# CSC373 Worksheet 5 Solution

# August 10, 2020

1. Proof. Assume that a flow network G = (V, E) violates the assumption that the network contains a path  $s \leadsto v \leadsto t$  for all vertices  $v \in V$ . Let u be a vertex for which there is no path  $s \leadsto u \leadsto t$ .

I must show such that there is no flow at vertex u. That is, there exists a maximum flow f in G such that f(u,v) = f(v,u) = 0 for all vertices  $v \in V$ .

Assume for the sake of contradiction that there is some vertex u with flow f. That is, there exists some vertices  $v \in V$  such that f(u,v) > 0 or f(v,u) > 0.

I see that three cases follows, and I will prove each separately.

1. Cases 1: f(u, v) = 0 and f(v, u) > 0

Here, assume that f(u, v) = 0 for all  $v \in V$  and f(v, u) > 0 for some  $v \in V$ .

Then, we can write  $\sum_{v \in V} f(u, v) = 0$  and  $\sum_{v \in V} f(v, u) > 0$ 

But this violates the flow conservation property (i.e  $\sum_{v \in V} f(u, v) = \sum_{v \in V} f(v, u)$ )

Thus, by proof by contradiction, f(u,v)=0 and f(v,u)=0 for all  $v\in V$  and all  $u\in V$  with no path  $s\leadsto u\leadsto t$ .

2. Cases 2: f(u, v) > 0 and f(v, u) = 0

Here, assume that f(u, v) > 0 for some  $v \in V$  and f(v, u) = 0 for all  $v \in V$ .

1

Then, by similar work as case 1, the same result follows.

3. Cases 3: f(u,v) > 0 and f(v,u) > 0

Here, assume that f(u, v) > 0 and f(v, u) > 0 for some  $v \in V$ .

Since  $s \leadsto v \leadsto t$  and u is connected by some vertices v, we can write  $s \leadsto u \leadsto t$ .

Then, this violates the fact in header that the vertex u has no path  $s \rightsquigarrow u \rightsquigarrow t$ .

Thus, by proof by contradiction, f(u,v)=0 and f(v,u)=0 for all  $v\in V$  and all  $u\in V$  with no path  $s\leadsto u\leadsto t$ .

Notes

### • Maximum Flow:

- Finds a flow of maximum value [1]

# Example



Here, the maximum flow is 10 + 5 + 13 = 28

#### • Flow Network:

- -G = (V, E) is a directed graph in which each edge  $(u, v) \in E$  has a nonnegative capacity  $c(u, v) \ge 0$ .
- Two vertices must exist: **source** s and **sink** t
- path from source s to vertax v to sink t is represented by  $s \leadsto v \leadsto t$





#### • Capacity:

- Is a non-negative function  $f: V \times V \to \mathbb{R}_{\geq 0}$
- Has capacity constraint where for all  $u, v \in V$   $0 \le f(u, v) \le c(u, v)$ 
  - \* Means flow cannot be above capacity constraint

#### • Flow:

- Is a real valued function  $f: V \times V \to \mathbb{R}$  in G
- Satisfies **capacity constraint** (i.e for all  $u, v \in V$ ,  $0 \le f(u, v) \le c(u, v)$ )
- Satisfies flow conservation

For all  $u \in V - \{s, t\}$ , we require

$$\sum_{v \in V} f(v, u) = \sum_{v \in V} f(u, v) \tag{1}$$

- \* Means flow into vertex u is the same as flow going out of vertex u. [1]
- \*  $\sum_{v \in V} f(u, v)$  means flow <u>out of</u> vertex u
- \*  $\sum_{v \in V} f(v, u)$  means flow into vertex u
- \*  $v \in V$  in  $\sum_{v \in V} f(u, v)$  means all vertices that are an edge away from vertex u

## Example:



#### References

- 1) Princeton University, Network Flow 1, link
- 2. I need to formulate the problem of determining whether both of professor Adam's two children can go to the same school as maximum-flow problem.

The problem statement tells us the following:

- 1. There is 1 supersource (location of home)
- 2. There is 1 sink (location of school)
- 3. There are two sources  $(s_1 \text{ as child } 1, s_2 \text{ as child } 2)$
- 4. Edge (u, v) has capacity of 0 or more (0 representing unavailable sidewalk, 1 for sidewalk with capacity of 1, 2 for street with capacity of 2 and so on)
- 5. Each vertex represents corner of intersection, and two children can have their paths crossing here.
- 6. Has flow of 2, 1 or 0 (1 is where one of the two children walking on the road. 0 is none.)

Here we are to find whether children must go on to a vertex and out to the same edge with the flow of 2, or determine whether there is only edge to school with capacity of 1 or less.

If none, then both children can safely go to school.



## Notes:

#### • Cross at a Corner

- Means to walk across the street at a corner of the intersection.



## • Multiple Sources and Sinks

– Has edges  $(s, s_i)$  where i = 1...n and  $(t_j, t)$  where j = 1...n with capacity of  $\infty$ 

# Example:

Lucky Puck Company having a set of m factories  $\{s_1, s_2, ..., s_m\}$ , and a set of n warehourses and n warehouses  $\{t_1, t_2, ..., t_n\}$ 



3. I need to show how to transform a flow network G = (V, E) with vertex capacities into an equivalent flow network G' = (V', E') without vertex capacities.

For each vertex capacities, change as follows.



After transformation, there will be m more edges and verticies, where m represents the number of vertex capacities in G.

#### Notes:

#### • Vertex Capacities

- Each vertex v has limit l(v) on how much flow can pass through v
- 4. I need to show how to convert the problem of finding a flow f that obeys the constraints into the problem of finding a maximum flow in a single source, single-sink flow network

The steps are as follows:

- Combine all sources  $s_i$  into a single source s
- Combine all sinks  $t_j$  into a single sink t
- Connect source s to each adjacent vertex v with edge weight  $\sum_{i} f(s_i, v) = p_i$ 
  - The total edge weight from s should be  $\sum_{i} p_{i}$
- Connect each adjacent vertex v of t to t with edge weight  $\sum_{j} f(v, t_j) = q_j$ 
  - The total edge weight to t should be  $\sum_{j} q_{j}$
- ullet Find a simple path from s to t with the maximum amount of total flow





# **Correct Solution:**

I need to show how to convert the problem of finding a flow f that obeys the constraints into the problem of finding a maximum flow in a single source, single-sink flow network

The steps are as follows:

- Combine all sources  $s_i$  into a single source s
- Combine all sinks  $t_j$  into a single sink t
- Connect source s to each adjacent vertex v with edge weight  $\sum_{i} f(s_i, v) = p_i$ 
  - The total edge weight from s should be  $\sum_{i} p_{i}$
- Connect each adjacent vertex v of t to t with edge weight  $\sum_{j} f(v, t_j) = q_j$ 
  - The total edge weight to t should be  $\sum_{j} q_{j}$
- $\bullet$  Find a simple path from s to t with the maximum amount of total flow

## Example



#### Notes:

#### • Ford-Fulkerson Method

- Is a greedy algorithm that solves the maximum-flow problem
  - \* Determines maximum flow from start vertex to sink vertex in a graph
- Called method (not algorithm) because several different implementations with different running time is used

# FORD-FULKERSON-METHOD (G, s, t)

- 1 initialize flow f to 0
- 2 while there exists an augmenting path p in the residual network  $G_f$
- 3 augment flow f along p
- 4 return f

#### • Residual Network

- Indicates how muh more flow is allowed in each edge in the network graph [1]
- Consists of edges with capacities that represents how we can change the flow on edges of G.
- Provides roadmap for adding flow to the original flow network



# Steps

1) Flow = Capacity: Opposite arrow



- 2) Flow < Capacity:
  - Flow: Oppisite Arrow
  - $-\ Capacity-Flow:$  Current Arrow



## • Augmenting Path

- Is a path from source S to sink T where you can increase the amount of flow
- Is a path that doesn't contain cycle (simple path) [2]



– Edge (u,v) of an augmented path can be increased by upto  $c_f(u,v)$  withhout violating the capacity constraint

#### • Augmentation

- 한국어로 '불필요한 수압 decrease 해서 앞으로 가는 수압 더 쎄게 만들기'
- Is symbolized by  $f \uparrow f'$

- \* f is a flow in G
- \* f' is a flow in the residual network  $G_f$

#### References

- 1) Hacker Earth, Maximum Flow, link
- 2) Stack Overflow, What Exactly Is Augmentation Path, link
- 5. The augmented flow satisfies flow conservation, but not capacity constraint.

*Proof.* Let G = (V, E) be a flow network with sources s and sink t. Let f, f' be a flow in G. Let (u, v) be an edge in E where  $u \in V - \{s, t\}$  and  $v \in V$ . We note that if  $(u, v) \in E$ , then  $(v, u) \notin E$  and f(v, u) = 0. Thus, we can re-write the definition of flow augmentation (equation (26.4)) as

$$(f \uparrow f')(u, v) = \begin{cases} f(u, v) + f'(u, v) & [\text{If } (u, v) \in E] \\ 0 & [\text{Otherwise}] \end{cases}$$
 (1)

which implies that the value of the augmentation of flow  $f \uparrow f'$  on edge (u, v) is the sum of flow f(u, v) and f'(u, v) in G.

I need to show if the augmented flow of f and  $f' \in G$  and satisfy the flow conservation property but not capacity constraint.

I will do so in parts

• Part 1: Proving that  $f \uparrow f'$  satisfies the flow conservation property

Here I prove that the augmented flow satisfies flow conservation. That is,

$$\sum_{v \in V} f \uparrow f'(u, v) = \sum_{v \in V} f \uparrow f'(v, u) \tag{2}$$

And indeed we have,

$$\sum_{v \in V} f \uparrow f'(u, v) = \sum_{v \in V} f(u, v) + f'(u, v)$$
 [By augmentation def.] (3)

$$= \sum_{v \in V} f(u, v) + \sum_{v \in V} f'(u, v)$$
 (4)

$$= \sum_{v \in V} f(v, u) + \sum_{v \in V} f'(v, u) \quad \text{[By flow conserv. of } f \text{ and } f'] \quad (5)$$

$$= \sum_{v \in V} f(v, u) + f'(v, u) \tag{6}$$

$$= f \uparrow f'(v, u) \tag{7}$$

# • Part 2: Disproving that $f \uparrow f'$ satisfies the capacity constraint

Here, I need to disprove that the augmented flow satisfies capacity constraint. That is,

$$(f \uparrow f')(u, v) > c(u, v) \tag{8}$$

Let f(u, v) = f'(u, v) = 10 and c(u, v) = 8.

Then, we can write  $(f \uparrow f')(s,t) = 20$  and c(u,v) = 8.

Thus, we can conclude the augmentation of flow doesn't satisfy capacity constraint.

#### Notes:

- I need clarification from professor about the meaning of  $f' \in G$ . Is f' a flow from flow network or residual network?
- I feel I am struggling because I am jumping to solution without understanding the problem
- I feel constructing a predicate logic would have helped to better understand this problem
- Noticed that a solution in University of Texas really elaborated on  $f \uparrow f'(u, v)$  before moving onto strategizing and constructing a solution

capacity constraint property.

First, we prove that  $f \uparrow f'$  satisfies the flow conservation property. We note that if edge  $(u, v) \in E$ , then  $(v, u) \notin E$  and f(v, u) = 0. Thus, we can rewrite the definition of flow augmentation (equation (26.4)), when applied to two flows, as

 $f \uparrow f'(u,v) = \begin{cases} f(u,v) + f'(u,v), & if(u,v) \in E \\ 0, & otherwise. \end{cases}$ 

The definition implies that the new flow on each edge is simply the sum of the two flows on that edge. We now prove that in  $f \uparrow f'$ , the net incoming flow for each vertex equals the net outgoing flow. Let  $u \notin \{s,t\}$  be any vertex of G. We have

- Noticed that a solution in University of Texas made quick sketches before laying the outline of proof
- Flow Network (cont'd) [Important!]
  - Flow network requires that
    - 1) G = (V, E) is a directed graph
    - 2) each edge  $(u, v) \in E$  has a non-negative capacity  $c(u, v) \geq 0$
    - 3) If E contains an edge (u, v), then there is no edge (v, u) in the reverse direction (no anti-parallel edge)
- Augmentation (cont'd)
  - Flow value can be increased by

$$c_f(p) = \min_{(u,v)\in p} c_f(u,v) \tag{9}$$

# Example:





In this example, augmentation by 2.

- Augmentation of flow f by f' or  $f \uparrow f'$  is a function  $V \times V \to \mathbb{R}$  is defined by

$$(f \uparrow f')(u, v) = \begin{cases} f(u, v) + f'(u, v) - f'(v, u) & [\text{If } (u, v) \in E] \\ 0 & [\text{Otherwise}] \end{cases}$$
(10)

# - Augmentation of flow $f \uparrow f'$ is the sum of flow on edge (u, v) in both flow network G and residual network G'



[NOTE!!] I really need to ask professor about this. I can't seem to understand using simple example why  $f \uparrow f'(u, v) = f(u, v) + f'(u, v) - f'(v, u)$ .

# • Proof of flow conservation for $f \uparrow f'$ when $f \in G$ and $f' \in G_f$

Let G = (V, E) be a flow network with sources s and sink t. Let f be a flow in G. Let  $G_f$  be a residual network of G induced by f and let f' be a flow in  $G_f$ . Let (u, v) be an edge in E where  $u \in V - \{s, t\}$  and  $v \in V$ . We note that if  $(u, v) \in E$ , then  $(v, u) \notin E$  and f(v, u) = 0. Thus, the definition

$$(f \uparrow f')(u, v) = \begin{cases} f(u, v) + f'(u, v) - f'(v, u) & [\text{If } (u, v) \in E] \\ 0 & [\text{Otherwise}] \end{cases}$$
(1)

implies that the augmented flow  $f \uparrow f'(u, v)$  on edge (u, v) is the sum of flow f(u, v) in flow network G and flow f'(u, v) minus its antiparallel flow -f'(v, u) in residual flow network G'.

We now prove that the augmented flow satisfies flow conservation. That is,

$$\sum_{v \in V} f \uparrow f'(u, v) = \sum_{v \in V} f \uparrow f'(v, u) \tag{2}$$

And indeed we have

(5)

$$\sum_{v \in V} f \uparrow f'(u, v) = \sum_{v \in V} f(u, v) + f'(u, v) - f'(v, u)$$
 [By augmentation def.]

 $= \sum_{v} f(u,v) + \sum_{v} f'(u,v) - \sum_{v} f'(v,u)$  (4)

$$= \sum_{v \in V} f(v, u) + \sum_{v \in V} f'(v, u) - \sum_{v \in V} f'(u, v) \quad [\text{By flow conserv. of } f \text{ and } f']$$

$$= \sum_{v \in V} f(v, u) + f'(v, u) - f'(u, v)$$
 (6)

$$= \sum_{v \in V} f \uparrow f'(v, u) \tag{7}$$

- Flow in residual network also obey flow conservation
- Proof of capacity constraint for  $f \uparrow f'$  when  $f \in G$  and  $f' \in G_f$

**Predicate Logic:**  $\forall f \in G, \ \forall f' \in G_f, \ \forall (u,v) \in E \text{ where } u,v \in V, \ 0 \leq (f \uparrow f')(u,v) \land (f \uparrow f')(u,v) \leq c(u,v)$ 

Let G = (V, E) be a flow network with sources s and sink t. Let f be a flow in G. Let  $G_f$  be a residual network of G induced by f and let f' be a flow in  $G_f$ . Let (u, v) be an edge in E where  $u, v \in V$ .

I need to prove that  $f \uparrow f'$  satisfies capacity constraint. That is,  $0 \le (f \uparrow f')(u, v) \land (f \uparrow f')(u, v) \le c(u, v)$ .

I see there are two parts. I will prove each parts separately.

1. Part 1  $(0 \le (f \uparrow f')(u, v))$ 

Here, I need to show  $0 \le (f \uparrow f')(u, v)$ . That is,  $0 \le f(u, v) + f'(u, v) - f'(v, u)$ . And indeed we have,

$$(f \uparrow f')(u,v) = f(u,v) + f'(u,v) - f'(v,u)$$

$$\geq f(u,v) + f'(u,v) - c_f(v,u)$$
 [Since  $f'(v,u) \leq c_f(v,u)$ ] (9)
$$= f(u,v) + f'(u,v) - f(u,v)$$
 [By def. of residual capacity]
$$(10)$$

$$= f'(u, v)$$

$$\geq 0$$
[By cap. const. of  $f'$  in  $G_f$ ]
$$(12)$$

(13)

$$-c_f(v,u) = f(u,v)$$
 is allowed

2. Part 2  $((f \uparrow f')(u, v) \leq c(u, v))$ Here, I need to show  $(f \uparrow f')(u, v) \leq c(u, v)$ . That is,  $f(u, v) + f'(u, v) - f'(v, u) \leq c(u, v)$ .

And indeed we have,

$$(f \uparrow f')(u, v) = f(u, v) + f'(u, v) - f'(v, u)$$

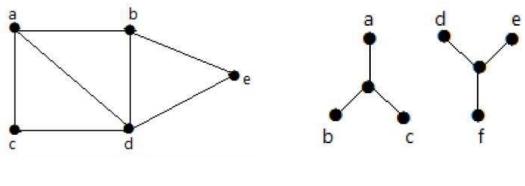
$$\leq f(u, v) + f'(u, v)$$
 [Since  $f'(u, v) \geq 0$  by cap. cons. of  $f'$ ]
$$= f(u, v) + c_f(u, v)$$
 [Since  $f'(u, v) \leq c_f(u, v)$ ]
$$= f(u, v) + (c(u, v) - f(u, v))$$
 [By def of res. capacity]
$$= c(u, v)$$
 (18)
$$= (19)$$

#### References

- 1) University of Teaxs, CSE 5311 Homework 5 Solution, link
- 6. I need to show how to determine the edge connectivity of an undirected graph G = (V, E) by running a maximum-flow algorithm.

#### Notes

- Edge Connectivity: Is the minimum number k of edges that must be removed to disconnect the graph
- Connected: A graph is said to be connected if there is a path between every pair of vertex



Connected Not Connected

# $\underline{\mathbf{References}}$

1) National Taiwan University, Voluntary Exercise 3, link