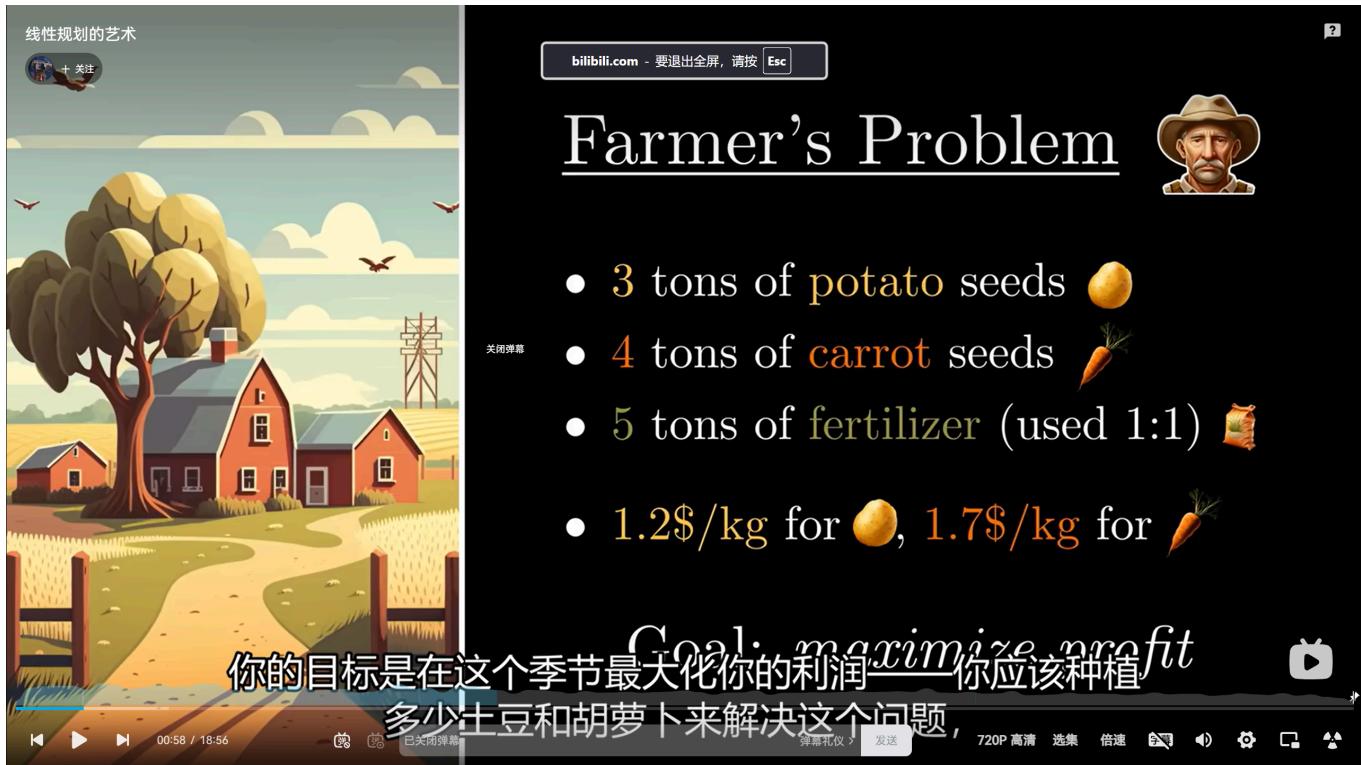


Linear Programming

introduce



So, how many potatos and carrots should you plant as you want to maximize your interest?

Now, we abstract it:

线性规划的艺术

+ 关注

Farmer's Problem



- 3 tons of potato seeds 🥔
- 4 tons of carrot seeds 🥕
- 5 tons of fertilizer (used 1:1) 🍃
- 1.2\$/kg for 🥔, 1.7\$/kg for 🥕

