ECS 222A: Assignment #4

Due on Tuesday,February 12, 2015

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Contents

Problem 1

(The bipartite node cover problem) Let G be an undirected graph with each node i given weight $w(i) > 0$. A set of nodes S is a *node cover* of G if every edge of G is incident to at least one node of S. The weight of a node cover S is the summation of the weights, denoted $w(S)$, of the nodes in S; the weighted node cover problem is to select a node cover with *minimum weight*.

There is no known polynomial time (in terms of worst case) algorithm for the node cover problem (even when all weights are one). But if G is bipartite, then the minimum weight node cover can be found in polynomial time by network flow. If you dont know what a bipartite graph is, look up a definition in the book.

Explain how to do this. Hint: Use maximum flow, but the minimun cut is the key, rather than the maximum flow.

Answer: Denote the set of vertices in G as V and its partition as $A \cup B$. For each edge $(u, v) \in E$ in the set of edges we have $u \in A$ and $v \in B$. The graph G is extended to graph G' in which

- A source node s and edges (s, u) for all $u \in A$ with capacity $c(s, u) = w(u)$ are added.

- A sink node t and edges (v, t) for all $v \in B$ with capacity $c(v, t) = w(v)$ are added.

- All original edges in G are labeled with $c(u, v) = \infty$.

Lemma 1.1 *There exists a one-to-one mapping between a s, t cut with finite capacity in G', and a vertex cover in G. This mapping is represented as follows: each s, t cut X, Y in which $X = \{s\} \cup A_X \cup B_X$, $Y = \{t\} \cup A_Y \cup B_Y$ where A_X, A_Y is a partition of A and B_X, B_Y is a partition of B, is one-to-one mapped to the vertex cover $C = A_Y \cup B_X$.*

Proof (From finite cut to cover) Assume for contradiction that $C = A_Y \cup B_X$ is not a cover, so that there exist $(u, v) \in E$ but $(u, v) \in C$. Therefore we have $u \in A_X$ and $v \in B_Y$, which means $u \in X$ and $v \in Y$, i.e. edge (u, v) crosses the boundry of the cut. However, the fact that $c(u, v) = \infty$ contradicts the assumption that this cut has finite capacity. As a result, $C = A_Y \cup B_X$ must be a cover.

(From cover to finite cut) Assume for contradiction that the cut $X = \{s\} \cup A_X \cup B_X$, $Y = \{t\} \cup A_Y \cup B_Y$ has infinite capacity. That means there exists an edge $(u, v) \in E$ such that $u \in X$ and $v \in Y$. Consequently, we must have $u \in A_X$ and $v \in B_Y$, which suggests that neither u nor v is in $C = A_Y \cup B_X$. This contradicts the assumption that C is a cover. As a result, X, Y must be a cut with finite capacity.

Lemma 1.2 *In the above one-to-one mapping, the weight of cover C in G equals to the capacity of s, t cut X, Y in G'.*

Proof

$$
\begin{aligned}
\sum_{p \in C} w(p) &= \sum_{p \in A_X \cup B_Y} w(p) \\
&= \sum_{v \in A_Y} w(v) + \sum_{u \in B_X} w(u) \\
&= \sum_{v \in A_Y} c(s, v) + \sum_{u \in B_X} c(u, t) \\
&= \sum_{v \in Y} c(s, v) + \sum_{u \in X} c(u, t) \\
&= \sum_{u \in X, v \in Y} c(u, v)
\end{aligned}
$$

From the above 2 lemmas, we conclude that finding a node cover with minimum weight in G is equivalent to finding a minimum s, t cut in G', which can be easily solved by Ford-Fulkerson algorithm. After getting the minimum cut, the minimum cover can be easily derived from the above one-to-one mapping.

Problem 2

First, read Section 7.7 in the book to learn about circulations and maximum flow with lower bounds on edge flows. Then use what you have learned to solve the following problem. You must use network flow with lower bounds, even if you see another solution method.

