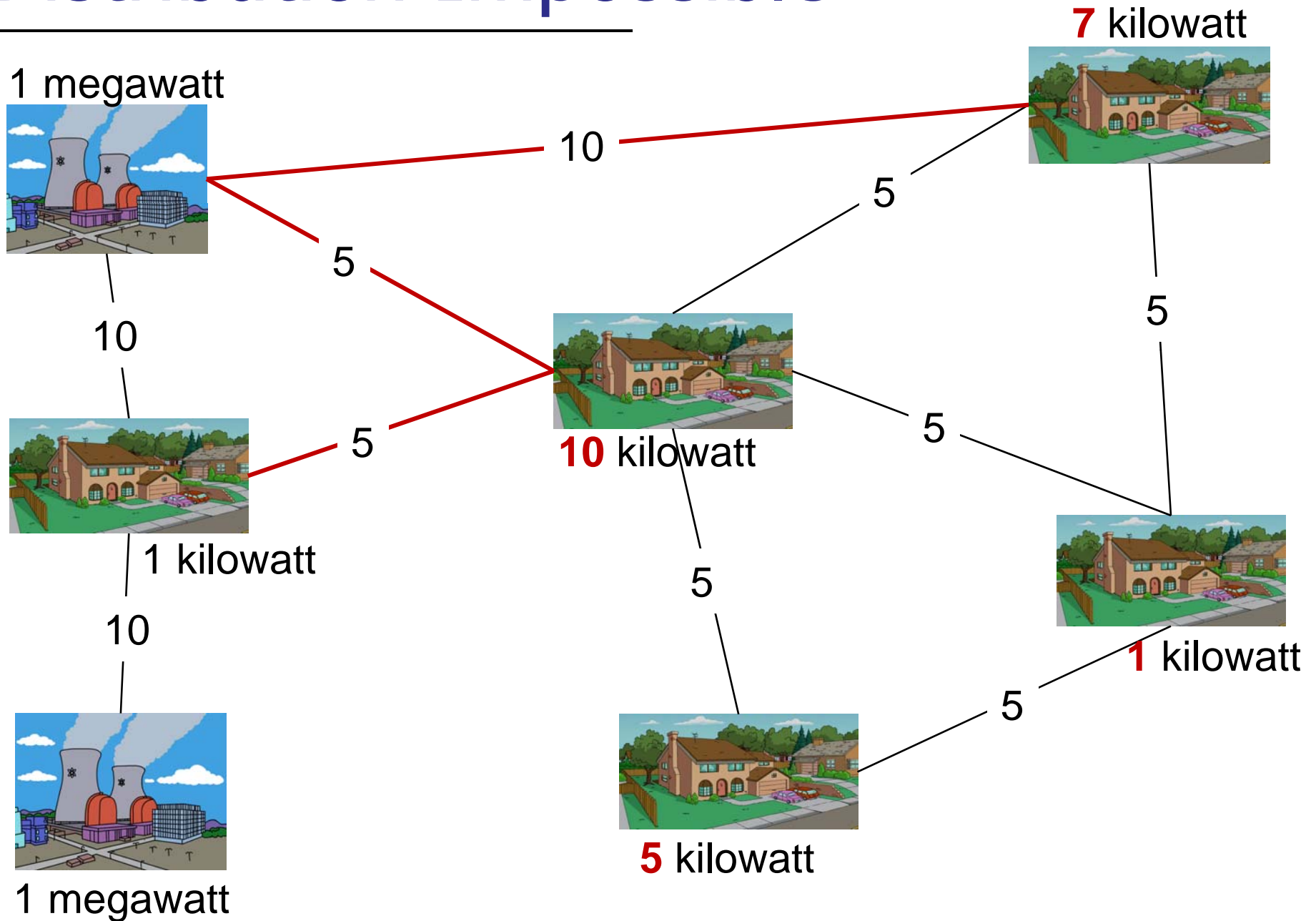
# Can every home get power?

1. Yes
- ✓ 2. No
3. I'm lazy.





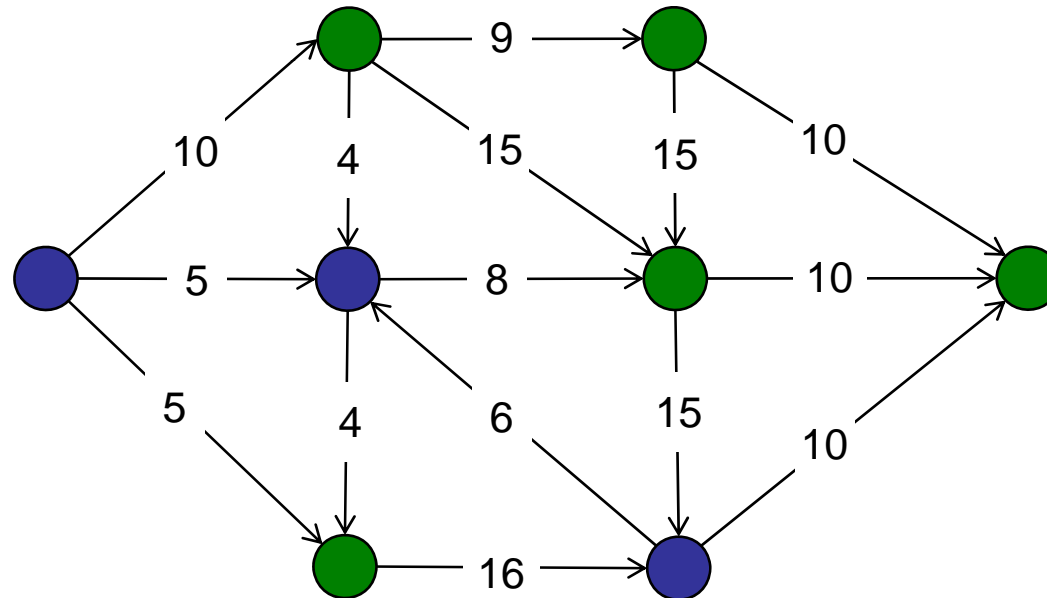
# Distribution Impossible



# Electricity Distribution

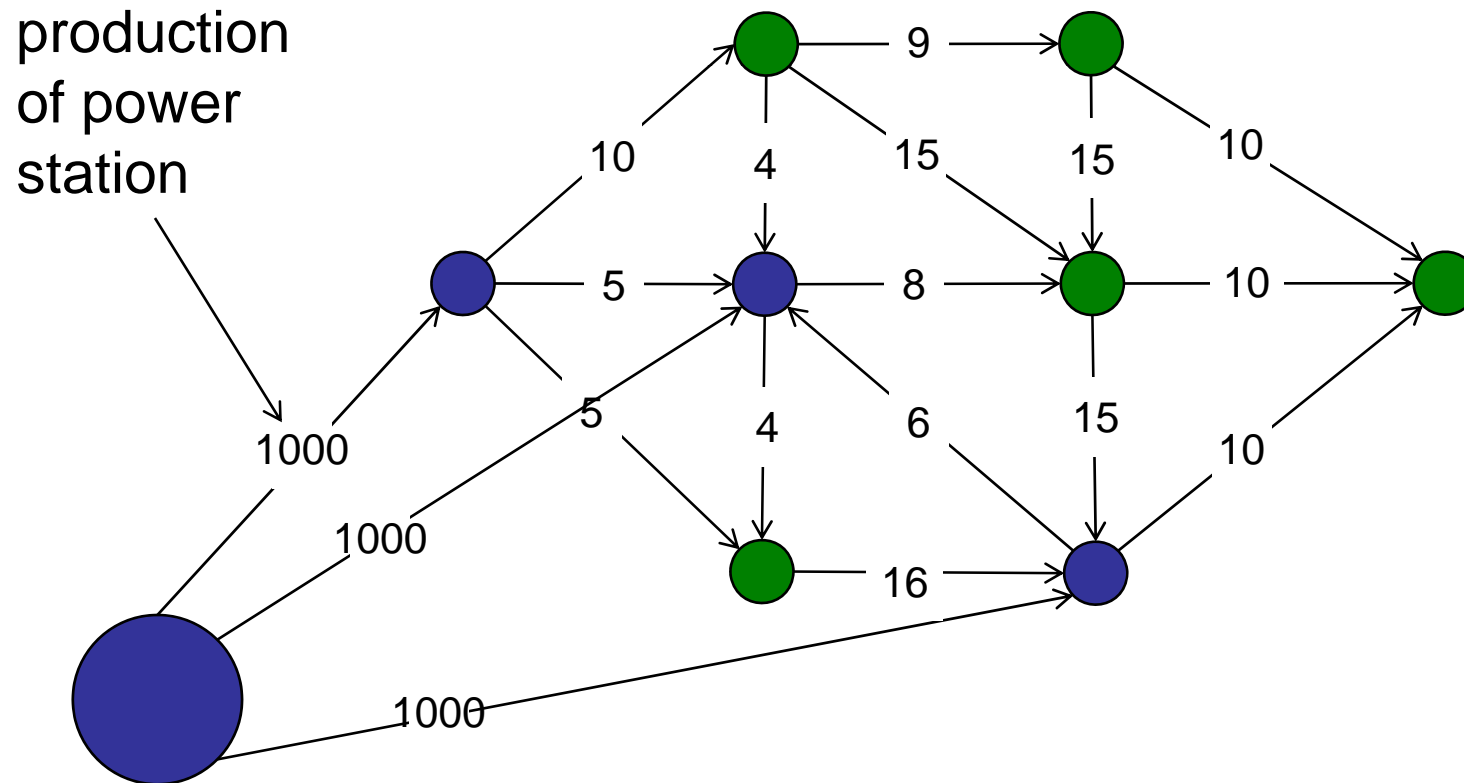
---

- Blue = power.
- Green = house.



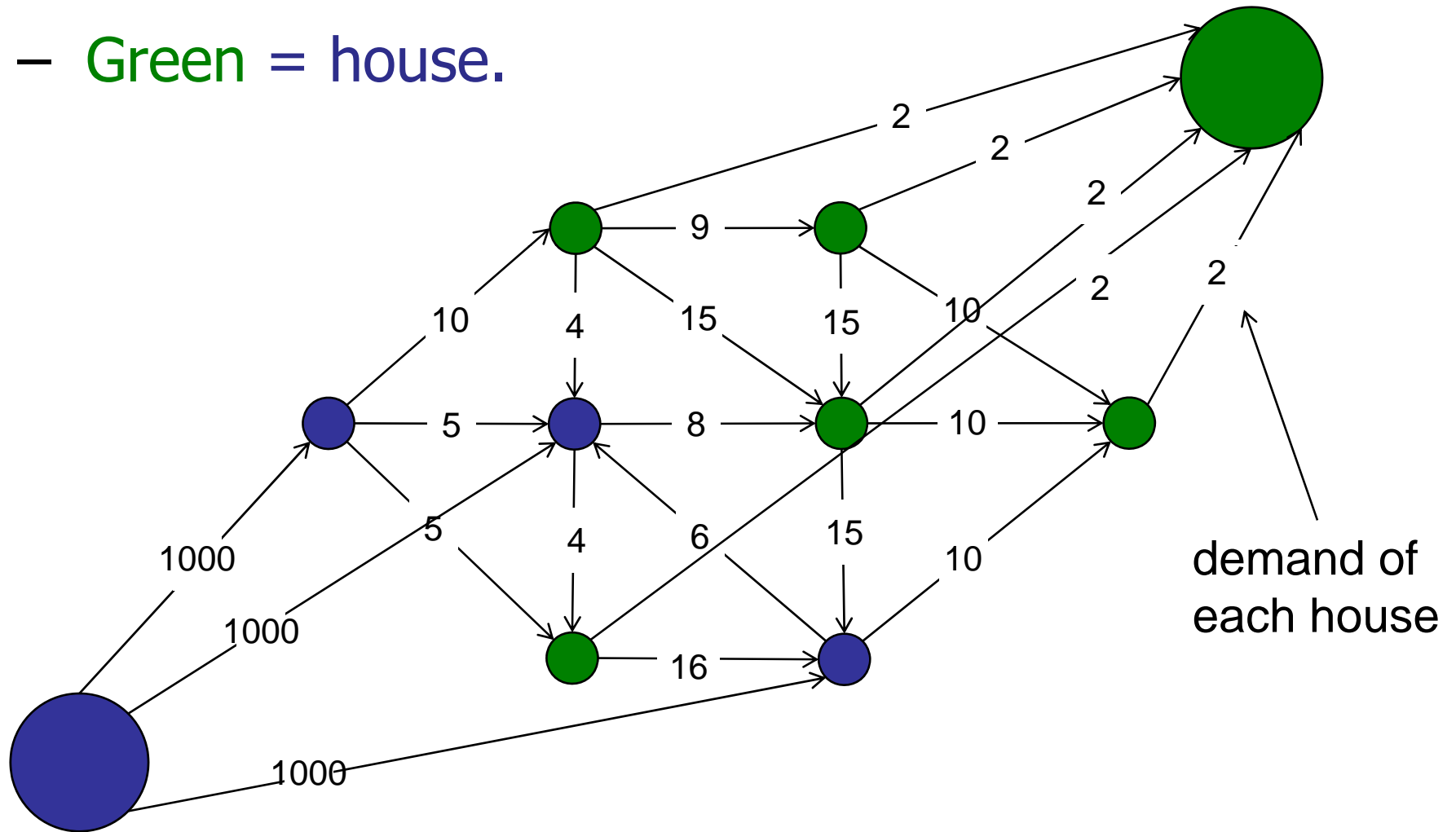
# Electricity Distribution

- Blue = power.
- Green = house.



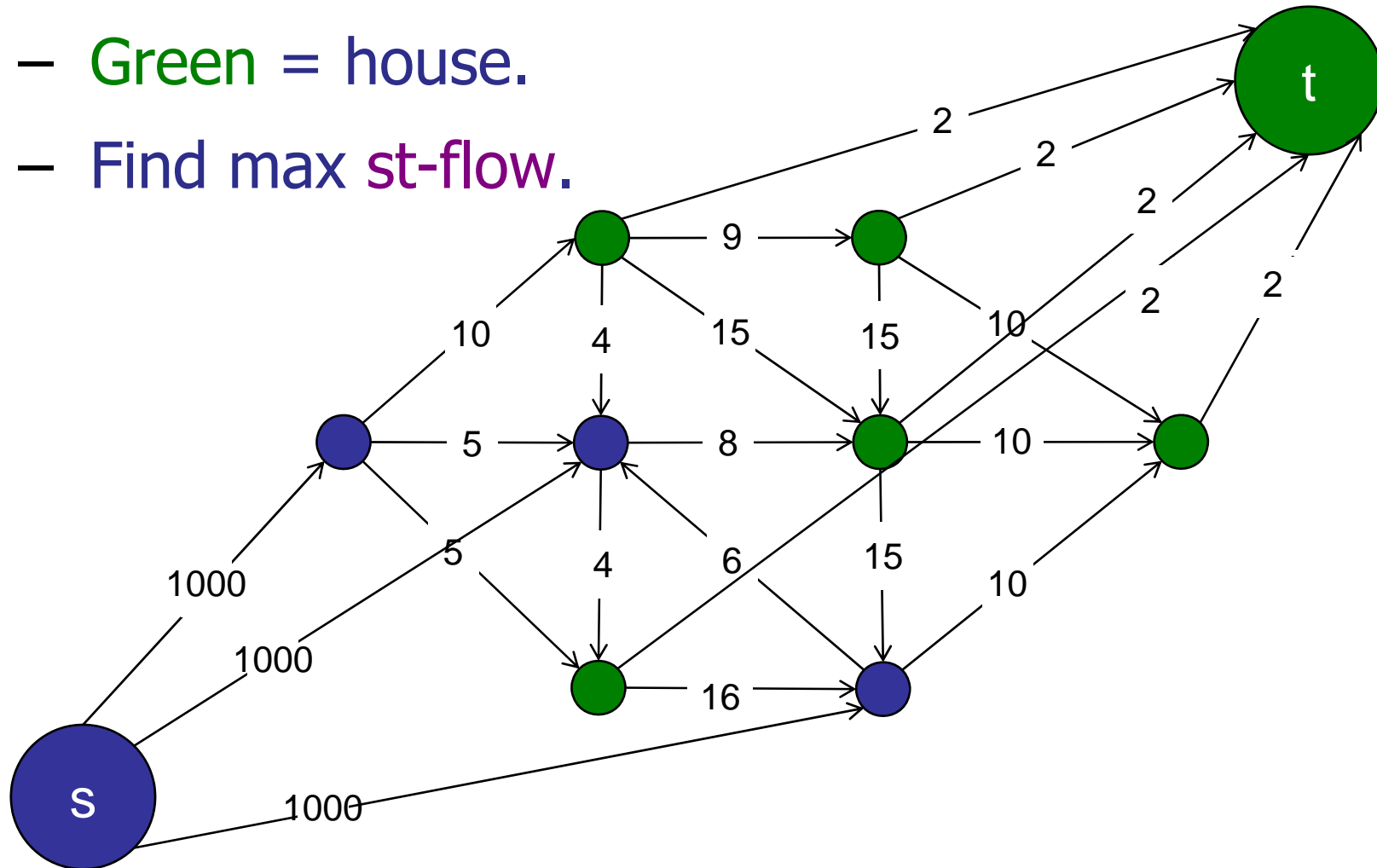
# Electricity Distribution

- Blue = power.
- Green = house.



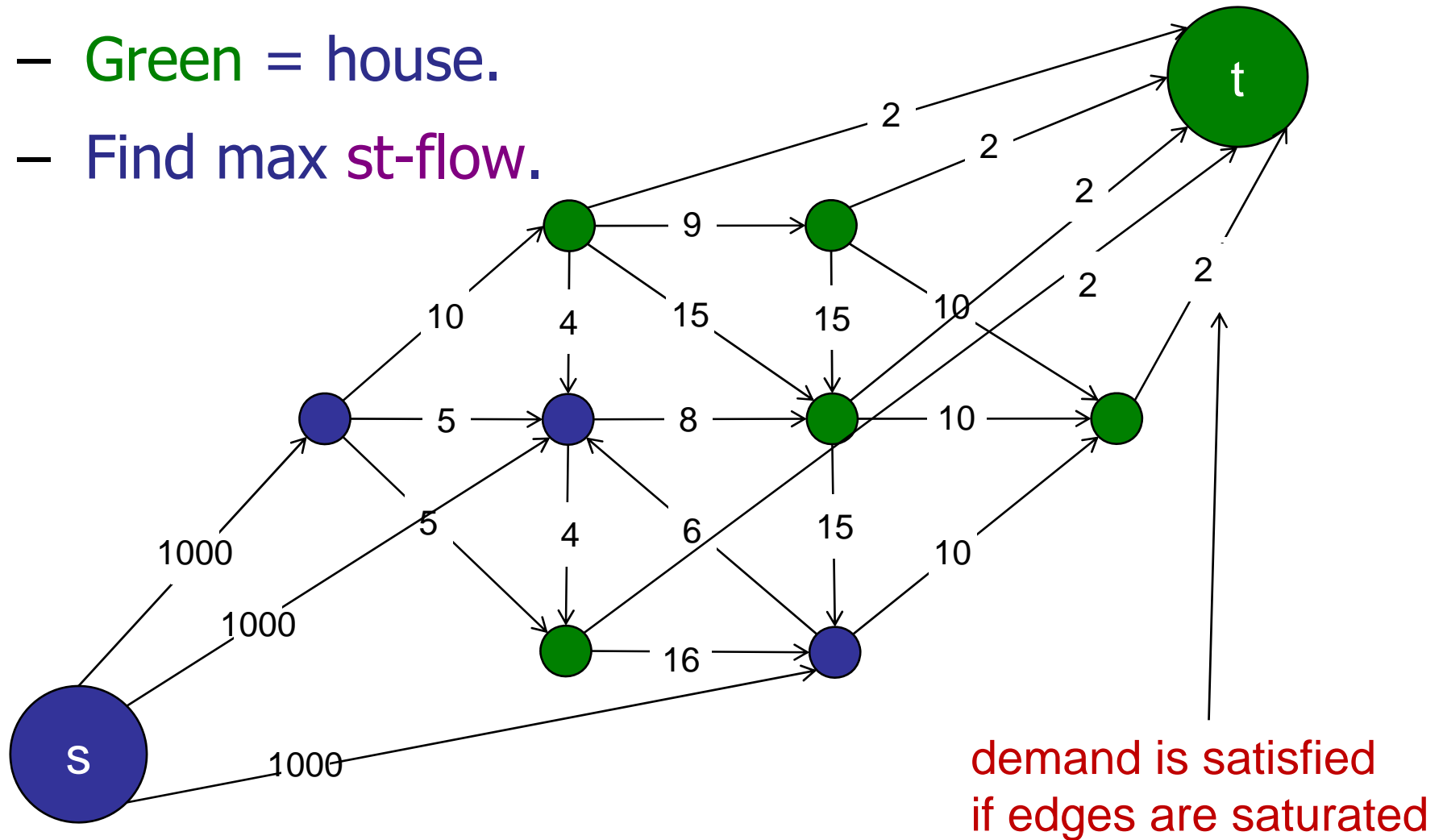
# Electricity Distribution

- Blue = power.
- Green = house.
- Find max st-flow.



# Electricity Distribution

- Blue = power.
- Green = house.
- Find max st-flow.



# Sample Problems

---

# Christmas Time!

---

Lots of kids:

Alice, Bob, Carol, David, Ernie, Fran, George, ...

Lots of presents:

Apple, Barney, Candy, Doll, Elmo, Fire engine, Giraffe

Each present is acceptable to some kids:

Apple: Alice, Bob, Carol

Barney: Carol, Ernie, George



# Christmas Time!

---

Lots of kids:

Alice, Bob, Carol, David, Ernie, Fran, George, ...

Lots of presents:

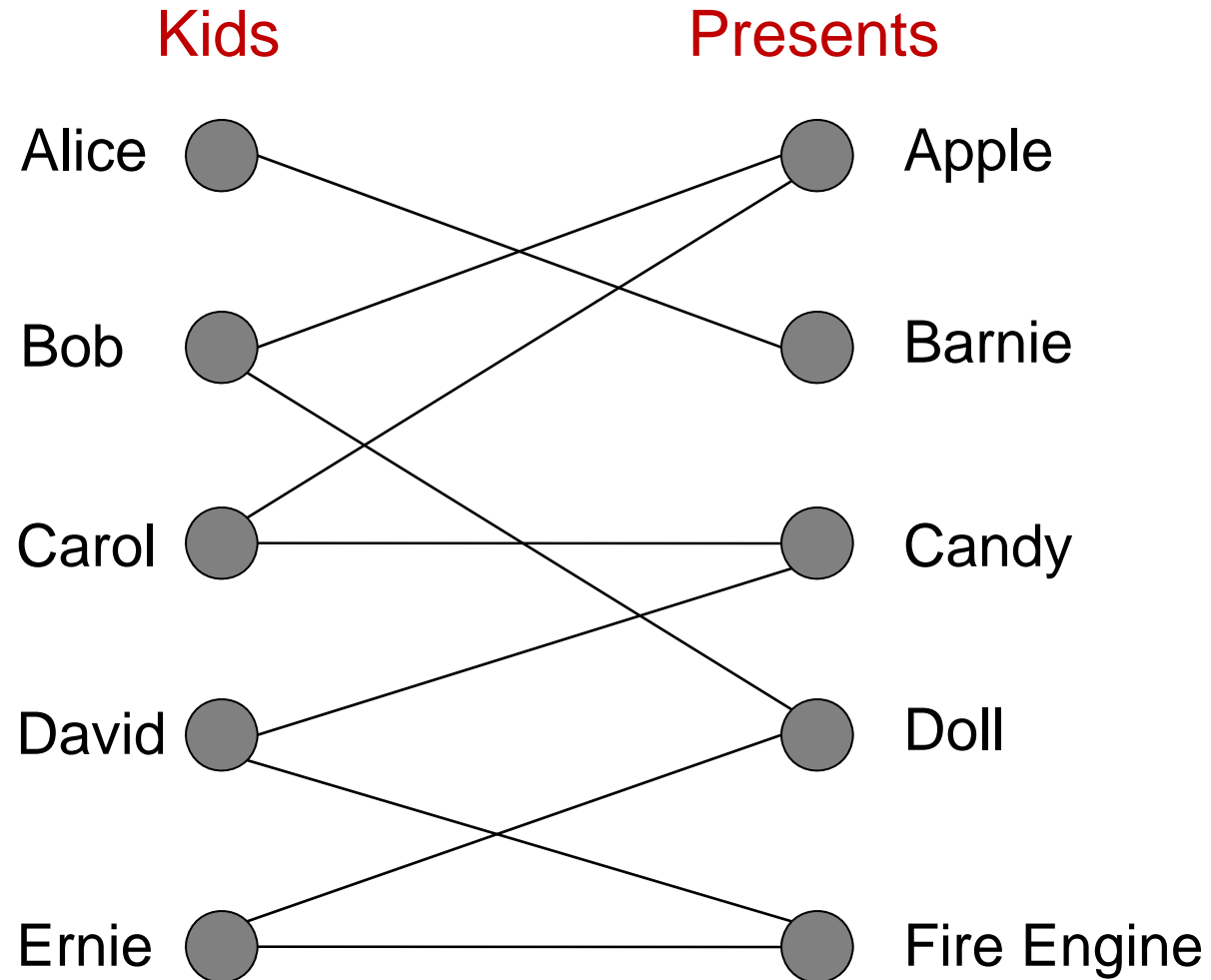
Apple, Barnie, Candy, Doll, Elmo, Fire engine, Giraffe

Which present is given to which kid?

Maximize the number of kids that get a present.

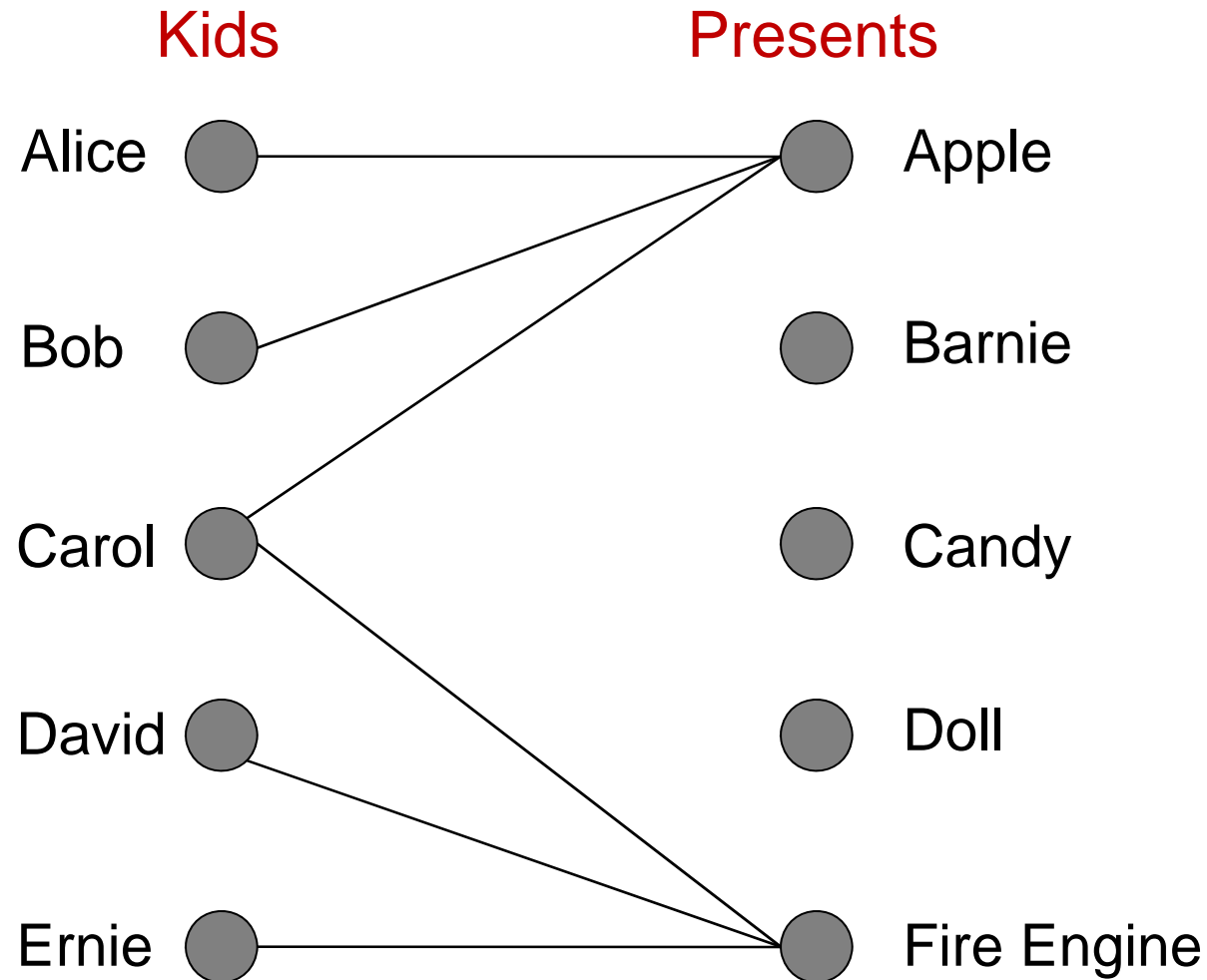
# Christmas Time!

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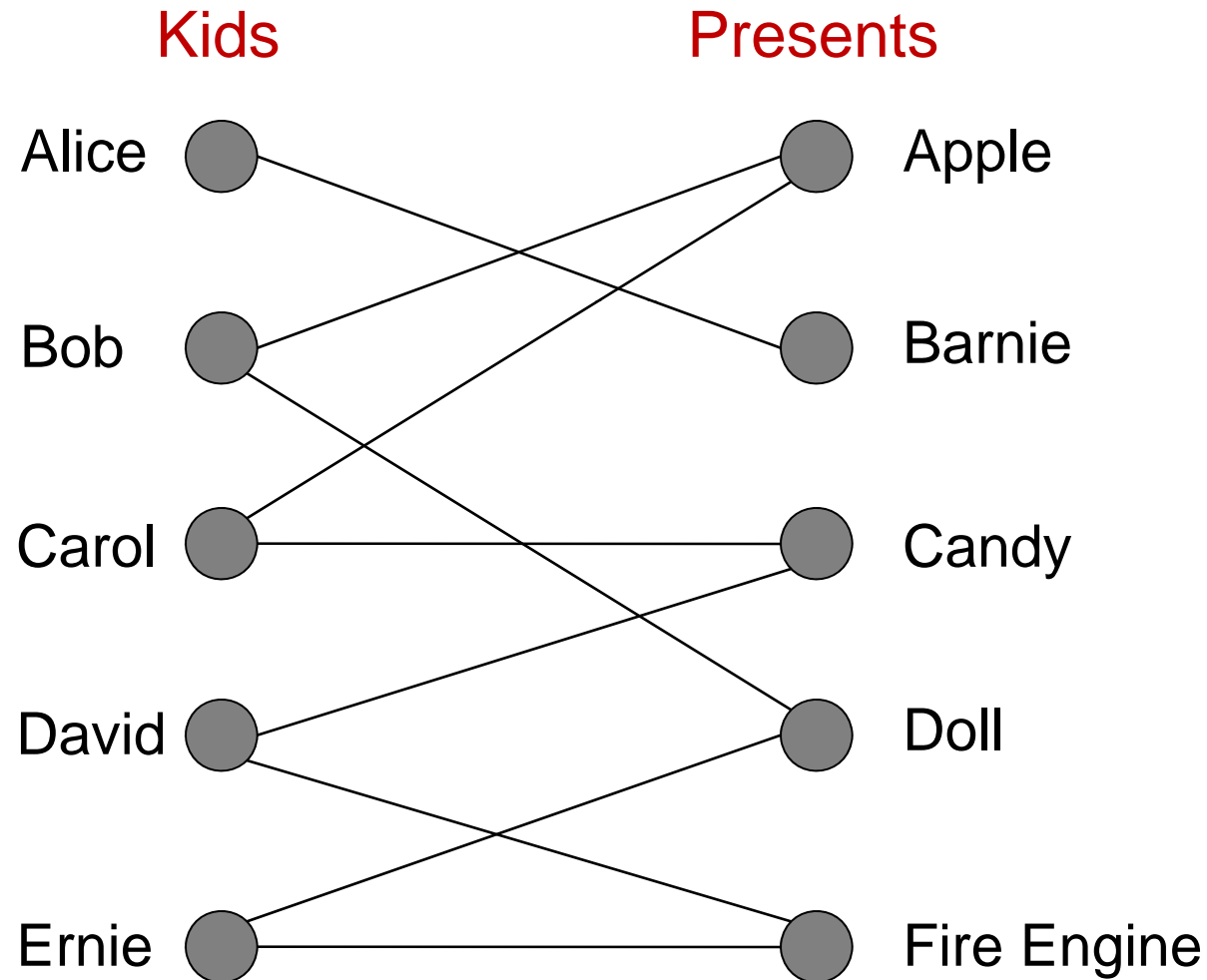
# Christmas Time!