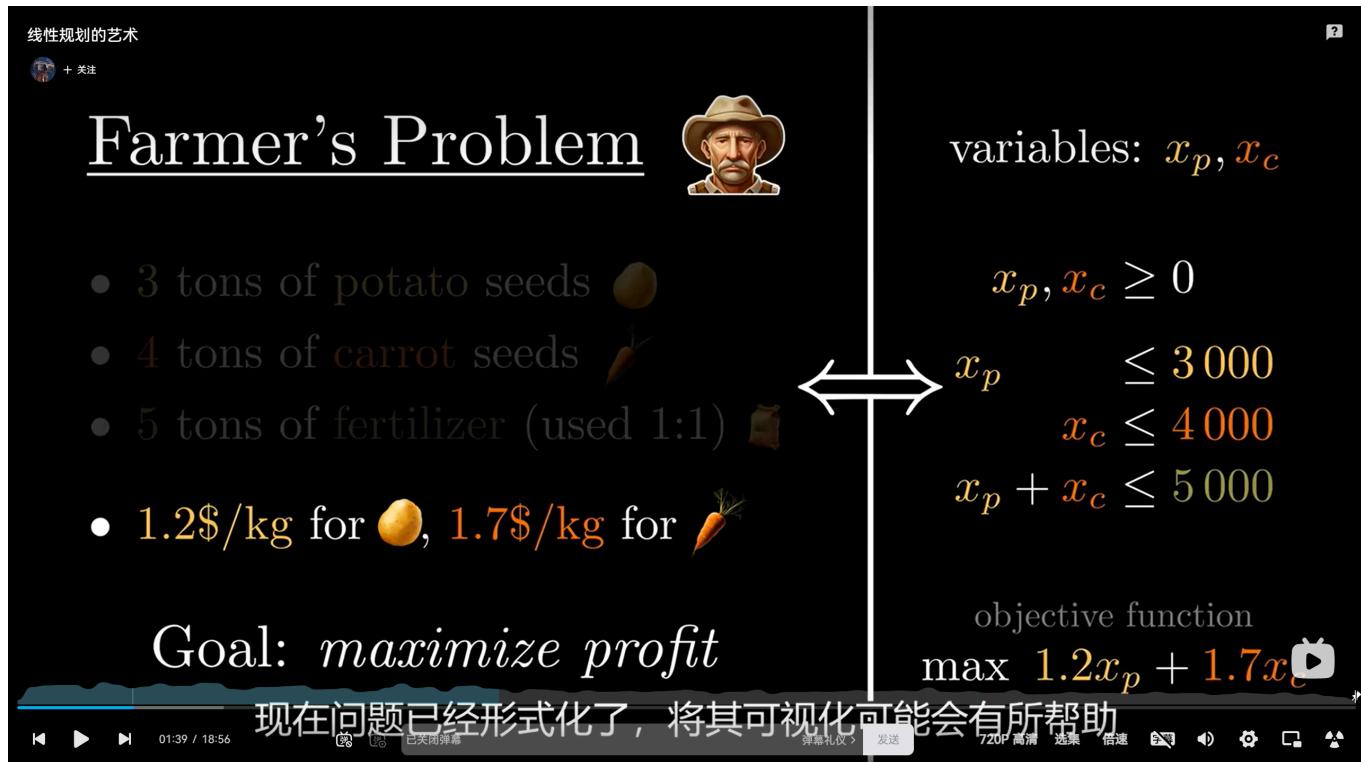
Goal: maximize profit

现在问题已经形式化了，将其可视化可能会有所帮助

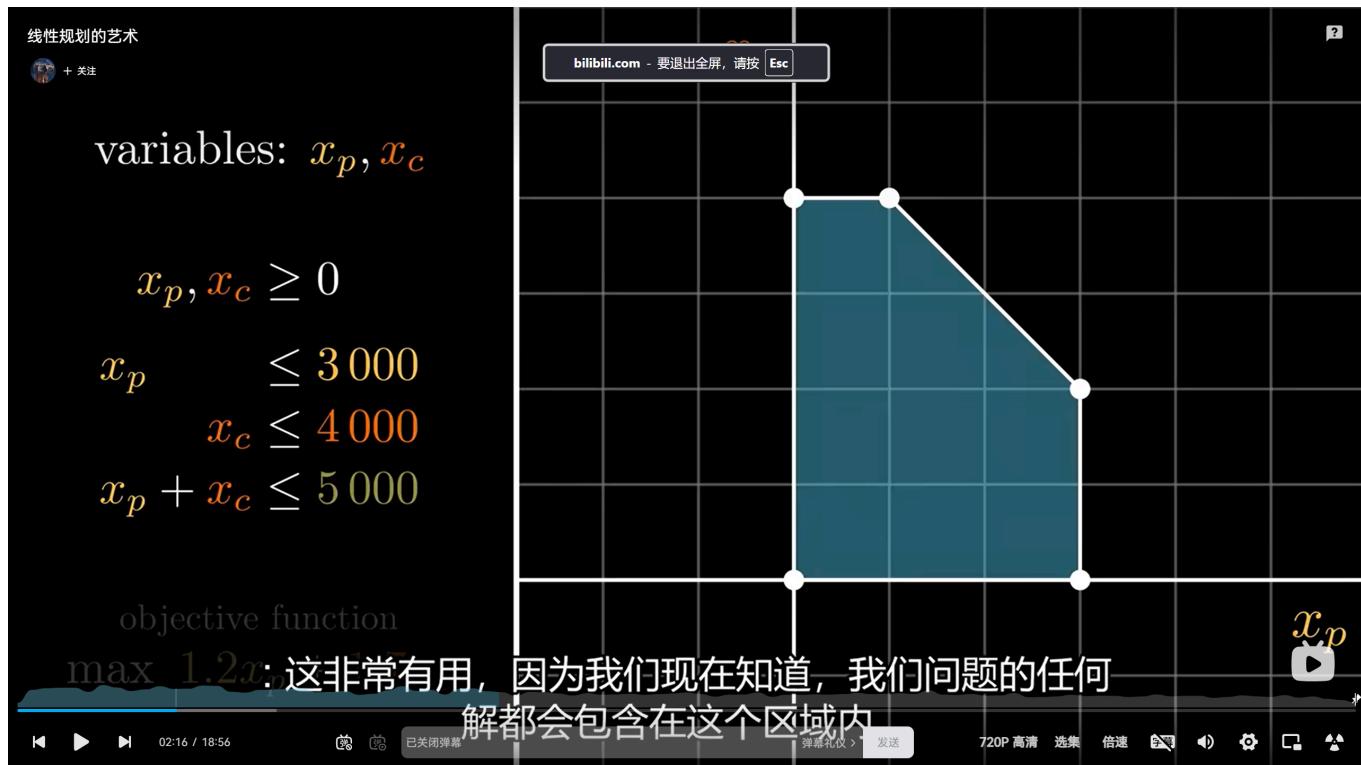