(Table Rounding problem) You are given an n by m table of numbers between 0 and 1 along with row and column totals. Your objective is to round each entry to either 0 or 1 (you have complete freedom in this) so that each resulting row and column total is itself rounded to one of its *two* nearest integers, and so that the table total is rounded to one of its two nearest integers. However, any number which was originally an integer must not change. For example,

```
.2 .4  0 .2 |  0.8              0 0 0 0    0
.4  0 .2 .4 |  1               0 0 1 0    1
.8 .8 .8  0 |  2.4  ===>       1 1 1 0    3
.6  0 .2 .2 |  1               1 0 0 0    1
------------|
2 1.2 1.2 .8   5.2             2 1 2 0    5
```

Figure 1: A table rounding examples.

Give an efficient algorithm, using network flow, that always finds such a rounding. This also provides a proof that such a rounding is always possible.

Answer: For the original n-by-m table T, denote its (j, i)-th entry as $T_{ji} \in [0, 1)$. Define row sum and column sum as

$$b_j = \sum_{i=1}^{m} T_{ji}, \, j = 1, \dots, n$$

$$a_i = \sum_{j=1}^{n} T_{ji}, \, i = 1, \dots, m$$

respectively, and the total sum as

$$c = \sum_{j=1}^{n} b_j = \sum_{i=1}^{m} a_i = \sum_{j=1}^{n} \sum_{i=1}^{m} T_{ji}.$$

For a n-by-m rounded table $\tilde{T}$, denote its (j, i)-th entry, the j-th row sum, th i-th column sum and the total sum as $\tilde{T}_{ji}$, $\tilde{b}_j$, $\tilde{a}_i$ and $\tilde{c}$, respectively, where

$$\tilde{b}_j = \sum_{i=1}^{m} \tilde{T}_{ji}, \, j = 1, \dots, n$$

$$\tilde{a}_i = \sum_{j=1}^{n} \tilde{T}_{ji}, \, i = 1, \dots, m$$

---

and

$$\tilde{c} = \sum_{j=1}^{n} \tilde{b}_j = \sum_{i=1}^{m} \tilde{a}_i = \sum_{j=1}^{n}\sum_{i=1}^{m} \tilde{T}_{ji}.$$

The rounding requirement is then formulated as (from loose to tight)

$$0 \le \tilde{T}_{ji} \le \lceil T_{ji} \rceil \tag{1a}$$

$$\lfloor a_i \rfloor \le \tilde{a}_i \le \lceil a_i \rceil, \ \lfloor b_j \rfloor \le \tilde{b}_j \le \lceil b_j \rceil \tag{1b}$$

$$\lfloor c \rfloor \le \tilde{c} \le \lceil c \rceil. \tag{1c}$$

This motivates us to build a graph $G = (V, E)$ corresponding to the original table, given either $\tilde{c} = \lfloor c \rfloor$ or $\tilde{c} = \lceil c \rceil$, where

$$V = \{p\} \cup A \cup B \cup \{q\}$$

in which each node $A_i \in A$, $i = 1, \ldots, m$ corresponds to a column and each node $B_j \in B$, $j = 1, \ldots, n$ corresponds to a row. The demands of this nodes are

$$d(A_i) = -\lfloor a_i \rfloor, \ i = 1, \ldots, m$$
$$d(B_j) = \lfloor b_j \rfloor, \ j = 1, \ldots, n$$
$$d(p) = -(\tilde{c} - \sum_{i=1}^{m} \lfloor a_i \rfloor)$$
$$d(q) = \tilde{c} - \sum_{j=1}^{n} \lfloor b_j \rfloor$$