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# Maximum Bipartite Matching

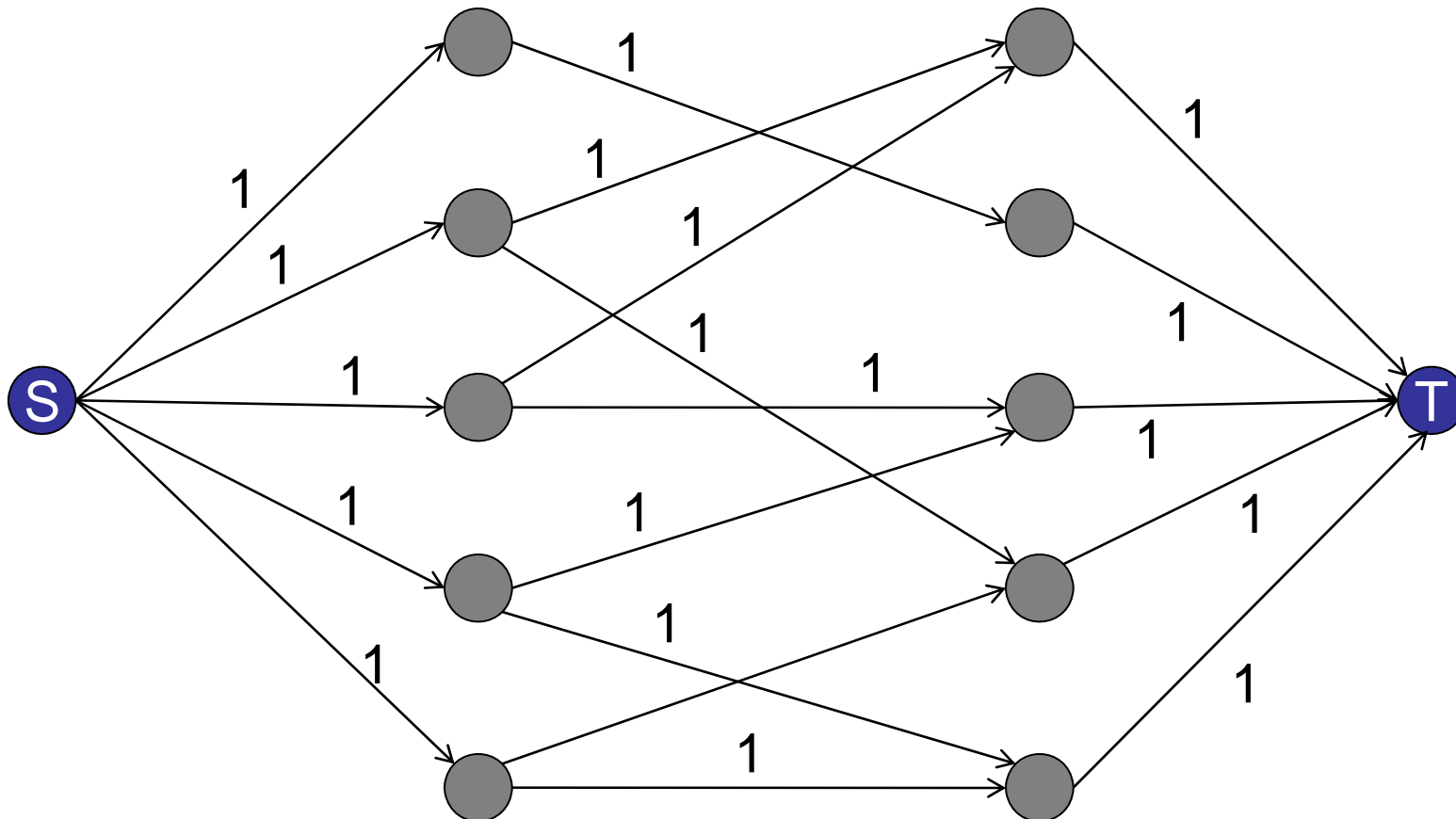
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# Maximum Bipartite Matching

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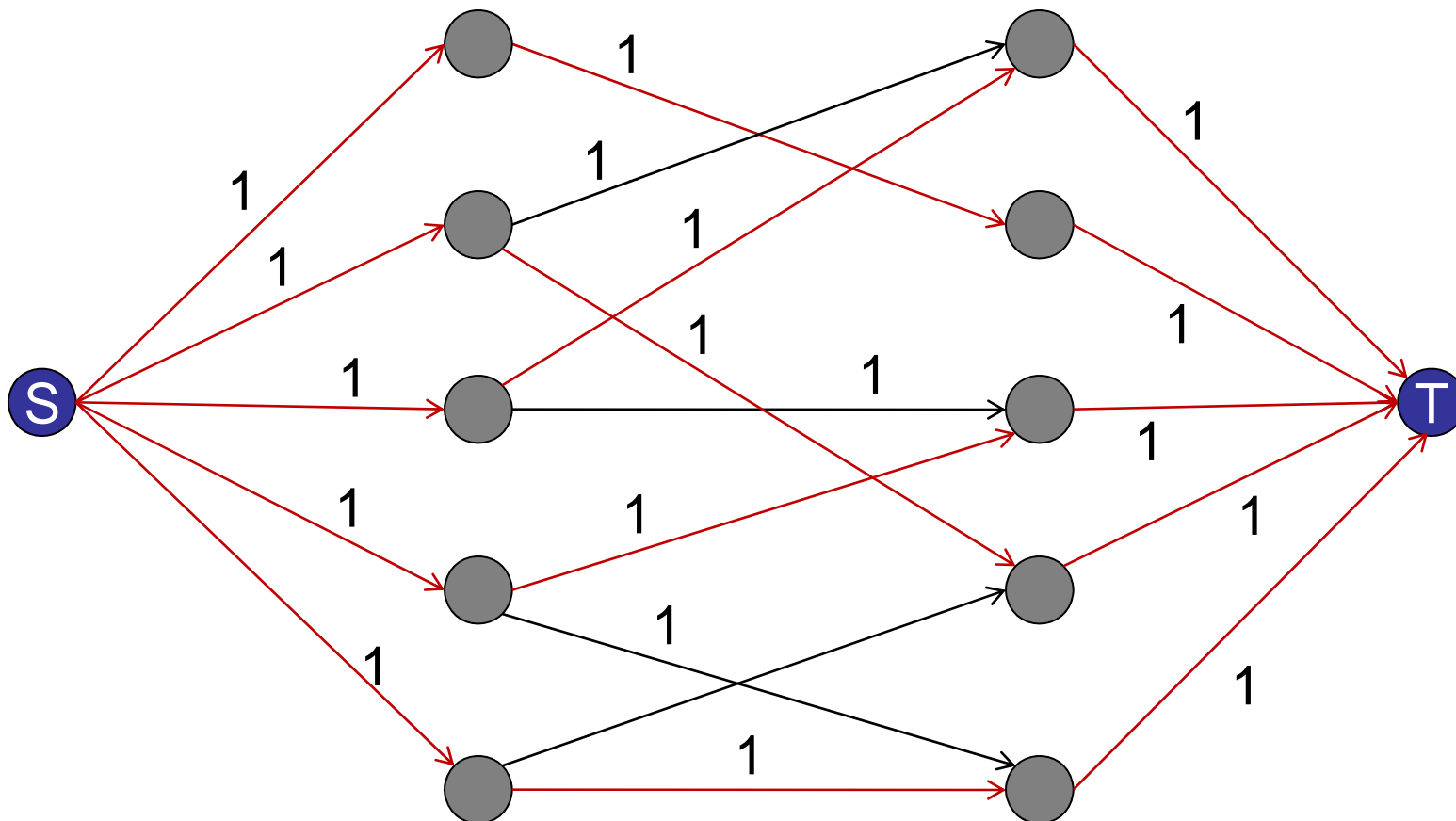
Define a flow network with unit cost edges.



# Maximum Bipartite Matching

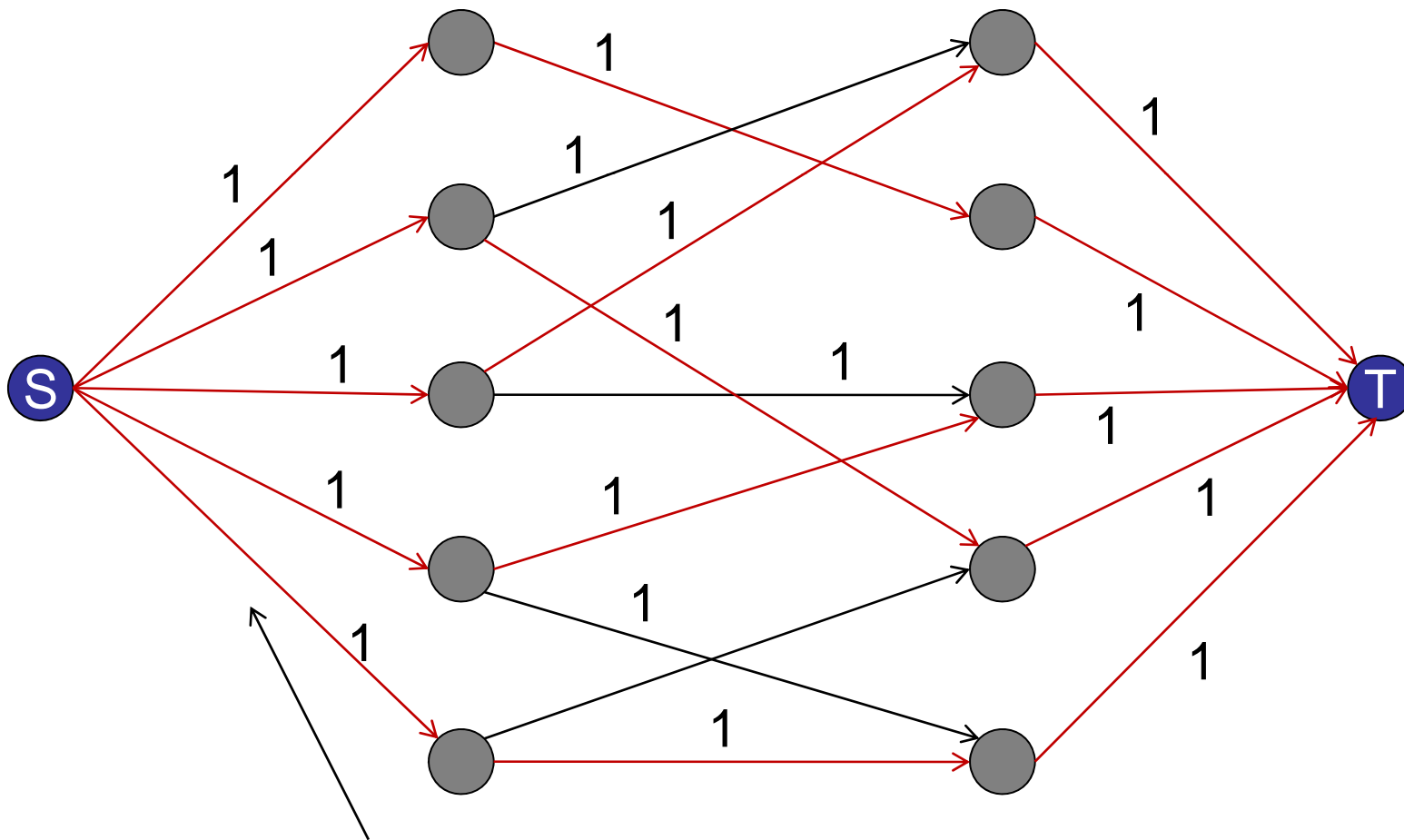
---

Find a maximum **st-flow**.



# Maximum Bipartite Matching

Find a maximum **st-flow**.

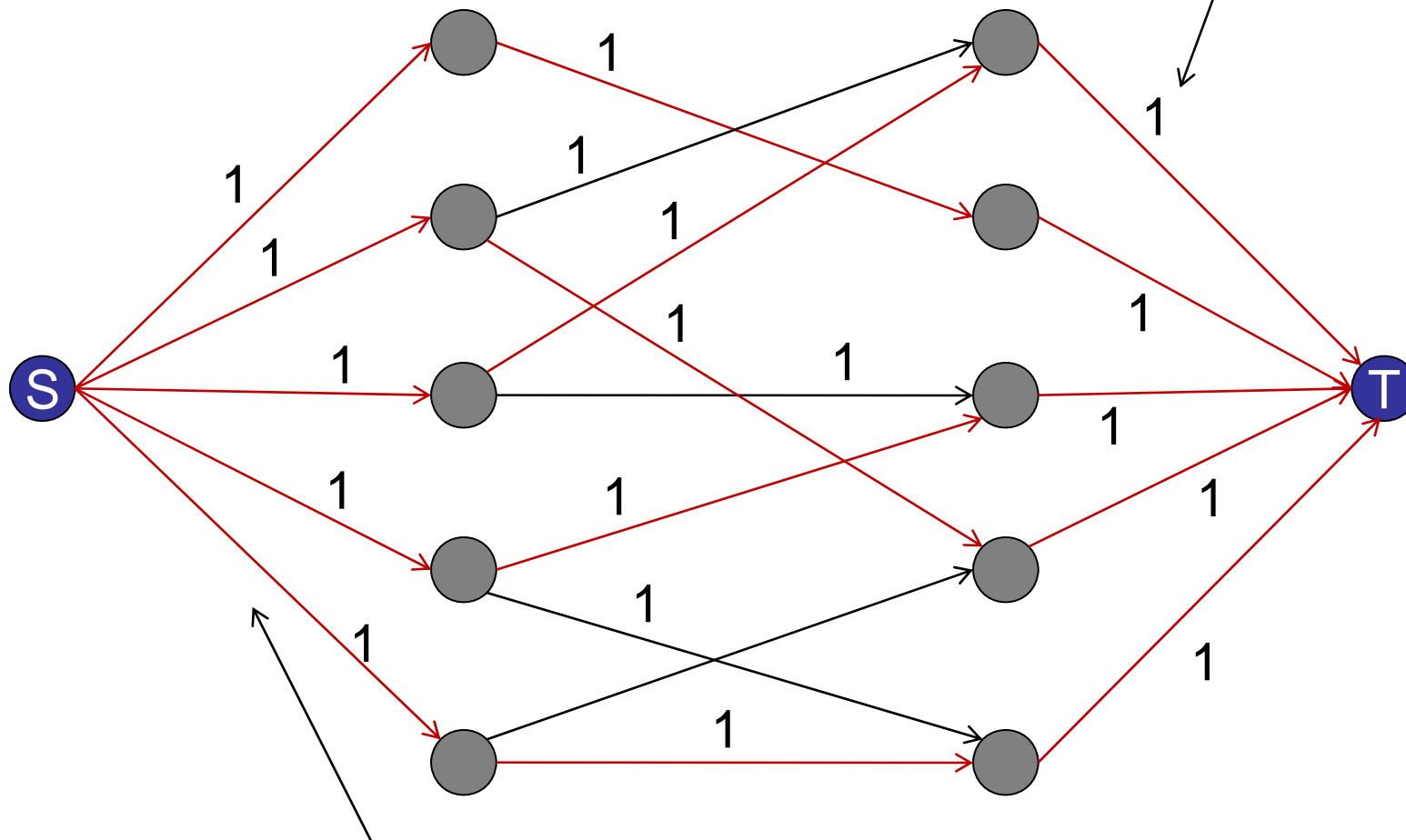


value(flow) = # children given a present

# Maximum Bipartite Matching

Find a maximum **st-flow**.

value(flow) = # presents given



value(flow) = # children given a present

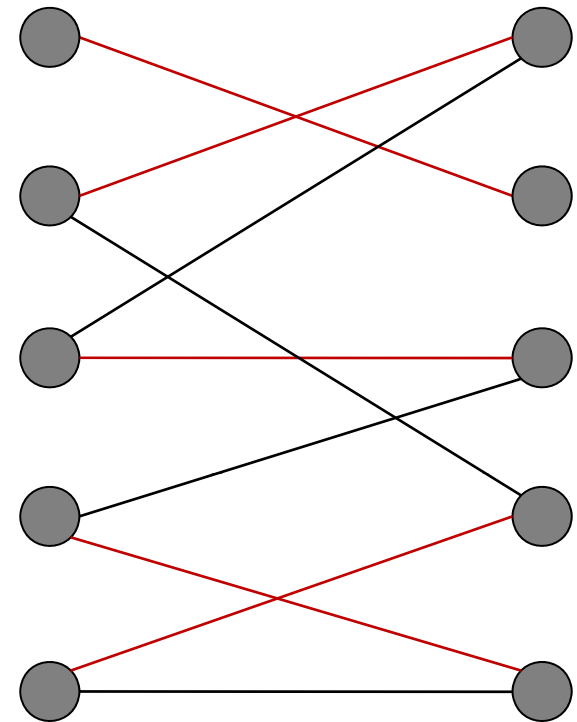


# Bipartite Matching

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General problem:

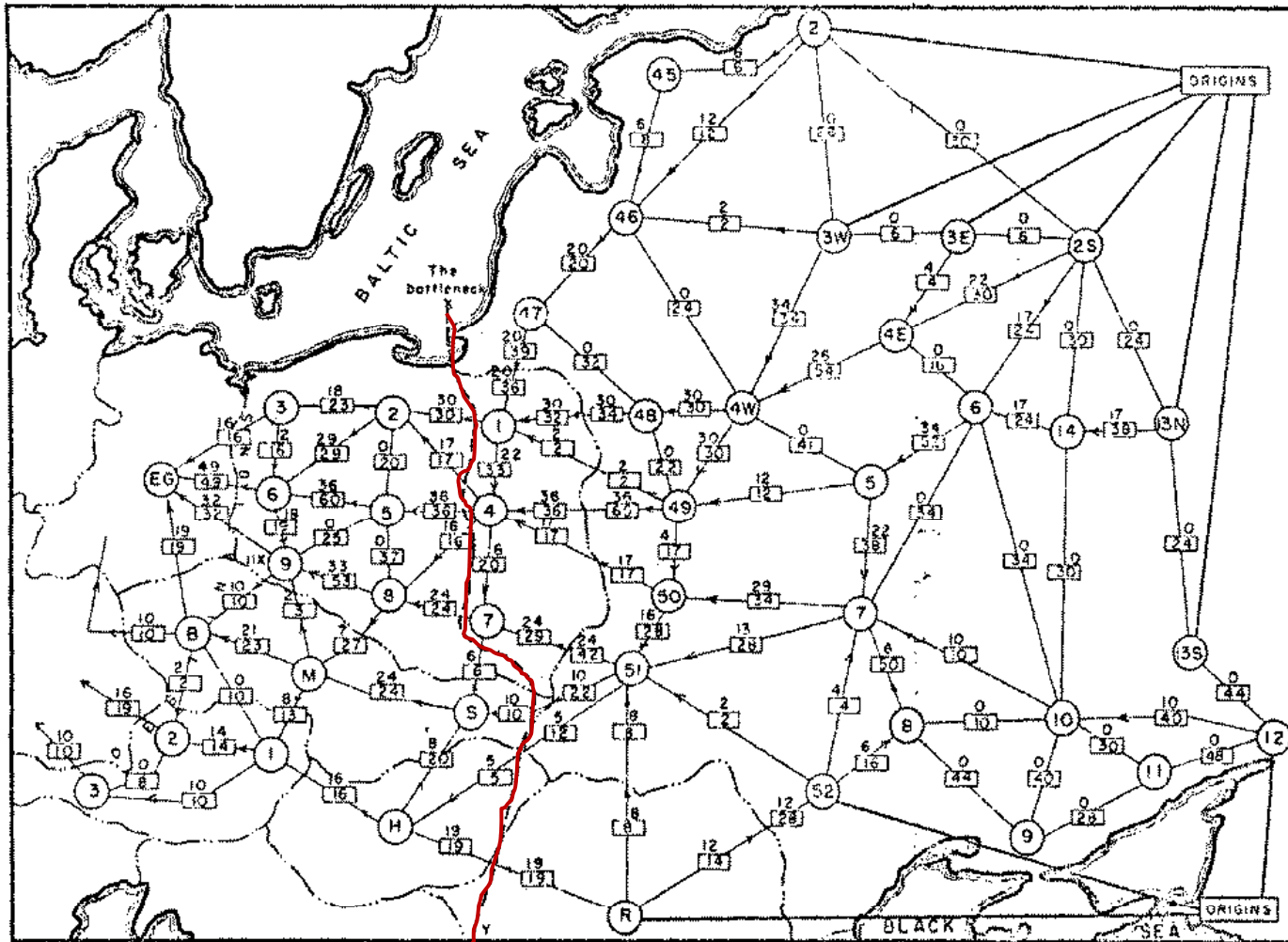
- Bipartite graph:  $(A, B, E)$ 
  - Vertices A
  - Vertices B
  - Edges  $E \subseteq A \times B$
- Matching:
  - Subset of edges  $E$
  - Each vertex has at most one adjacent edge.
- Goal: maximize matching



perfect matching:  
every vertex is  
matched.

# Sample Problems

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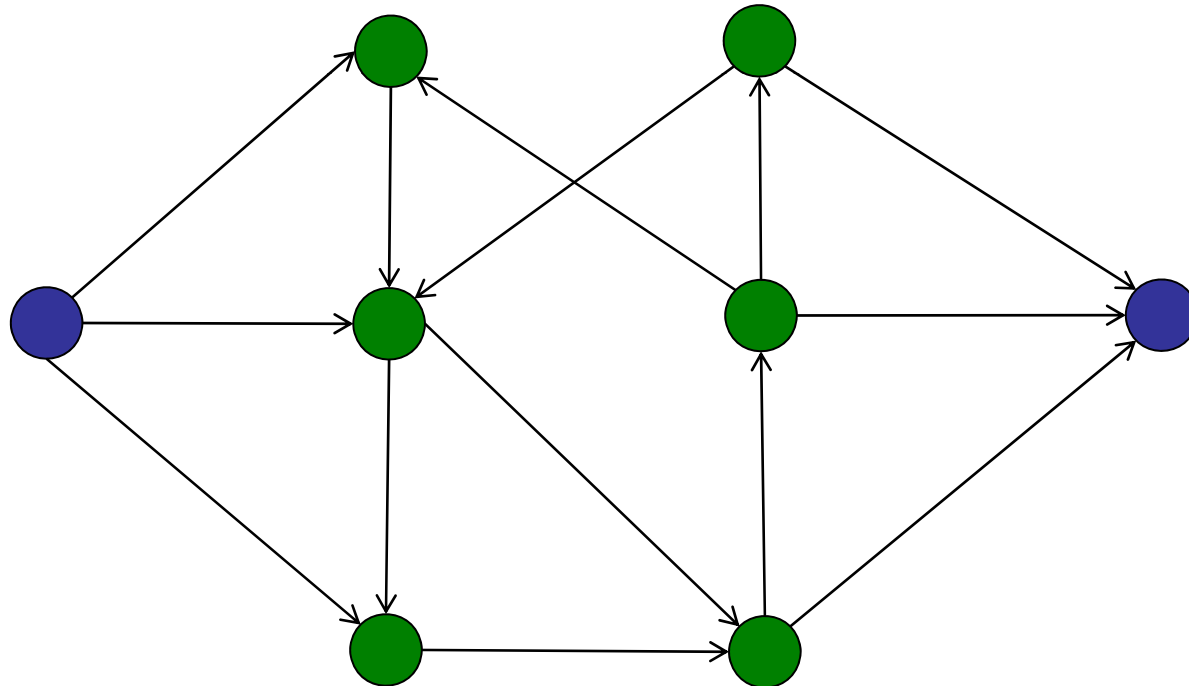
Declassified US schematic of the railway network connecting Eastern Europe and the Soviet Union. Cut capacity = 163,000 tons.

From: Harris and Ross [1955], via Schrijver "On the history of the transportation and maximum flow problems."

# Network Redundancy

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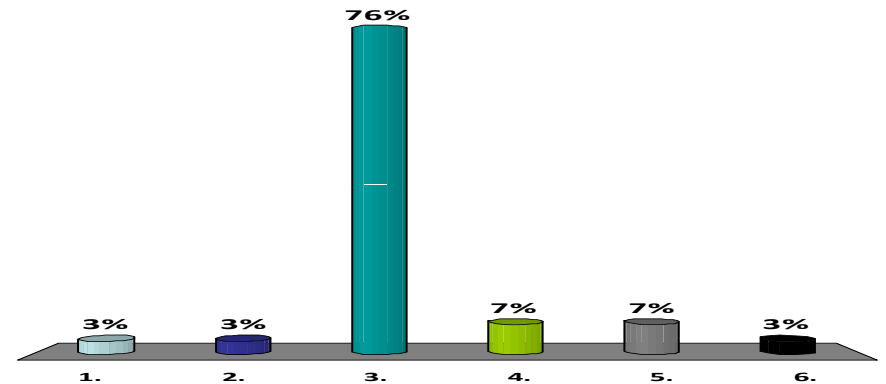
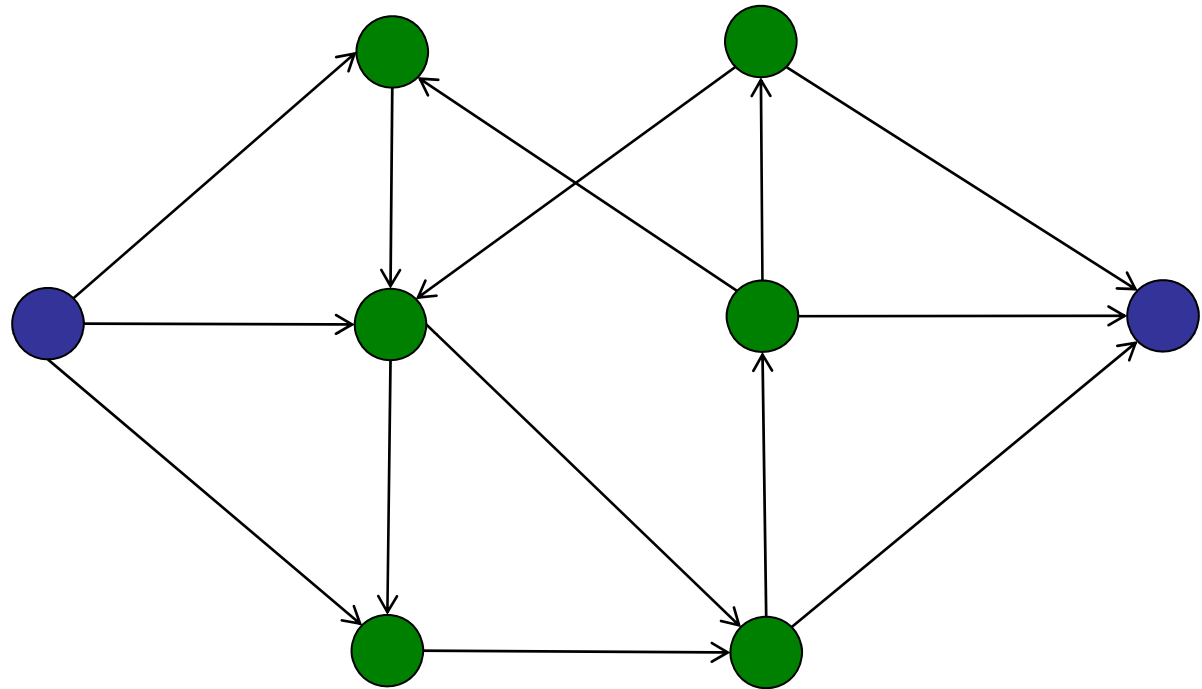
A source and a target are **k-edge-connected** if there are **k edge-disjoint** paths from the source to the target.



If (k-1) links fail, network is still connected.

How connected are the source and target?

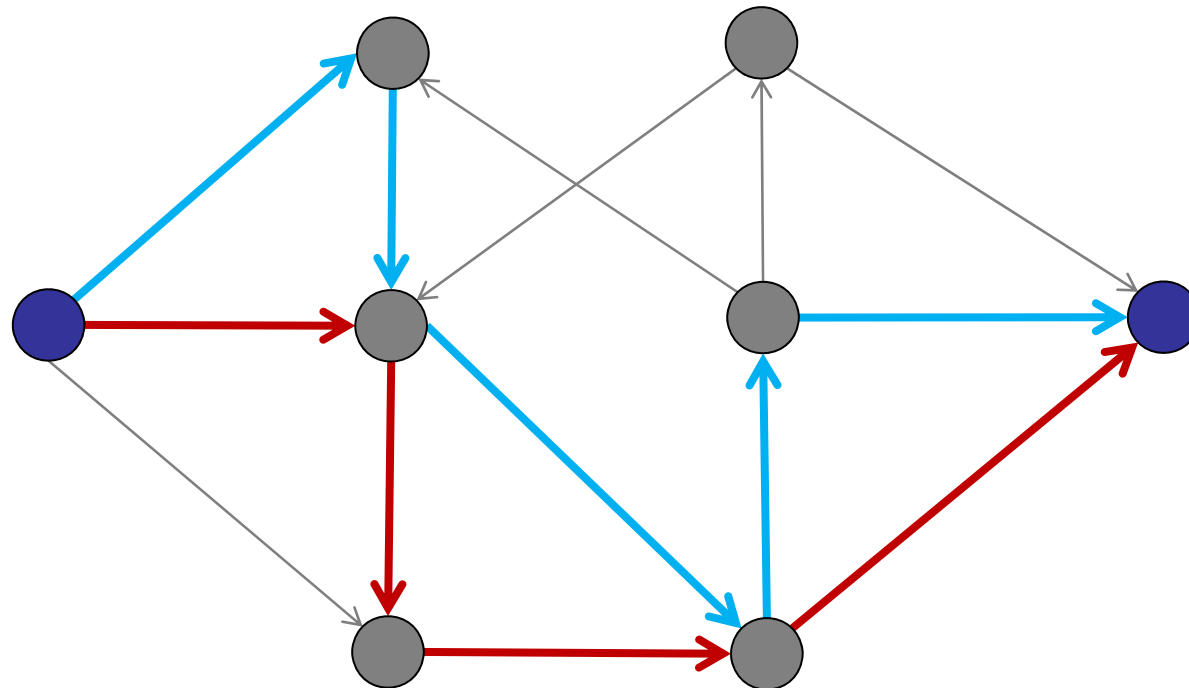
- 1. 0
- 2. 1
- ✓ 3. 2
- 4. 3
- 5. 4
- 6. I'm lazy.



# Network Redundancy

---

A source and a target are **k-edge-connected** if there are **k** edge-disjoint paths from the source to the target.

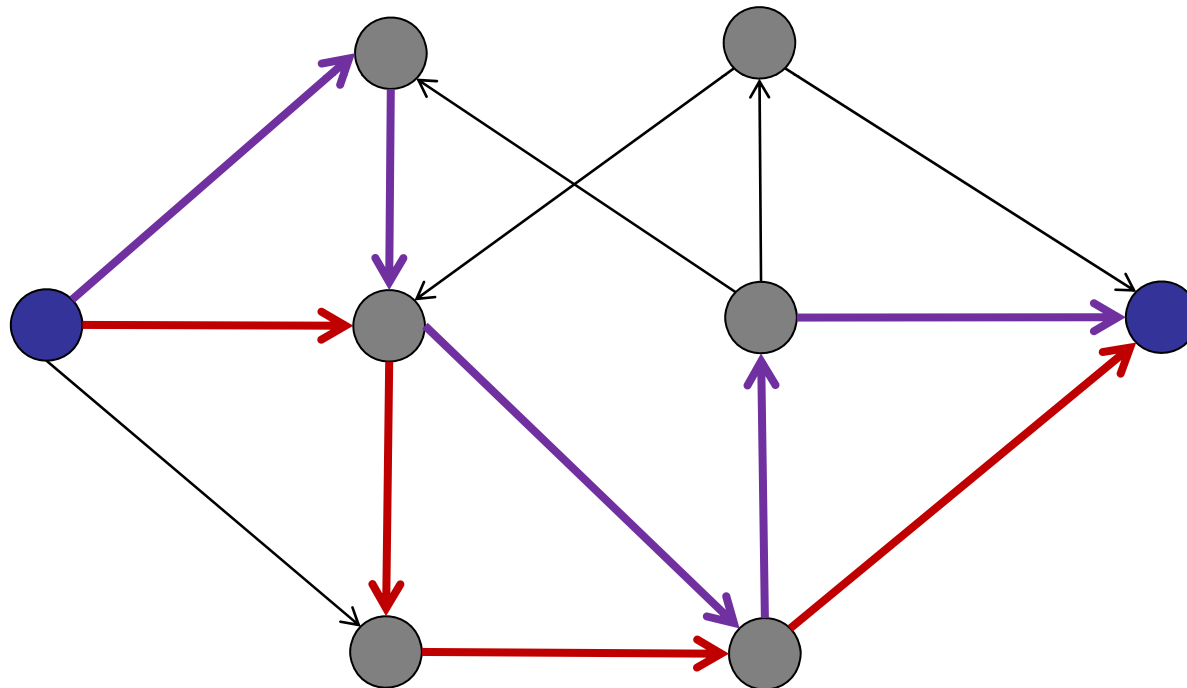


If 1 link fails, network is still connected.

# Network Redundancy

---

How connected is the network?

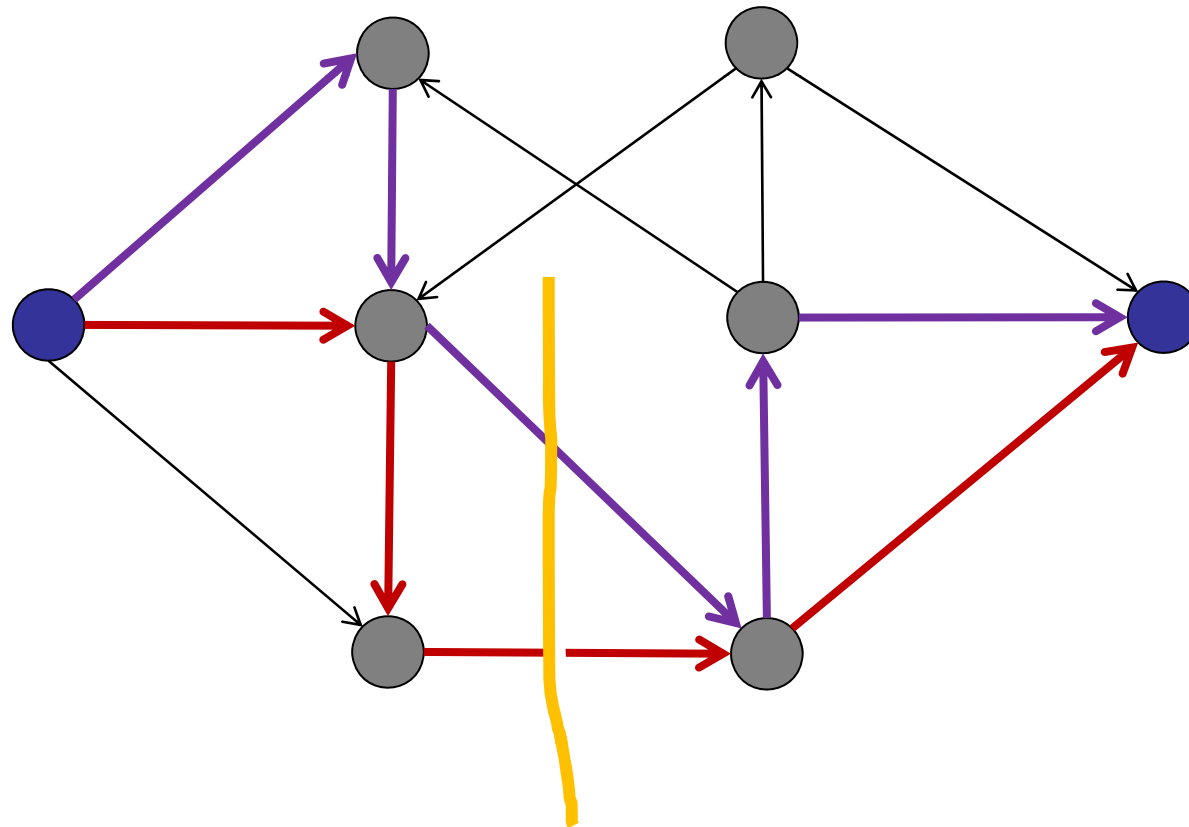


If 1 link fails, network is still connected.

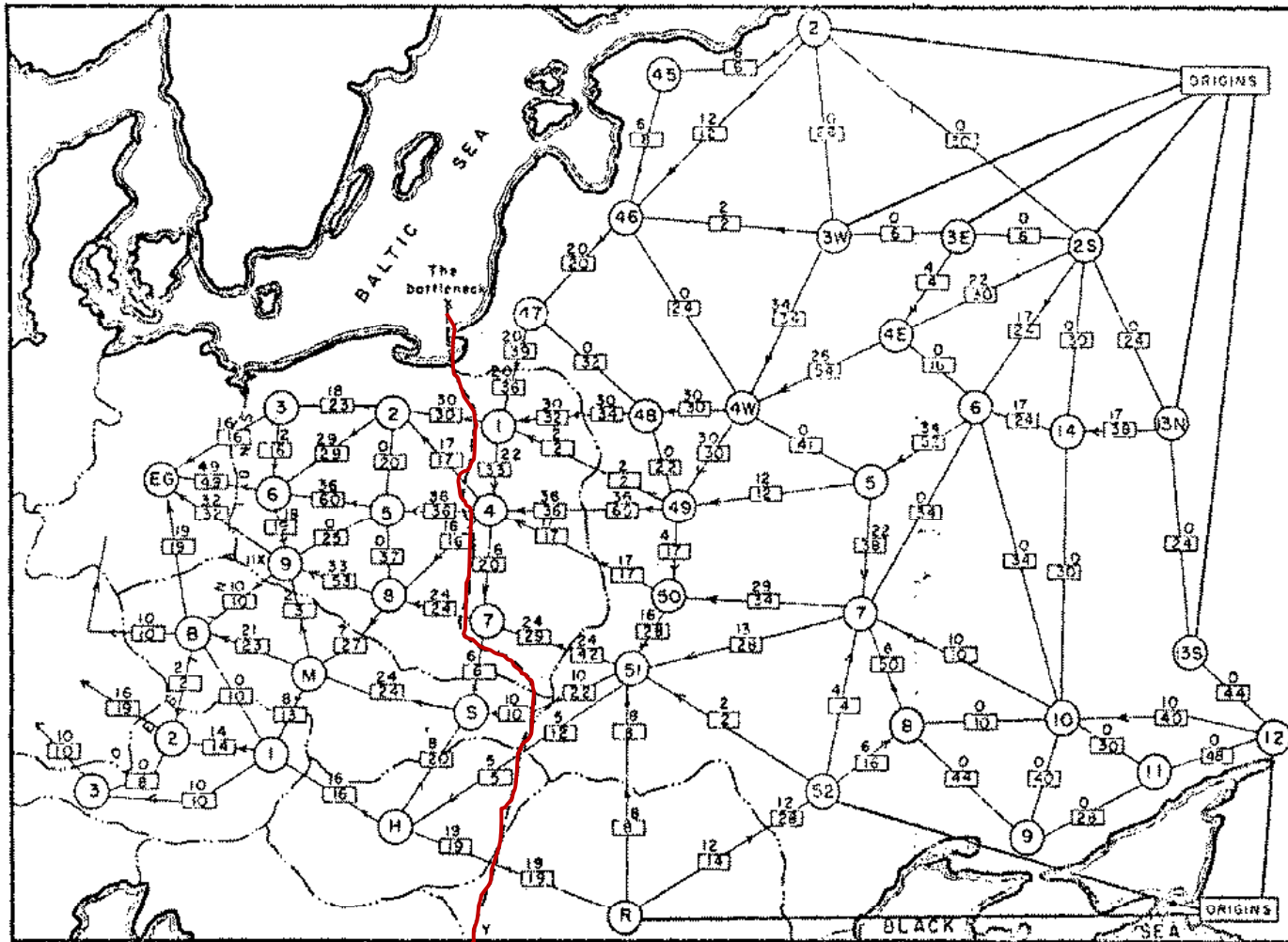
# Network Redundancy

---

Which links to cut to disrupt the network?