variables: x_p, x_c

$$x_p, x_c \geq 0$$
$$x_p \leq 3000$$
$$x_c \leq 4000$$
$$x_p + x_c \leq 5000$$

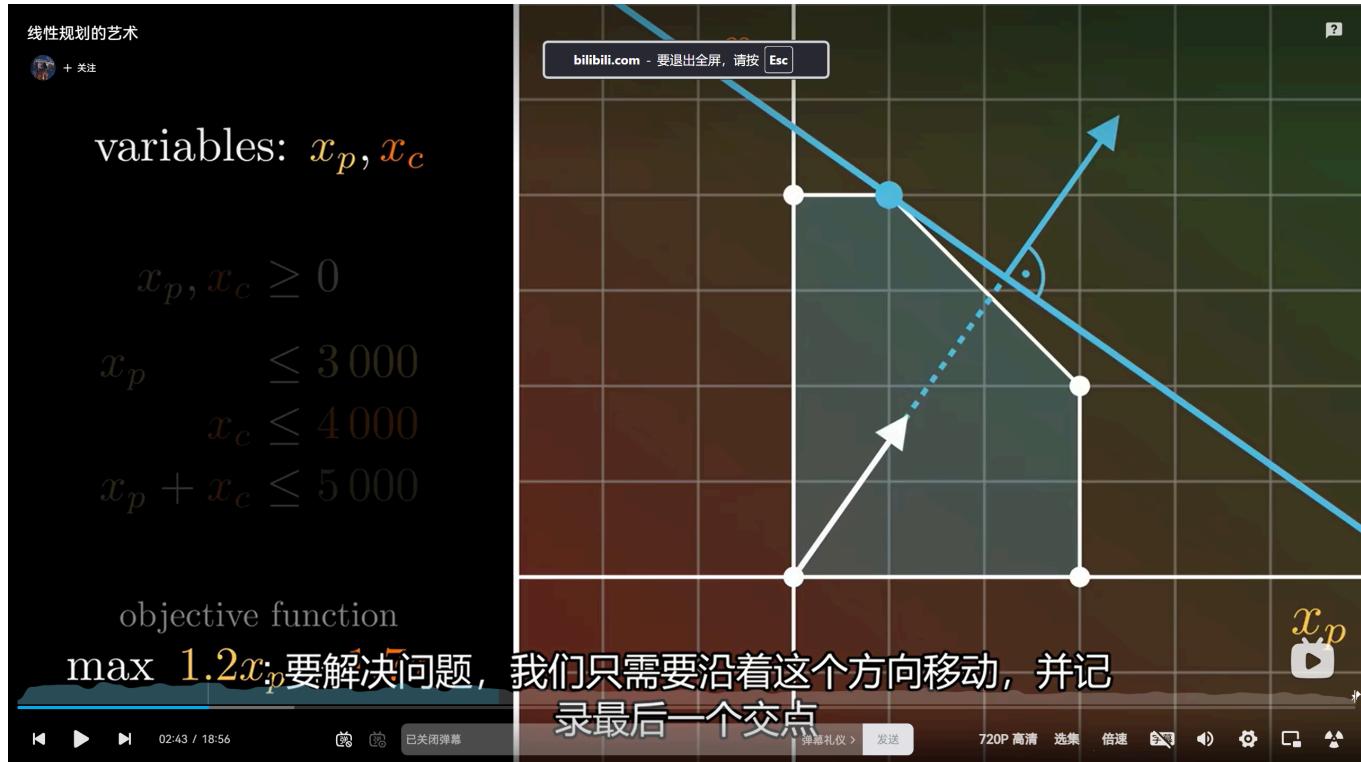
