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)

$$= c(u, v)$$
(18)
(19)

References

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

6. Rough Works:

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.

• Convert undirected graph to directed graph

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).

- Find the edge connectivity of new directed graph
- Prove correctness of Algorithm

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

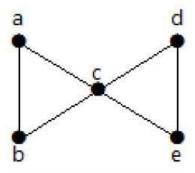
$$c* \le f^*(u, w) \le k \tag{20}$$

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 $c^{\circ} = k$ and the algorithm returns the edge connectivity of the graph correctly.

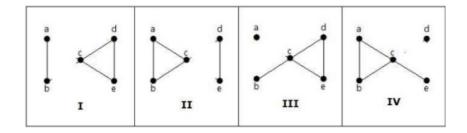
Notes

- 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:

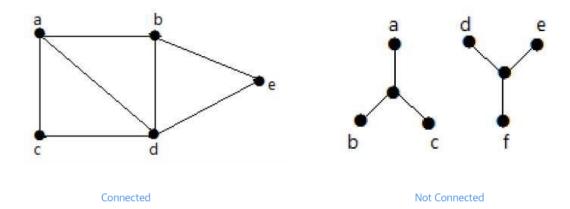


Here are the four ways to disconnect the graph by removing two edges -



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

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) Tutorials Point, Graph Theory - Connectivity, link