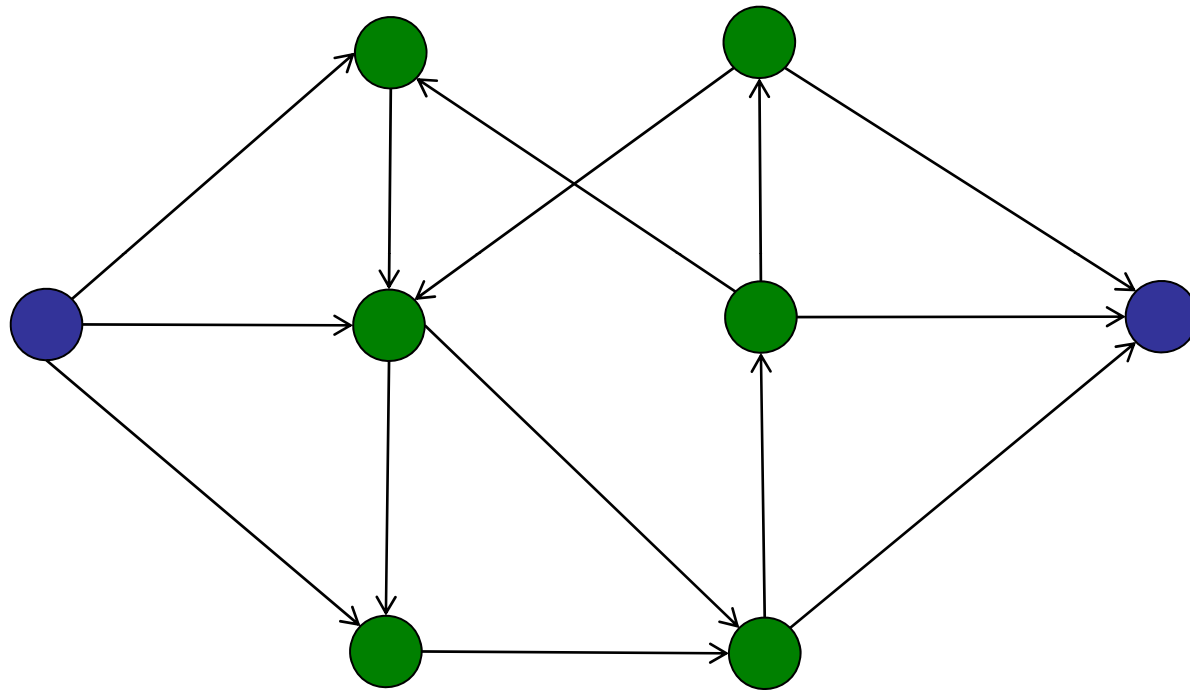




Declassified US schematic of the railway network connecting Eastern Europe and the Soviet Union. Cut capacity = 163,000 tons.

From: Harris and Ross [1955], via Schrijver "On the history of the transportation and maximum flow problems."

How connected are the source and target?



Solution postponed (follows immediately from max-flow / min-cut).

# Roadmap

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## Network Flows

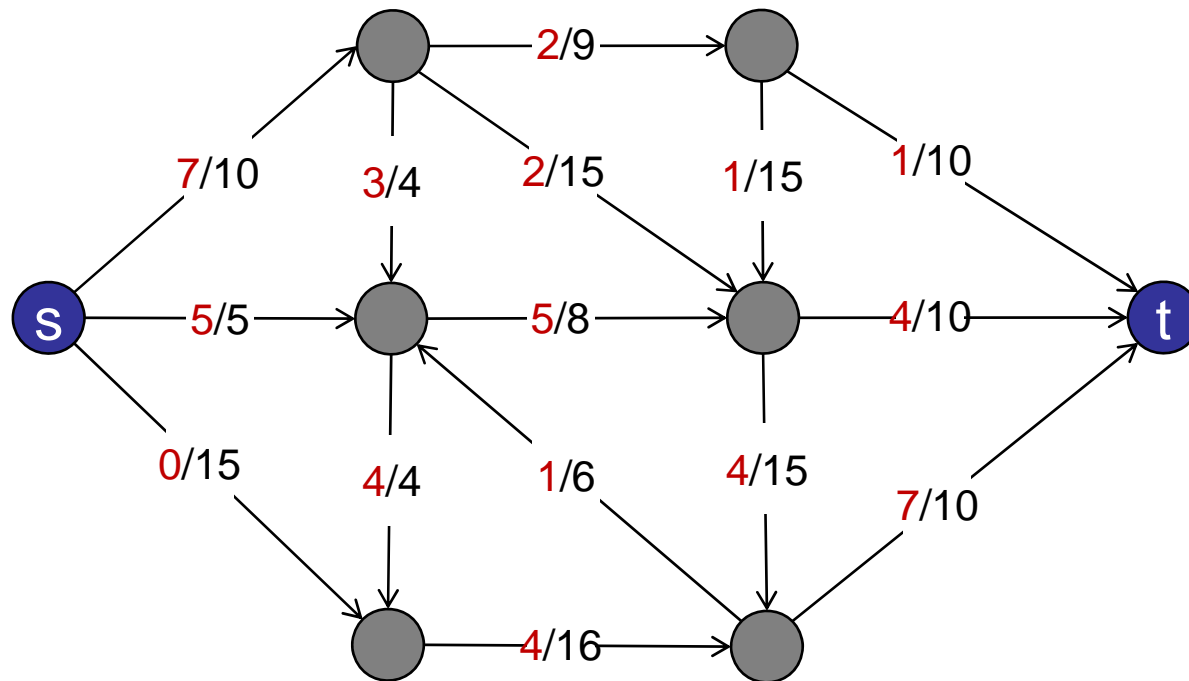
- a. Network flows defined
- b. Sample problems
- c. Ford-Fulkerson algorithm
- d. Max-Flow / Min-Cut Theorem

# Max Flow

---

Goal:

Find an  $st$ -flow with maximum value.

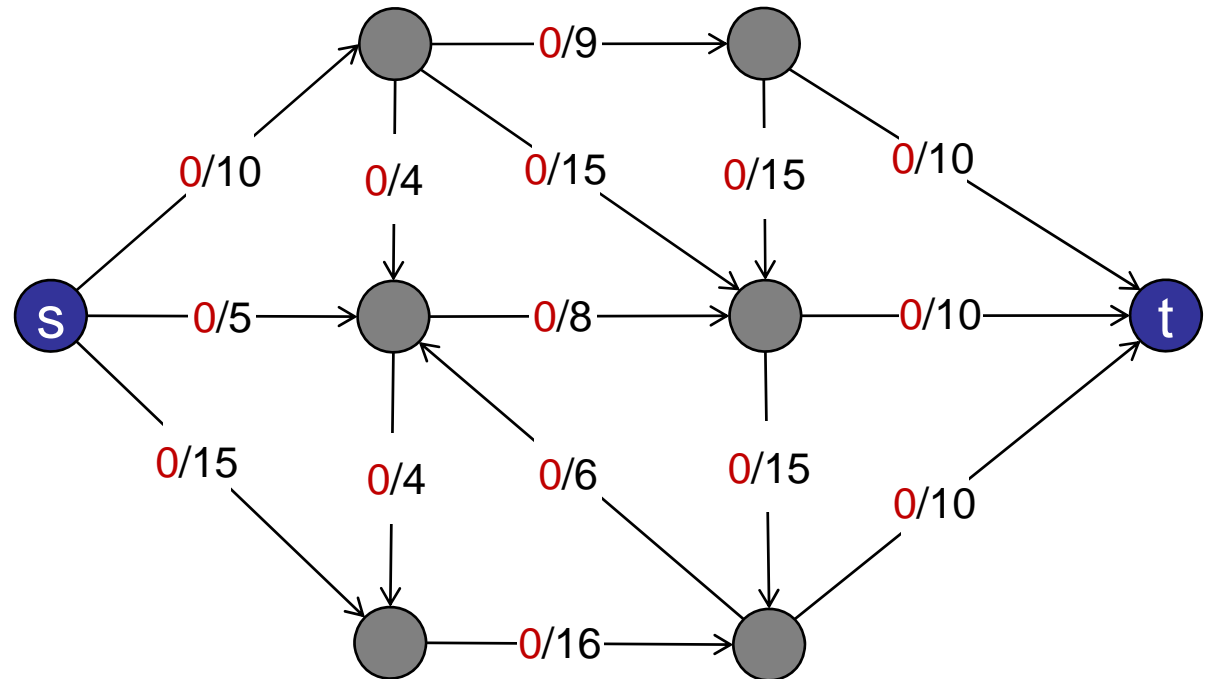


# Ford-Fulkerson

---

Initially:

All flows are 0.

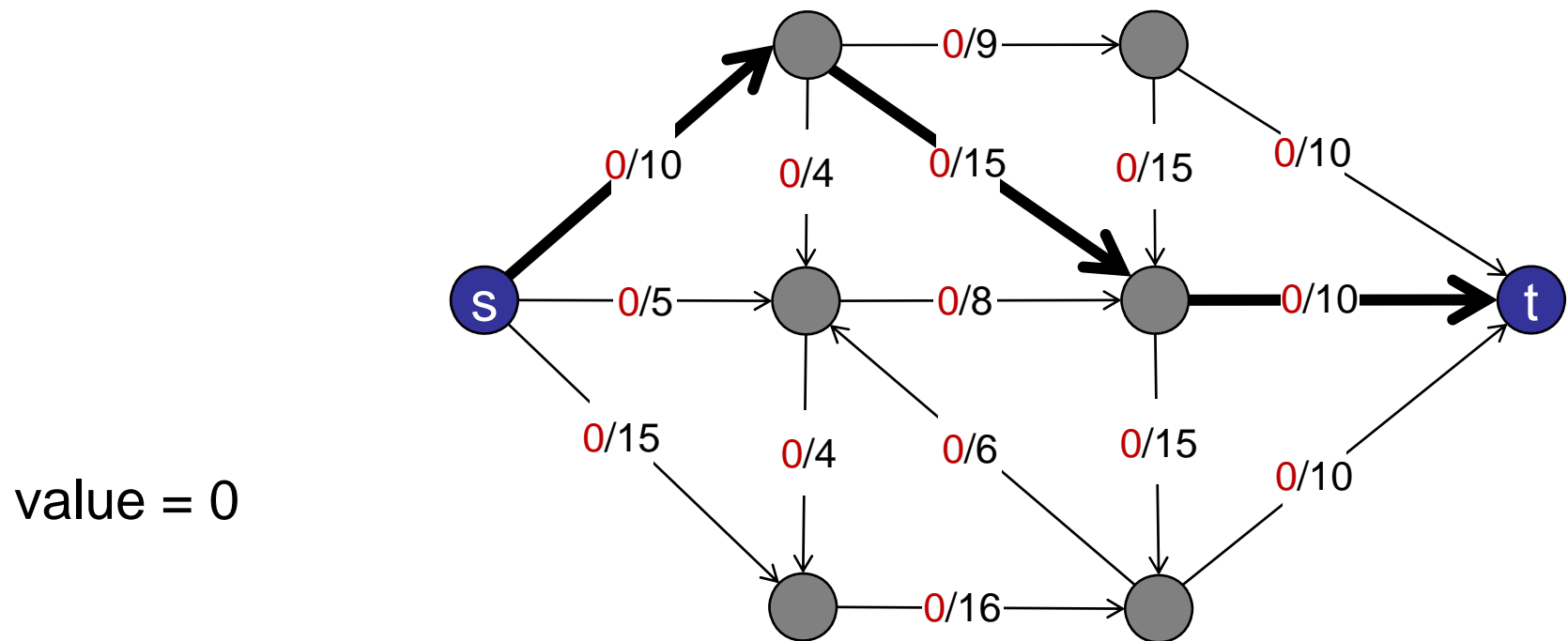


value = 0

# Ford-Fulkerson

---

Idea: find an augmenting path along which we can increase the flow.

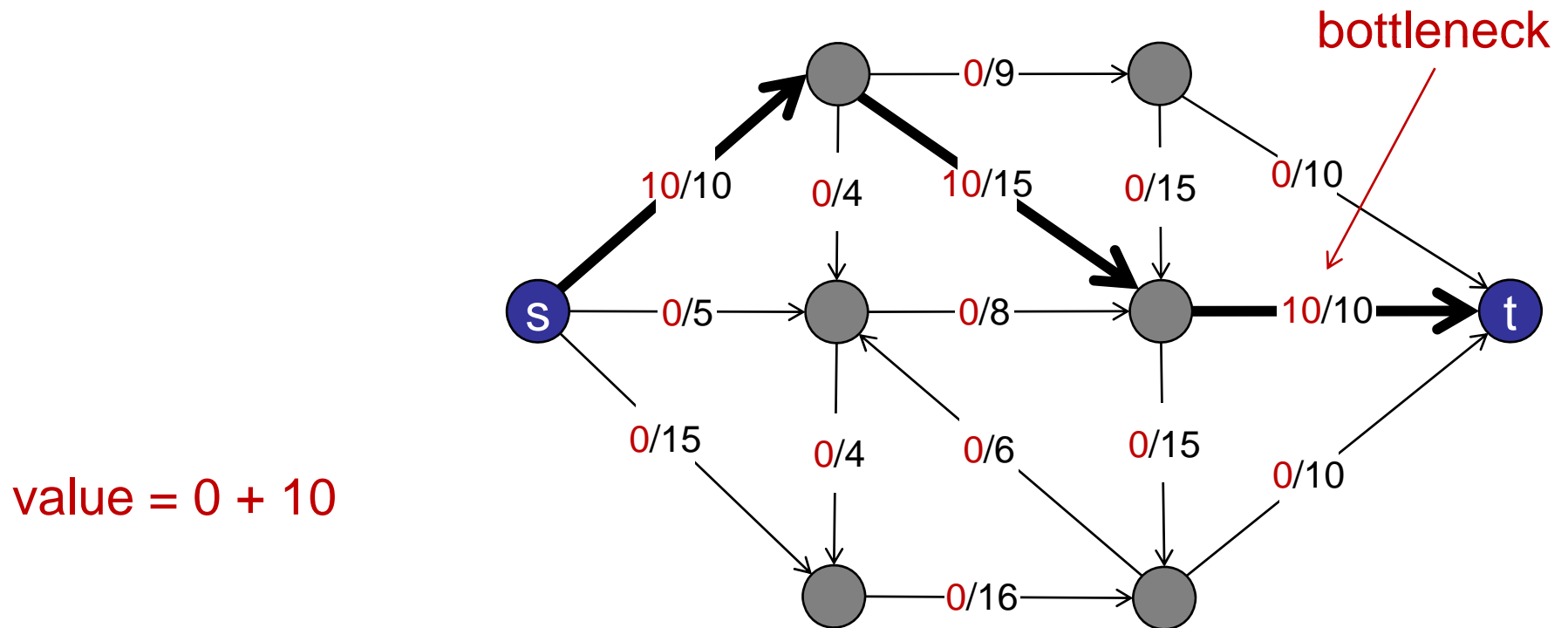


# Ford-Fulkerson

---

Augmenting path: directed path from  $s \rightarrow t$

- Can increase flow on all forward edges.

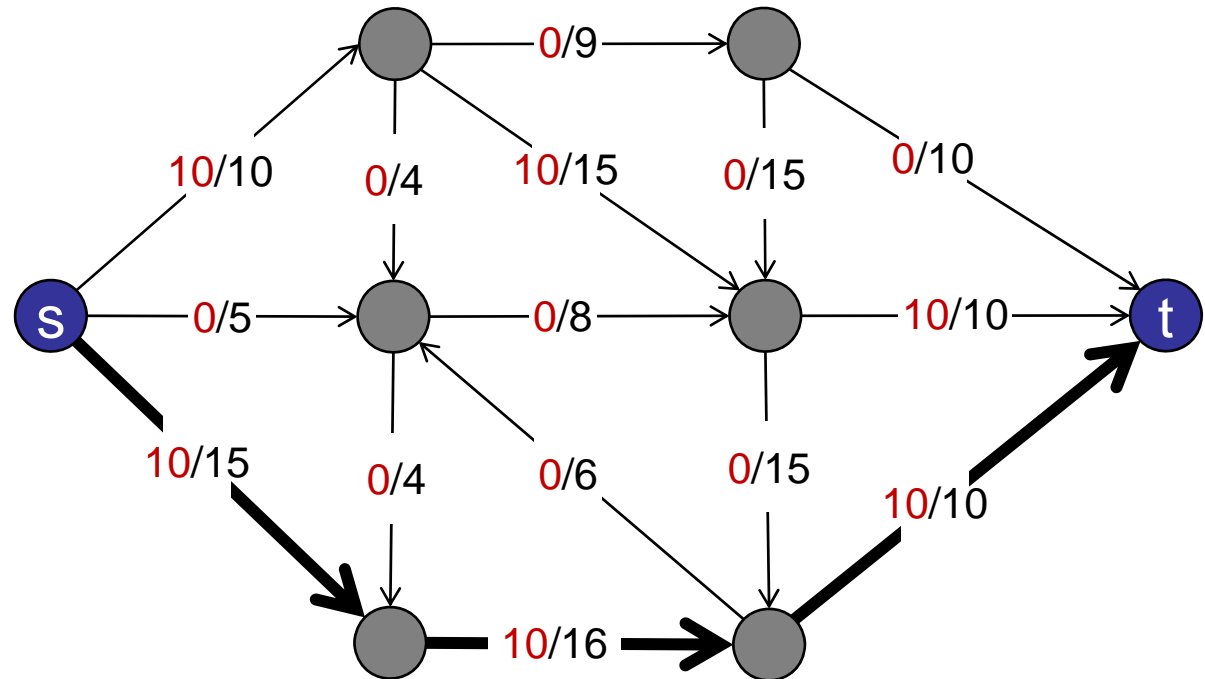


# Ford-Fulkerson

---

Augmenting path: directed path from  $s \rightarrow t$

- Can increase flow on all forward edges.



value =  $0 + 10 + 10$

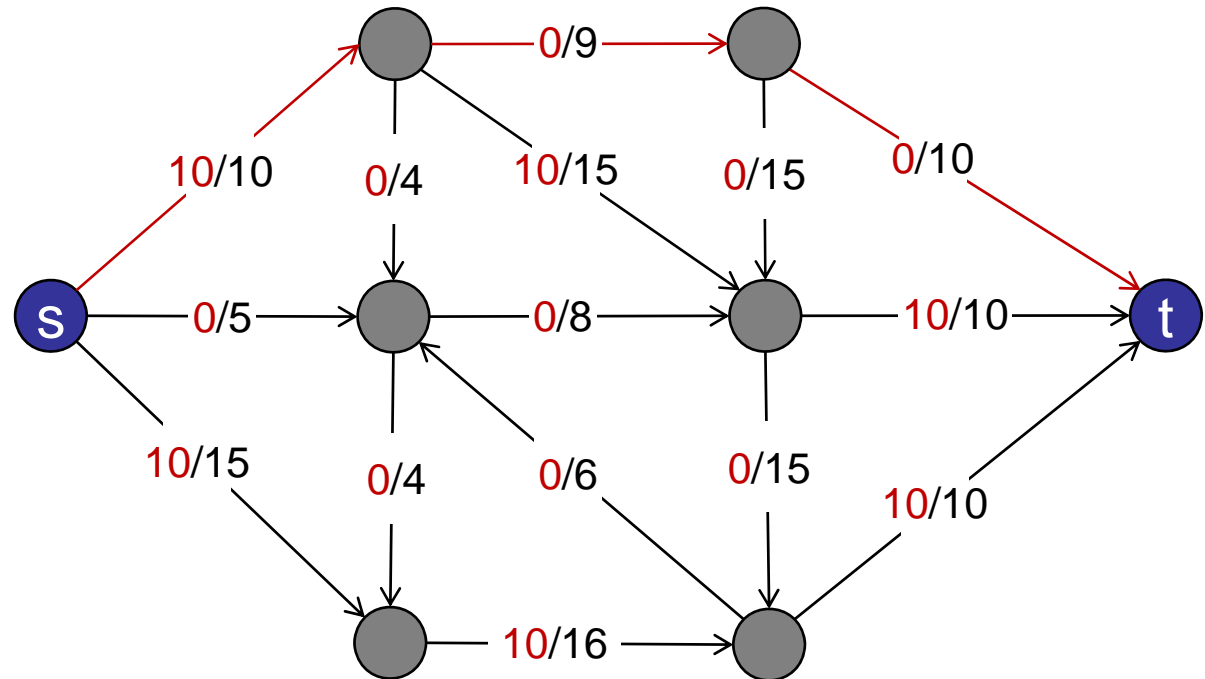


# Ford-Fulkerson

---

Augmenting path: directed path from  $s \rightarrow t$

- Can increase flow on all forward edges.
- No more augmenting paths?

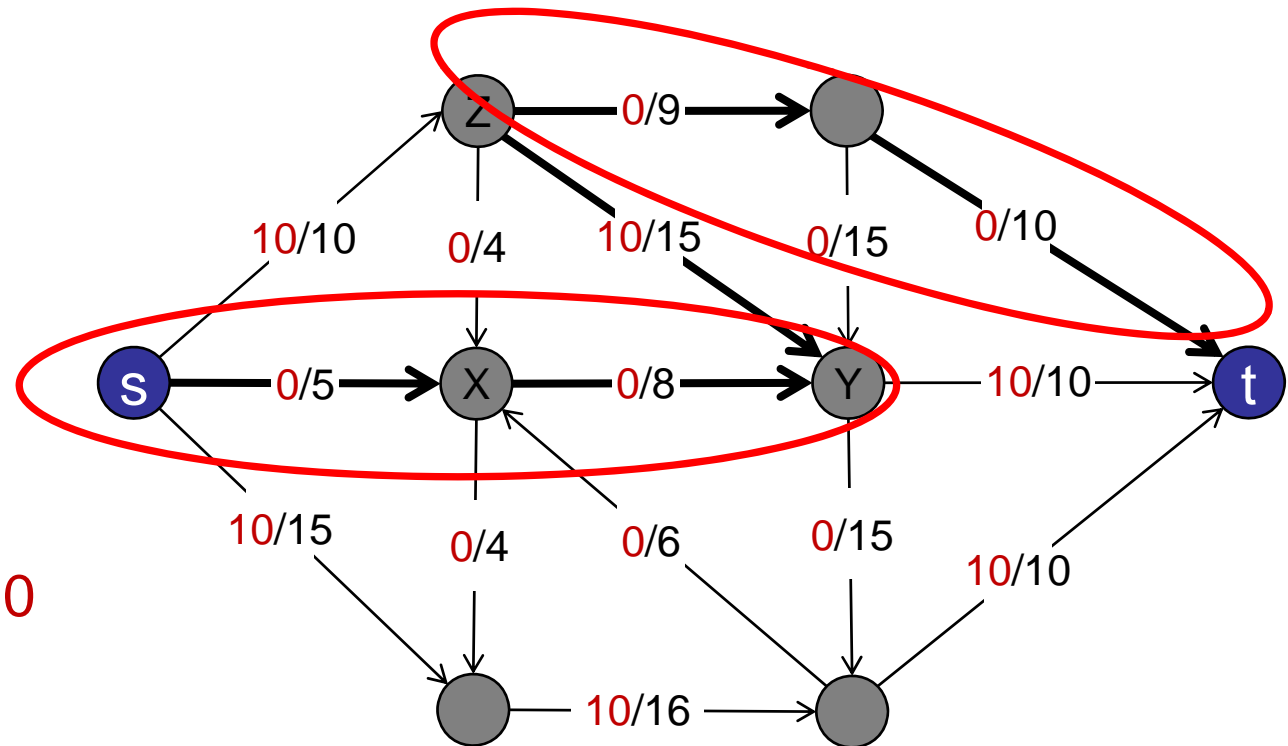


value = 0 + 10 + 10

# Ford-Fulkerson

Augmenting path: directed path from  $s \rightarrow t$

- Can increase flow on all forward edges.



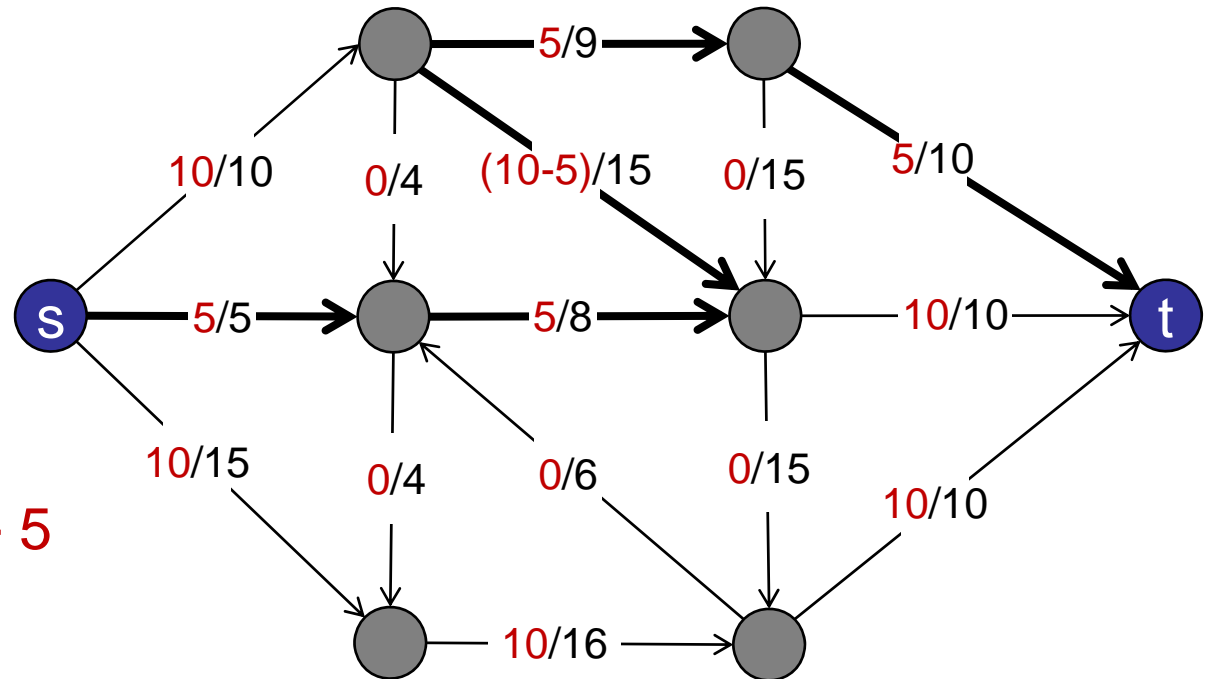
$$\begin{aligned} \text{value} &= 0 + 10 + 10 \\ &= 20 \end{aligned}$$

# Ford-Fulkerson

---

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges

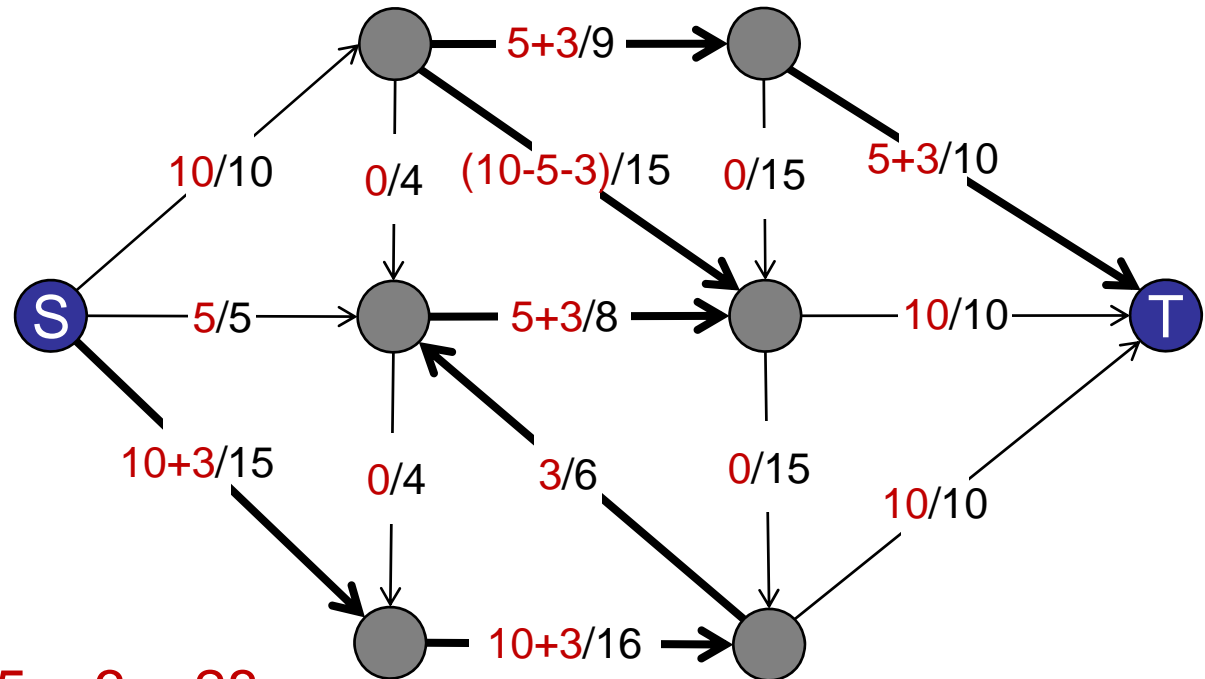


$$\begin{aligned} \text{value} &= 0 + 10 + 10 + 5 \\ &= 25 \end{aligned}$$

# Ford-Fulkerson

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



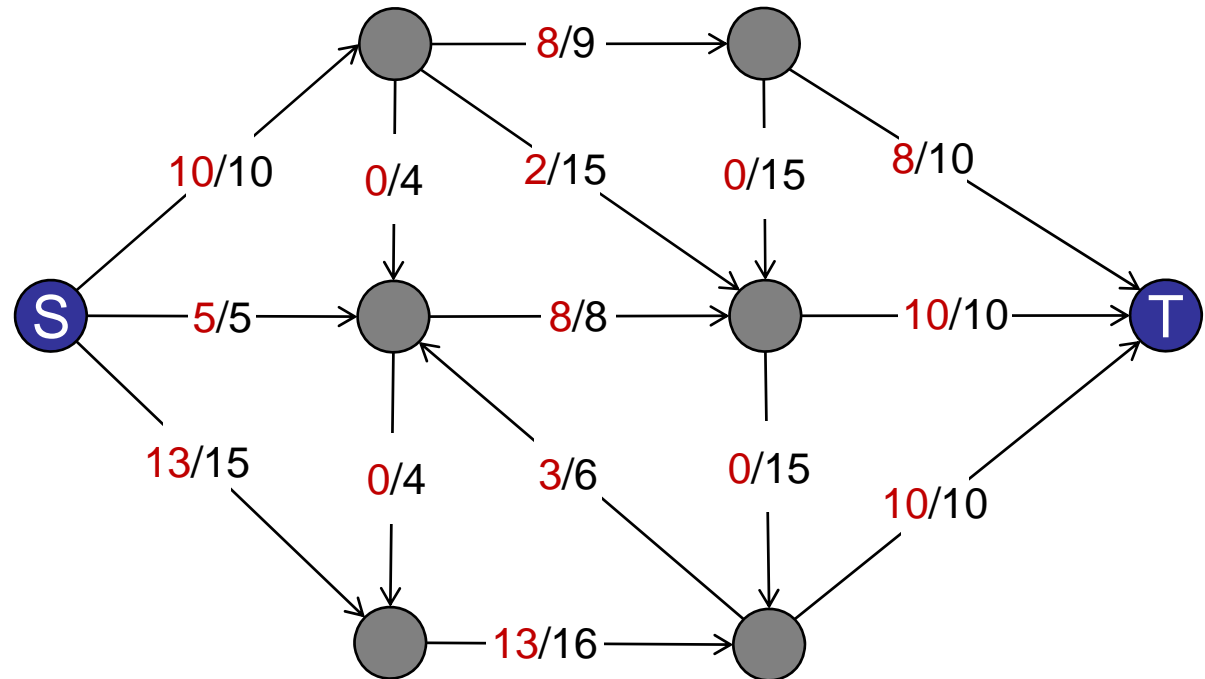
$$\text{value} = 0 + 10 + 10 + 5 + 3 = 28$$

# Ford-Fulkerson

---

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



value = 28

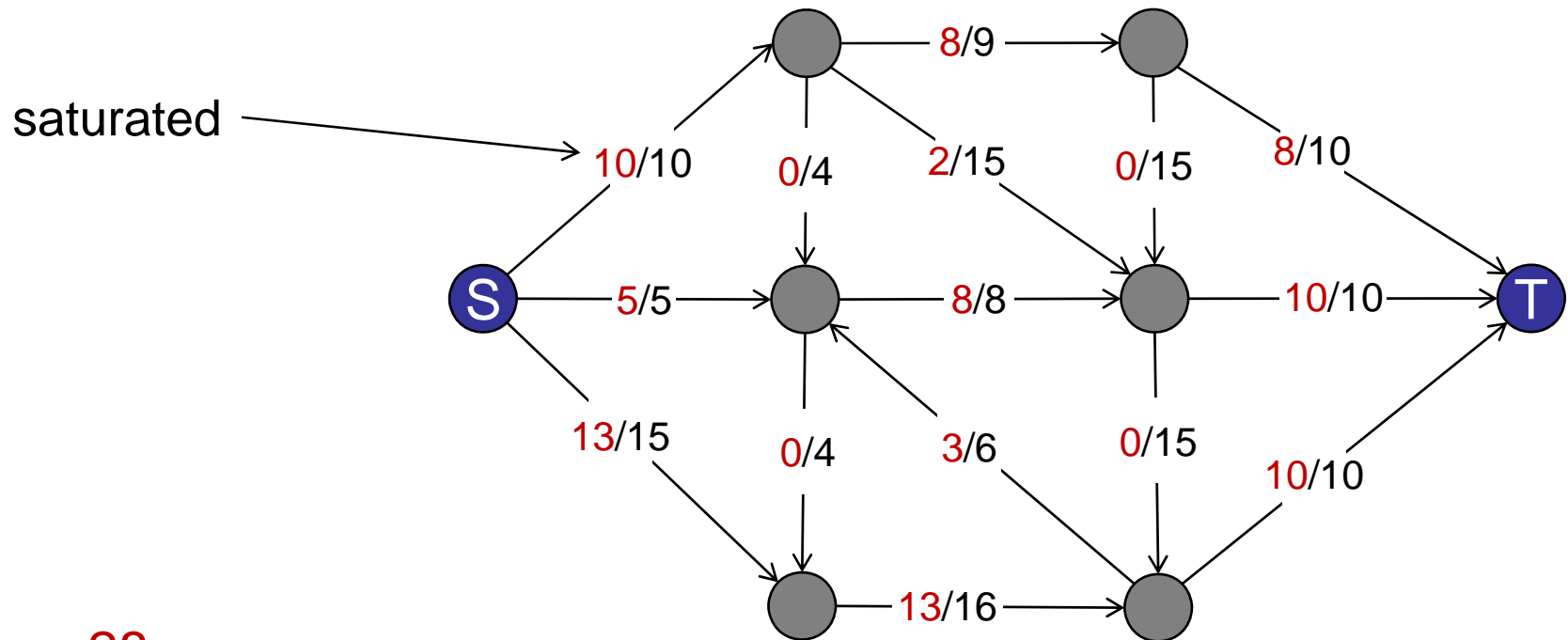
No more augmenting paths.