And

$$E = \{(p, A_i) | A_i \in A\}$$
$$\cup \{(A_i, B_j) | A_i \in A, B_j \in B\}$$
$$\cup \{(B_j, q) | B_j \in B\}$$

over which the capacity is defined as

$$c(p, A_i) = \lceil a_i \rceil - \lfloor a_i \rfloor, \ i = 1, \ldots, m$$
$$c(A_i, B_j) = \lceil T_{ji} \rceil, \ i = 1, \ldots, m, j = 1, \ldots, n$$
$$c(B_j, q) = \lceil b_j \rceil - \lfloor b_j \rfloor, \ j = 1, \ldots, n$$

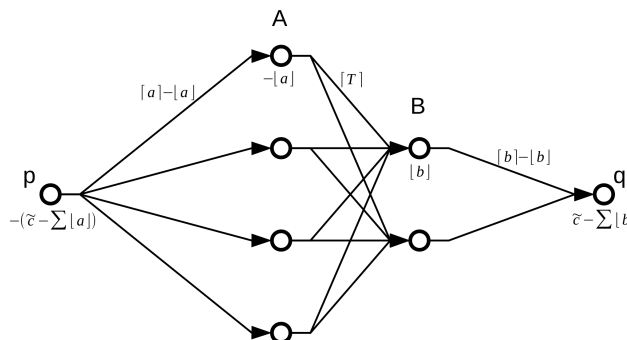An example of graph G is plotted in Figure 2

Figure 2: Graph G constructed from the original table and $\tilde{c}$ where $m = 4$ and $n = 2$.

We would like to convert the original table rounding problem into an equaivalent circulation with demands problem on G and prove that the latter is always feasible and propose an efficient algorithm.

Lemma 2.1 *There is a one to one mapping between a table rounding scheme given $\tilde{c}$ and an integer circulation scheme in graph G. Given a table rounding scheme specified by $\{\tilde{T}_{ji}\}$, $\{\tilde{a}_i\}$, $\{\tilde{b}_j\}$, $\tilde{c}$ corresponds to a circulation scheme given by*

$$f(p, A_i) = \tilde{a}_i - \lfloor a_i \rfloor,\ i = 1, \ldots, m$$
$$f(A_i, B_j) = \tilde{T}_{ji},\ i = 1, \ldots, m, j = 1, \ldots, n$$
$$f(B_j, q) = \tilde{b}_j - \lfloor b_j \rfloor,\ j = 1, \ldots, n$$

On the other hand, given a feasible integer circulation scheme defined by $\{f(p, A_i)\}$, $\{f(A_i, B_j)\}$, $\{f(B_j, q)\}$ on G, a table rounding scheme is given by

$$\tilde{T}_{ji} = f(A_i, B_j),\ i = 1, \ldots, m,\ j = 1, \ldots, n$$
$$\tilde{a}_i = f(p, A_i) + \lfloor a_i \rfloor,\ i = 1, \ldots, m$$
$$\tilde{b}_j = f(B_j, q) + \lfloor b_j \rfloor,\ j = 1, \ldots, n$$

Proof (From table rounding to circulation) Firstly it is easy to verify that this mapping respects that $0 \leq f(u, v) \leq c(u, v)$ for all (u, v) in E and all $f(u, v)$ are integers. All we need to do is to check the demand conditions: at node p, we have

$$
\begin{aligned}
\sum_u f(u, p) - \sum_v f(p, v) &= -\sum_{i=1}^{m} f(p, A_i) \\
&= -\sum_{i=1}^{m} (\tilde{a}_i - \lfloor a_i \rfloor) \\
&= -\tilde{c}_i + \sum_{i=1}^{m} \lfloor a_i \rfloor \\
&= d(p)
\end{aligned}
$$

at node A_i, we have

$$
\begin{aligned}
\sum_u f(u, A_i) - \sum_v f(A_i, v) &= f(p, A_i) - \sum_{j=1}^{n} f(A_i, B_j) \\
&= \tilde{a}_i - \lfloor a_i \rfloor - \sum_{j=1}^{n} \tilde{T}_{ji} \\
&= -\lfloor a_i \rfloor \\
&= d(A_i)
\end{aligned}
$$

According to the symmetric property of graph G and function f, demand conditions are also satisfied at node q and all B_j. Consequently, f defines a feasible circulation on G.