objective function

$$\max 1.2x_p + 1.7x_c$$


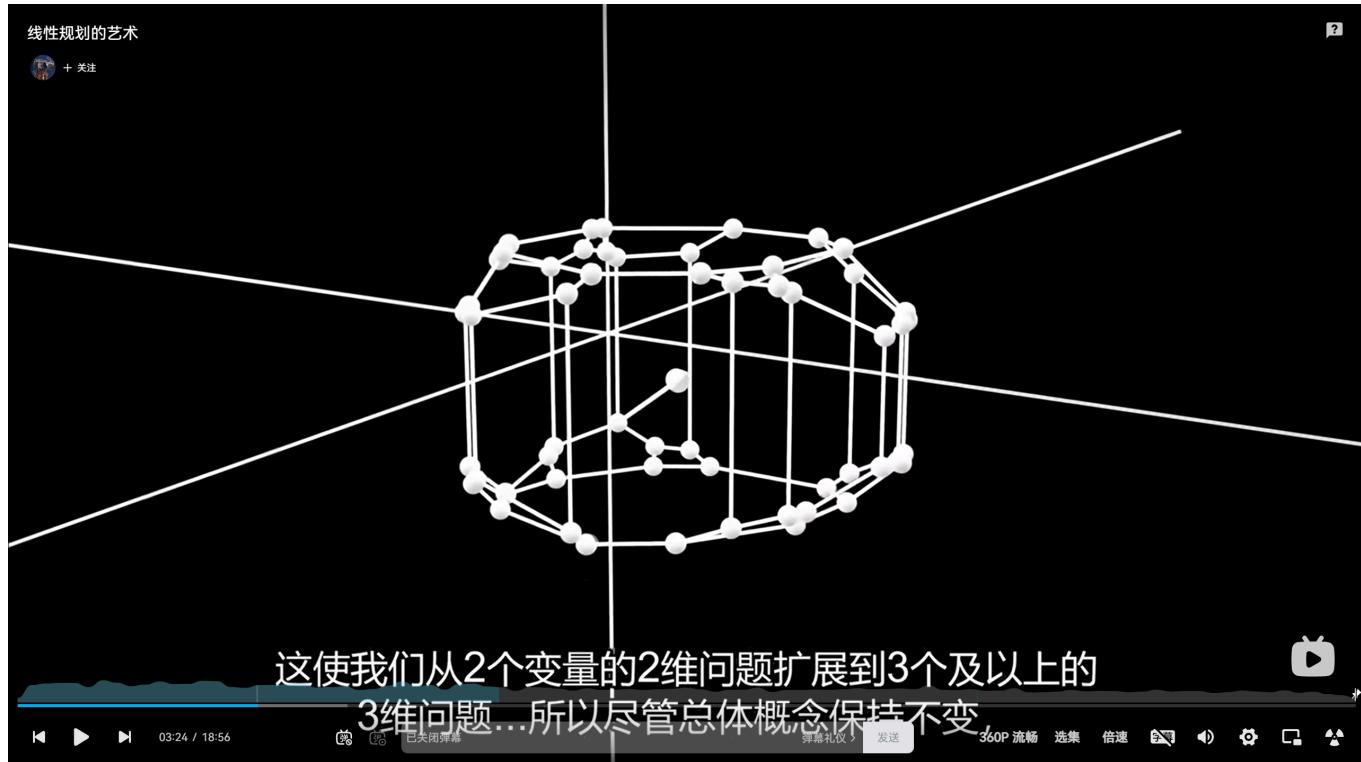
then let X_axis be X_p and let Y_axis be X_c .