# Ford-Fulkerson

---

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges

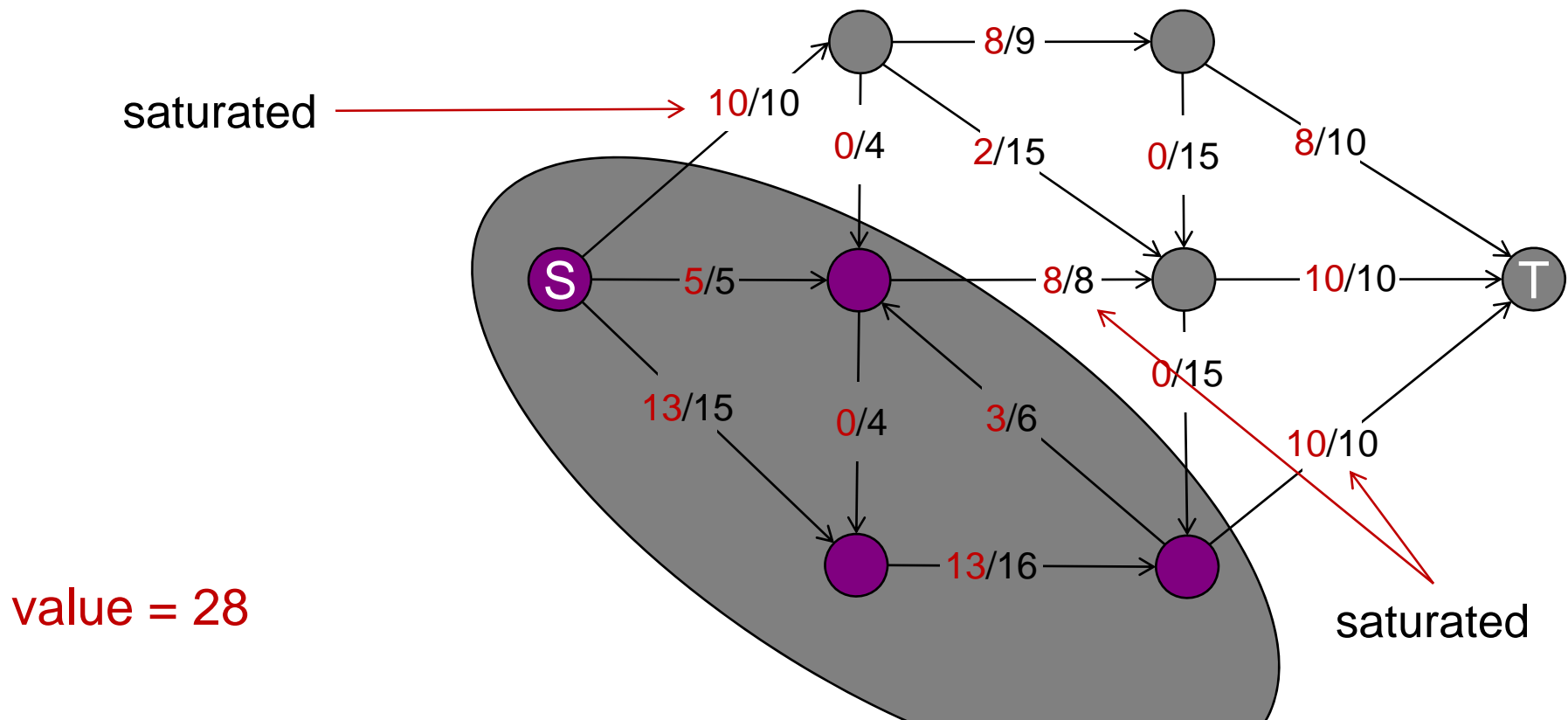


value = 28

# Ford-Fulkerson

Augmenting path: Undirected path from  $s \rightarrow t$

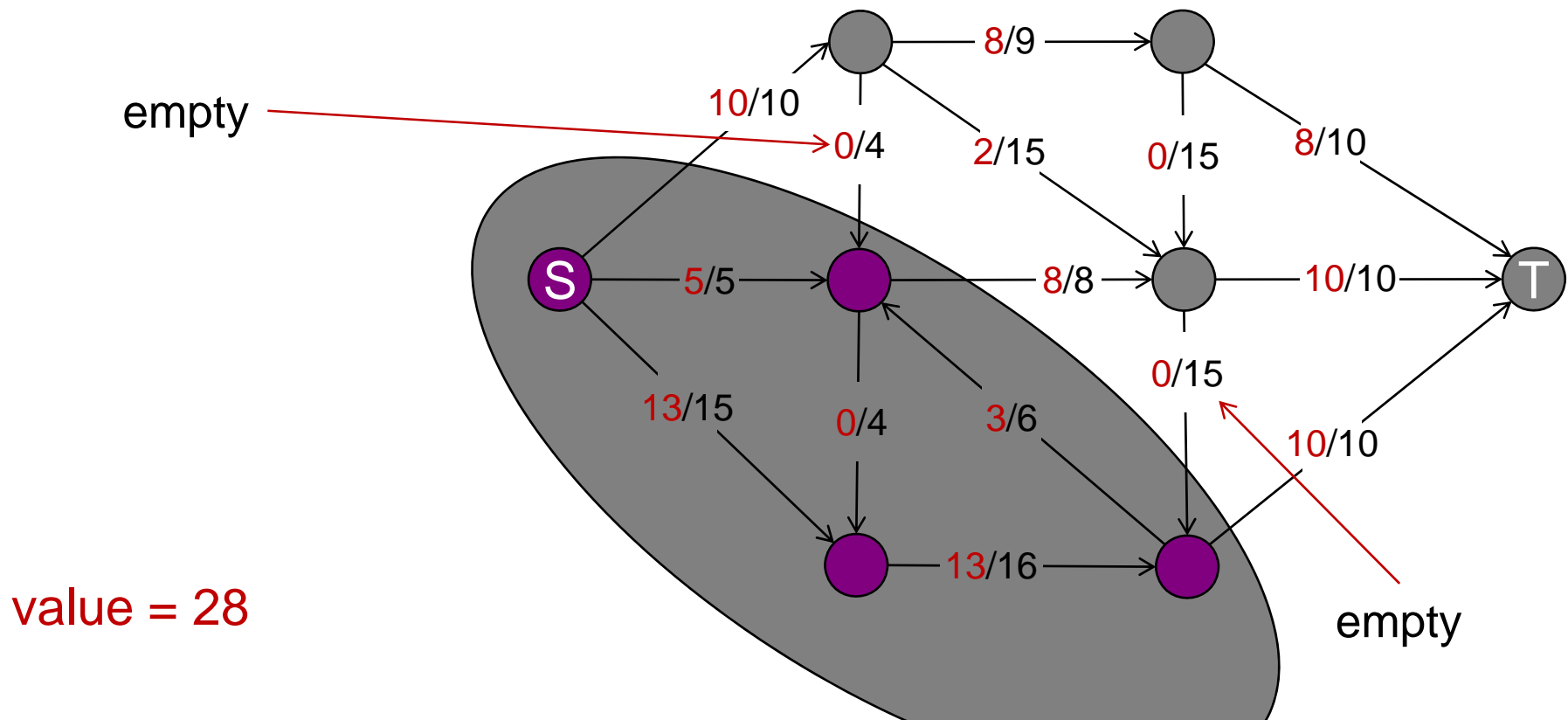
- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



# Ford-Fulkerson

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



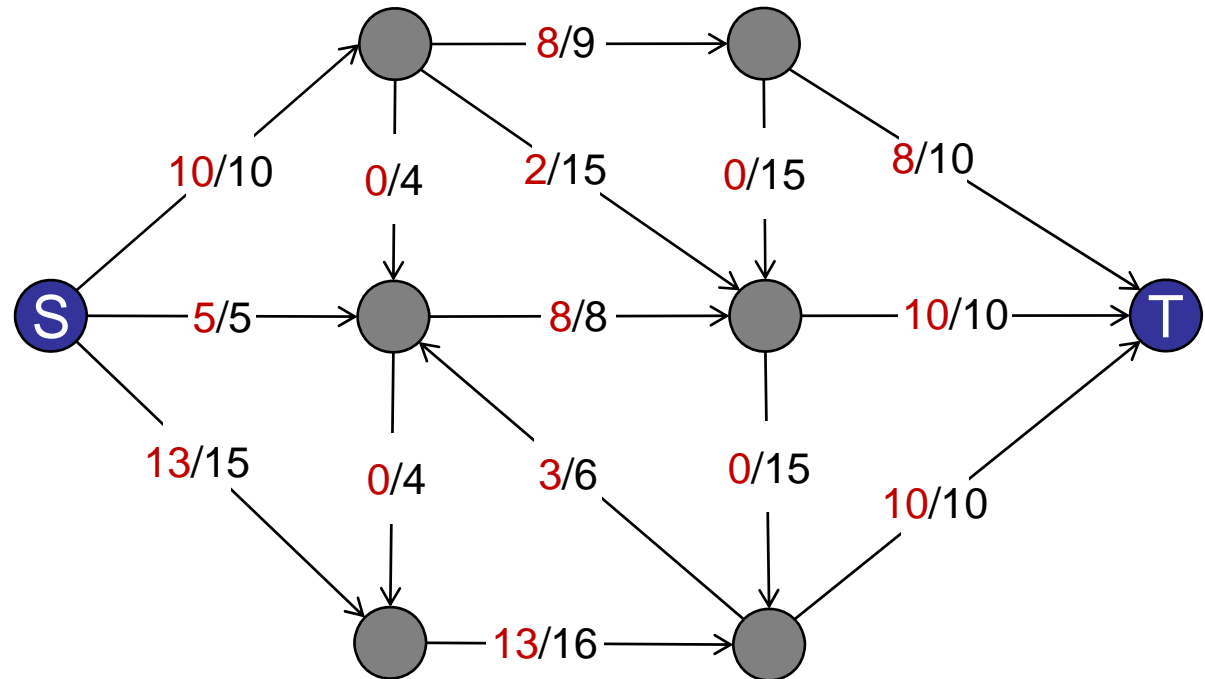


# Ford-Fulkerson

---

Augmenting path: Undirected path from  $s \rightarrow t$

- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



value = 28

No more augmenting paths.

# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.

Details:

- How to find an augmenting path? The bottleneck capacity?
- Does Ford-Fulkerson always terminate? How fast?
- If it terminates, does it always find a max-flow?

# Finding an Augmenting Path

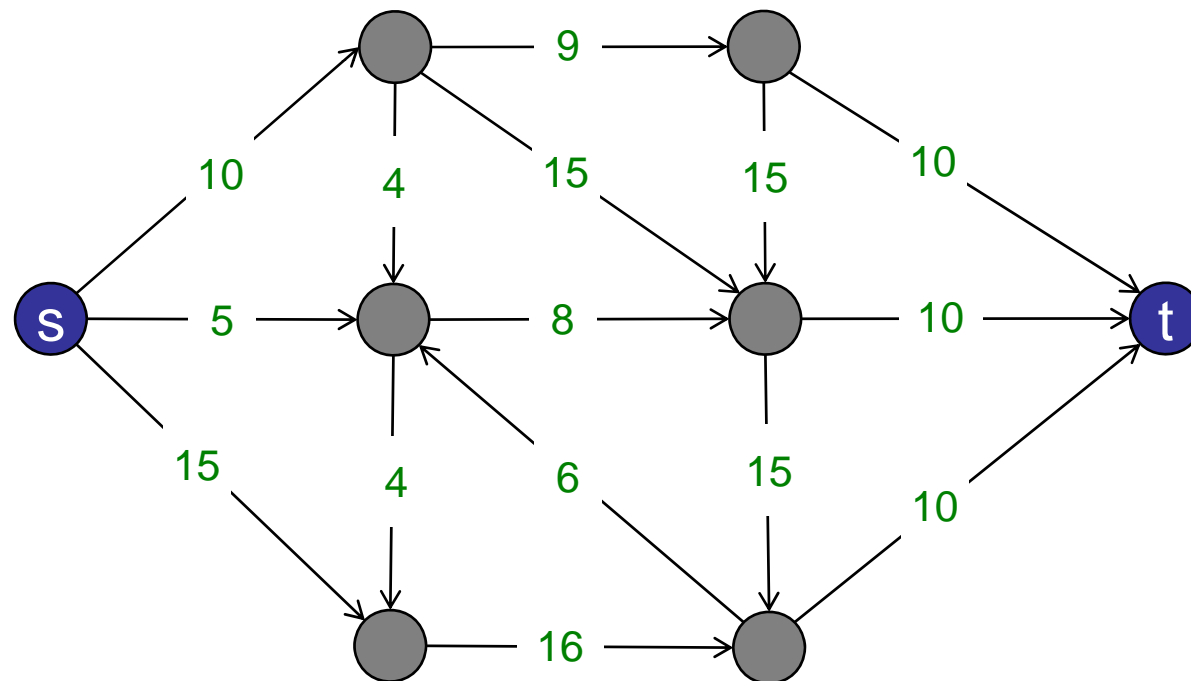
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# Finding an Augmenting Path

---

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

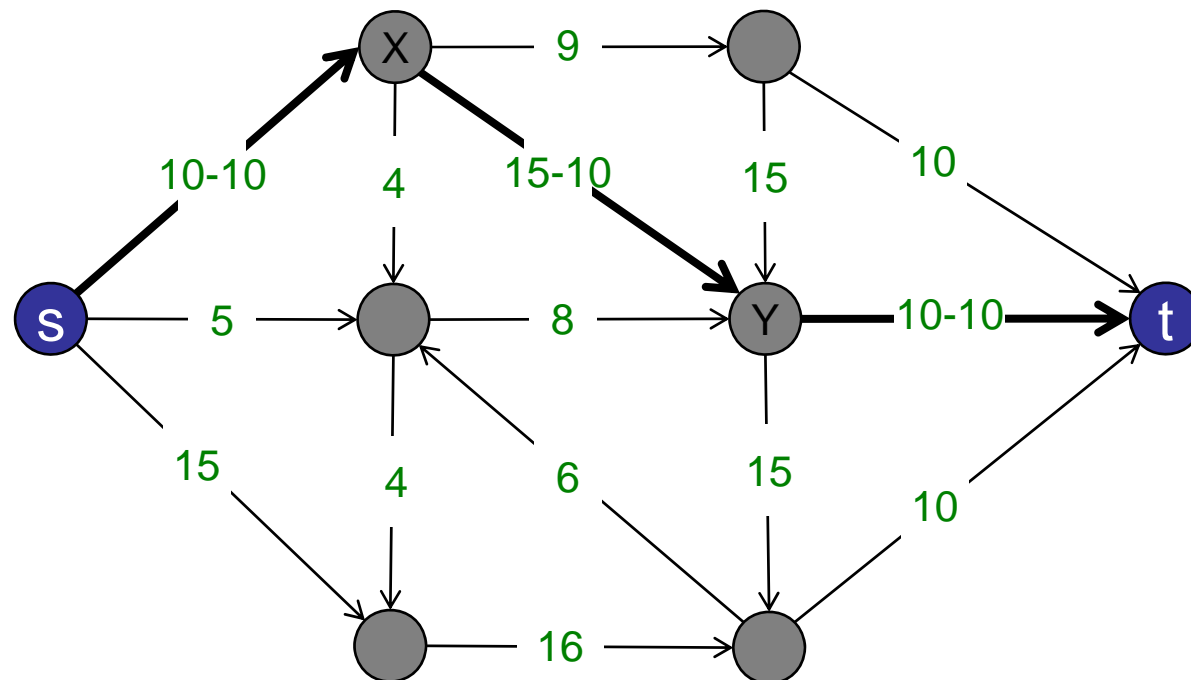


Initial graph: flow = 0 ➡ residual = capacity.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



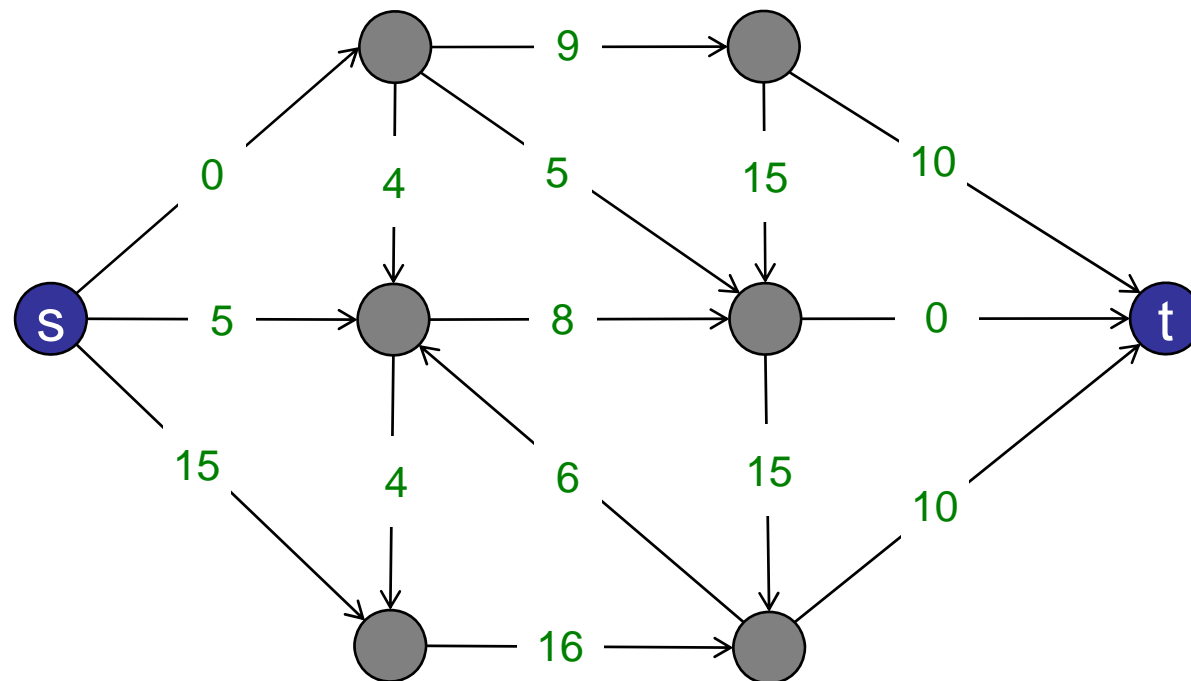
Step 1: augmenting path of flow 10.

# Finding an Augmenting Path

---

Residual Graph: amount that flow can be increased

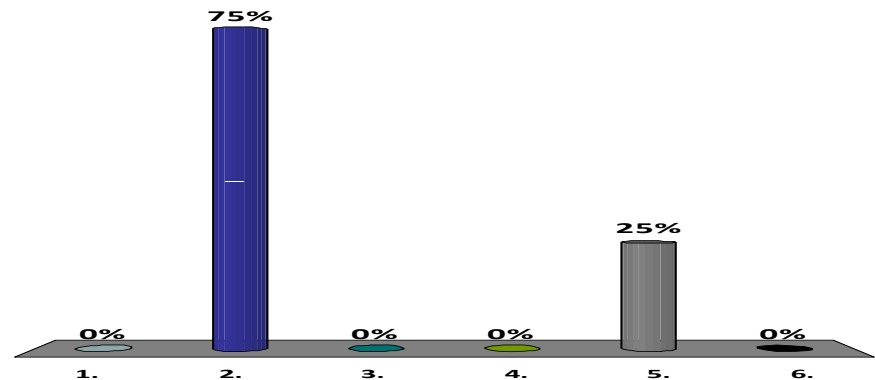
$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



After augmenting path of flow 10.

How best to find an augmenting path in the residual graph?

1. BFS
2. DFS
3. Bellman-Ford
4. Dijkstra's
5. Floyd-Warshall
6. I have no idea.



How best to find an augmenting path in the residual graph?

For now:

Any graph search will do (BFS, DFS, etc.)

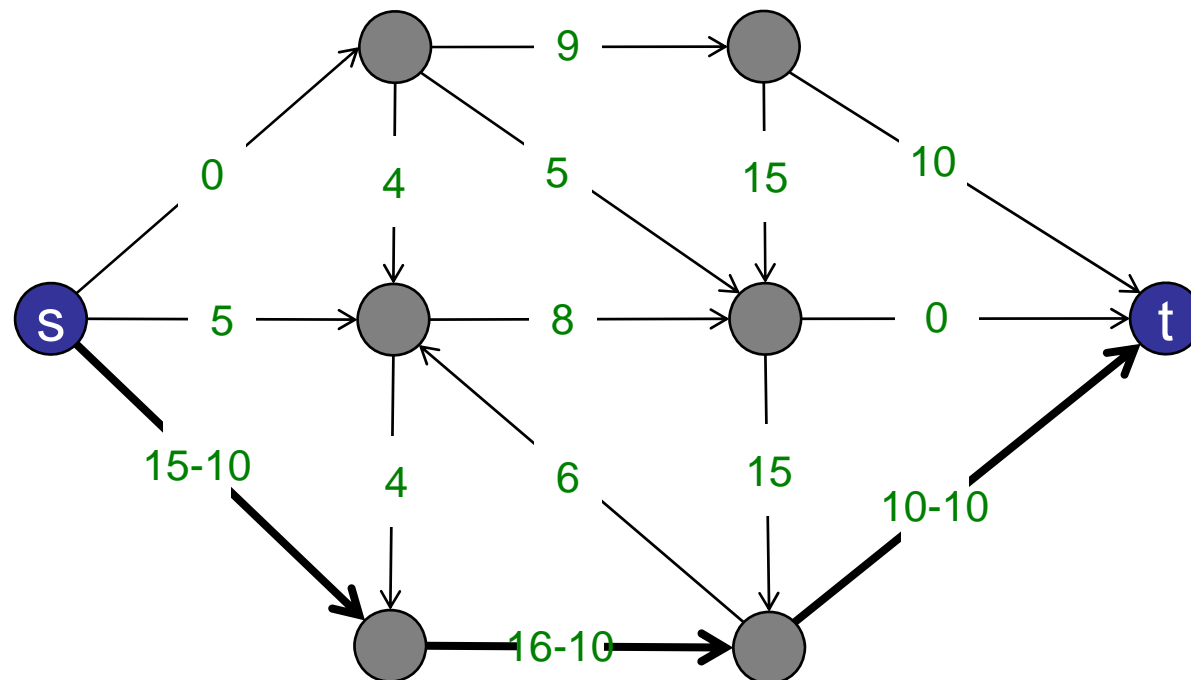
Any path from  $s \rightarrow t$  in the residual graph is an augmenting path.



# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



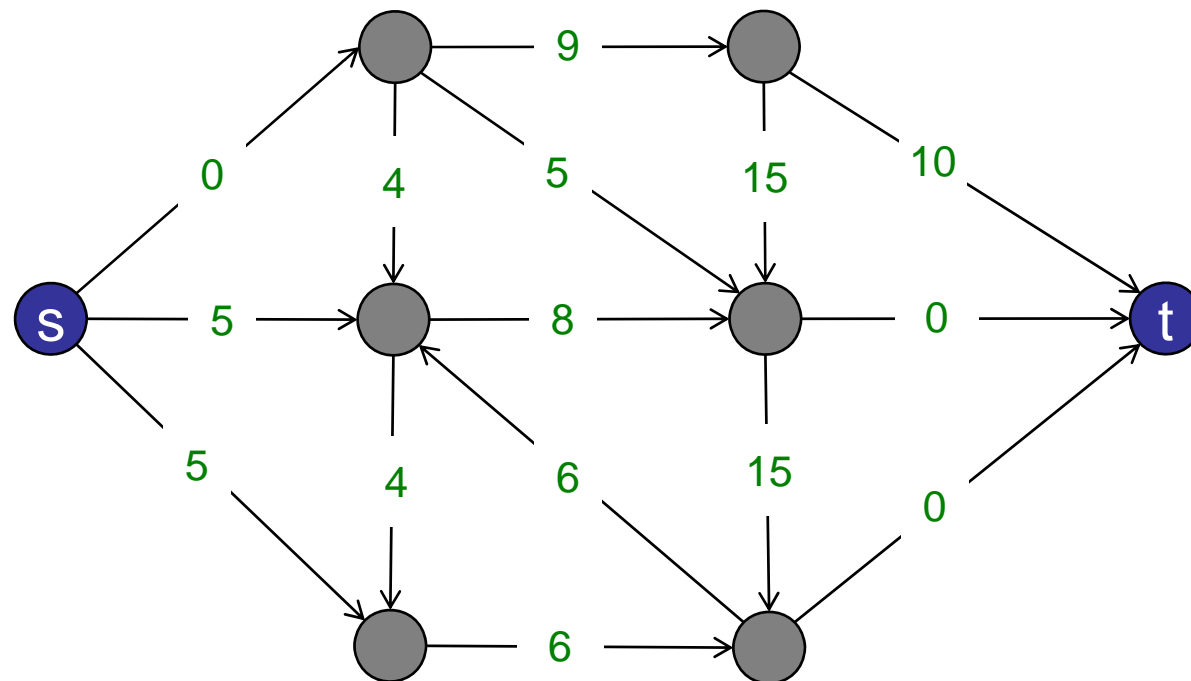
Step 2: augmenting path of flow 10.

# Finding an Augmenting Path

---

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



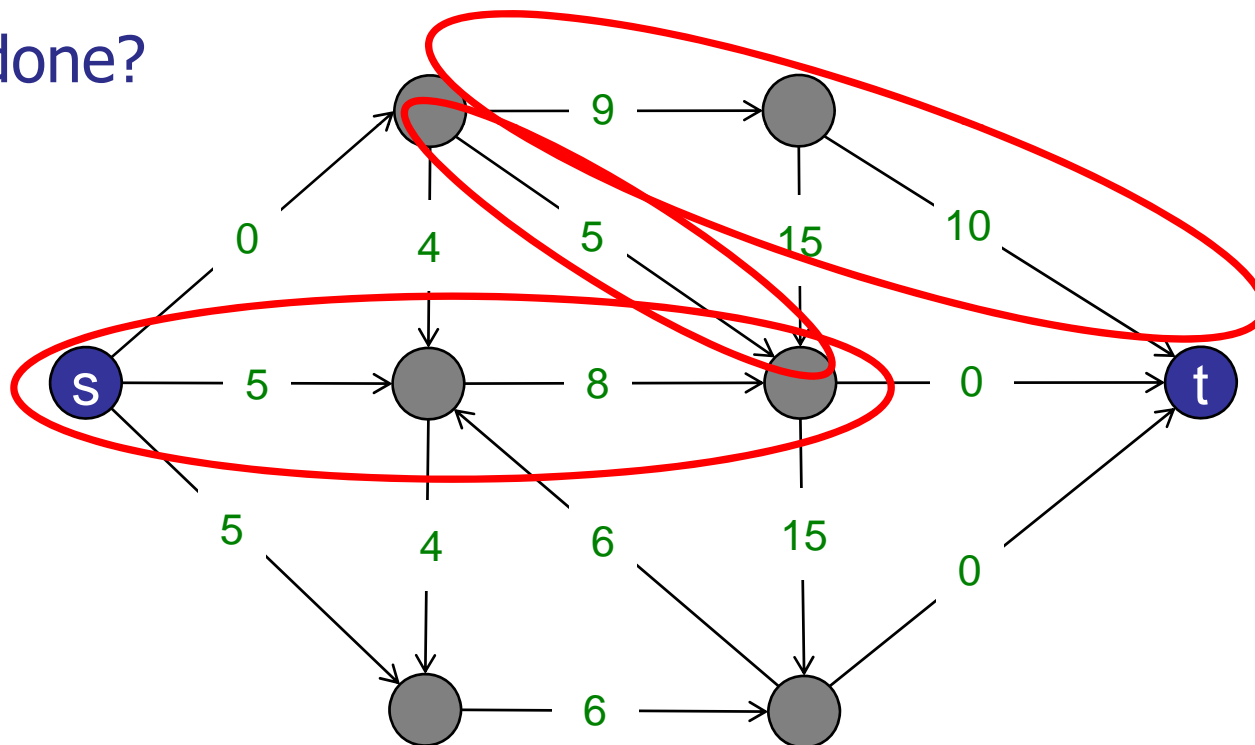
After step 2: augmenting path of flow 10.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

Are we done?

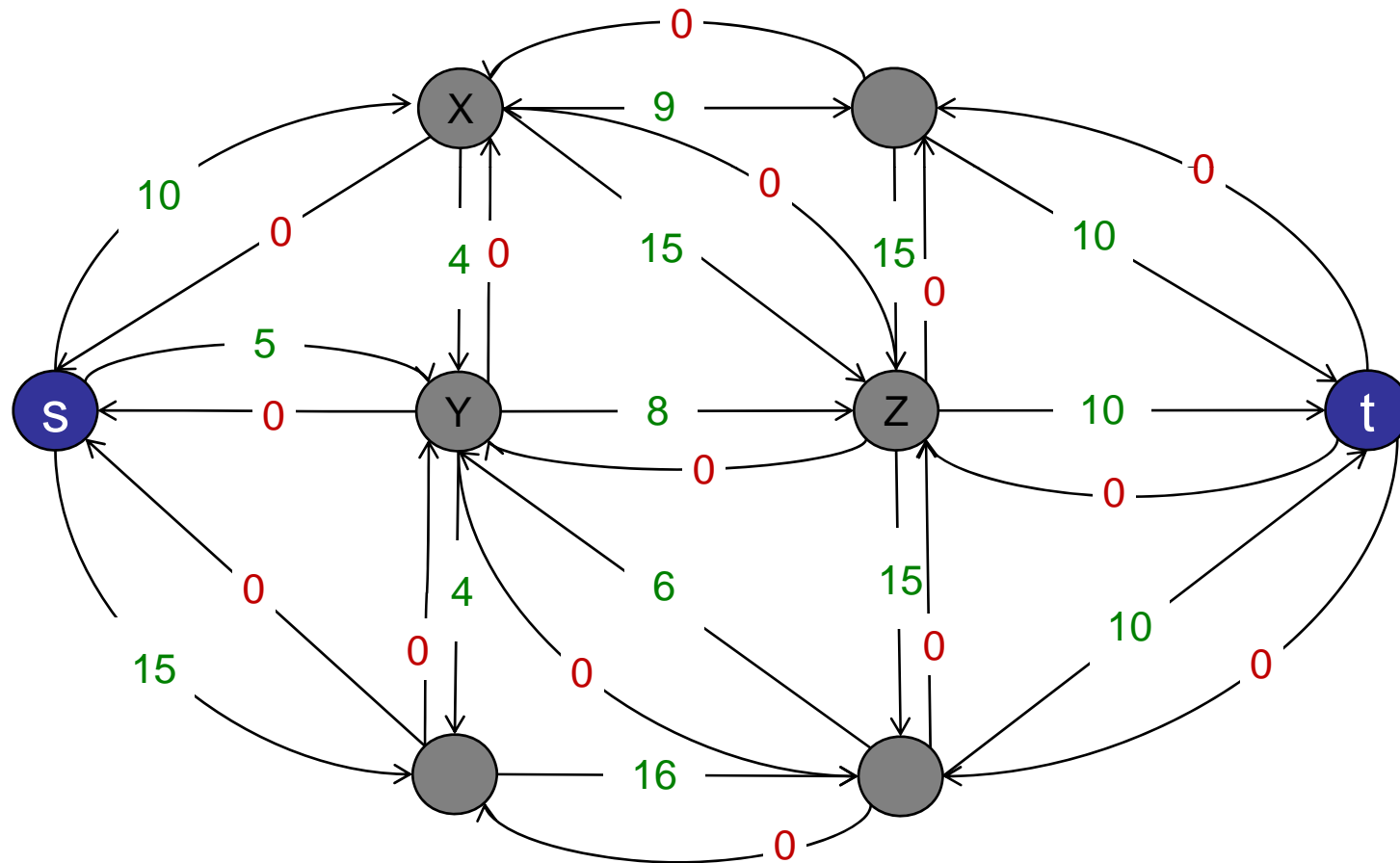


After step 2: augmenting path of flow 10.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