(From circulation to table rounding) Firstly we verify that $\tilde{T}_{ji}$, $\tilde{a}_i$ $\tilde{b}_j$ are indeed roundings of T_{ji}, a_i and b_j, respectively. Since

$$0 \leq f(A_i, B_j) \leq c(A_i, B_j) = \lceil T_{ji} \rceil,$$

therefore $\tilde{T}_{ji} = f(A_i, B_j)$ is indeed an integer round for $T_{ji} \in [0, 1)$. Since

$$\lfloor a_i \rfloor \leq f(p, A_i) + \lfloor a_i \rfloor \leq c(p, A_i) + \lfloor a_i \rfloor = \lceil a_i \rceil$$

therefore $\tilde{a}_i$ is indded an integer round for a_i. Similarly we can prove that $\tilde{b}_j$ is indded an integer round for b_j.

Next we prove that these roundings $\tilde{T}_{ji}$, $\tilde{a}_i$ $\tilde{b}_j$ satisfies the row-sum, column-sum and total-sum consistency properties of table rounding. Consider the demand condition at node A_i, we have

$$
\begin{aligned}
\sum_{j=1}^{n} \tilde{T}_{ji} &= \sum_{j=1}^{n} f(A_i, B_j) \\
&= f(p, A_i) - d(A_i) \\
&= f(p, A_i) + \lfloor a_i \rfloor \\
&= \tilde{a}_i
\end{aligned}
$$

so the row-sum consistency is verified. Similarly, by examining the demand condition at node B_j we can verify the column-sum consistency $\sum_{i=1}^{m} \tilde{T}_{ji} = \tilde{b}_j$. Consider the demand condition at node p, we have

$$
\begin{aligned}
\sum_{i=1}^{m} \tilde{a}_i &= \sum_{i=1}^{m} f(p, A_i) + \sum_{i=1}^{m} \lfloor a_i \rfloor \\
&= -d(p) + \sum_{i=1}^{m} \lfloor a_i \rfloor \\
&= (\tilde{c} - \sum_{i=1}^{m} \lfloor a_i \rfloor) + \sum_{i=1}^{m} \lfloor a_i \rfloor \\
&= \tilde{c}.
\end{aligned}
$$

Similarly, by looking at the demand condition at node q we have $\sum_{i=1}^{m} \tilde{b}_j$, therefore the total-sum consistency is verified. In conclusion, $\{\tilde{T}_j i\}$ indeed defines a valid table rounding scheme.

The above lemma suggests that the original table rounding problem is equivalent to propose an efficient algorithm to find an integer flow with value $\tilde{c}$ in G and prove this flow always exists.

Lemma 2.2 *The network flow problem on G always have an integer solution with value equal to $\tilde{c}$ for either $\tilde{c} = \lfloor c \rfloor$ or $\tilde{c} = \lceil c \rceil$.*

Proof According to (7.51) in the text book, we just need to prove that for every cut X, Y of G:

$$
\sum_{v \in Y} d(v) \le c(X, Y).
$$

Assume

$$
Y = A_Y \cup B_Y \cup H
$$

in which $A_Y \subset A$, $B_Y \subset B$ and $H \subset \{p, q\}$. Next we prove the above inequality for the 4 different H:

1. $H = \{p, q\}$

$$\sum_{v \in Y} d(v) = -(\tilde{c} - \sum_{i=1}^{m} \lfloor a_i \rfloor) + (\tilde{c} - \sum_{j=1}^{n} \lfloor b_j \rfloor) - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \lfloor b_j \rfloor$$

$$= \sum_{A_i \in A_X} \lfloor a_i \rfloor - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$\leq \sum_{A_i \in A_X} \tilde{a}_i - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$= \sum_{A_i \in A_X} \sum_{j=1}^{n} \tilde{T}_{ji} - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$\leq \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} + \sum_{i=1}^{m} \sum_{B_j \in B_X} \tilde{T}_{ji} - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$= \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} + \sum_{B_j \in B_X} \tilde{b}_j - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$\leq \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \lceil T_{ji} \rceil + \sum_{B_j \in B_X} \lceil b_j \rceil - \sum_{B_j \in B_X} \lfloor b_j \rfloor$$

$$= \sum_{A_i \in A_X} \sum_{B_j \in B_Y} c(A_i, B_j) + \sum_{B_j \in B_X} c(B_j, q)$$

$$= c(X, Y)$$

2. $H = \{p\}$

$$\sum_{v \in Y} d(v) = -(\tilde{c} - \sum_{i=1}^{m} \lfloor a_i \rfloor) - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \lfloor b_j \rfloor$$

$$= -\tilde{c} + \sum_{A_i \in A_X} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \lfloor b_j \rfloor$$

$$\leq -\tilde{c} + \sum_{A_i \in A_X} \tilde{a}_i + \sum_{B_j \in B_Y} \tilde{b}_j$$

$$= -\sum_{i=1}^{m} \sum_{j=1}^{n} \tilde{T}_{ji} + \sum_{A_i \in A_X} \sum_{j=1}^{n} \tilde{T}_{ji} + \sum_{i=1}^{m} \sum_{B_j \in B_Y} \tilde{T}_{ji}$$

$$\leq \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji}$$

$$\leq \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \lceil T_{ji} \rceil$$

$$= \sum_{A_i \in A_X} \sum_{B_j \in B_Y} c(A_i, B_j)$$

$$= c(X, Y)$$

3. $H = \{q\}$

$$
\begin{aligned}
\sum_{v \in Y} d(v) &= - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \lfloor b_j \rfloor + (\tilde{c} - \sum_{j=1}^{n} \lfloor b_j \rfloor) \\
&= \tilde{c} - \sum_{A_i \in A_Y} \lfloor a_i \rfloor - \sum_{B_j \in B_X} \lfloor b_j \rfloor \\
&= \sum_{i=1}^{m} \sum_{j=1}^{n} \tilde{T}_{ji} - \sum_{A_i \in A_Y} \lfloor a_i \rfloor - \sum_{B_j \in B_X} \lfloor b_j \rfloor \\
&\leq \sum_{A_i \in A_Y} \sum_{j=1}^{n} \tilde{T}_{ji} + \sum_{i=1}^{m} \sum_{B_j \in B_X} \tilde{T}_{ji} + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} - \sum_{A_i \in A_Y} \lfloor a_i \rfloor - \sum_{B_j \in B_X} \lfloor b_j \rfloor \\
&= \sum_{A_i \in A_Y} \tilde{a}_i + \sum_{B_j \in B_X} \tilde{b}_j + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} - \sum_{A_i \in A_Y} \lfloor a_i \rfloor - \sum_{B_j \in B_X} \lfloor b_j \rfloor \\
&\leq \sum_{A_i \in A_Y} (\lceil a_i \rceil - \lfloor a_i \rfloor) + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \lceil T_{ji} \rceil + \sum_{B_j \in B_X} (\lceil b_j \rceil - \lfloor b_j \rfloor) \\
&= \sum_{A_i \in A_Y} c(p, A_i) + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} c(A_i, B_j) + \sum_{B_j \in B_X} c(B_j, q) \\
&= c(X, Y)
\end{aligned}
$$