then move perpendicularly to $1.2x_p + 1.7x_c$.



But the problem will become difficult when the equations become more and more and when the independent variables become more and more. Just like this:



So let abstract it:

线性规划的艺术

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Simplex Method

variables: x_1, x_2

$x_1, x_2 \geq 0$

$x_1 \leq 3000$
 $x_2 \leq 4000$
 $x_1 + x_2 \leq 5000$

objective function
 $\max 1.2x_1 + 1.7x_2$

以0, 0为例, 我们可以看到两个不等式是紧的

05:45 / 18:56

已关闭弹幕

发送

720P 高清 选集 倍速

$$\textcircled{1}: x_1, x_2 \geq 0$$

$$x_1 \leq 3000$$

$$x_2 \leq 4000$$

$$x_1 + x_2 \leq 5000$$

$$\Rightarrow s_1 = 3000 - x_1$$

$$s_2 = 4000 - x_2$$

$$s_3 = 5000 - x_1 - x_2$$

$$\text{We want } 1.2x_1 + 1.7x_2$$

because

choose the biggest coefficient one to "loose"

$$\Rightarrow \begin{cases} s_2 = 4000 - x_2 \\ s_3 = 5000 - x_1 - x_2 \end{cases} \text{ when one should we loose?}$$

$$\frac{4000}{-1} > \frac{5000}{-1}, \text{ so loose } s_2 = 4000 - x_2$$

$$\Rightarrow \text{then } x_2 = 4000 - s_2 \quad s_3 = 5000 - 4000 - x_1 + s_2 = 1000 - x_1 + s_2$$

$$1.2x_1 + 1.7(4000 - s_2)$$

$$-1.7s_2 + 1.2x_1 + 6800$$

$$s_3 = 5000 - x_1 - x_2$$

We want $1.2x_1 + 1.7x_2$

because

choose the biggest coefficient one to "loose"

$$\Rightarrow \begin{cases} s_2 = 4000 - x_2 \\ s_3 = 5000 - x_1 - x_2 \end{cases} \text{ when one should we loose?}$$

$$\frac{4000}{-1} > \frac{5000}{-1}, \text{ so loose } s_2 = 4000 - x_2$$

$$\Rightarrow \text{then } x_2 = 4000 - s_2 \quad s_3 = 5000 - 4000 - x_1 + s_2 = 1000 - x_1 + s_2$$

$$1.2x_1 + 1.7 \cdot (4000 - s_2)$$

$$-1.7s_2 + 1.2x_1 + 6800$$

then choose x_1 (as $1.2 > -1.7$)

$$\Rightarrow \begin{cases} s_1 = 3000 - x_1 \\ s_2 = 1000 - x_1 + s_2 \end{cases} \quad \frac{3000}{-1} < \frac{1000}{-1} \Rightarrow \text{loose } s_3$$

$$\begin{aligned} \text{or } x_1 &= 1000 - s_3 + s_2 \Rightarrow -1.7s_2 + 1.2(1000 - s_3 + s_2) + 6800 \\ &= -0.5s_2 - 1.2s_3 + 8000 \Rightarrow 8000 \text{ is the answer} \end{aligned}$$

We got it!