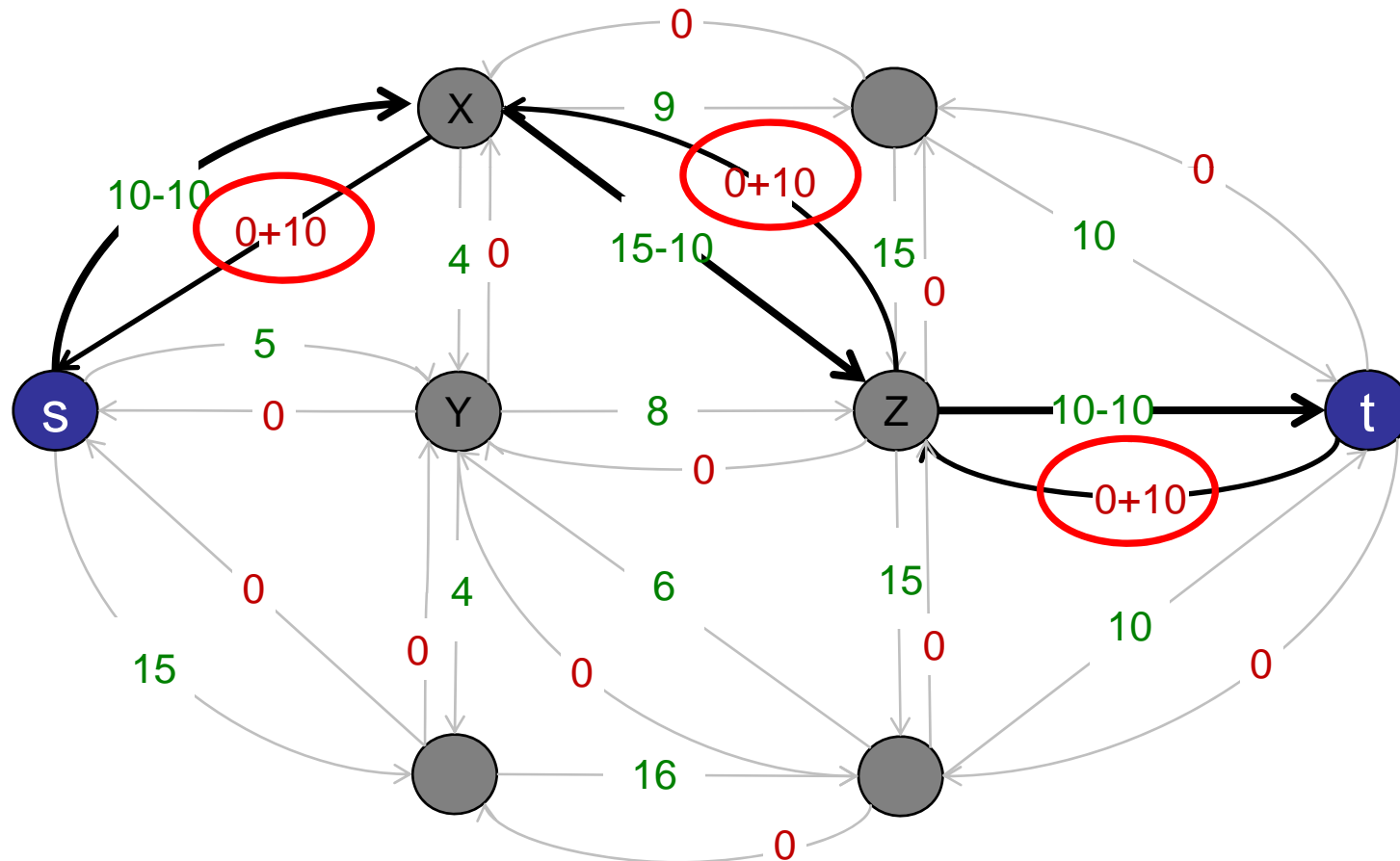


Add edges in both direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

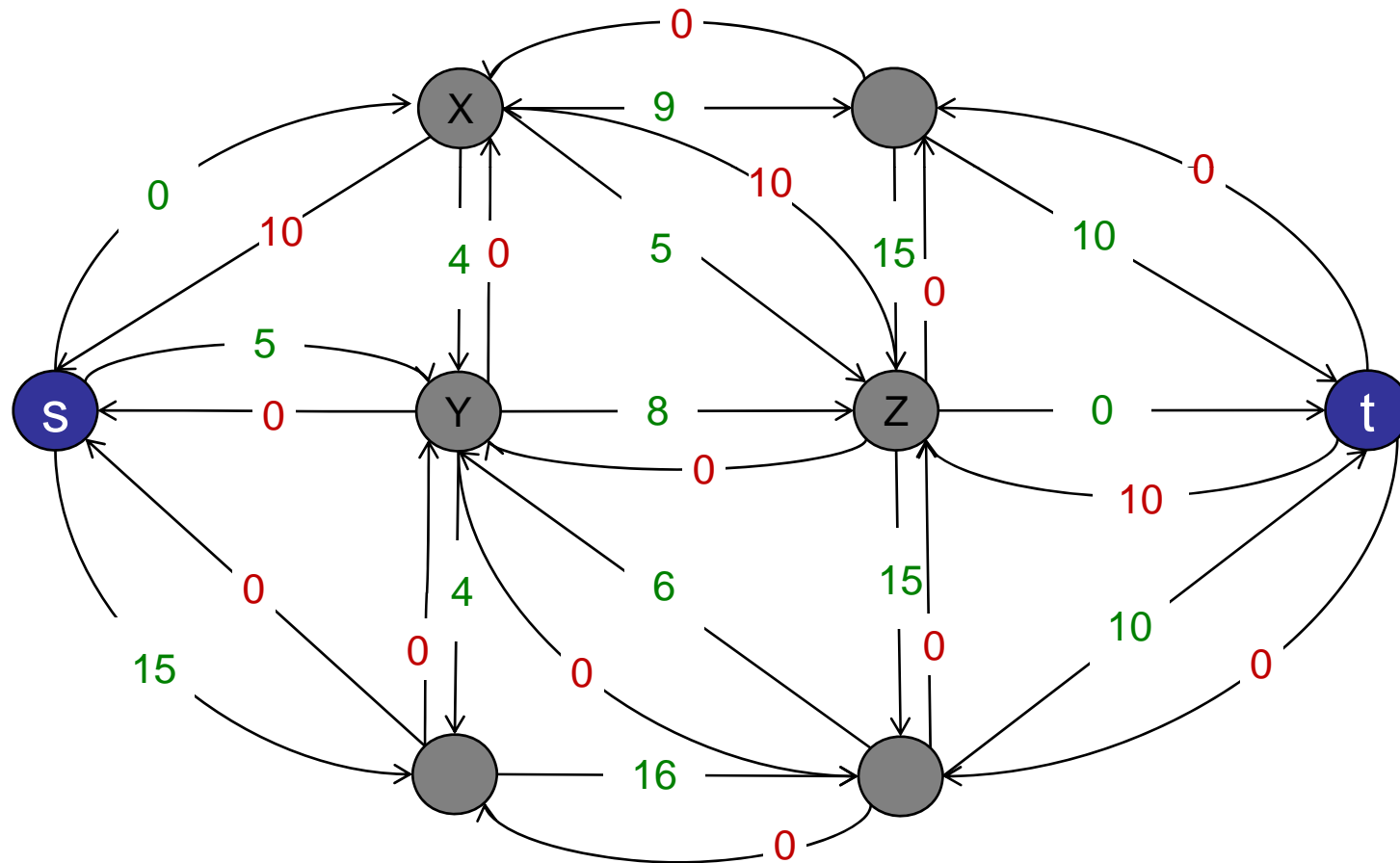


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

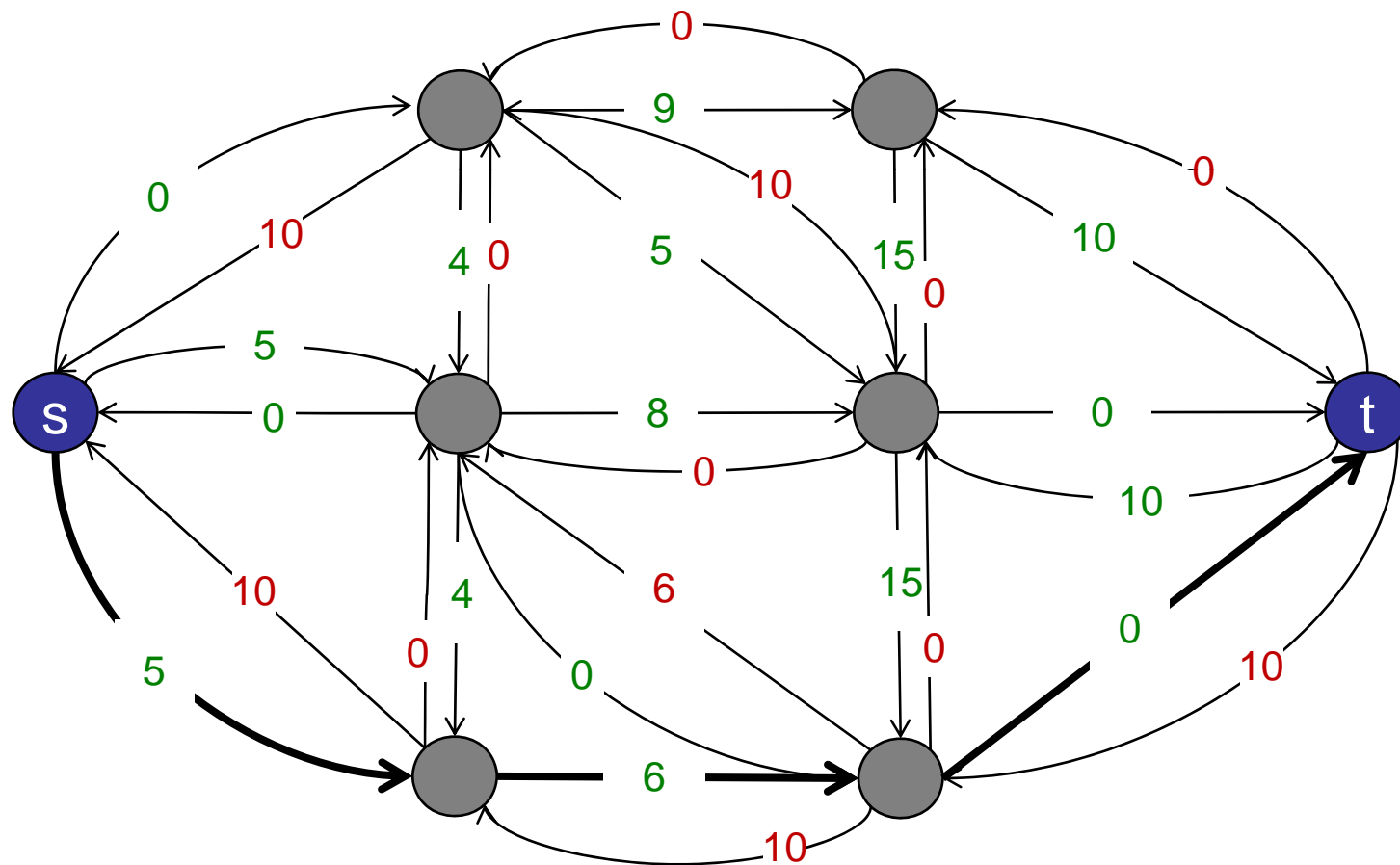


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

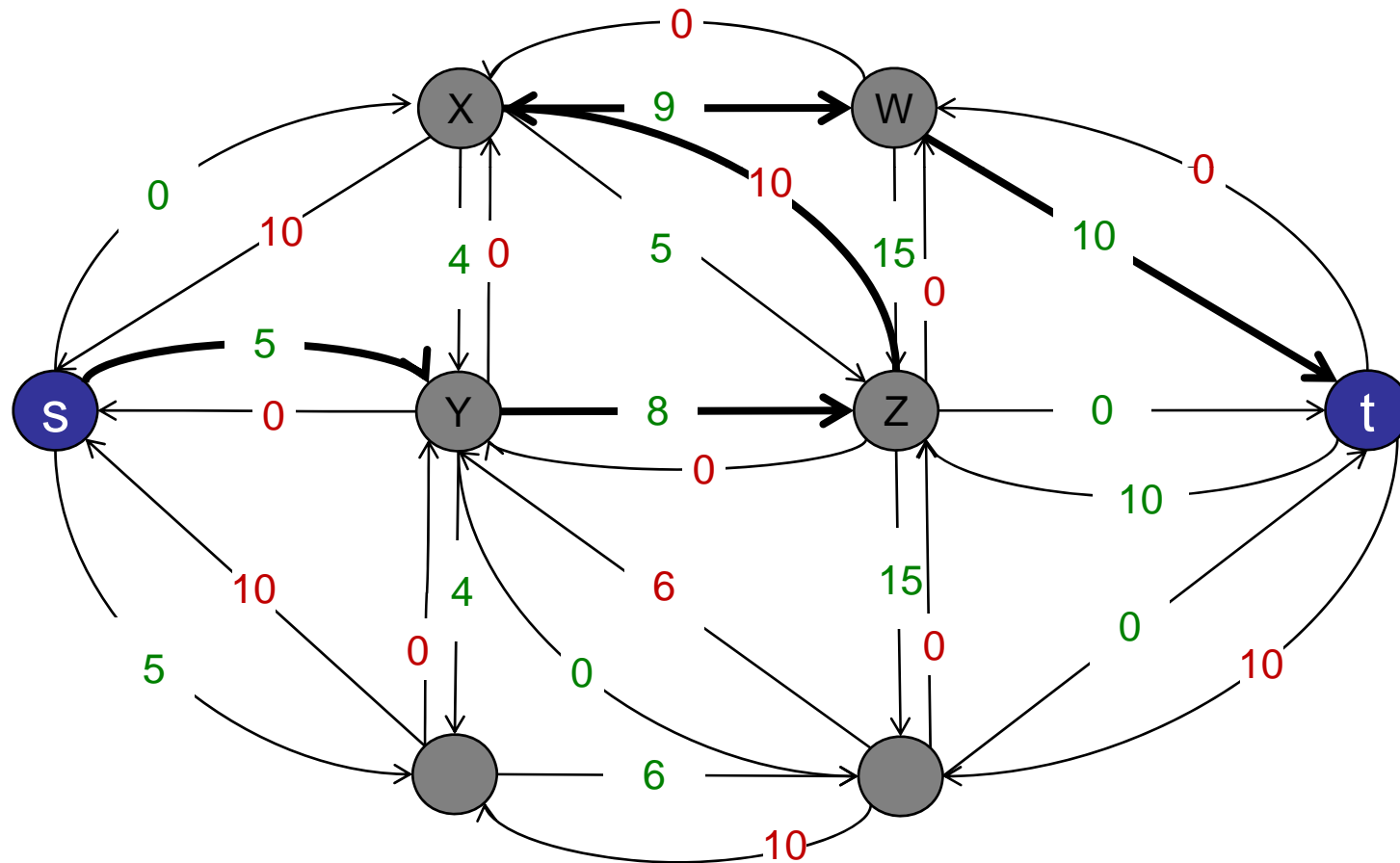


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



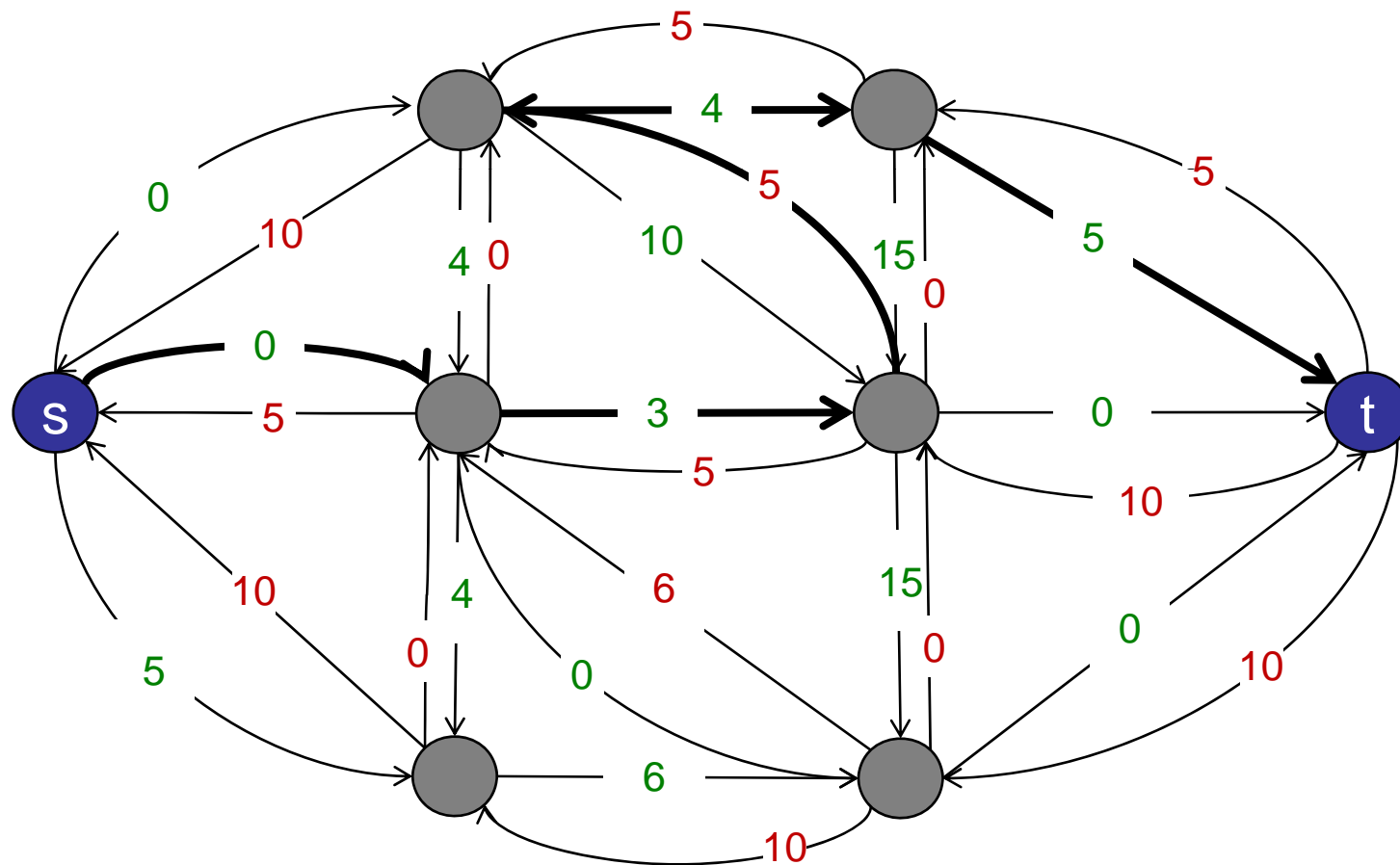
Augmenting path: residual flow in the other direction.



# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

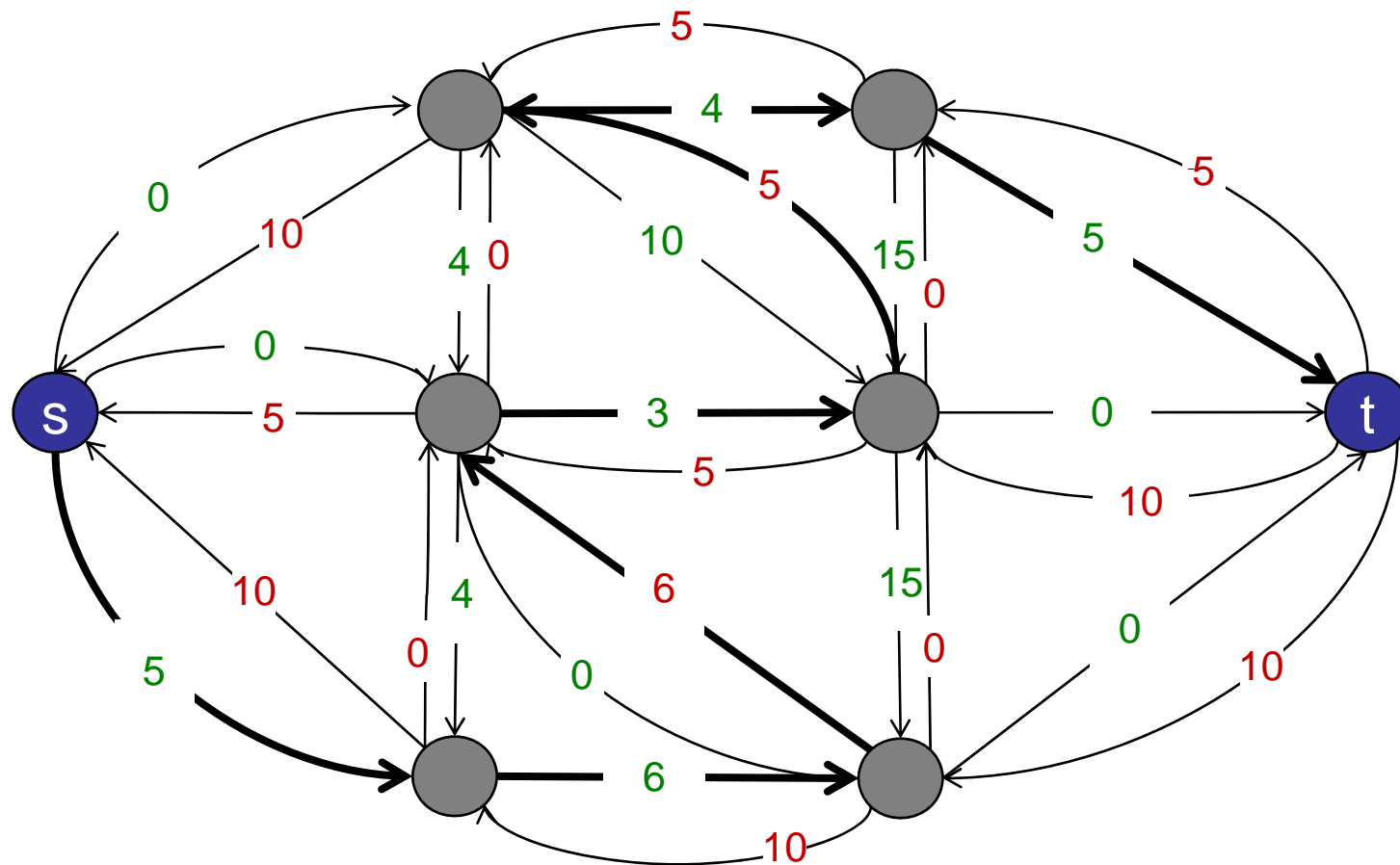


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

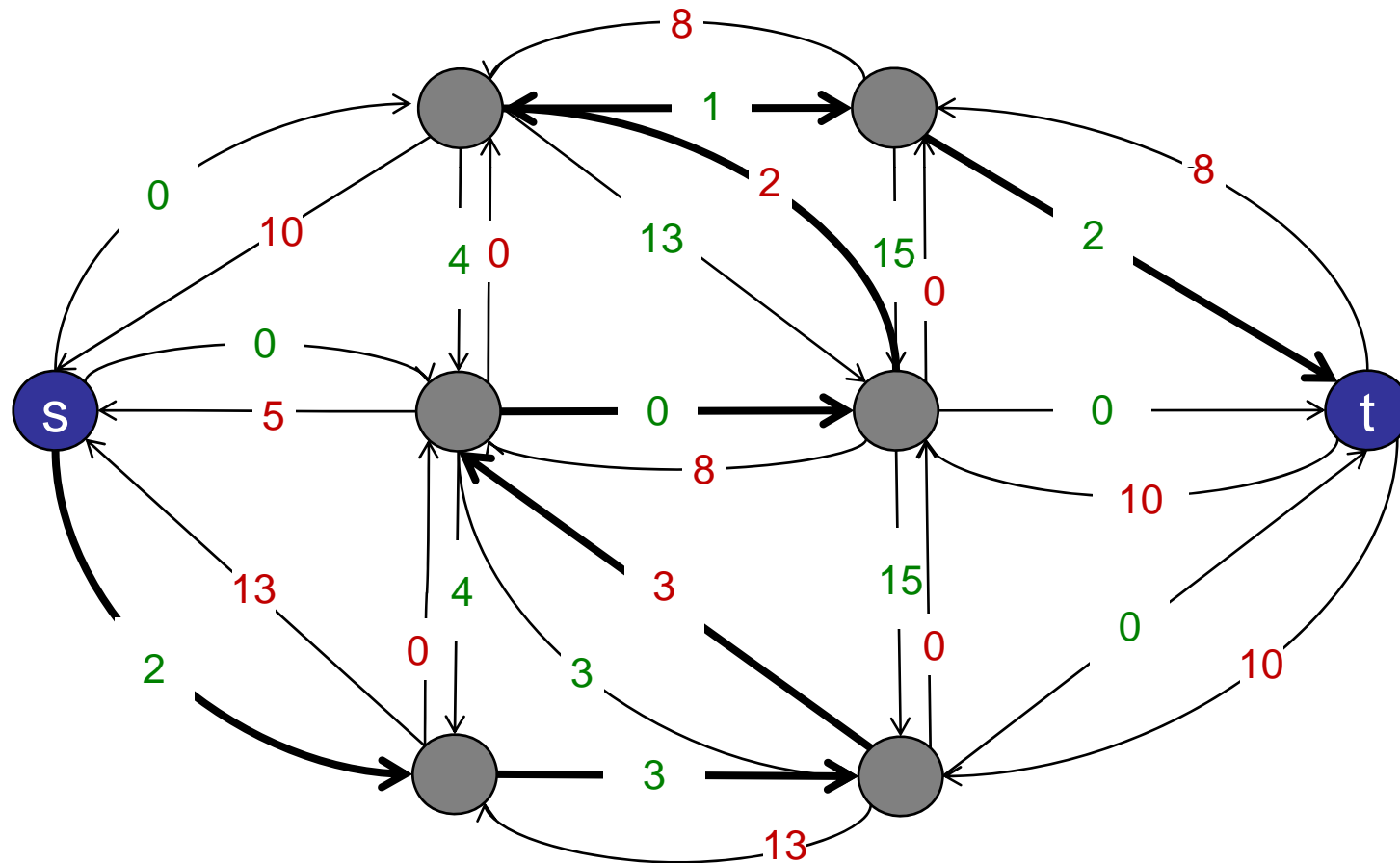


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

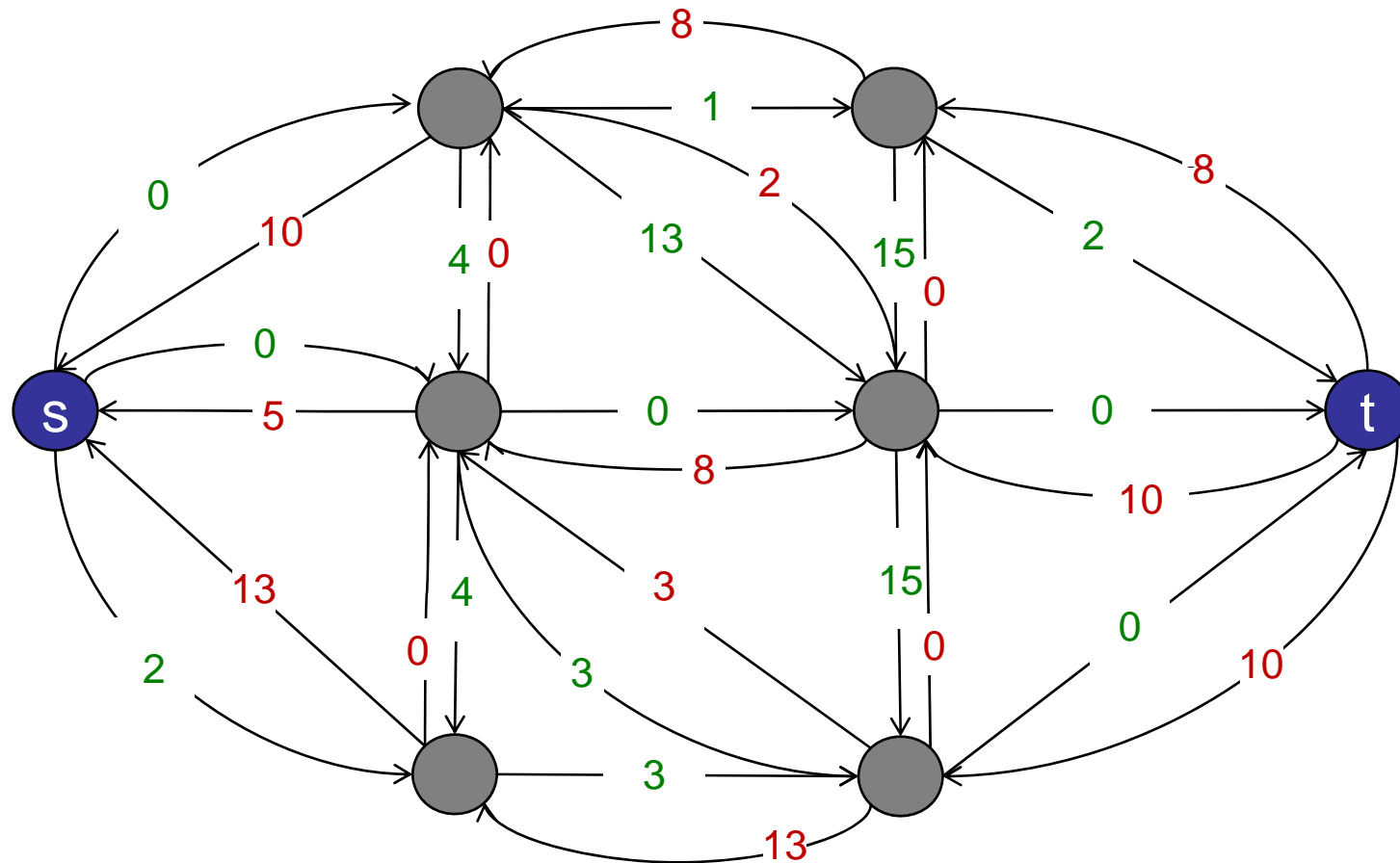


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

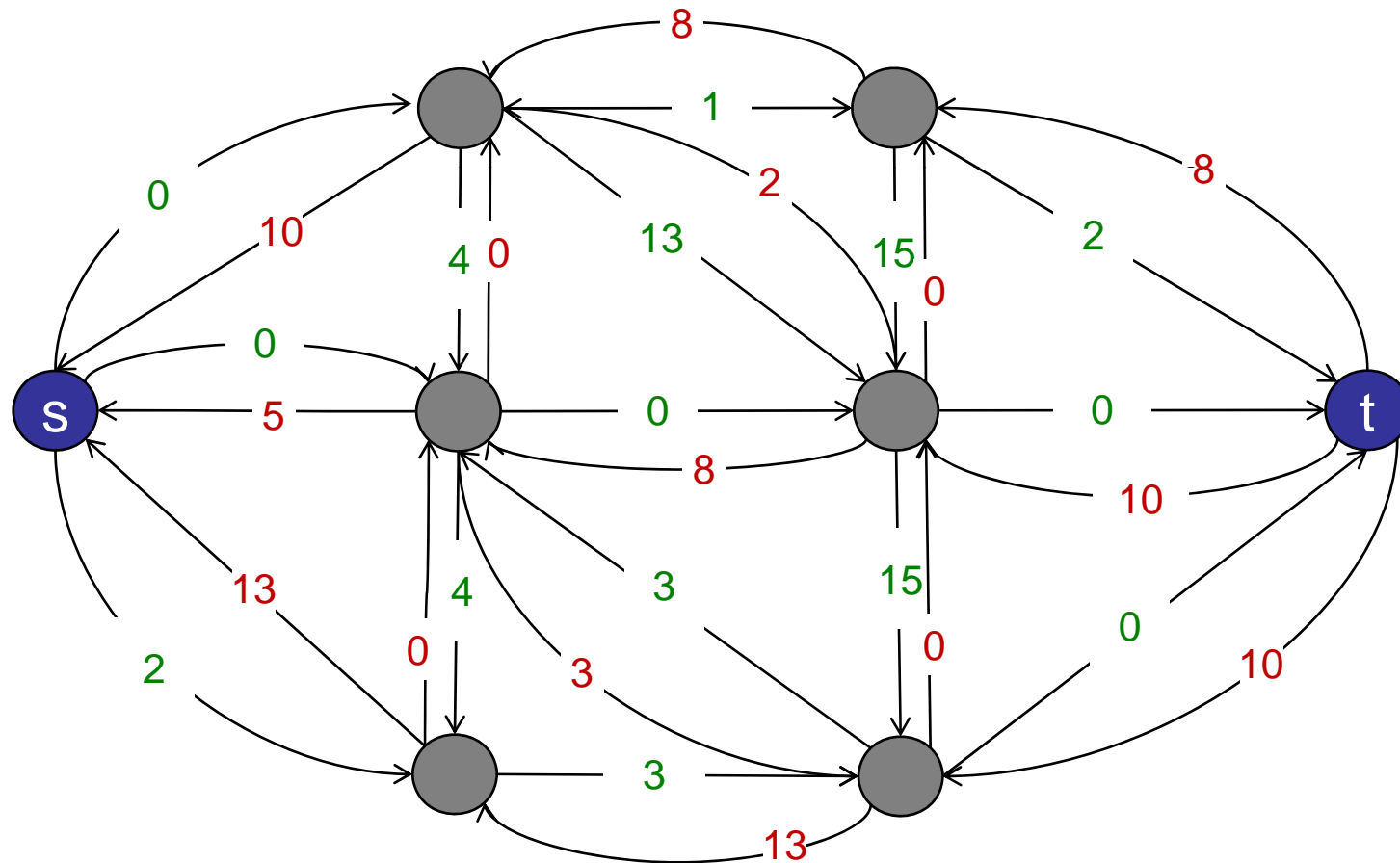


Augmenting path: residual flow in the other direction.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



Forward flow = reverse residual flow.

# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

Build residual graph:

- For every edge  $(u,v)$  add edge  $(u,v)$  with  $w(u,v) = \text{capacity}$ .
- For every edge  $(u,v)$  add edge  $(v,u)$  with  $w(v,u) = 0$ .

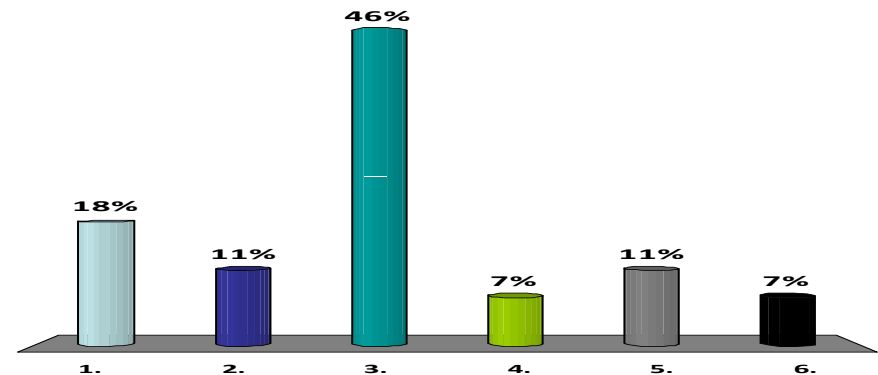
While there exists an augmenting path:

- Find an augmenting path via DFS in residual graph.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity:
  - For every edge  $(u,v)$  on the path, subtract the flow from  $w(u,v)$ .
  - For every edge  $(u,v)$  on the path, add the flow to  $w(v,u)$ .

Compute final flow by inverting residual flows.

How best to find the bottleneck capacity on the augmenting path?

1. TopoSort traversal
- ✓ 2. Ordered traversal
3. DFS traversal
4. Bellman-Ford
5. Dijkstra's
6. I have no idea.



# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

Build residual graph:

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  - For every edge  $(u,v)$  on the path, add the flow to  $w(v,u)$ .

Compute final flow by inverting residual flows.



# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.

Details:

- ✓ How to find an augmenting path? The bottleneck capacity?
- Does Ford-Fulkerson always terminate? How fast?
- If it terminates, does it always find a max-flow?

# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.

Termination: FF terminates if capacities are integers.

- Every iteration finds a new augmenting path.
- Each augmenting path has bottleneck capacity at least 1.
- So each iteration increases the flow of at least one edge by at least 1.
- Finite number of edges, finite max capacity per edge => termination.

# Ford-Fulkerson

---

## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.

Termination: FF may NOT terminate if capacities are irrational.

- Runs forever.
- Never converges to maximum flow.

# Performance of Ford-Fulkerson

---

# What is the cost of finding and applying an augmenting path?

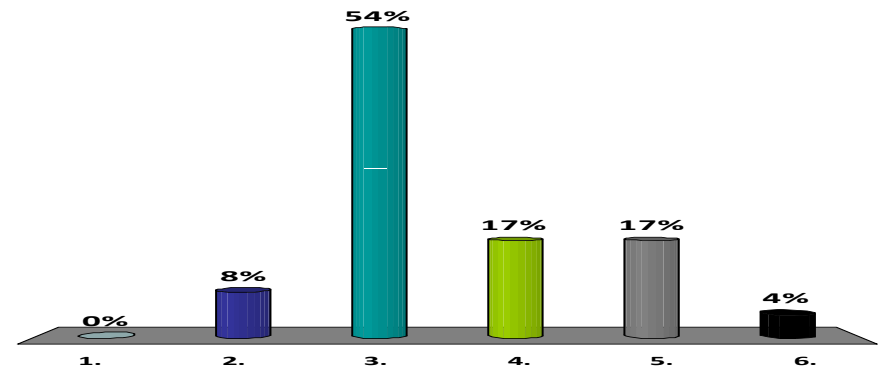
1.  $O(1)$
2.  $O(V)$
- ✓ 3.  $O(E)$
4.  $O(E \log V)$
5.  $O(VE)$
6. I have no idea.

## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.



# Performance of Ford-Fulkerson

---

How many times do we find an augmenting path?

- Assume edge capacities are integers.
- Assume maximum flow =  $F$ .

In every iteration:

- Each augmentation increases flow by at least 1.
- Each augmentation costs:  $O(E)$

Maximum number of iterations:  $O(F)$

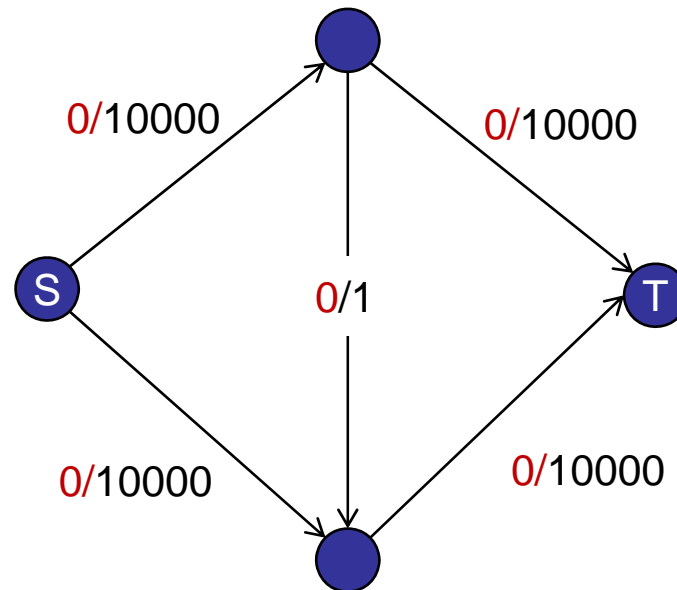
Total:  $O(FE)$

# Performance of Ford-Fulkerson

---

If the maximum capacity  $F = 2^{64}$ ...

Is it really that bad?

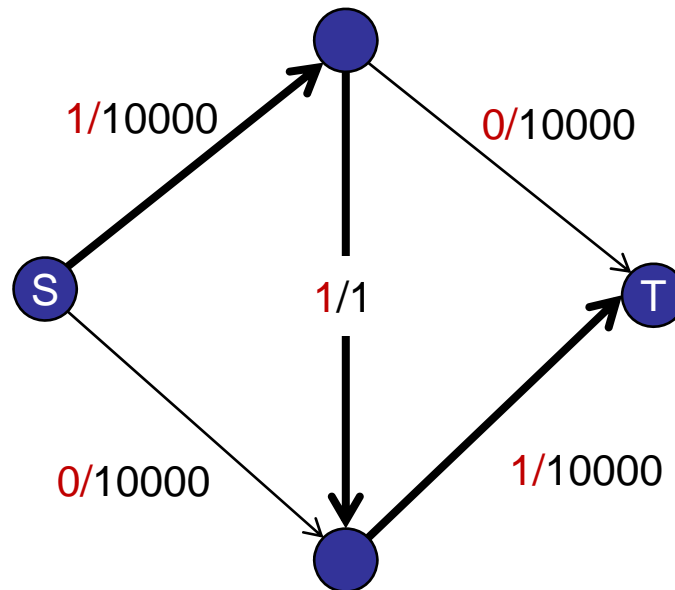


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Step 1: augment with flow 1.

