Applications of Network Flow

T. M. Murali

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Maximum Flow and Minimum Cut

- ► Two rich algorithmic problems.
- Fundamental problems in combinatorial optimization.
- Beautiful mathematical duality between flows and cuts.
- Numerous non-trivial applications:
 - Bipartite matching.
 - ► Data mining.
 - Project selection.
 - Airline scheduling.
 - Baseball elimination.
 - Image segmentation.
 - Network connectivity.
 - Open-pit mining.

- Network reliability.
- Distributed computing.
- Egalitarian stable matching.
- Security of statistical data.
- Network intrusion detection.
- Multi-camera scene reconstruction.
- Gene function prediction.

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- ▶ We will only sketch proofs. Read details from the textbook.

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Matching in Bipartite Graphs



Figure 7.1 A bipartite graph.

- ▶ Bipartite Graph: a graph G(V, E) where
 - 1. $V = X \cup Y$, X and Y are disjoint and
 - 2. $E \subseteq X \times Y$.
- ▶ Bipartite graphs model situations in which objects are matched with or assigned to other objects: e.g., marriages, residents/hospitals, jobs/machines.

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- Bipartite graphs model situations in which objects are matched with or assigned to other objects: e.g., marriages, residents/hospitals, jobs/machines.
- ▶ A *matching* in a bipartite graph G is a set $M \subseteq E$ of edges such that each node of V is incident on at most edge of M.
- ▶ A set of edges *M* is a *perfect matching* if every node in *V* is incident on exactly one edge in *M*.

Bipartite Graph Matching Problem

BIPARTITE MATCHING

INSTANCE: A Bipartite graph *G*.

SOLUTION: The matching of largest size in *G*.

ntroduction Bipartite Matching Edge-Disjoint Paths Image Segmentation

Algorithm for Bipartite Graph Matching

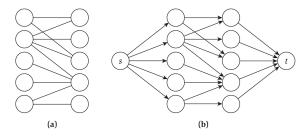


Figure 7.9 (a) A bipartite graph. (b) The corresponding flow network, with all capacities equal to 1.

- ▶ Convert *G* to a flow network *G'*: direct edges from *X* to *Y*, add nodes *s* and *t*, connect *s* to each node in *X*, connect each node in *Y* to *t*, set all edge capacities to 1.
- Compute the maximum flow in G'.
- ▶ Claim: the value of the maximum flow is the size of the maximum matching.

Correctness of Bipartite Graph Matching Algorithm

▶ Matching \rightarrow flow: if there is a matching with k edges in G, there is an s-t flow of value k in G'.

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- Read the book on what augmenting paths mean in this context.

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- ▶ Hall's Theorem: Let $G(X \cup Y, E)$ be a bipartite graph such that |X| = |Y|. Then G either has a perfect matching or there is a subset $A \subseteq X$ such that $|A| > |\Gamma(A)|$. A perfect matching or such a subset can be computed in O(mn) time.

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Edge-Disjoint Paths

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DIRECTED EDGE-DISJOINT PATHS

INSTANCE: Directed graph G(V, E) with two distinguished nodes s and t.

SOLUTION: The maximum number of edge-disjoint paths between s and t

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 - ▶ Prove by induction on the number of edges in *f* that carry flow.
- ▶ We just proved: there are k edge-disjoint paths from s to t in a directed graph G iff the maximum value of an s-t flow in G is $\geq k$.

Running Time of the Edge-Disjoint Paths Algorithm

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Certificate for Edge-Disjoint Paths Algorithm

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Certificate for Edge-Disjoint Paths Algorithm

- ▶ A set $F \subseteq E$ of edge separates s and t if the graph (V, E F) contains no s-t paths.
- ▶ Menger's Theorem: In every directed graph with nodes s and t, the maximum number of edge-disjoint s-t paths is equal to the minimum number of edges whose removal disconnects s from t.

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- ▶ Can obtain an integral flow where only one of the directed counterparts of (u, v) has non-zero flow.
- ▶ We can find the maximum number of edge-disjoint paths in O(mn) time.
- ▶ We can prove a version of Menger's theorem for undirected graphs: in every undirected graph with nodes s and t, the maximum number of edge-disjoint s−t paths is equal to the minimum number of edges whose removal separates s from t.

Image Segmentation

- ▶ A fundamental problem in computer vision is that of segmenting an image into coherent regions.
- ▶ A basic segmentation problem is that of partitioning an image into a foreground and a background: label each pixel in the image as belonging to the foreground or the background.

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- ▶ These likelihoods are specified in the input to the problem.
- ▶ We want the foreground/background boundary to be smooth: For each pair (i,j) of pixels, assign separation penalty $p_{ij} \ge 0$ for placing one of them in the foreground and the other in the background.

The Image Segmentation Problem

IMAGE SEGMENTATION

INSTANCE: Pixel graphs G(V, E), likelihood functions $a, b: V \to \mathbb{R}^+$,

penalty function $p: E \to \mathbb{R}^+$

SOLUTION: Optimum labelling: partition of the pixels into two sets A

and B that maximises

$$q(A, B) = \sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}.$$

Developing an Algorithm for Image Segmentation

- ▶ There is a similarity between cuts and labellings.
- But there are differences:
 - We are maximising an objective function rather than minimising it.
 - ▶ There is no source or sink in the segmentation problem.
 - We have values on the nodes.
 - ► The graph is undirected.

Maximization to Minimization

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Maximization to Minimization

- $\blacktriangleright \text{ Let } Q = \sum_i (a_i + b_i).$
- ▶ Notice that $\sum_{i \in A} a_i + \sum_{j \in B} b_j = Q \sum_{i \in A} b_i + \sum_{j \in B} a_j$.
- ▶ Therefore, maximising

$$q(A,B) = \sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cup \{i,j\}| = 1}} p_{ij}$$

$$= Q - \sum_{i \in A} b_i - \sum_{j \in B} a_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}| = 1}} p_{ij}$$

is identical to minimising

$$q'(A, B) = \sum_{i \in A} b_i + \sum_{j \in B} a_j + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

Solving the Other Issues

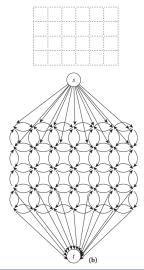
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- Solve the issues like we did earlier.
- ► Add a new "super-source" s to represent the foreground.
- ► Add a new "super-sink" t to represent the background.
- ▶ Connect s and t to every pixel and assign capacity a_i to edge (s, i) and capacity b_i to edge (i, t).
- Direct edges away from s and into t.
- Replace each edge (i, j) in E with two directed edges of capacity p_{ij}.



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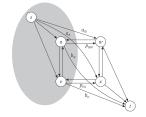


Figure 7.19 An s-t cut on a graph constructed from four pixels. Note how the three types of terms in the expression for q'(A, B) are captured by the cut.

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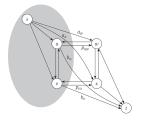


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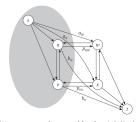


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$$c(A,B) = \sum_{i \in A} b_i + \sum_{j \in B} a_j + \sum_{\substack{(i,j) \in E \\ |A \cap \{i \ i \ i \} | = 1}} p_{ij} = q'(A,B).$$

Solving the Image Segmentation Problem

- ▶ The capacity of a *s*-*t* cut c(A, B) exactly measures the quantity q'(A, B).
- ▶ To maximise q(A, B), we simply compute the s-t cut (A, B) of minimum capacity.
- ▶ Deleting *s* and *t* from the cut yields the desired segmentation of the image.