Let see: We can transform the problem to this one:

let see:

$$y_1 \cdot x_1 \leq 3000 y_1$$

$$y_2 \cdot x_2 \leq 4000 y_2$$

$$y_3 (x_1 + x_2) \leq 5000 y_3$$

$$\rightarrow \cancel{y_1} \cancel{x_1} y_1, y_2, y_3 \geq 0$$

$$y_1 + y_3 \geq 1.2$$

$$y_2 + y_3 \geq 1.7$$

$$\min 3000 y_1 + 4000 y_2 + 5000 y_3$$

They are "symmetry".

variables: x_1, x_2

$$x_1, x_2 \geq 0$$

$$x_1 \leq 3000$$

$$x_2 \leq 4000$$

$$x_1 + x_2 \leq 5000$$

objective function

$$\max 1.2x_1 + 1.7x_2$$

这被称为对偶线性规划，而且是我个人认为线性规划

中最美妙的一件事

variables: y_1, y_2, y_3

$$y_1, y_2, y_3 \geq 0$$

$$y_1 + y_3 \geq 1.2$$

$$y_2 + y_3 \geq 1.7$$

objective function

$$\min 3000y_1$$

$$+ 4000y_2$$

$$+ 5000y_3$$

线性规划的艺术

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Primal

variables: x_1, x_2

$$x_1, x_2 \geq 0$$

$$x_1 \leq 3000$$

$$x_2 \leq 4000$$

$$x_1 + x_2 \leq 5000$$

$$\max 1.2x_1 + 1.7x_2$$

Dual

variables: y_1, y_2, y_3

$$y_1, y_2, y_3 \geq 0$$

$$y_1 + y_3 \geq 1.2$$

$$y_2 + y_3 \geq 1.7$$

$$\min 3000y_1 + 4000y_2 + 5000y_3$$

这被称为弱对偶定理

Primal

variables: x_1, x_2

$$x_1, x_2 \geq 0$$

$$x_1 \leq 3000$$

$$x_2 \leq 4000$$

$$x_1 + x_2 \leq 5000$$

$$\max 1.2x_1 + 1.7x_2$$

Dual

variables: y_1, y_2, y_3

$$y_1, y_2, y_3 \geq 0$$

$$y_1 + y_3 \geq 1.2$$

$$y_2 + y_3 \geq 1.7$$

$$\min 3000y_1 + 4000y_2 + 5000y_3$$

这被称为强对偶定理并且

maximum flow and min-cut

EdmondsKarp:

```
#include<iostream>
#include<vector>
#include<queue>
```

```

using namespace std;

bool bfs(vector<vector<int>>&residualGraph, int source, int
sink, vector<int>&parent)
{
    int V = residualGraph.size();
    vector<bool> isvisited(V, false);
    queue<int> q;
    isvisited[source] = true;
    parent[source] = -1;
    q.push(source);
    while(!q.empty())
    {
        int u = q.front();
        q.pop();
        for (int v = 0; v < V; v++)
        {
            if(!isvisited[v]&&residualGraph[u][v]>0)
            {
                if(v==sink)
                {
                    parent[v] = u;
                    return true;
                }
                else
                {
                    isvisited[v] = true;
                    parent[v] = u;
                    q.push(v);
                }
            }
        }
    }
    return false;
}

int EdmondsKarp(vector<vector<int>>&graph, int source, int sink)
{
    vector<vector<int>> residualGraph = graph;
    int V = residualGraph.size();

```

```

vector<int> parent(V);
int maxFlow = 0;

while(bfs(residualGraph,source,sink,parent))
{
    int pathFlow = INT_MAX;
    for (int v = sink; v != source; v=parent[v])
    {
        int u = parent[v];
        pathFlow = min(pathFlow, residualGraph[u][v]);
    }
    maxFlow += pathFlow;
    for (int v = sink; v != source; v=parent[v])
    {
        int u = parent[v];
        residualGraph[u][v] -= pathFlow;
        residualGraph[v][u] += pathFlow;
    }
}
return maxFlow;
}

```

```

void findReachableVertices(vector<vector<int>>&residualGraph, int
source, vector<bool>&isvisited)
{
    int V = residualGraph.size();
    queue<int> q;
    q.push(source);
    isvisited[source] = true;
    while(!q.empty())
    {
        int u = q.front();
        q.pop();

        for (int i = 0; i < V; i++)
        {
            if(!isvisited[i] && residualGraph[u][i] > 0)
            {
                isvisited[i] = true;
                q.push(i);
            }
        }
    }
}

```

```

        }
    }
}

void findMinCut(vector<vector<int>>& graph,int source,int sink)
{
    int V = graph.size();
    vector<vector<int>> residualGraph = graph;
    vector<int> parent(V);

    int maxflow = EdmondsKarp(graph, source, sink);

    vector<bool> isvisited(V, false);
    findReachableVertices(residualGraph, source, isvisited);

    cout << "The edges in the minimum cut are:" << endl;
    for (int u = 0; u < V;u++)
    {
        cout << 111 << endl;
        for (int v = 0; v < V;v++)
        {
            cout << 22 << endl;
            if(isvisited[u]&&!isvisited[v]&&graph[u][v]>0)
            {
                cout << 33 << endl;
                cout << u << " - " << v << endl;
            }
        }
    }
}

int main()
{
    vector<vector<int>> graph =
    {
        {0, 16, 13, 0, 0, 0},
        {0, 0, 10, 12, 0, 0},
        {0, 4, 0, 0, 14, 0},
        {0, 0, 9, 0, 0, 20},

```

```

    {0, 0, 0, 7, 0, 4},
    {0, 0, 0, 0, 0, 0}
};

int source = 0;
int sink = 5;

cout << "The maximum possible flow is " << EdmondsKarp(graph, source,
sink) << endl;
findMinCut(graph, source, sink);
return 0;
}

```

Dinic:

```

#include <iostream>
#include <vector>
#include <queue>
using namespace std;

class Dinic
{
public:
    Dinic(int n)
    {
        this->n = n;
        this->level.resize(n);
        this->adj.resize(n);
    }
    void addEdge(int u, int v, int capacity)
    {
        adj[u].push_back(edges.size());
        edges.push_back({u, v, capacity, 0});
        adj[v].push_back(edges.size());
        edges.push_back({v, u, 0, 0});
    }

    int maxflow(int source, int sink)
    {
        int flow = 0;

```

```

        while (bfs(source, sink))
    {
        while (int pushed = dfs(source, sink, INT_MAX))
        {
            flow += pushed;
        }
    }
    return flow;
}

private:
    int n; // number of vertices
    int source;
    int sink;
    struct Edge
    {
        int u, v, capacity, flow;
    };
    vector<Edge> edges;
    vector<int> level;
    vector<vector<int>> adj;

    bool bfs(int source, int sink)
    {
        fill(level.begin(), level.end(), -1);
        queue<int> q;
        q.push(source);
        level[source] = 0;
        while (!q.empty())
        {
            int u = q.front();
            q.pop();
            for (int id : adj[u])
            {
                Edge &e = edges[id];
                if (e.capacity > e.flow && level[e.v] == -1)
                {
                    level[e.v] = level[u] + 1;
                    q.push(e.v);
                }
            }
        }
    }
}

```

```

        }
    }

    return level[sink] != -1;
}

bool dfs(int u, int sink, int pushed)
{
    if (pushed <= 0)
    {
        return 0;
    }

    if (u == sink)
    {
        return pushed;
    }

    for (int i = 0; i < adj[u].size(); i++)
    {
        int id = adj[u][i];
        Edge &e = edges[id];
        if (level[u] + 1 != level[e.v] || e.capacity <= e.flow)
        {
            continue;
        }

        int tr = dfs(e.v, sink, min(pushed, e.capacity - e.flow));
        if (tr <= 0)
        {
            continue;
        }

        e.flow += tr;
        edges[id ^ 1].flow -= tr;
        return tr;
    }

    return 0;
}

int main()
{
    int n = 6; // Number of vertices
}

```

```
Dinic dinic(n);

// Add edges
dinic.addEdge(0, 1, 16);
dinic.addEdge(0, 2, 13);
dinic.addEdge(1, 2, 10);
dinic.addEdge(1, 3, 12);
dinic.addEdge(2, 1, 4);
dinic.addEdge(2, 4, 14);
dinic.addEdge(3, 2, 9);
dinic.addEdge(3, 5, 20);
dinic.addEdge(4, 3, 7);
dinic.addEdge(4, 5, 4);

int source = 0;
int sink = 5;

cout << "The maximum possible flow is " << dinic.maxflow(source, sink) <<
endl;

return 0;
}
```