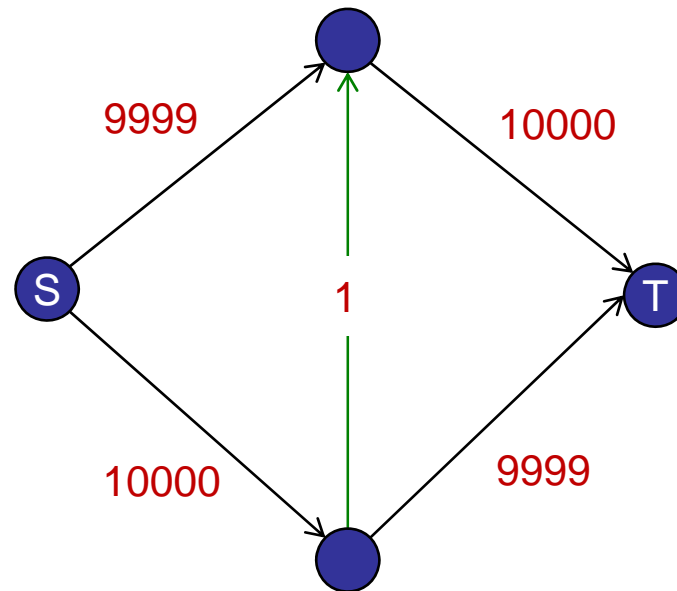




# Performance of Ford-Fulkerson

---

Residual graph:

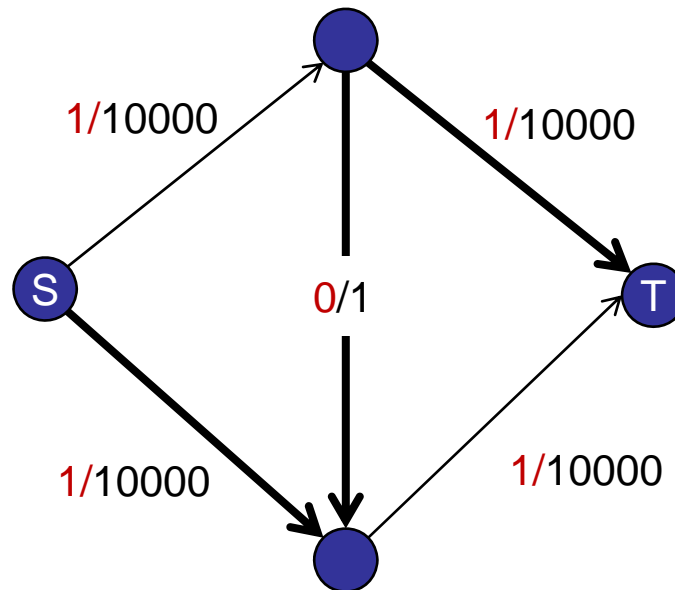


# Performance of Ford-Fulkerson

---

Worst-case performance:

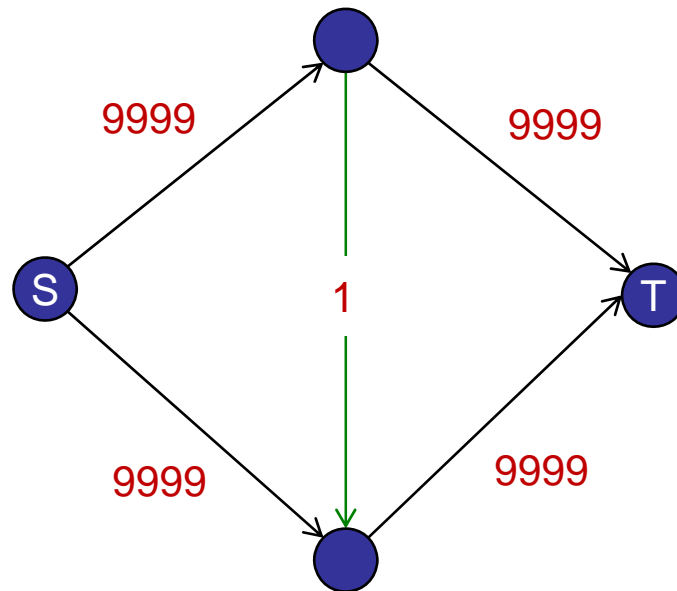
- Step 2: augment with flow 1.



# Performance of Ford-Fulkerson

---

Residual graph:

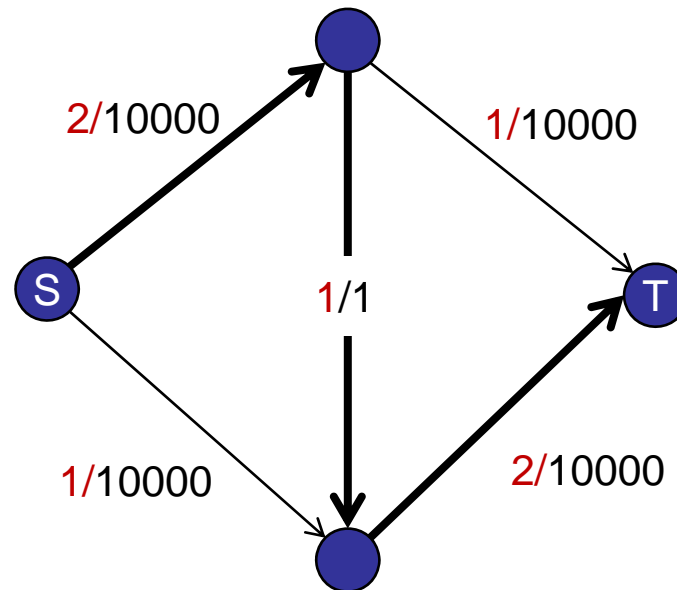


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Step 3: augment with flow 1.

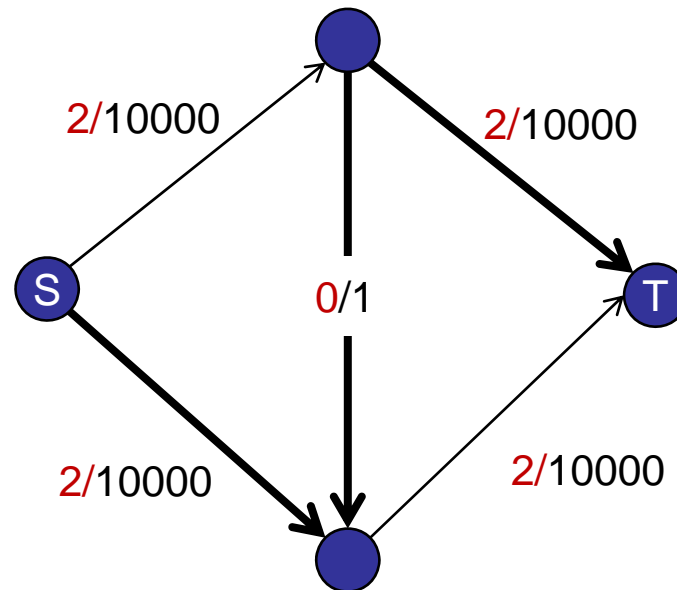


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Step 4: augment with flow 1.

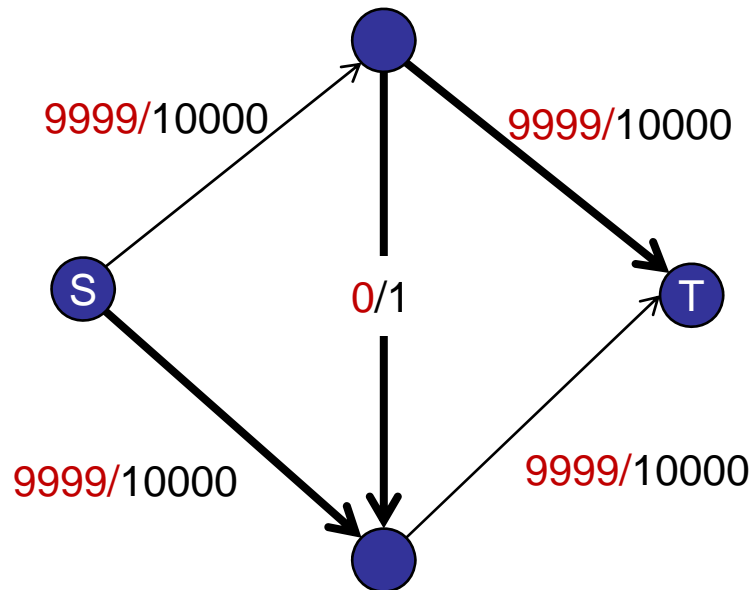


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Step 20000: augment with flow 1.

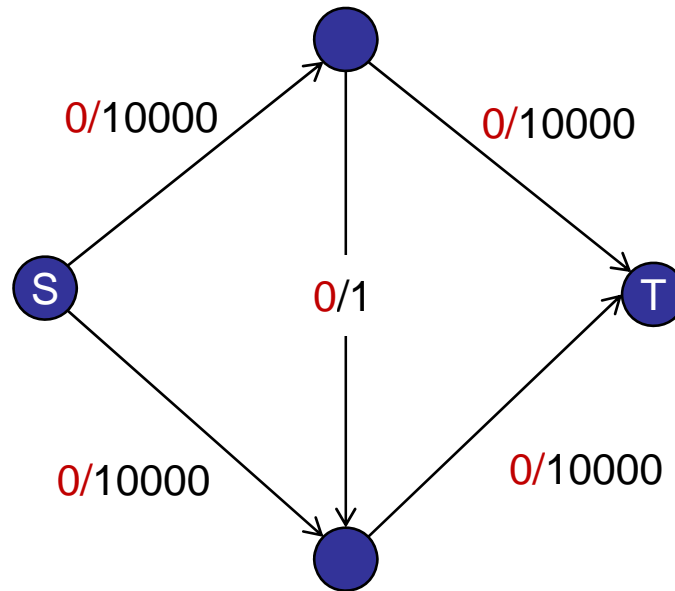


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Problem: bad choice of augmenting paths!
- We only needed 2 steps!

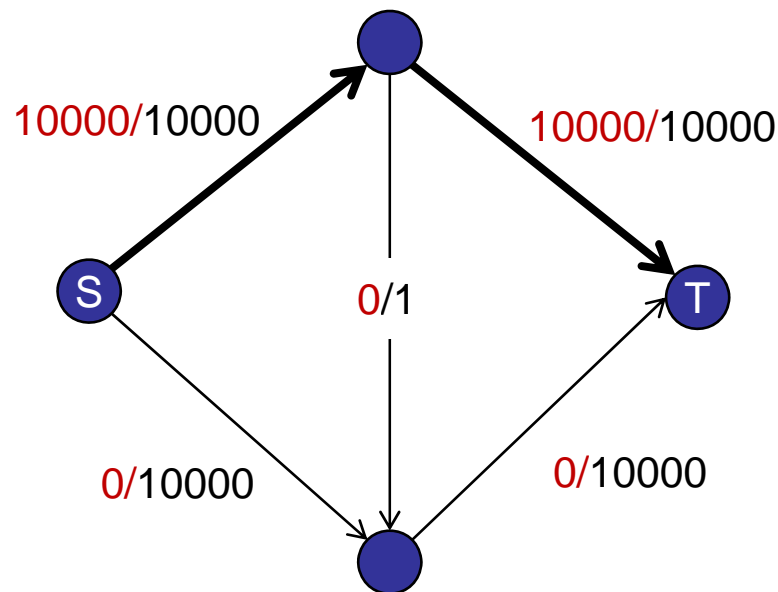


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Problem: bad choice of augmenting paths!
- We only needed 2 steps!



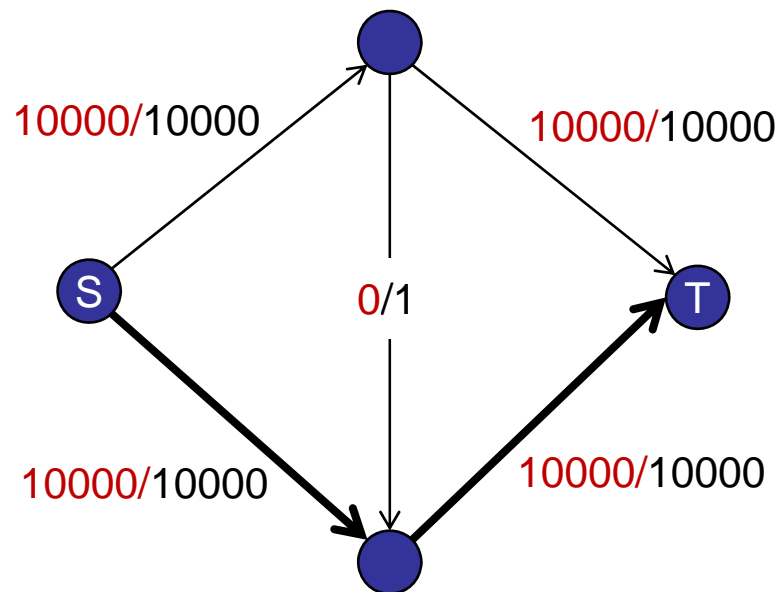


# Performance of Ford-Fulkerson

---

Worst-case performance:

- Problem: bad choice of augmenting paths!
- We only needed 2 steps!

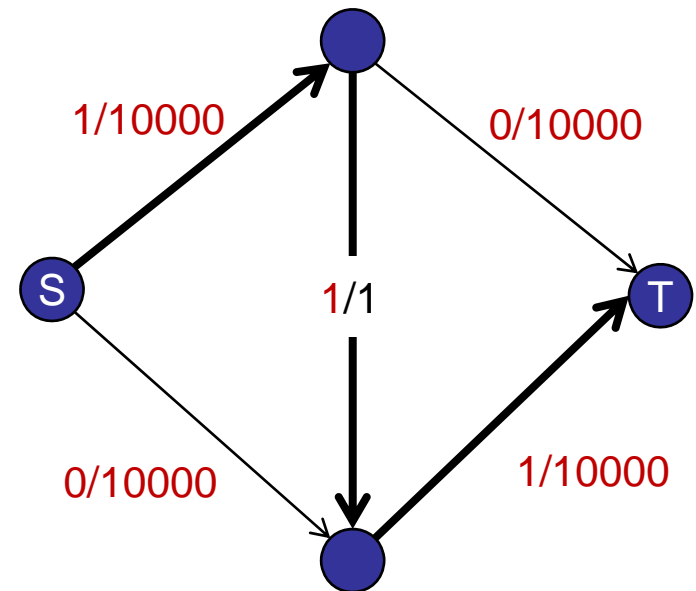


# Performance of Ford-Fulkerson

---

How to choose augmenting paths?

- DFS :  $O(F \cdot E)$
- Breadth-First Search
  - Shortest augmenting path
  - Edmonds-Karp
- Fattest-Path Search
  - Fattest augmenting path
  - Maximize bottleneck edge



# Performance of Ford-Fulkerson

---

How to choose augmenting paths?

- DFS :  $O(F \cdot E)$
- Breadth-First Search :  $O(VE^2)$ 
  - Shortest augmenting path (minimum # of hops)
  - Edmonds-Karp
- Fattest-Path Search
  - Fattest augmenting path
  - Maximize bottleneck edge

# Performance of Ford-Fulkerson

---

How to choose augmenting paths?

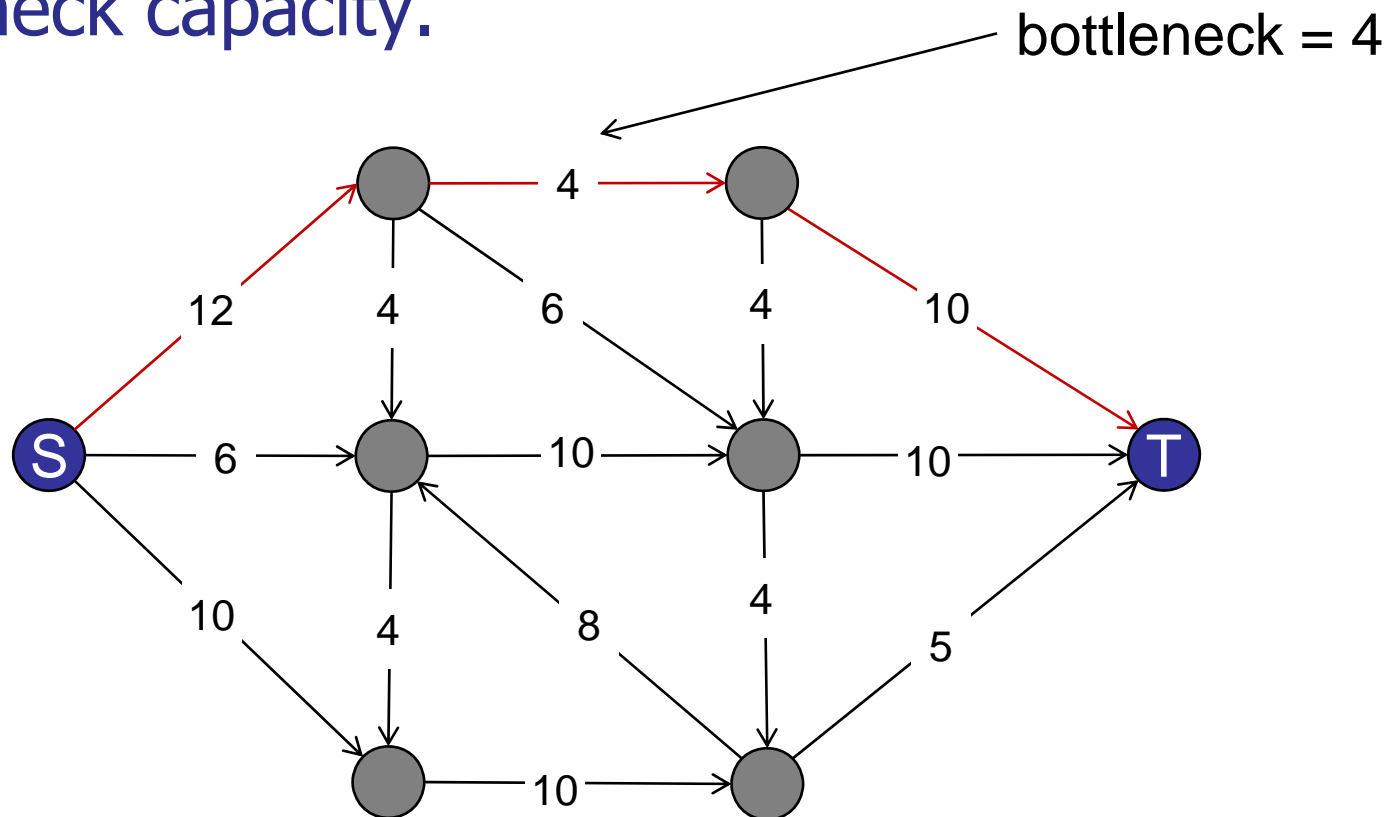
- DFS :  $O(F \cdot E)$
- Breadth-First Search :  $O(V \cdot E^2)$
- Dinitz :  $O(V^2 E)$ 
  - Use BFS to find **all** shortest paths from  $(S \rightarrow T)$
  - Use DFS on shortest-path-tree to find as many augmenting paths as possible.
- Fattest-Path Search

# Fattest Path Heuristic

---

How to choose augmenting paths?

Choose an augmenting path with maximum bottleneck capacity.

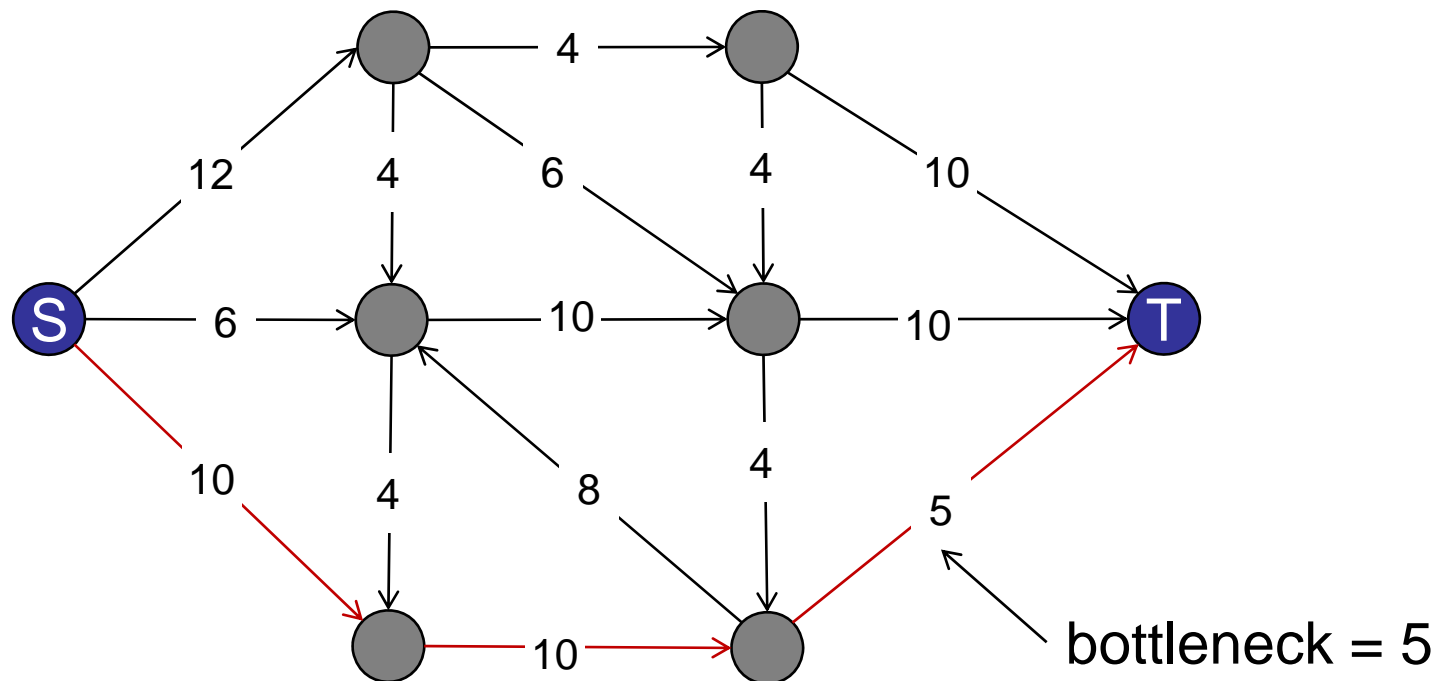


# Fattest Path Heuristic

---

How to choose augmenting paths?

Choose an augmenting path with maximum bottleneck capacity.

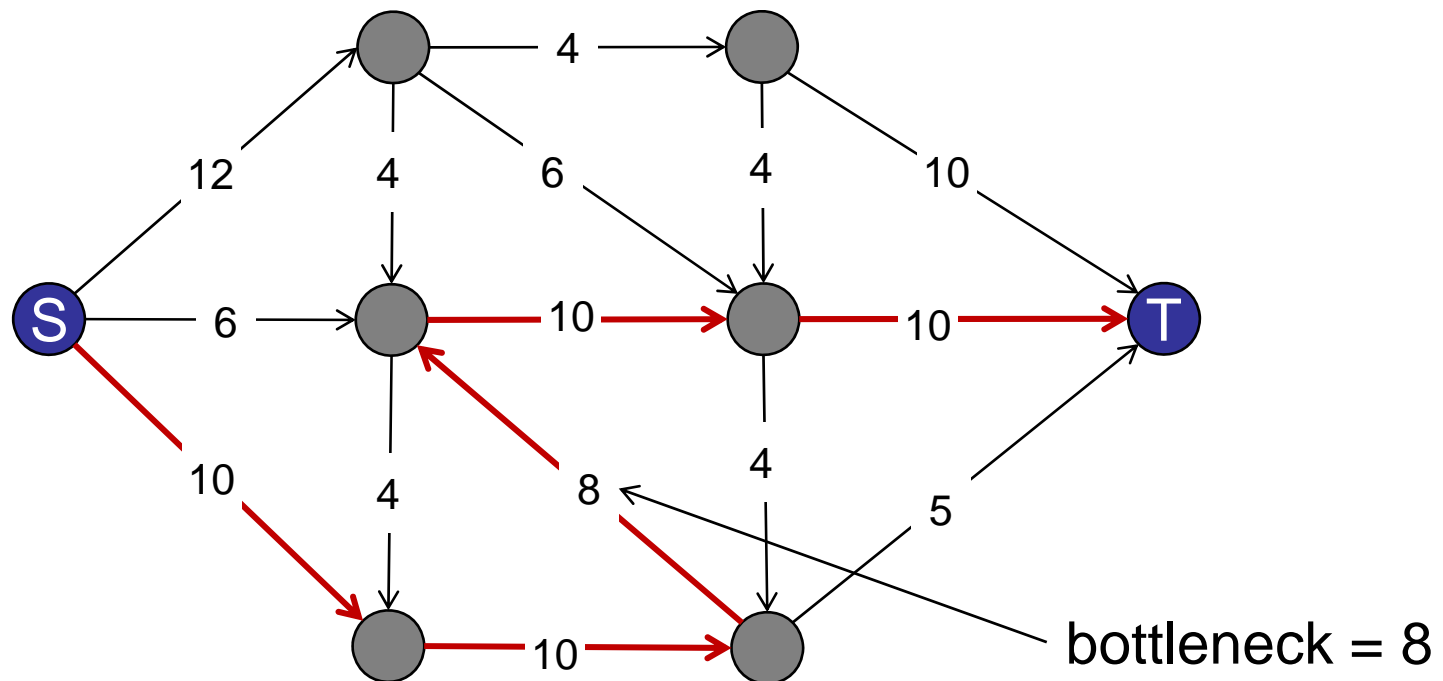


# Fattest Path Heuristic

---

How to choose augmenting paths?

Choose an augmenting path with maximum bottleneck capacity.



# Performance of Ford-Fulkerson

---

How to choose augmenting paths?

- DFS :  $O(F \cdot E)$
- Breadth-First Search :  $O(VE^2)$ 
  - Shortest augmenting path
  - Edmonds-Karp
- Dinitz :  $O(V^2E)$
- Fattest-Path Search :  $O(E^2 \cdot \log(V) \cdot \log(F))$ 
  - Fattest augmenting path
  - Maximize bottleneck edge



# A brief history of max flow...

---

year	method	performance	discovered
1951	simplex	$O(E^3F)$	Dantzig
1955	augmenting path	$O(EF)$	Ford-Fulkerson
1970	shortest augmenting path	$O(VE^2)$	Dinitz, Edmonds-Karp
1972	fattest augmenting path	$O(E^2 \log V \log (F))$	Dinitz, Edmonds-Karp
1986	push-relabel	$O(V^2E), O(V^3), O(VE \log(V))$	
1994		$O(VE \log_{E/V \log V} V)$	King-Rao-Tarjan
2006		$O(\min\{V^{2/3}, E^{1/2}\}E \log ((V^2/E + 2)\log F))$	Goldberg-Rao
2012	Combo	$O(VE)$	Orlin, KRT

# Roadmap

---

## Network Flows

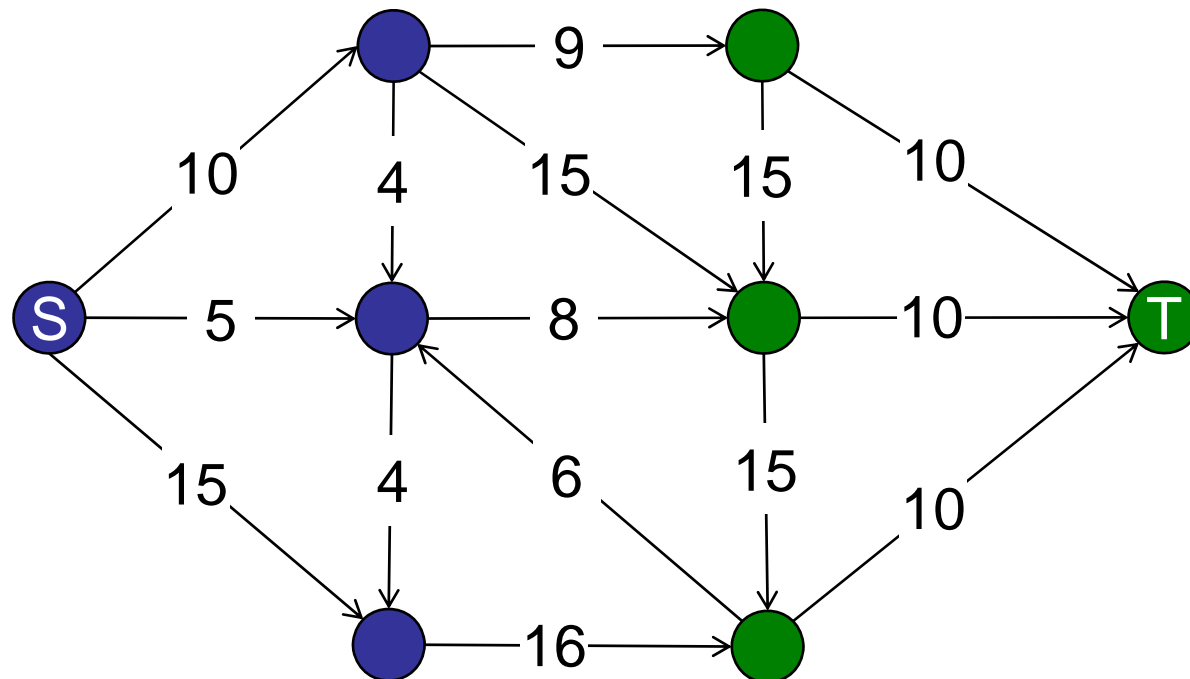
- a. Network flows defined
- b. Sample problems
- c. Ford-Fulkerson algorithm
- d. Max-Flow / Min-Cut Theorem

# Cuts and Flows

---

## Definition:

An st-cut partitions the vertices of a graph into two disjoint sets  $S$  and  $T$  where  $s \in S$  and  $t \in T$ .

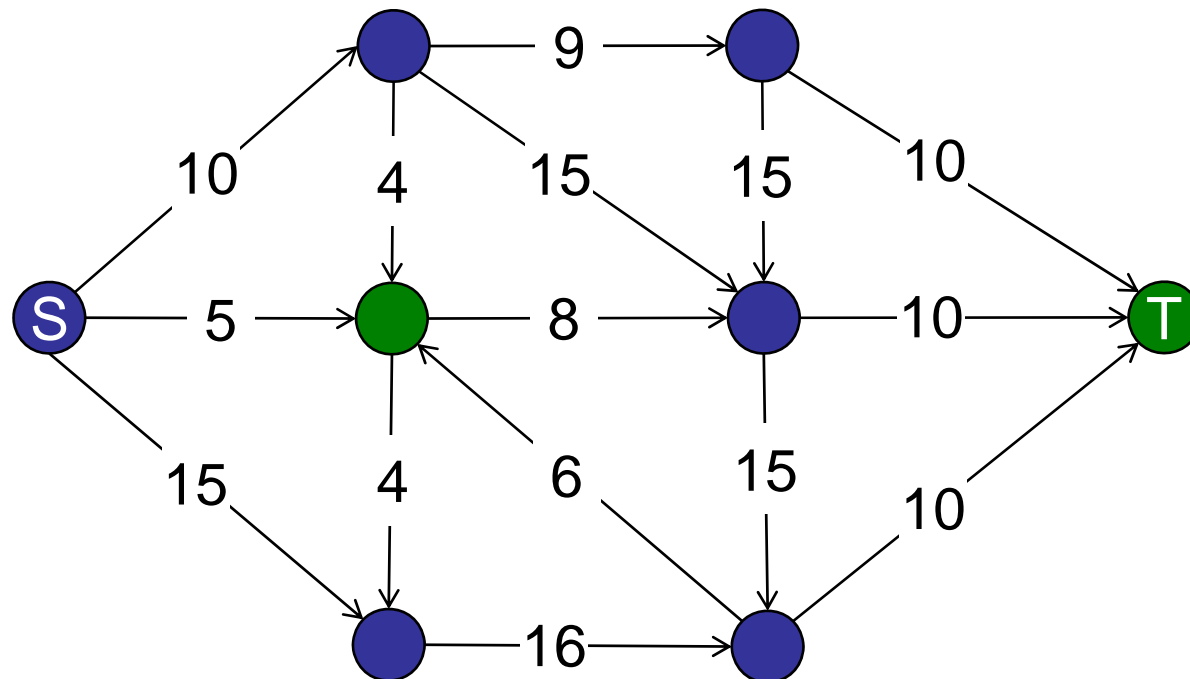


# Cuts and Flows

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## Definition:

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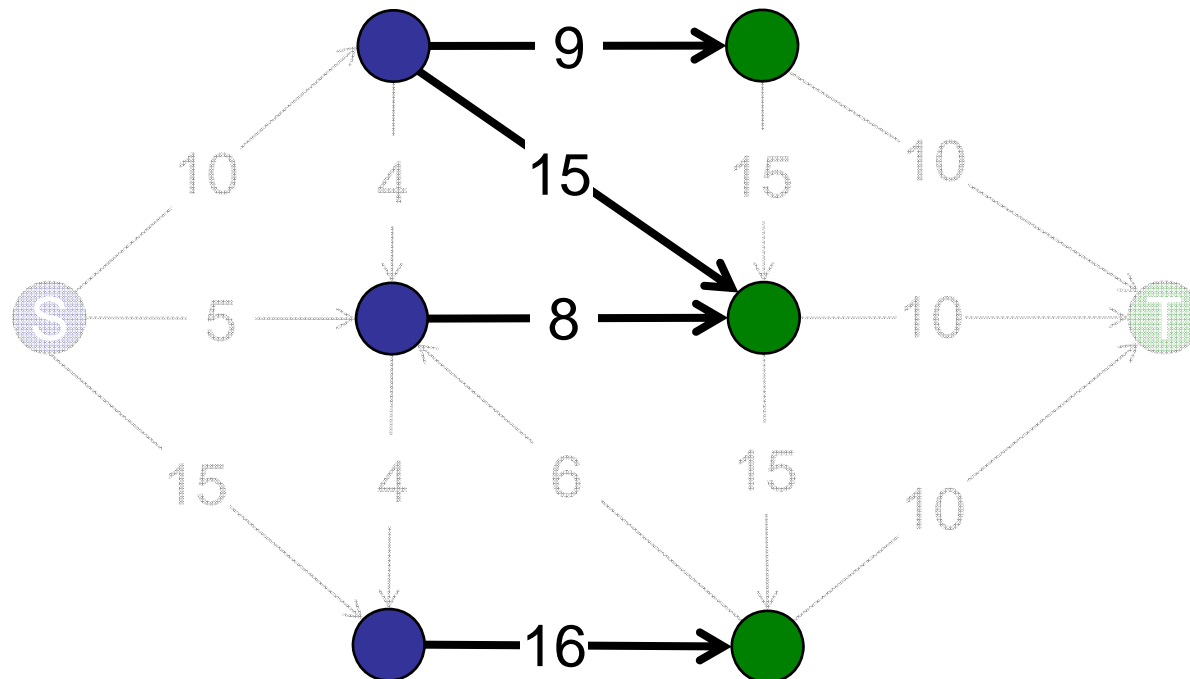


# Cuts and Flows

---

## Definition:

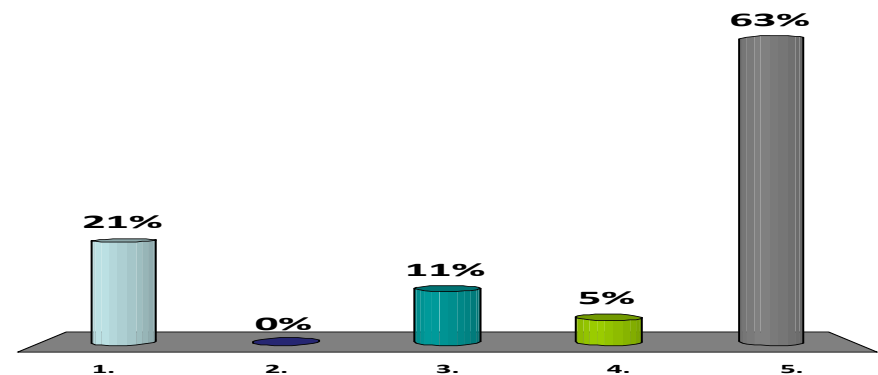
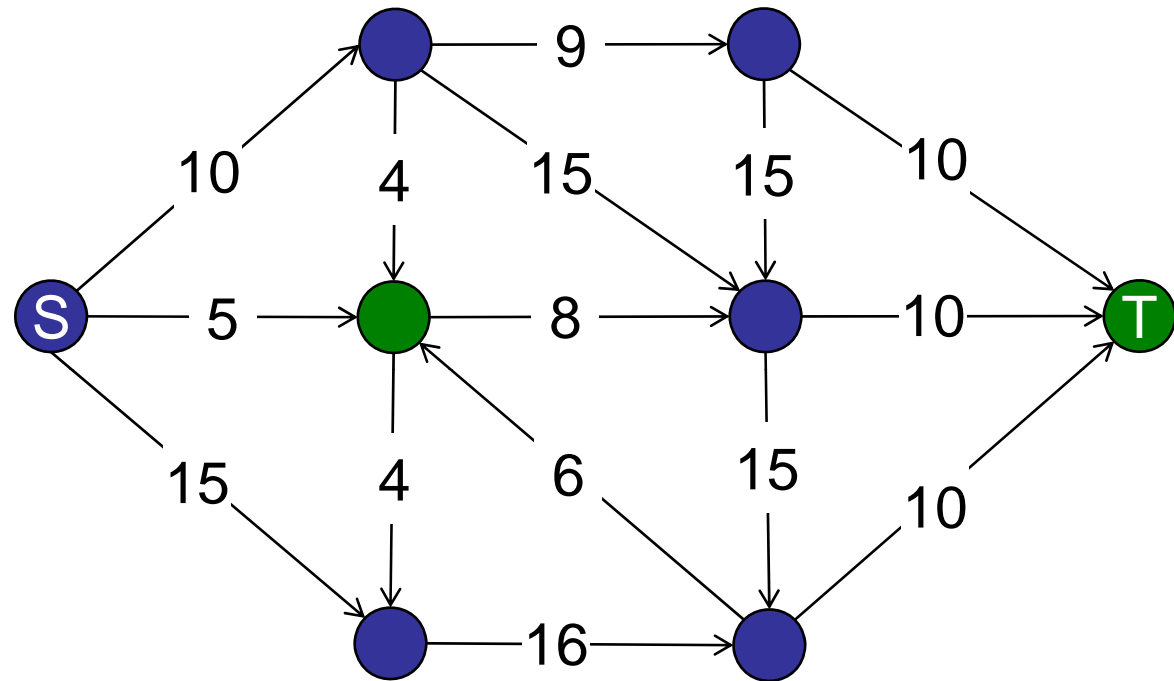
The capacity of an st-cut is the sum of the capacities of the edges that cross the cut from S to T.



Capacity = 48

What is the capacity of this st-cut?

- 1. 30
- 2. 33
- 3. 35
- 4. 39
- ✓ 5. 45

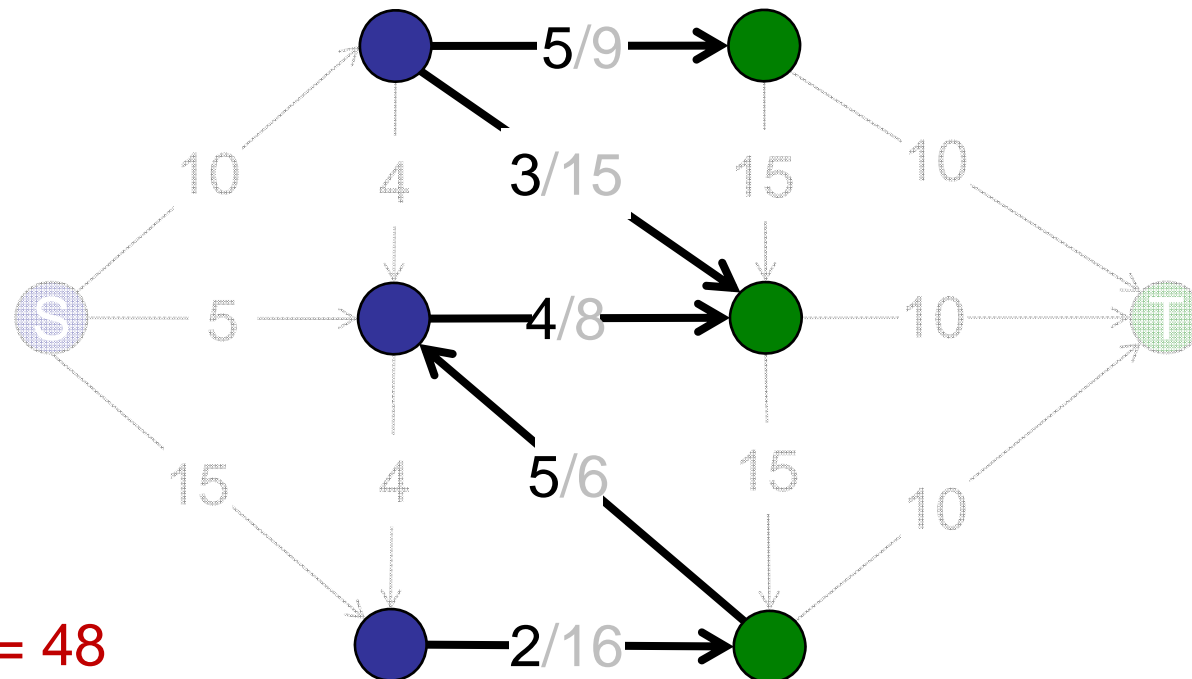


# Cuts and Flows

---

## Definition:

The net flow  $\Phi$  across an st-cut is the sum of the flows on edges from  $S \rightarrow T$  minus the flows from  $T \rightarrow S$ .



Capacity = 48

Net flow  $\Phi = 9$

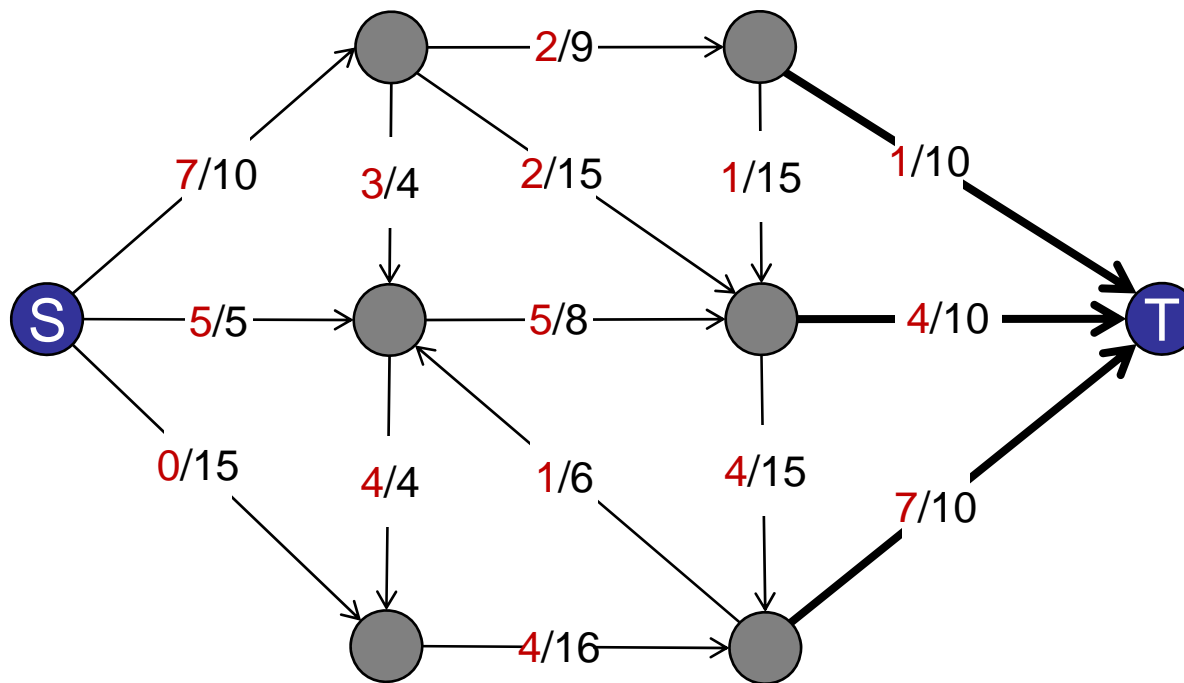
# Cuts and Flows

---

## Proposition:

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then the net flow  $\phi$  across  $(S,T)$  equals the value of  $f$ .



Value of flow = 12



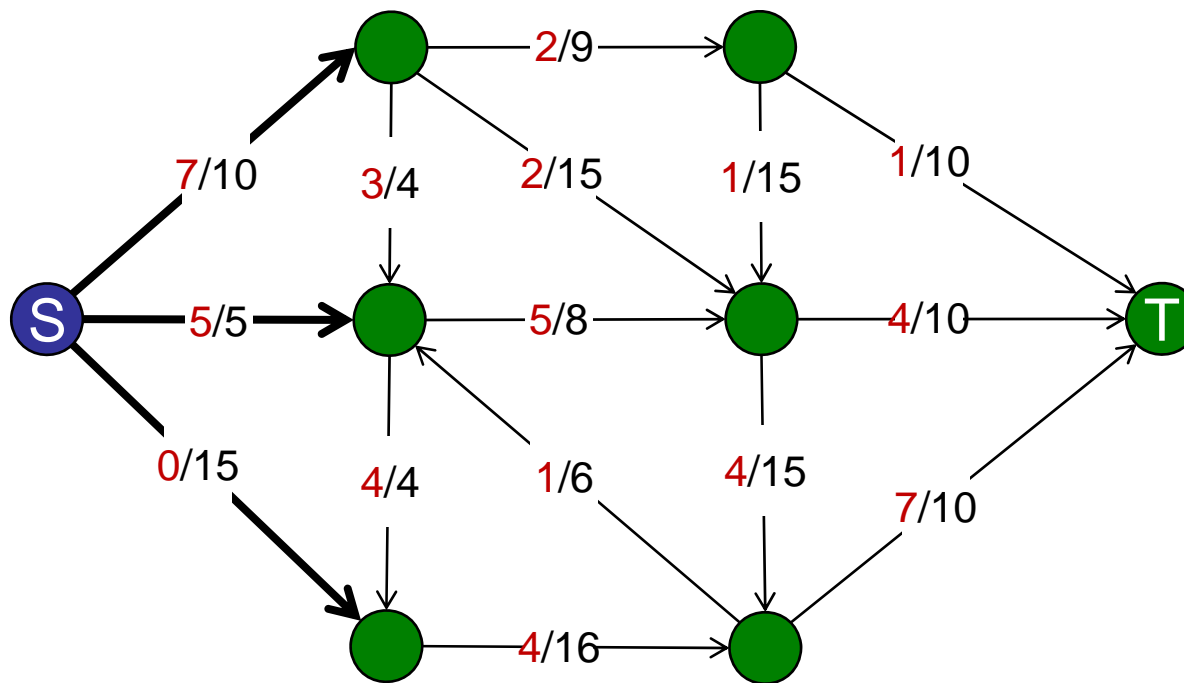
# Cuts and Flows

---

## Proposition:

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then the net flow  $\phi$  across  $(S,T)$  equals the value of  $f$ .



Flow across cut = 12

Value of flow = 12

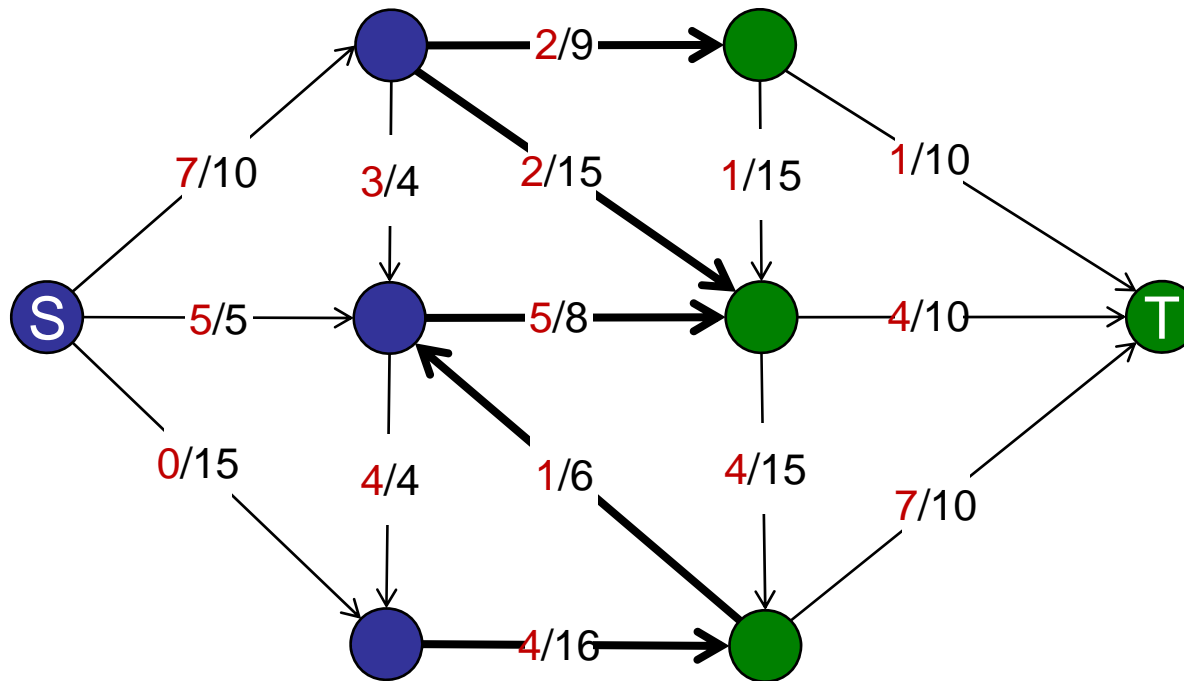
# Cuts and Flows

---

## Proposition:

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Flow across cut = 12

Value of flow = 12

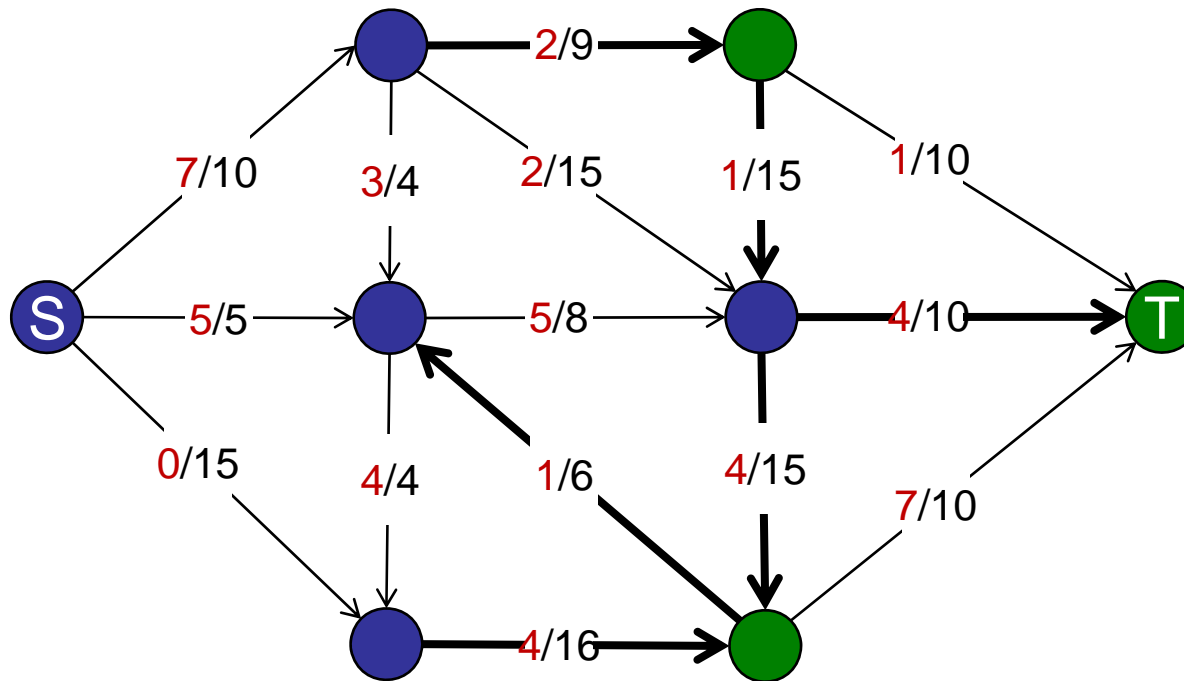
# Cuts and Flows

---

## Proposition:

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Flow across cut = 12

Value of flow = 12

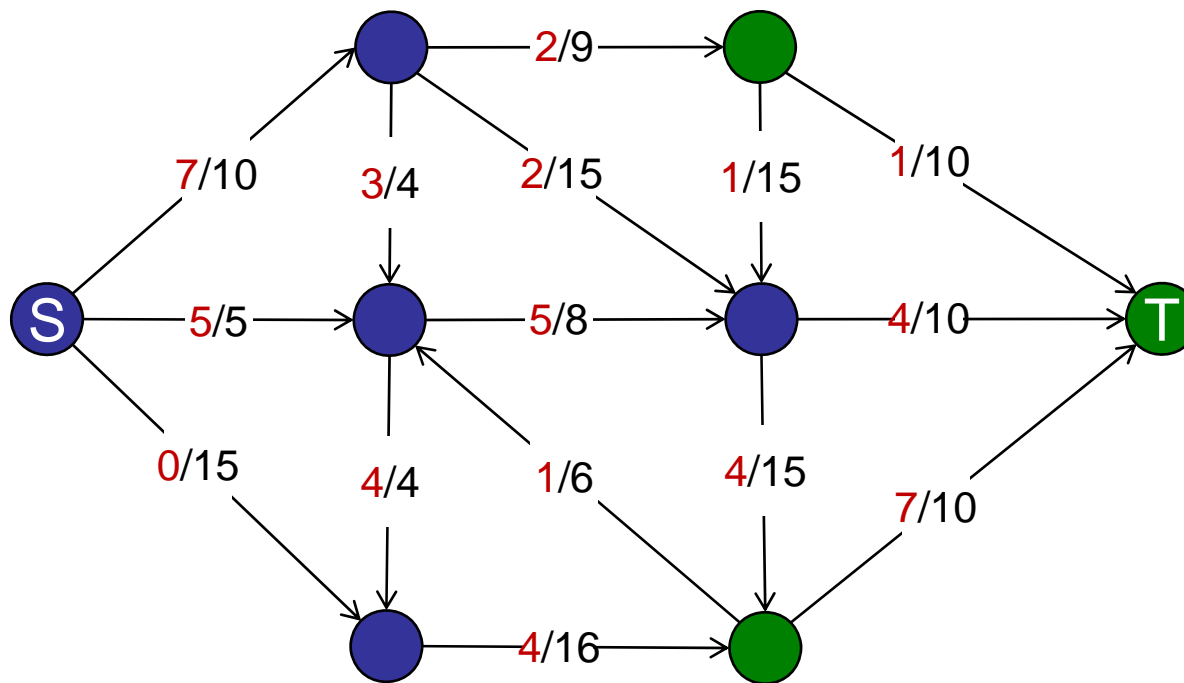
# Cuts and Flows

---

## Proposition:

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then the net flow  $\phi$  across  $(S,T)$  equals the value of  $f$ .



Flow across cut = 12

Value of flow = 12

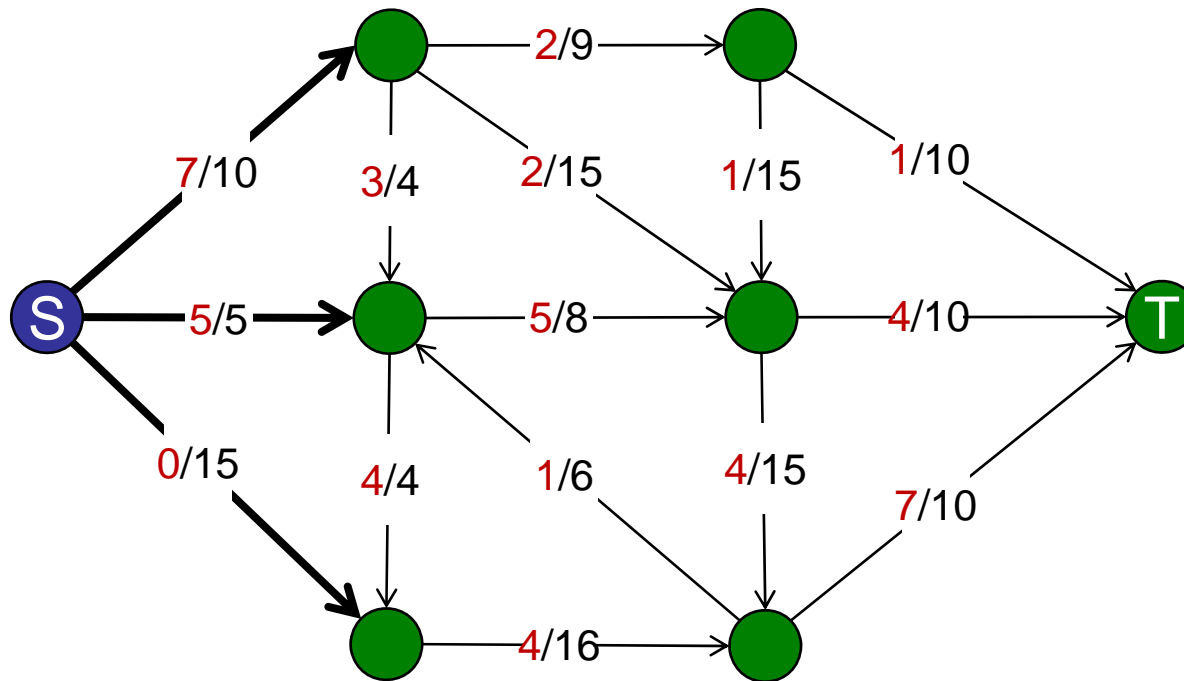
# Cuts and Flows

---

Proof: (by induction)

Start with  $S = \{s\}$ ,  $T = V \setminus S$ .

Define  $\phi$  = flow across cut.

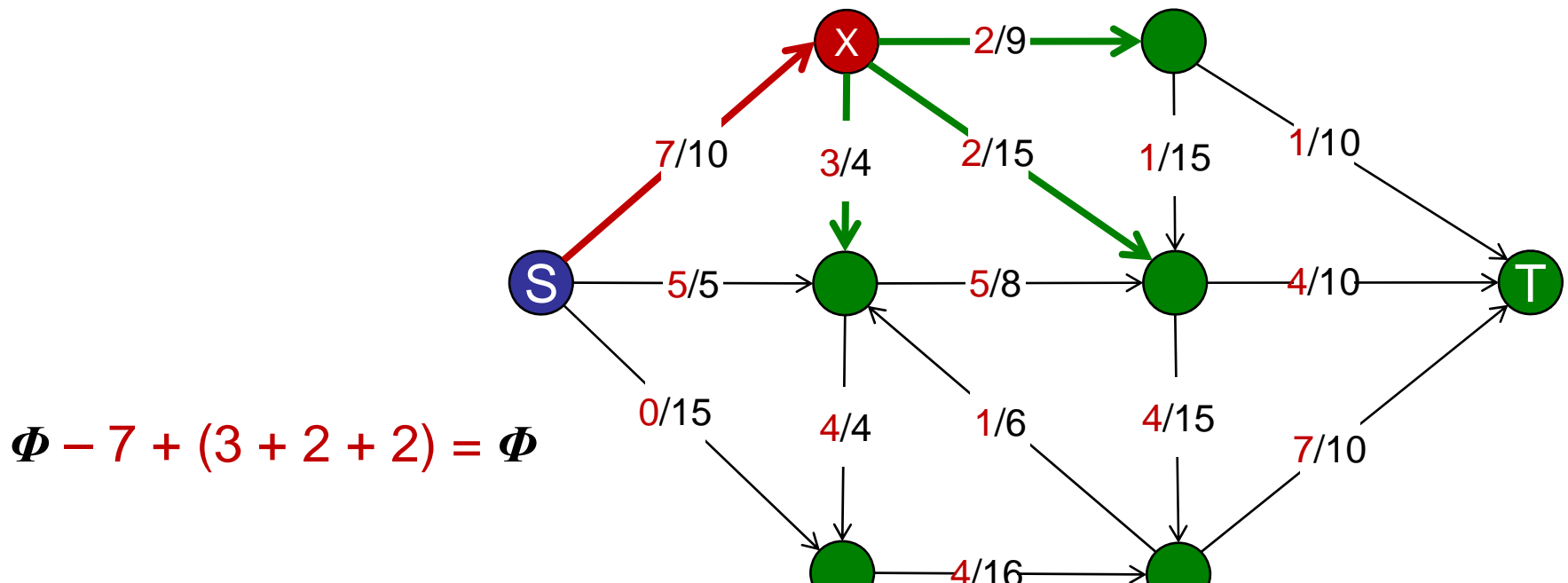


# Cuts and Flows

Inductive step:

Take one node  $X$  that is reachable from  $S$  and add it to  $S$ .

- Add new outgoing edges that cross new cut.
- Subtract new incoming edges that cross new cut.
- Subtract/add edges from  $X$  to  $S$ .

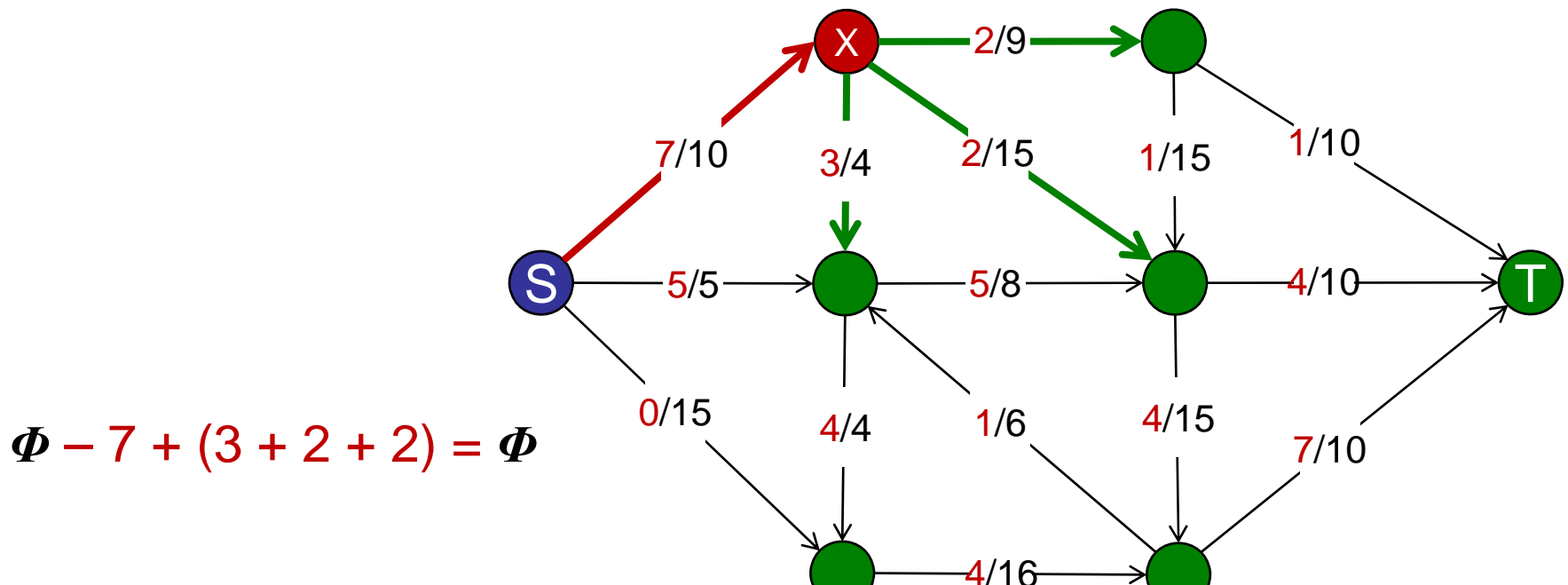


# Cuts and Flows

Inductive step:

Conservation of flow: (equilibrium constraint)

- Flow into X equals flow out of X.
- Flow that crossed (old S)  $\rightarrow$  X == X  $\rightarrow$  (old T)
- $\Phi$  remains unchanged



# Cuts and Flows

---

Proof: (by induction)

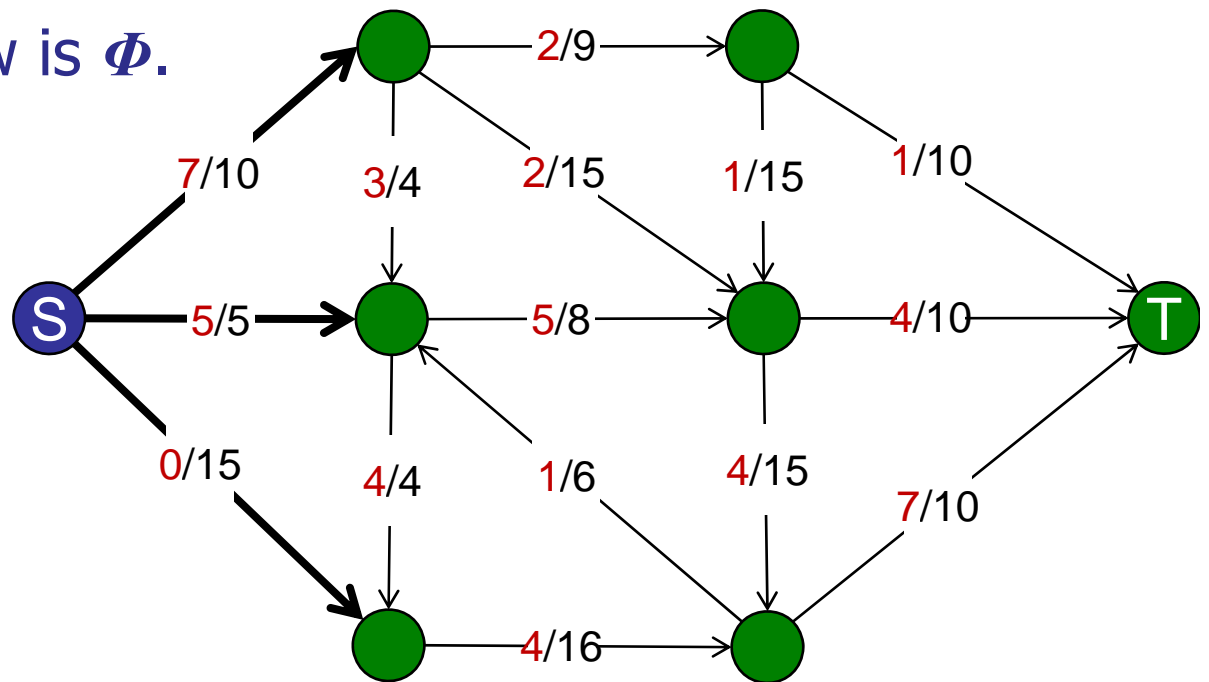
Start with  $S = \{s\}$ ,  $T = V \setminus S$ .

Define  $\Phi$  = flow across cut.

Move nodes one at a time from  $T$  to  $S$ .

At every step,  $\Phi$  remains unchanged.

Thus for all cuts, flow is  $\Phi$ .





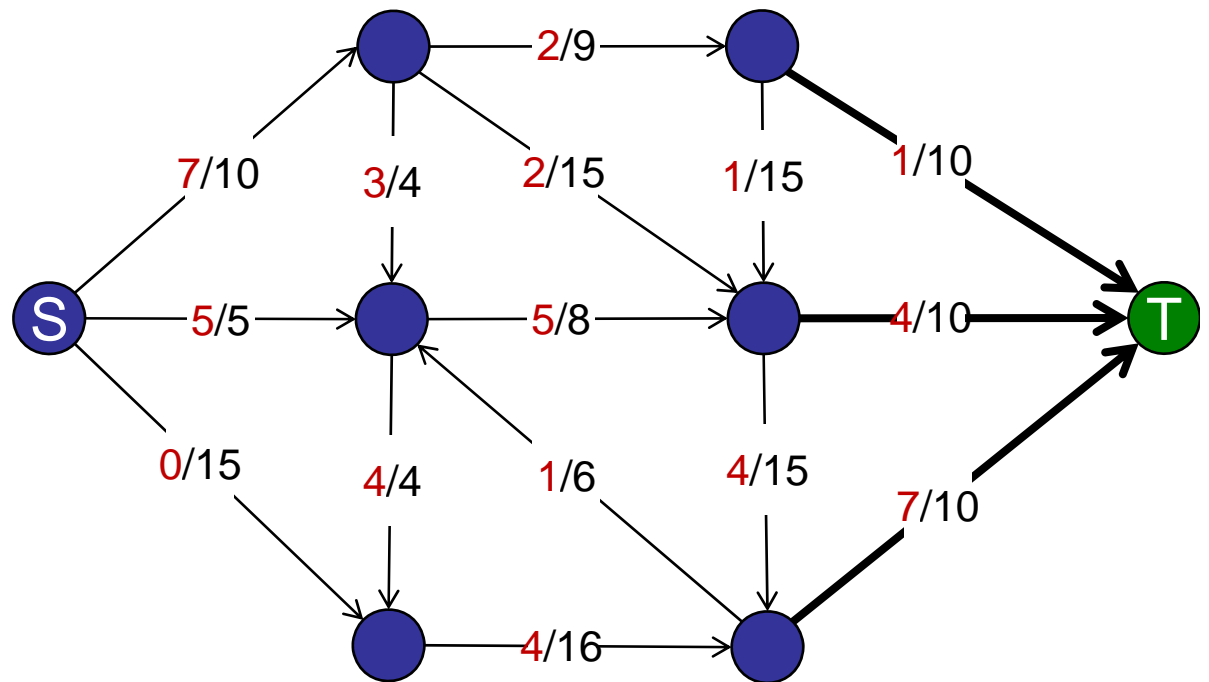
# Cuts and Flows

---

Proof: (by induction)

What is  $\Phi$ ?

- Consider cut  $S = V \setminus \{t\}$ ,  $T = \{t\}$ .
- All edges crossing cut go to  $t$ .
- Value of flow = flow across cut =  $\Phi$ .

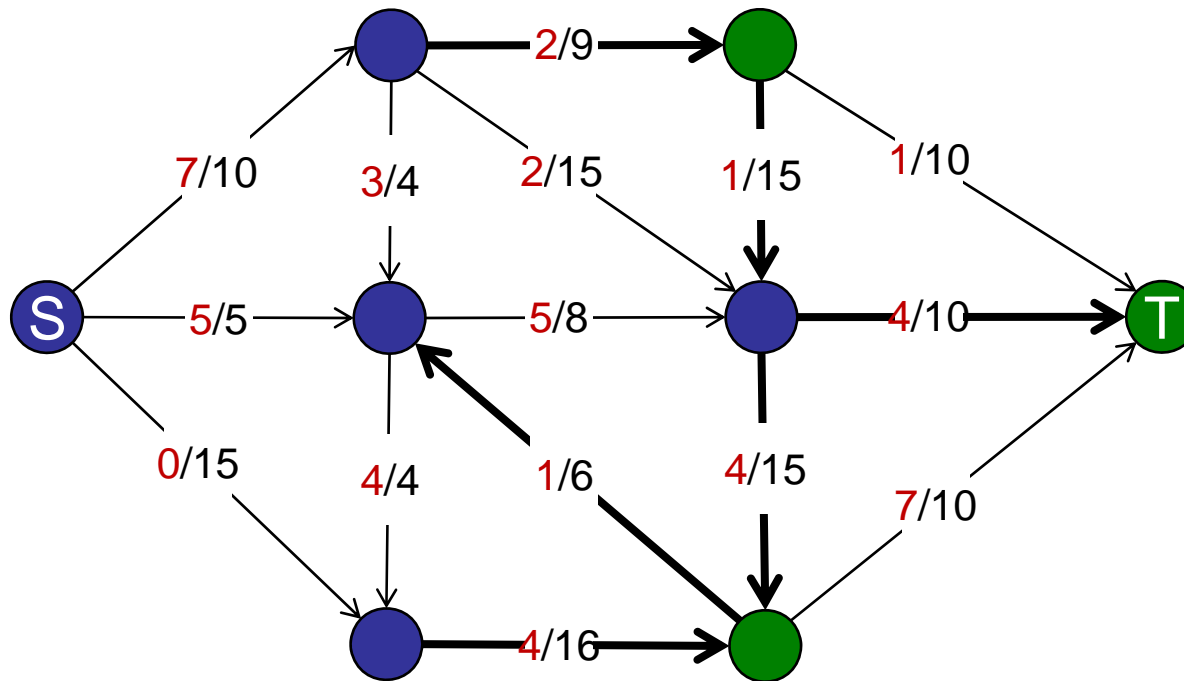


# Cuts and Flows

## Proposition (Flow Value):

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then the net flow  $\phi$  across  $(S,T)$  equals the value of  $f$ .



Flow across cut = 12

Value of flow = 12

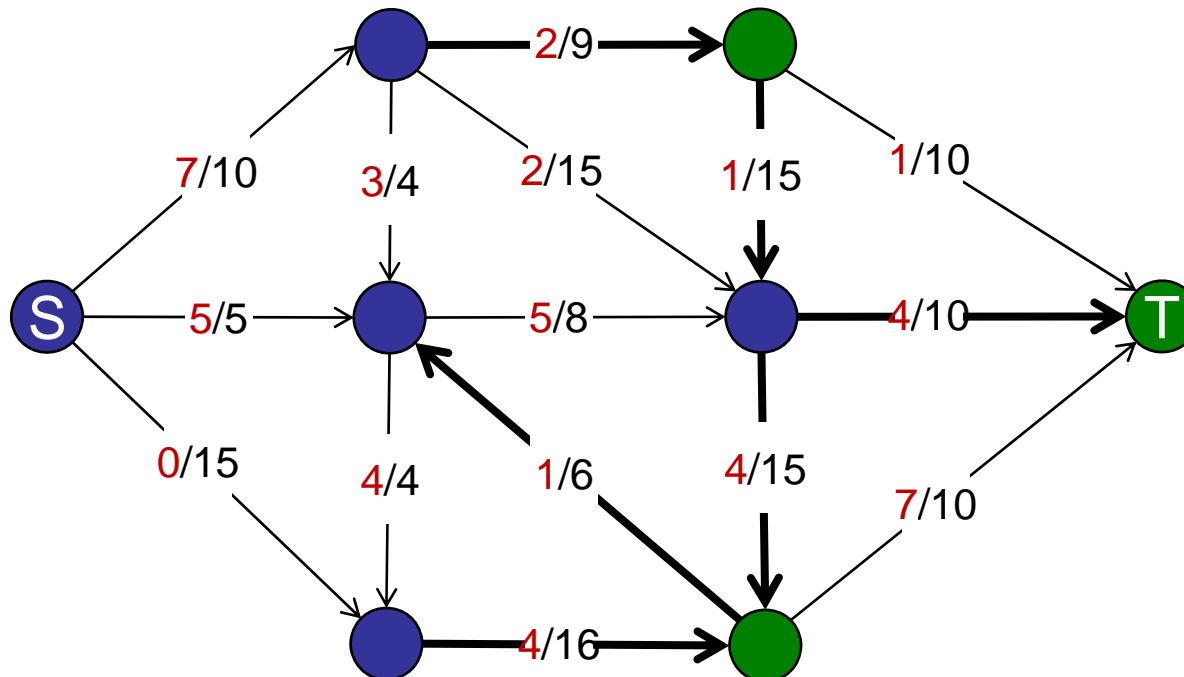
# Cuts and Flows

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Weak duality:

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then  $\text{value}(f) \leq \text{capacity}(S,T)$ .



# Cuts and Flows

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Weak duality:

Let  $f$  be a flow, and let  $(S,T)$  be an st-cut.

Then  $\text{value}(f) \leq \text{capacity}(S,T)$ .

Proof:

$$\text{value}(f) = \text{flow across cut } (S,T) \leq \text{capacity}(S,T).$$

flow value proposition



flow is bounded by the capacity



# Cuts and Flows

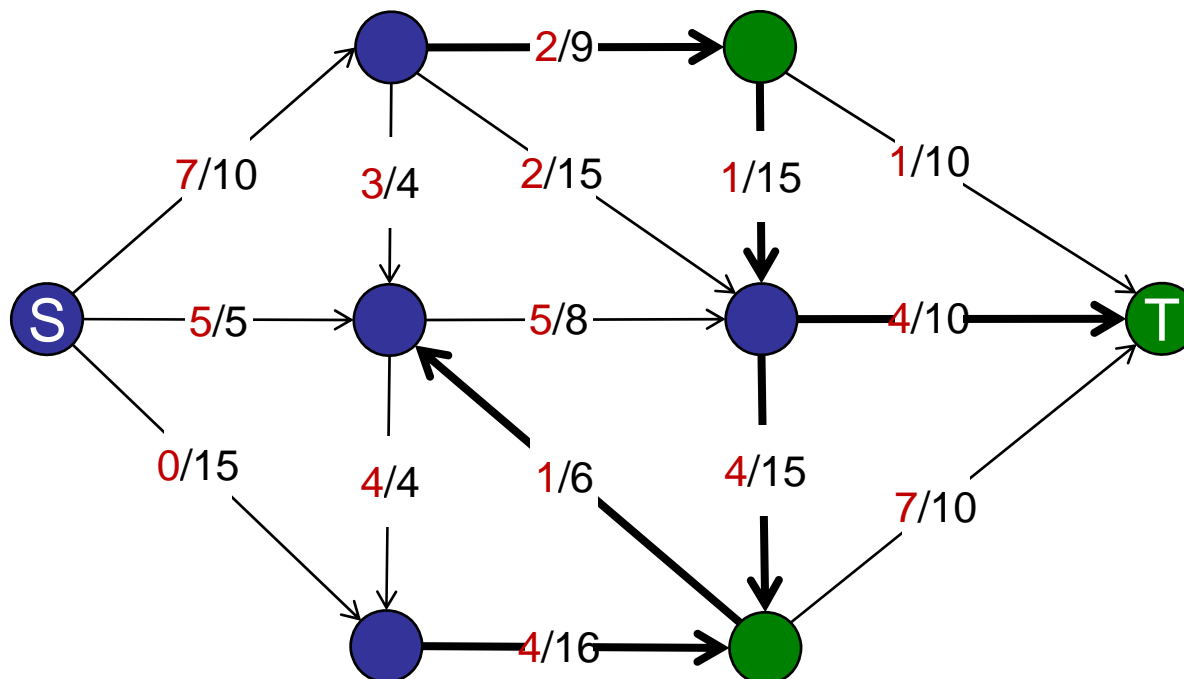
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## MaxFlow-MinCut Theorem:

Let  $f$  be a maximum flow.

Let  $(S,T)$  be an st-cut with minimum capacity.

Then  $\text{value}(f) = \text{capacity}(S,T)$ .

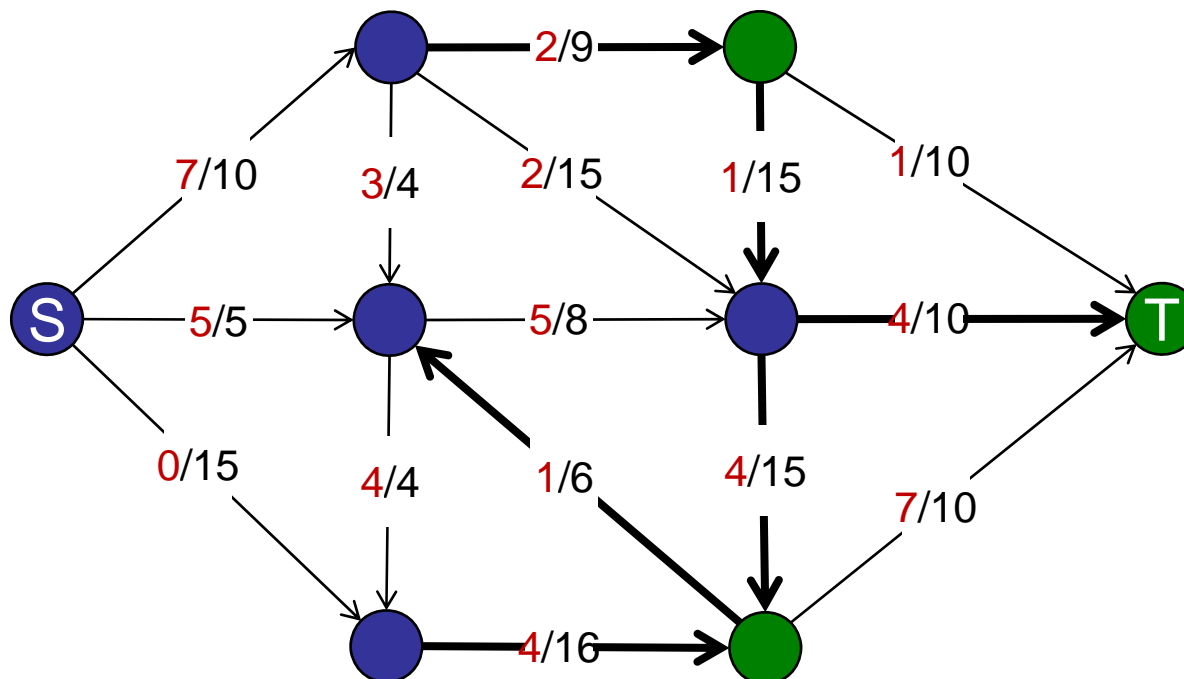


# Cuts and Flows

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## Augmenting Path Theorem:

Flow  $f$  is a maximum flow if and only if there are no augmenting paths in the residual graph.



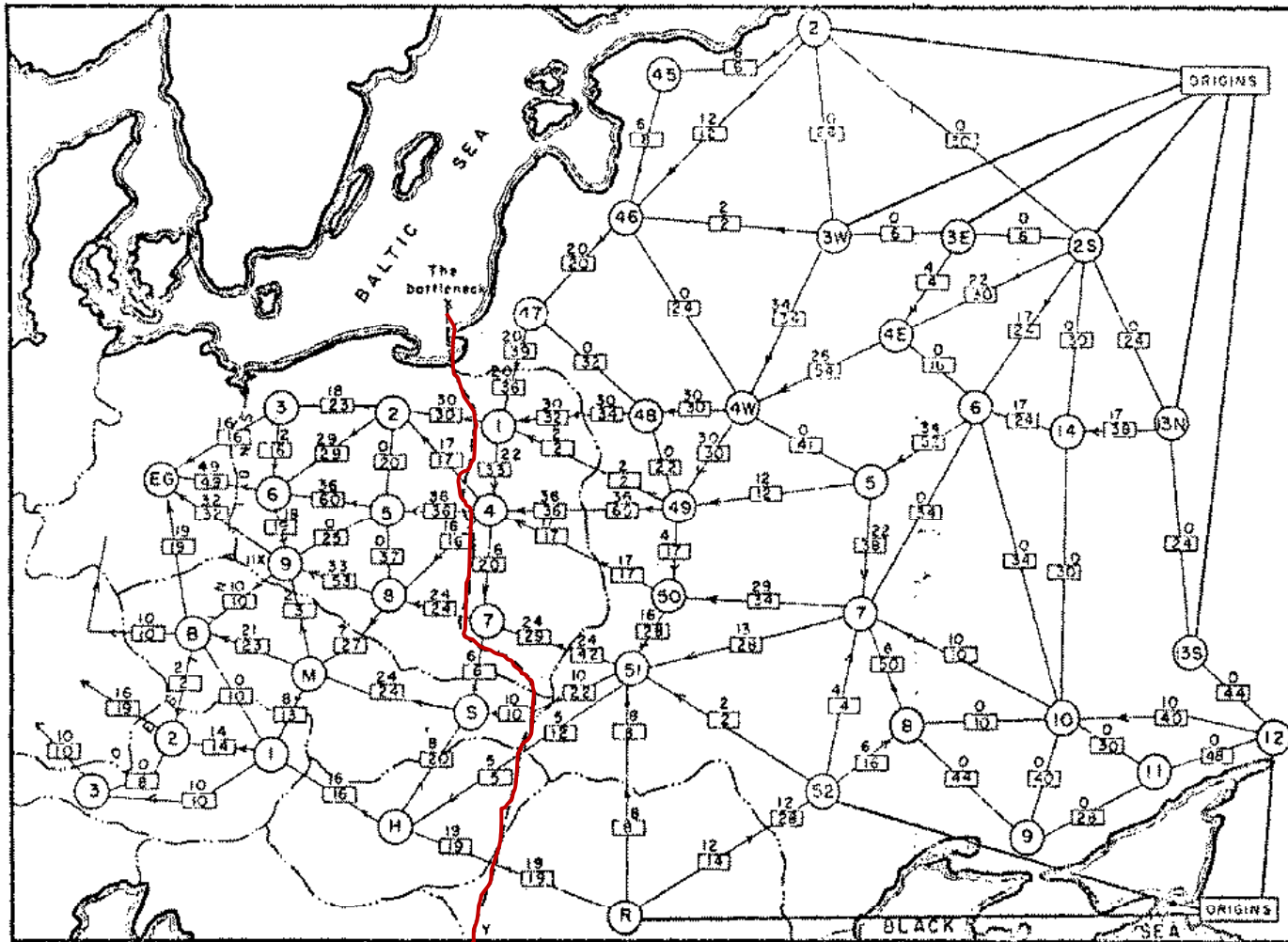
# Cuts and Flows

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## Proof:

The following three statements are equivalent for flow  $f$ :

1. There exists a cut whose capacity equals the value of  $f$ .
2.  $f$  is a maximum flow
3. There is no augmenting path with respect to  $f$ .



Declassified US schematic of the railway network connecting Eastern Europe and the Soviet Union. Cut capacity = 163,000 tons.

From: Harris and Ross [1955], via Schrijver "On the history of the transportation and maximum flow problems."



# Cuts and Flows

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## Max-Flow / Min-Cut

For a graph  $G = (V, E)$ , the maximum st-flow is *equal* to the value of the minimum st-cut.

# Cuts and Flows

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## Augmenting Path Theorem:

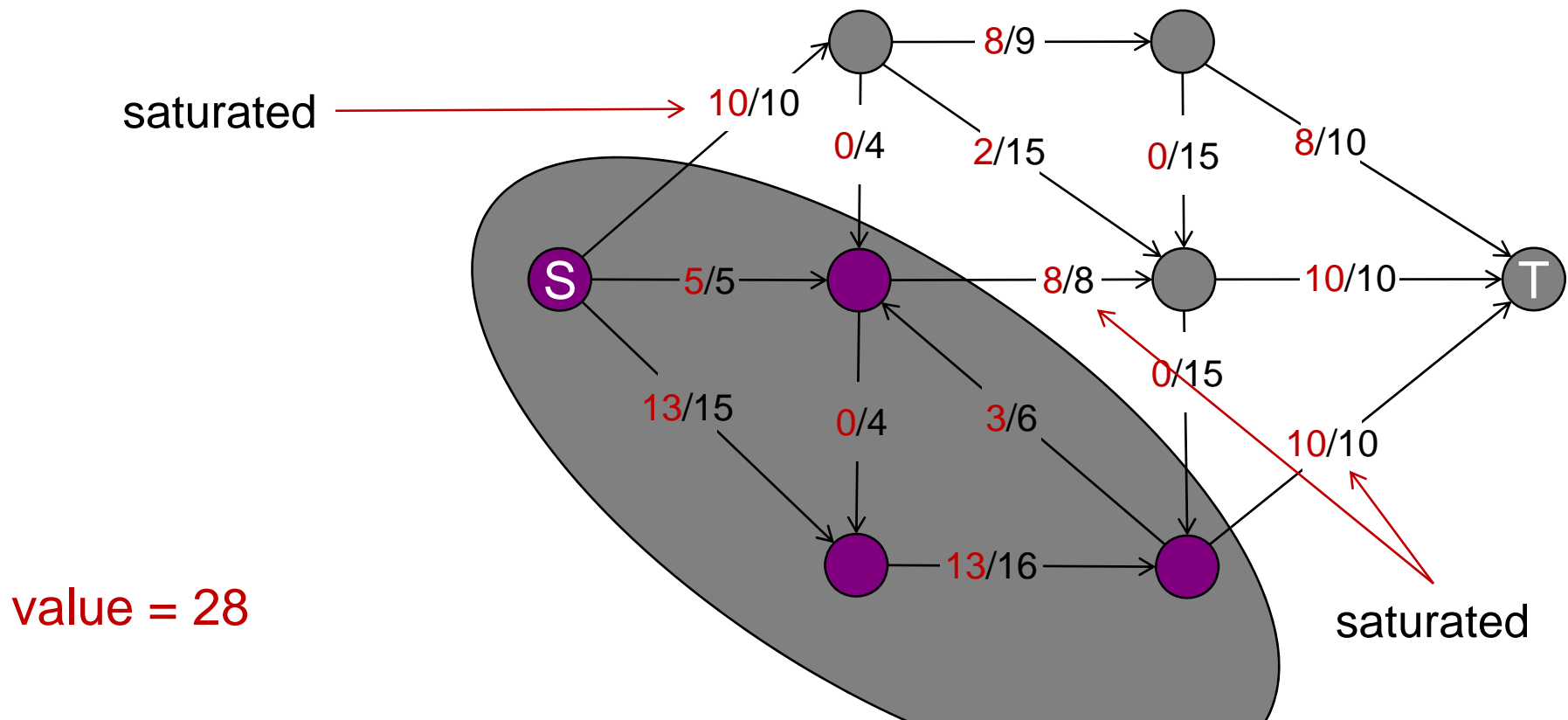
Flow  $f$  is a maximum flow if and only if there are no augmenting paths in the residual graph.

- ➔ If Ford-Fulkerson terminates, then there is no augmenting path. Thus, the resulting flow is maximum.

# Ford-Fulkerson

Augmenting path: Undirected path from  $s \rightarrow t$

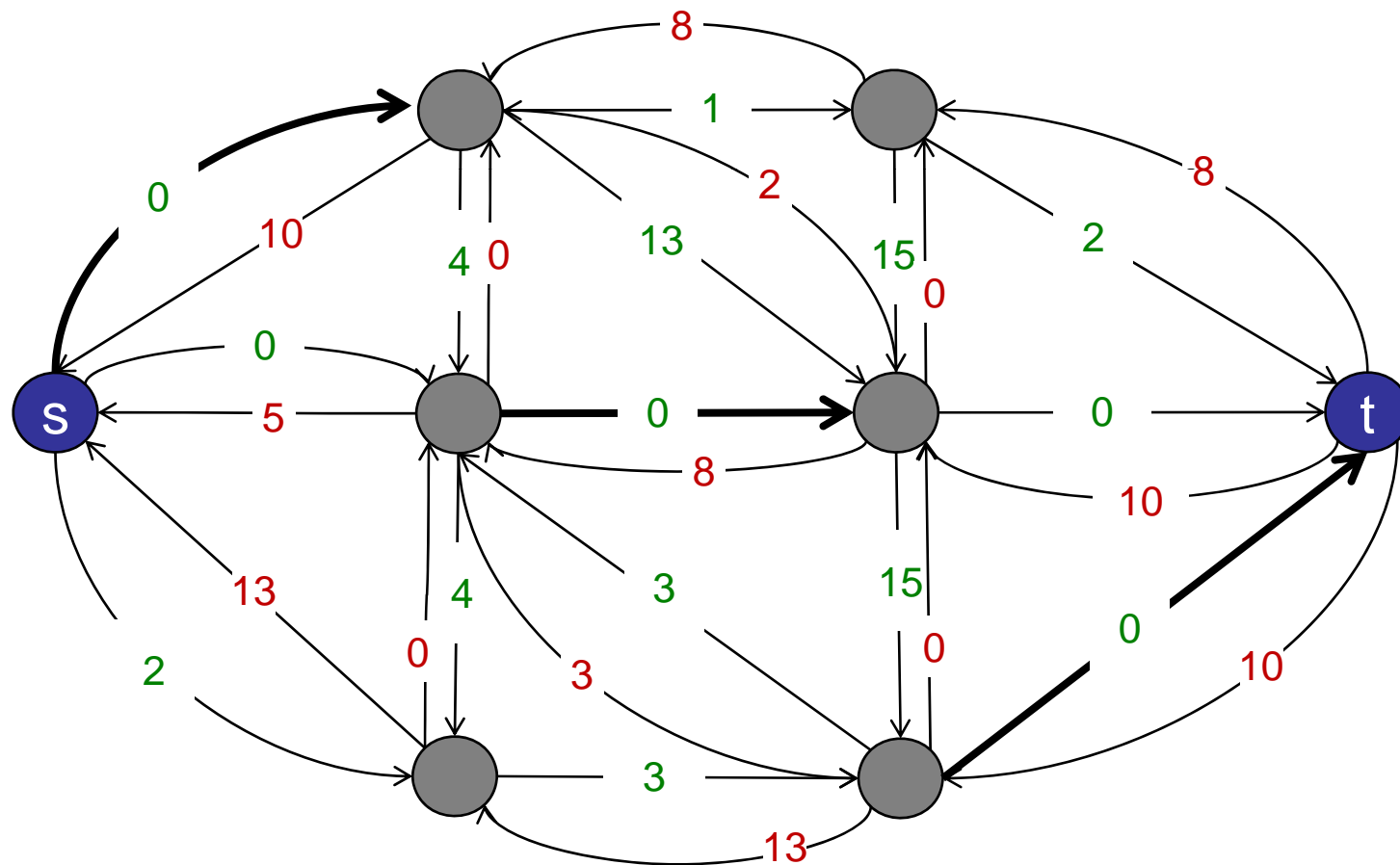
- Can increase flow on all forward edges OR
- Can decrease flow on backward edges



# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$

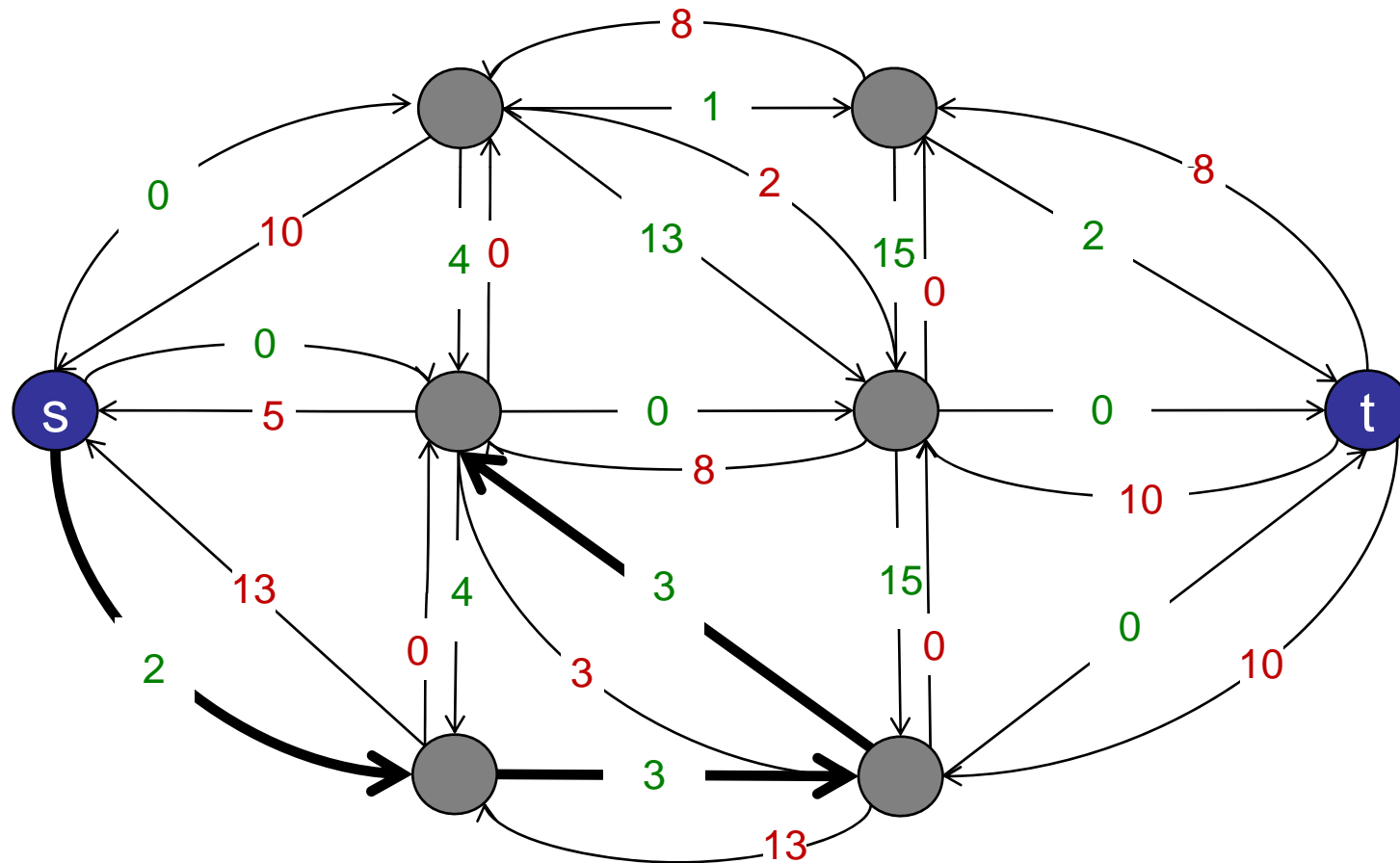


Forward flow = reverse residual flow.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



Forward flow = reverse residual flow.

# Cuts and Flows

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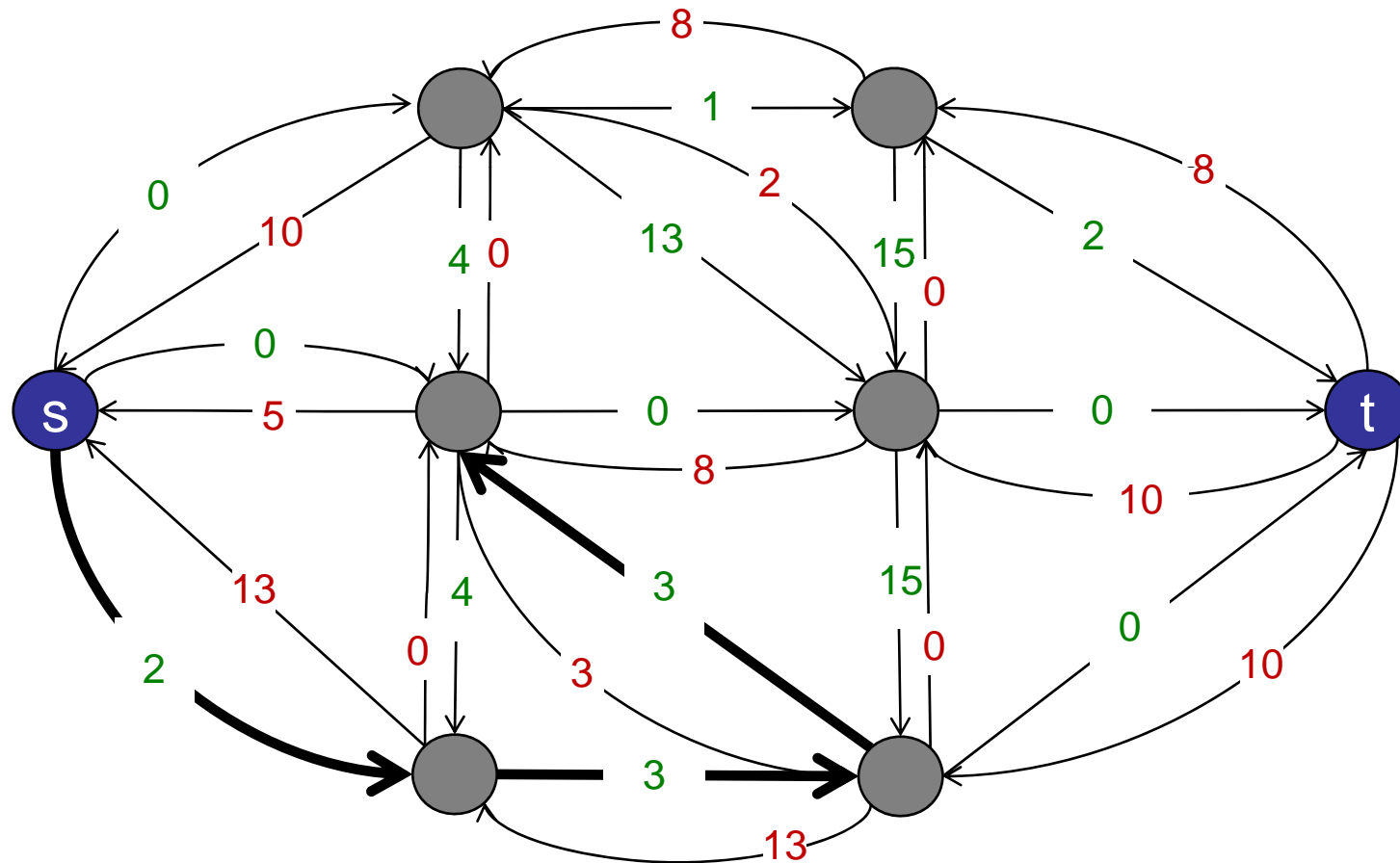
How to find a min-cut:

1. Run Ford-Fulkerson until termination.
2. Let  $S$  be the set of nodes reachable from the source  $s$ :
  - Run DFS in the residual graph.
  - All the nodes reached are in  $S$ .
3. For every edge in  $S$ , enumerate outgoing edges:
  - If edge exits  $S$ , add to min-cut.
  - If both ends of edge are in  $S$ , then continue.

# Finding an Augmenting Path

Residual Graph: amount that flow can be increased

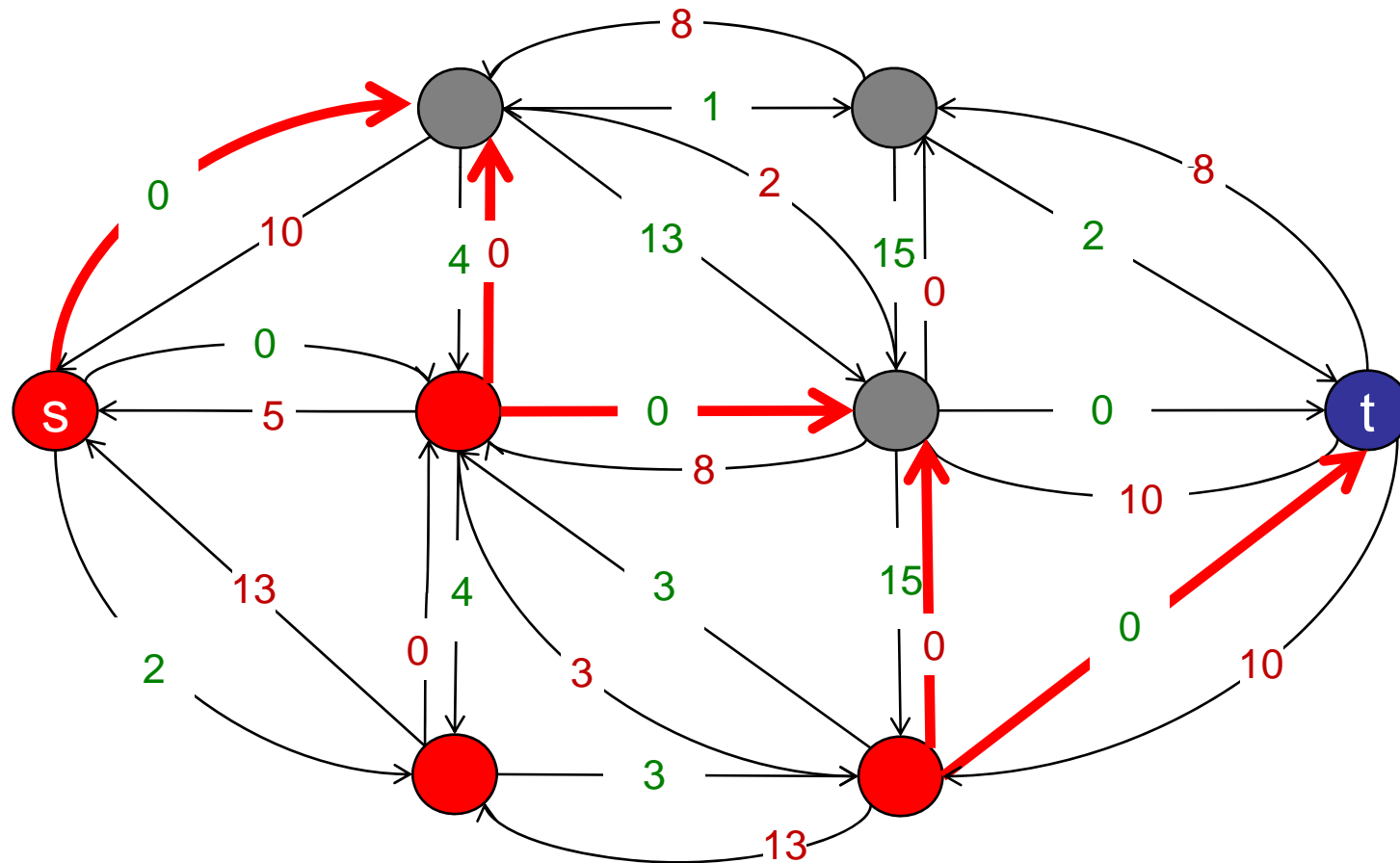
$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



Forward flow = reverse residual flow.

## Residual Graph: amount that flow can be increased

$$\text{residual}(e) = \text{capacity}(e) - \text{flow}(e)$$



Forward flow = reverse residual flow.



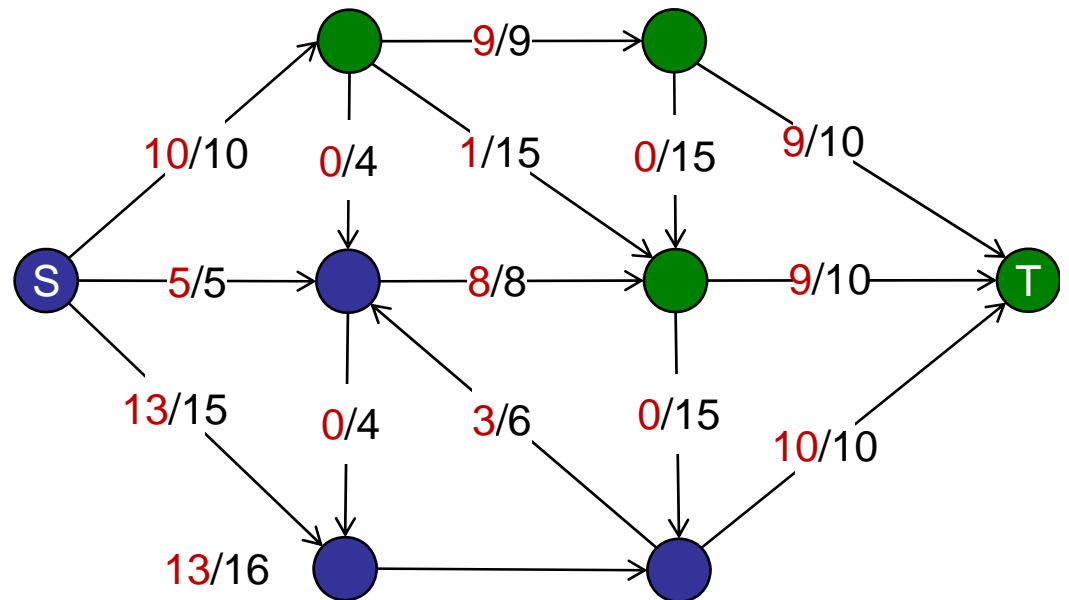
# Cuts and Flows

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## Finding a minimum cut:

Assume there is no augmenting path:

- Let  $S$  be the nodes reachable from the source in the residual graph.
- $T$  = remaining nodes
- Edges from  $(S \rightarrow T)$  are minimum cut.



# Ford-Fulkerson

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## Ford-Fulkerson Algorithm

Start with 0 flow.

While there exists an augmenting path:

- Find an augmenting path.
- Compute bottleneck capacity.
- Increase flow on the path by the bottleneck capacity.

## Summary:

- ✓ How to find an augmenting path? The bottleneck capacity?
- ✓ If it terminates, does it always find a max-flow?
- ✓ How fast is Ford-Fulkerson? Can we do better?

# A brief history of max flow...

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year	method	performance	discovered
1951	simplex	$O(E^3F)$	Dantzig
1955	augmenting path	$O(EF)$	Ford-Fulkerson
1970	shortest augmenting path	$O(VE^2)$	Dinitz, Edmonds-Karp
1972	fattest augmenting path	$O(E^2 \log V \log (F))$	Dinitz, Edmonds-Karp
1986	push-relabel	$O(V^2E), O(V^3), O(VE \log(V))$	
1994		$O(VE \log_{E/V \log V} V)$	King-Rao-Tarjan
2006		$O(\min\{V^{2/3}, E^{1/2}\}E \log ((V^2/E + 2)\log F))$	Goldberg-Rao
2012	Combo	$O(VE)$	Orlin, KRT

# Clickers

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## Friday

- Return clickers at the end of class!
- Don't forget!
- Missing / unreturned clickers cost \$105!!

# Roadmap

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## Network Flows

- a. Network flows defined
- b. Sample problems
- c. Ford-Fulkerson algorithm
- d. Max-Flow / Min-Cut Theorem