4. $H = \emptyset$

$$
\begin{aligned}
\sum_{v \in Y} d(v) &= - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \lfloor b_j \rfloor \\
&\leq - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{B_j \in B_Y} \tilde{b}_j \\
&= - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{i=1}^{m} \sum_{B_j \in B_Y} \tilde{T}_{ji} \\
&\leq - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{A_i \in A_Y} \sum_{j=1}^{n} \tilde{T}_{ji} + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} \\
&= - \sum_{A_i \in A_Y} \lfloor a_i \rfloor + \sum_{A_i \in A_Y} \tilde{a}_i + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \tilde{T}_{ji} \\
&\leq \sum_{A_i \in A_Y} (\lceil a_i \rceil - \lfloor a_i \rfloor) + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} \lceil T_{ji} \rceil \\
&= \sum_{A_i \in A_Y} c(p, A_i) + \sum_{A_i \in A_X} \sum_{B_j \in B_Y} c(A_i, B_j) \\
&= c(X, Y)
\end{aligned}
$$

From the above lemma, the circulation with demands problem is always feasible, indicating that the equivalent table rounding problem is always feasible. For an efficient algorithm to solve the table rounding problem, we can further extend graph G to G' by adding a source node s, a sink node t and the corresponding edges (s, p), (s, A_i), (B_j, t) and (q, t), as described in the text book. An example of G' is shown in Figure 3. We can use the Ford-Fulckerson algorithm to find a integer flow with value $\tilde{c}$ in G', then the table rounding scheme is defined as in Lemma 2.1.
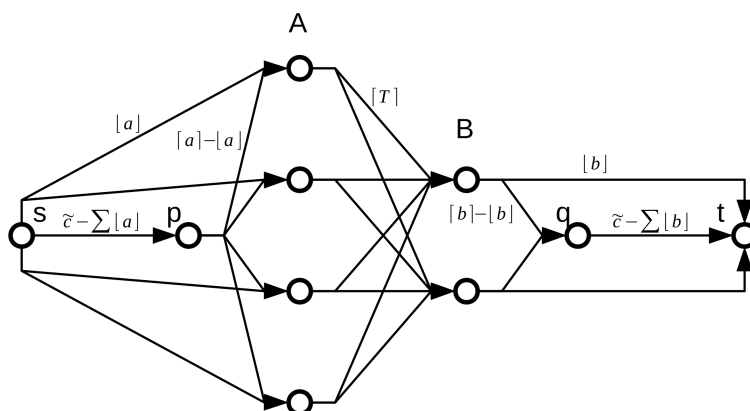
Figure 3: Graph G' based on the circulation problem.

Problem 3

Suppose (X, Y) and (X', Y') are two distinct minimum-capacity s, t cuts in a directed network G. Prove that $(X \cup X', Y \cup Y')$ and $(X \cap X, Y \cap Y)$ are also a minimum-capacity s, t cuts in G. The key to this problem is to remember that an s, t cut is a partition of the nodes with s in one subset and t in the other, so there are four subsets of nodes when you examine X, Y, X', Y' together; then do a case analysis by looking closely at the capacities of the edges from one subset of nodes to another.

Answer:

Problem 4

In some applications of numerical linear algebra you are given a sparse square matrix M (say n by n) and you want to permute the rows and columns of M so that the main diagonal has no 0, if possible. Show how to find such a permutation, if there is one, by using network flow. Hint: The key here is to use network flow to find a set of n non-zero entries in M such that no two are in the same row or column. For the network, start with a bipartite graph to represent the non-zero entries of M, and then add the s and t nodes.

Answer:

Problem 5

Show that if f is some non-maximum $s - t$ flow in a graph G, and G_f is the residual graph with respect to f, then flow f *superimposed* with a maximum $s - t$ flow g in G_f is a maximum flow in G. By superposition we mean the addition of the two flows; however if for an edge (i, j) there is flow from i to j in f and flow from j to i in g (recall that g is a flow in G_f so that this is possible, since (j, i) is a backward edge) then the superposition of these flows means the subtraction of $g(j, i)$ from $f(i, j)$. That is, forward flows in f and g are added, but a backward flow in g is subtracted from the corresponding forward flow in f.

Answer: