CSC373 Worksheet 5 Solution

August 11, 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 $v \in V$.

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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 ∞

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,

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

$$\leq f(u, v) + f'(u, v)$$

$$= f(u, v) + c_f(u, v)$$

$$= f(u, v) + (c(u, v) - f(u, v))$$

$$= c(u, v)$$
(Since $f'(u, v) \geq 0$ by cap. cons. of f']
(15)

[Since $f'(u, v) \leq c_f(u, v)$]
(16)

[By def of res. capacity]
(17)

(18)
(19)

References

1) University of Teaxs, CSE 5311 Homework 5 Solution, link

6. My Work:

Let G = (V, E) be an undirected graph.

I need to show how to determine the edge connectivity of G by running a maximum-flow algorithm.

First, I need to convert the undirected graph G to a directed graph.

I do so by assigning G' as a directed graph and transforming each edges in G to two directed edges (u, v) and (v, u).

Second, I need to setup graph G' as a flow network.

I do so by assigning each edge in G' with capacity of 1 and flow of 1, and assigning f' as max-flow in G' found using maximum-flow algorithm.

And together, I see that the directed graph G' has $\mathcal{O}(V)$ vertices and $\mathcal{O}(2E) = \mathcal{O}(E)$ edges.

Third, I need to find the edge connectivity of the directed graph G'. That is, the minimum number of edges that must be removed to disconnect G'. In other words, the minimum number of edges required to remove a vertex from graph G'.

And I do so by claiming that the edge connectivity of G' or G is $\min_{u\neq v} f'(u,v)$. That is, the minimum of max-flows over $u\in V$ in graph G'.

Since this algorithm runs over all $u \in V$, it runs at most |V| times.

Suppose k is the edge connectivity of the graph and S is the set of k edges such that removal of S will disconnect the graph into 2 non-empty subgraphs G_1 and G_2 . WLOG assume the node $u \in G$. Let w be a node in G_2 . Since u/neqw, the value $f^*(u,w)$ will be computed by the algorithm. By the min-cut theorem $f^*(u,w)$ equals the min cut size between the pair (u,w), which is at most k since S duscibbects u and w. Therefore, we have

$$c* \le f^*(u, w) \le k \tag{1}$$

But c cannot be smaller than k since that would imply a cut set of size smaller than k, contradicting the fact that k is the edge connectivity. Therefore c = k and the algorithm returns the edge connectivity of the graph correctly.

Correct Solution:

Construct a directed graph G' from G by replacing each edge u, v in G by two directed edge (u, v) and (v, u) in G'. Let f'(u, v) be the maximum flow value from u to v through G' with all edge capacities equal to 1. Pick an arbitrary node u and compute f'(u, v) for all $v \neq u$.

We claim that edge connectivity equals $c^* = \min_{v \neq u} f'(u, v)$. Therefore, the edge connectivity can be computed by running the maximum-flow algorithm |V| - 1 times on flow networks each having |V| vertices and 2|E| edges.

Suppose k is the edge connectivity of the graph and S is the set of k edges such that removal of S will disconnect the graph into 2 non-empty subgraphs G_1 and G_2 . WLOG assume the node $u \in G$. Let w be a node in G_2 . Since w will be computed by the algorithm. By the min-cut theorem $f^*(u, w)$ equals the min cut size between the pair (u, w), which is at most k since S duscibbects w and w. Therefore, we have

$$c* \le f^*(u, w) \le k \tag{2}$$

But c cannot be smaller than k since that would imply a cut set of size smaller than k, contradicting the fact that k is the edge connectivity. Therefore c = k and the algorithm returns the edge connectivity of the graph correctly.

Notes

- I feel I should set myself a time, try, look at solution, and learn.
 - It feels like I am trying to ride a bicycle when I can ride a tricycle without parents' help.
 - I need something that holds my bike and gradually let go as I become more comfortable.
 - It's taking too much time
- I feel that this maximum-flow algorithm maximizes flow value in a vertex with edges and antiparallel edges.
- I need clarification from professor about the role of maximum-flow algorithm.
- I noticed that the professor, instead of writing in parts like the first step, the second and the third step, he put everything together regarding conversion from undirected graph to flow network G' using let and construct, and pick.



Solution. Construct a directed graph G^* from G by replacing each edge u, v in G by two directed edge (u, v) and (v, u) in G^* . Let $f^*(u, v)$ be the maximum flow value from u to v through G^* with all edge capacities equal to 1. Pick an arbitrary node u and compute $f^*(u, v)$ for all $v \neq u$.

We claim that edge connectivity equals $c^* = \min_{v \neq u} f^*(u, v)$. Therefore the edge connectivity of G can be computed by running the maximum-flow algorithm |V| - 1 times on flow networks each having |V| vertices and 2|E| edges.

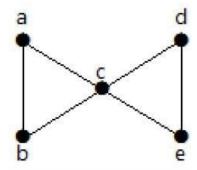
Suppose k is the edge connectivity of the graph and S is the set of k edges such that removal

And they all are relevant to the solution.

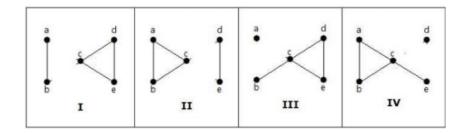
- I feel the solution was being super careful about not mentioning flow network
 - Flow network cannot have anti-parallel edges
- I noticed that the professor used the word 'claim' when he came up with his own algorithm that finds edge connectivity.

- Maximum Flow: Is a vertex in flow network with the maximum value of flow
- Edge Connectivity: Is the minimum number k of edges that must be removed to disconnect the graph. That is, the number of edges in a smallest cut set of G

Example:

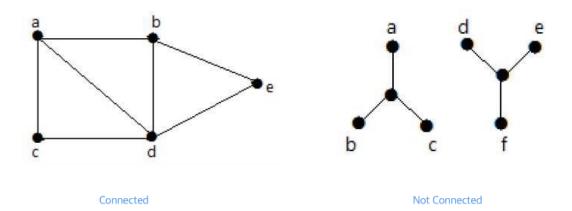


Here are the four ways to disconnect the graph by removing two edges -



• Connected: A graph is said to be connected if there is a path between every pair of vertex

Example:



• Cut:

- Is denoted (S,T)
- Is a partition of v into S and T=V-S such that $s\in S$ and $t\in T$

References

- 1) National Taiwan University, Voluntary Exercise 3, link
- 2) TutorialsPoint, Graph Theory Connectivity, link

7. Notes

- Capacity of a Cut
 - Is used as an **upper bound** on the flow from source to sink
 - Is a maximum capacity of flow that can cross the cut from source to sink
- Minimum Cut of a network
 - Is a cut whose capacity is minimum over all cutes of the network

References

1) University of Freiburg, Algorithm Theory, Winter Term 2016/17 Problem Set 5 Sample Solution, link