

Part I

**ME010303 Multivariate
Calculus & Integral
Transforms**

Chapter 1

Fourier Series and Fourier Integrals

1.1 The Weierstrass Approximation Theorem

Every continuous, real valued function on a compact interval has a polynomial approximation.[apo, 1973, Theorem 11.17]

Theorem 1.1 (Weierstrass). *Let f be a real-valued, continuous function on a compact interval $[a, b]$. Then for every $\epsilon > 0$, there is a polynomial p such that $|f(x) - p(x)| < \epsilon$ for every $x \in [a, b]$.*

Synopsis. *Given a real-valued continuous function on compact interval $[a, b]$, we can construct a real-valued, continuous function g on \mathbb{R} which is periodic with period 2π . We have, if $f \in L(I)$ and f is bounded almost everywhere in I , then $f \in L^2(I)$. [apo, 1973, Theorem 10.52]. By Fejer's theorem ([apo, 1973, Theorem 11.15]), the fourier series generated by g ([apo, 1973, definition 11.3]) converges to the Cesaro sum ([apo, 1973, Definition 8.47]), which is g itself in this case. Thus for any $\epsilon > 0$, there is a finite sum of trigonometric functions. The power series expansions of trigonometric functions ([apo, 1973, definition 9.27]) being uniformly convergent, there exists a polynomial p_m which approximates g . And we can construct p (polynomial approximation of g) using p_m .*

Proof. Define $g : \mathbb{R} \rightarrow \mathbb{R}$,

$$g(t) = \begin{cases} f(a + (b-a)t/\pi), & t \in [0, \pi) \\ f(a + (2\pi - t)(b-a)/\pi), & t \in [\pi, 2\pi] \\ g(t - 2n\pi), & t > 2\pi, n \in \mathbb{N} \\ g(t + 2n\pi), & t < 0, n \in \mathbb{N} \end{cases}$$

Thus g is a continuous, real-valued, periodic function with period 2π such that

$$f(x) = g\left(\frac{\pi(x-a)}{b-a}\right), \quad x \in [a, b] \quad (1.1)$$

The fourier series generated by g is given by,

$$g(t) \sim \frac{a_0}{2} + \sum_{k=1}^{\infty} (a_k \cos kt + b_k \sin kt)$$

$$\text{where } a_k = \frac{1}{\pi} \int_0^{2\pi} f(t) \cos kt \, dt, \quad b_k = \frac{1}{\pi} \int_0^{2\pi} f(t) \sin kt \, dt$$

Let $\{s_n(t)\}$ be the sequence of partial sums of the fourier series generated by g . And $\{\sigma_n(t)\}$ be the sequence of averages of $s_n(t)$ given by,

$$\sigma_n(t) = \frac{1}{n} \sum_{k=1}^n s_k(t), \text{ where } s_k(t) = \frac{a_0}{2} + \sum_{j=1}^k (a_j \cos jt + b_j \sin jt)$$

Function $f \in L(I)$ being real-valued continuous function on a compact interval, it is bounded and hence is Lebesgue square integrable, ie, $f \in L^2(I)$. Thus, $g \in L^2(I)$.

Since g is continous on \mathbb{R} , the function $s : \mathbb{R} \rightarrow \mathbb{R}$ defined by,

$$s(t) = \lim_{h \rightarrow 0^+} \frac{g(t+h) - g(t-h)}{2}$$

is well-defined on \mathbb{R} and $s(t) = g(t)$, $\forall t \in \mathbb{R}$.

Then by Fejer's Theorem, the sequence $\{\sigma_n(t)\}$ converges uniformly to $g(t)$ for every $t \in \mathbb{R}$. Thus, given $\epsilon > 0$, there exists $N \in \mathbb{N}$ such that $\forall t \in \mathbb{R}$, $|g(t) - \sigma_N(t)| < \frac{\epsilon}{2}$.

We have,

$$\sigma_N(t) = \sum_{k=0}^N (A_k \cos kt + B_k \sin kt), \text{ where } A_k, B_k \in \mathbb{R} \quad (1.2)$$

By the power series expansion of the trigonometric functions about origin,

$$\cos kt = \sum_{j=1}^{\infty} \left(\frac{\cos^{(j)} 0}{j!} (kt)^j \right) = \sum_{j=1}^{\infty} A'_j t^j \text{ where } A'_j \in \mathbb{R} \quad (1.3)$$

$$\sin kt = \sum_{j=1}^{\infty} \left(\frac{\sin^{(j)} 0}{j!} (kt)^j \right) = \sum_{j=1}^{\infty} B'_j t^j \text{ where } B'_j \in \mathbb{R} \quad (1.4)$$

Since the above power series expansions of trigonometric functions are uniformly convergent, their finite linear combination $\{\sigma_N(t)\}$ is also uniformly convergent. ie, Given $\epsilon > 0$ there exists $m \in \mathbb{N}$ such that for every $t \in \mathbb{R}$

$$\left| \sum_{k=0}^m C_k t^k - \sigma_N(t) \right| < \frac{\epsilon}{2} \text{ where } C_k \in \mathbb{R}$$

Therefore, $|p_m(t) - g(t)| \leq |p_m(t) - \sigma_N(t)| + |\sigma_N(t) - g(t)| < \epsilon$ where $p_m(t) = \sum_{k=0}^m C_k t^k$. Define $p : [a, b] \rightarrow \mathbb{R}$ by,

$$p(x) = p_m \left(\frac{\pi(x-a)}{b-a} \right) \quad (1.5)$$

By equations 16.1 and 16.5, $|p(x) - f(x)| < \epsilon$ for every $x \in [a, b]$. \square

1.2 Other Forms of Fourier Series

Let $f \in L([0, 2\pi])$, then the fourier series generated by f is given by,

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

$$\text{where } a_n = \frac{1}{\pi} \int_0^{2\pi} f(t) \cos nt \, dt, \quad b_n = \frac{1}{\pi} \int_0^{2\pi} f(t) \sin nt \, dt$$

By Euler's formula $e^{inx} = \cos nx + i \sin nx$. We have, $\cos nx = \frac{(e^{inx} + e^{-inx})}{2}$ and $\sin nx = \frac{(e^{inx} - e^{-inx})}{2i}$

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} (\alpha_n e^{inx} + \beta_n e^{-inx})$$

$$\text{where } \alpha_n = \frac{(a_n - ib_n)}{2} \quad \beta_n = \frac{(a_n + ib_n)}{2}$$

Therefore, by assigning $\alpha_0 = a_0/2$, $\alpha_{-n} = \beta_n$, we get the following exponential form of fourier series generated by f ,

$$f(x) \sim \sum_{n=-\infty}^{\infty} \alpha_n e^{inx} \text{ where } \alpha_n = \frac{1}{2\pi} \int_0^{2\pi} f(t) e^{-int} \, dt$$

Note : If f is periodic with period 2π , then the interval of integration $[0, 2\pi]$ can be replaced with any interval of length 2π . eg. $[-\pi, \pi]$

1.2.1 Periodic with period p

Let $f \in L([0, p])$ and f is periodic with period p . Then

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{2\pi nx}{p} + b_n \sin \frac{2\pi nx}{p} \right)$$

$$\text{where } a_n = \frac{2}{p} \int_0^p f(t) \cos \frac{2\pi nt}{p} \, dt \quad b_n = \frac{2}{p} \int_0^p f(t) \sin \frac{2\pi nt}{p} \, dt$$

Therefore, we have the exponential form of the above fourier series given by,

$$f(x) \sim \sum_{n=-\infty}^{\infty} \alpha_n e^{\frac{2\pi i n x}{p}}, \text{ where } \alpha_n = \frac{1}{p} \int_0^p f(t) e^{\frac{-2\pi i n t}{p}} \, dt$$

1.3 Fourier Integral Theorem

Theorem 1.2 (Fourier Integral Theorem). *Let $f \in L(-\infty, \infty)$. Suppose $x \in \mathbb{R}$ and an interval $[x - \delta, x + \delta]$ about x such that either*

1. *f is of bounded variation on an interval $[x - \delta, x + \delta]$ about x or*

2. both limits $f(x+)$ and $f(x-)$ exists and both Lebesgue integrals

$$\int_0^\delta \frac{f(x+t) - f(x+)}{t} dt \text{ and } \int_0^\delta \frac{f(x-t) - f(x-)}{t} dt$$

exists.

Then,

$$\frac{f(x+) + f(x-)}{2} = \frac{1}{\pi} \int_0^\infty \int_{-\infty}^\infty f(u) \cos v(u-x) du dv,$$

the integral \int_0^∞ being an improper Riemann integral.

Synopsis.

$$f(x+t) \frac{\sin \alpha t}{\pi t} dt \rightarrow f(u) \frac{\sin \alpha(u-x)}{\pi(u-x)} \rightarrow \frac{f(u)}{\pi} \int_0^\alpha \cos v(u-x) dv$$

By Riemann-Lebesgue lemma[apo, 1973, Theorem 11.6],

$$f \in L(I) \implies \lim_{\alpha \rightarrow +\infty} \int_I f(x) \sin \alpha t dt = 0$$

By Jordan's Theorem[apo, 1973, Theorem 10.8], if g is of bounded variation on $[0, \delta]$, then

$$\lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta g(t) \frac{\sin \alpha t}{t} dt = g(0+)$$

By Dini's Theorem[apo, 1973, Theorem 10.9], if the limit $g(x+)$ exists and Lebesgue integral $\int_0^\delta \frac{g(t)+g(0+)}{t} dt$ exists for some $\delta > 0$, then

$$\lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta g(t) \frac{\sin \alpha t}{t} dt = g(0+)$$

The order of Lebesgue integrals can be interchanged[apo, 1973, Theorem 10.40], Suppose $f \in L(X)$ and $g \in L(Y)$. Then

$$\int_X f(x) \left(\int_Y g(y) k(x, y) dy \right) dx = \int_Y g(y) \left(\int_X f(x) k(x, y) dx \right) dy$$

Proof. Consider $\int_{-\infty}^\infty f(x+t) \frac{\sin \alpha t}{\pi t} dt$. We prove that this integral is equal to the either sides.

$$\int_{-\infty}^\infty f(x+t) \frac{\sin \alpha t}{\pi t} dt = \int_{-\infty}^{-\delta} + \int_{-\delta}^0 + \int_0^{-\delta} + \int_\delta^\infty f(x+t) \frac{\sin \alpha t}{\pi t} dt$$

We have, function $\frac{f(x+t)}{\pi t}$ is bounded on $(-\infty, -\delta) \cup (\delta, \infty)$, hence $\frac{f(x+t)}{\pi t}$ is Lebesgue integrable on $(-\infty, -\delta) \cup (\delta, \infty)$.

By Riemann Lebesgue lemma,

$$\begin{aligned} \frac{f(x+t)}{\pi t} \in L(-\infty, -\delta) &\implies \int_{-\infty}^{-\delta} f(x+t) \frac{\sin \alpha t}{\pi t} dt = 0, \\ \frac{f(x+t)}{\pi t} \in L(\delta, \infty) &\implies \int_\delta^\infty f(x+t) \frac{\sin \alpha t}{\pi t} dt = 0 \end{aligned}$$

Case 1 Suppose f is of bounded variation on $[x - \delta, x + \delta]$, put $g(t) = f(x + t)$ then g is of bounded variation on $[-\delta, \delta]$. Thus g is of bounded variation on $[0, \delta]$. Then by Jordan's Theorem

$$\lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta f(x + t) \frac{\sin \alpha t}{t} dt = \lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta g(t) \frac{\sin \alpha t}{t} dt = g(0+) = f(x+)$$

Case 2 Suppose both the limits $f(x+)$ and $f(x-)$ exists and both Lebesgue integrals

$$\int_0^\delta \frac{f(x + t) - f(x+)}{t} dt \text{ and } \int_0^\delta \frac{f(x - t) - f(x-)}{t} dt$$

exists.

Thus, we have $f(x+)$ exists and the Lebesgue integral $\int_0^\delta \frac{f(x+t)-f(x+)}{t} dt$ exists. Put $g(t) = f(x + t)$, then $g(0+) = f(x+)$ exists and the Lebesgue integral $\int_0^\delta \frac{g(t)-g(0+)}{t} dt$ exists, then by Dini's Theorem,

$$\lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta f(x + t) \frac{\sin \alpha t}{t} dt = \lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta g(t) \frac{\sin \alpha t}{t} dt = g(0+) = f(x+)$$

Similarly, $f(x-)$ exists and the Lebesgue integral $\int_0^\delta \frac{f(x-t)-f(x-)}{t} dt$ exists. Put $g(t) = f(x - t)$, then $g(0+) = f(x-)$ exists and the Lebesgue integral $\int_0^\delta \frac{g(t)-g(0+)}{t} dt$ exists, then by Dini's Theorem,

$$\begin{aligned} \lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_{-\delta}^0 f(x + t) \frac{\sin \alpha t}{t} dt &= \lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta f(x - \tau) \frac{\sin \alpha \tau}{\tau} d\tau \\ &= \lim_{\alpha \rightarrow +\infty} \frac{2}{\pi} \int_0^\delta g(\tau) \frac{\sin \alpha \tau}{\tau} d\tau = g(0+) = f(x-) \end{aligned}$$

Then by either cases,

$$\begin{aligned} \lim_{\alpha \rightarrow +\infty} \int_{-\infty}^\infty f(x + t) \frac{\sin \alpha t}{\pi t} dt &= \lim_{\alpha \rightarrow +\infty} \int_{-\delta}^0 + \int_0^\delta f(x + t) \frac{\sin \alpha t}{\pi t} dt \\ &= \frac{f(x+) + f(x-)}{2} \end{aligned}$$

We have, $\int_0^\alpha \cos v(u - x) dv = \frac{\sin v(u-x)}{u-x}$.

$$\begin{aligned} \lim_{\alpha \rightarrow +\infty} \int_{-\infty}^\infty f(x) \frac{\sin \alpha t}{\pi t} dt &= \lim_{\alpha \rightarrow +\infty} \int_{-\infty}^\infty f(u) \frac{\sin \alpha(u-x)}{u-x} du, \text{ (put } u = x + t) \\ &= \lim_{\alpha \rightarrow +\infty} \int_{-\infty}^\infty f(u) \left(\int_0^\alpha \cos v(u-x) dv \right) du \\ &= \lim_{\alpha \rightarrow +\infty} \int_0^\alpha \left(\int_{-\infty}^\infty f(u) \cos v(u-x) du \right) dv, \end{aligned}$$

since, the order of Lebesgue integrals can be reversed.

$$= \int_0^\infty \left(\int_{-\infty}^\infty f(u) \cos v(u-x) du \right) dv$$

where, \int_0^∞ is not a Lebesgue integral, but an improper Riemann integral

Therefore,

$$\begin{aligned} \int_0^\infty \left(\int_{-\infty}^\infty f(u) \cos v(u-x) du \right) dv &= \lim_{\alpha \rightarrow +\infty} \int_{-\infty}^\infty f(x) \frac{\sin \alpha t}{\pi t} dt \\ &= \frac{f(x+) + f(x-)}{2} \end{aligned}$$

□

Remark. If a function f on $(-\infty, \infty)$ is non-periodic, then it may not have a fourier series representation. In such cases, we have fourier integral representation.

1.4 Exponential form of Fourier Integral Theorem

Let $f \in L(-\infty, \infty)$. Suppose $x \in \mathbb{R}$ and an interval $[x - \delta, x + \delta]$ about x such that either

1. f is of bounded variation on an interval $[x - \delta, x + \delta]$ about x or
2. both limits $f(x+)$ and $f(x-)$ exists and both Lebesgue integrals

$$\int_0^\delta \frac{f(x+t) - f(x+)}{t} dt \text{ and } \int_0^\delta \frac{f(x-t) - f(x-)}{t} dt$$

exists.

Then,

$$\frac{f(x+) + f(x-)}{2} = \lim_{\alpha \rightarrow \infty} \frac{1}{2\pi} \int_{-\alpha}^\alpha \left(\int_{-\infty}^\infty f(u) e^{iv(u-x)} du \right) dv$$

Proof. Let $F(v) = \int_{-\infty}^\infty f(u) \cos v(u-x) du$. Then $F(v) = F(-v)$ and

$$\begin{aligned} \lim_{\alpha \rightarrow \infty} \frac{1}{2\pi} \int_{-\alpha}^\alpha F(v) dv &= \lim_{\alpha \rightarrow \infty} \frac{1}{\pi} \int_0^\alpha \int_{-\infty}^\infty f(u) \cos v(u-x) du dv \\ &= \frac{f(x+) + f(x-)}{2} \end{aligned}$$

Let $G(v) = \int_{-\infty}^\infty f(u) \sin v(u-x) du$. Then $G(v) = -G(-v)$ and

$$\lim_{\alpha \rightarrow \infty} \frac{1}{2\pi} \int_{-\alpha}^\alpha G(v) dv = 0$$

Thus

$$\lim_{\alpha \rightarrow \infty} \frac{1}{2\pi} \int_{-\alpha}^\alpha F(v) + iG(v) dv = \frac{f(x+) + f(x-)}{2}$$

□

1.5 Integral Transforms

Definitions 1.3. Integral transform $g(y)$ of $f(x)$ is a Lebesgue integral or Improper Riemann integral of the form

$$g(y) = \int_{-\infty}^{\infty} K(x, y) f(x) dx$$

, where K is the kernel of the transform. We write $g = \mathcal{K}(f)$.

Remark. Integral transforms(operators) are linear operators. ie, $\mathcal{K}(af_1 + bf_2) = a\mathcal{K}f_1 + b\mathcal{K}f_2$

Remark. A few commonly used integral transforms,

1. Exponential Fourier Transform \mathcal{F} ,

$$\mathcal{F}f = \int_{-\infty}^{\infty} e^{-ixy} f(x) dx$$

2. Fourier Cosine Transform \mathcal{C} ,

$$\mathcal{C}f = \int_0^{\infty} \cos xy f(x) dx$$

3. Fourier Sine Transform \mathcal{S} ,

$$\mathcal{S}f = \int_0^{\infty} \sin xy f(x) dx$$

4. Laplace Transform \mathcal{L} ,

$$\mathcal{L}f = \int_0^{\infty} e^{-xy} f(x) dx$$

5. Mellin Transform \mathcal{M} ,

$$\mathcal{M}f = \int_0^{\infty} x^{y-1} f(x) dx$$

Remark. Suppose $f(x) = 0, \forall x < 0$.

$$\int_{-\infty}^{\infty} e^{-ixy} f(x) dx = \int_0^{\infty} e^{-ixy} f(x) dx = \int_0^{\infty} \cos xy f(x) dx + i \int_0^{\infty} \sin xy f(x) dx$$

$$\mathcal{F}f = \mathcal{C}f + i\mathcal{S}f$$

Therefore Fourier Cosine \mathcal{C} and Sine \mathcal{S} transforms are special cases of fourier integral transform, \mathcal{F} provided f vanishes on negative real axis.

Remark. Let $y = u + iv$, $f(x) = 0$, $\forall x < 0$.

$$\int_0^\infty e^{-xy} f(x) dx = \int_0^\infty e^{-xu} e^{-ixv} f(x) dx = \int_0^\infty e^{-ixv} \phi_u(x) dx$$

where $\phi_u(x) = e^{-xu} f(x)$.

$$\mathcal{L}f = \mathcal{F}\phi_u$$

Therefore Laplace transform, \mathcal{L} is a special case of Fourier integral transform, \mathcal{F} .

Remark. Let $g(y) = \mathcal{F}f(x)$.

$$g(y) = \int_{-\infty}^\infty e^{-ixy} f(x) dx$$

Suppose f is continuous at x , then by fourier integral theorem,

$$\begin{aligned} f(x) &= \frac{1}{2\pi} \int_{-\infty}^\infty \left(\int_{-\infty}^\infty f(u) e^{iv(u-x)} du \right) dv \\ &= \int_{-\infty}^\infty e^{-ivx} \left(\frac{1}{2\pi} \int_{-\infty}^\infty e^{ivu} f(u) du \right) dv \\ &= \int_{-\infty}^\infty g(v) e^{-ivx} dv = \mathcal{F}g \text{ where } g(v) = \frac{1}{2\pi} \int_{-\infty}^\infty f(u) e^{ivu} du \end{aligned}$$

The above function $g(v)$ gives the **inverse fourier transformation** of f .

Let g be fourier transform of f , then f is uniquely determined by its fourier transform g by,

$$f(x) = \mathcal{F}^{-1}g(y) = \frac{1}{2\pi} \lim_{\alpha \rightarrow \infty} \int_{-\alpha}^\alpha g(y) e^{ixy} dy$$

6. Inverse Fourier Transform \mathcal{F}^{-1} ,

$$\mathcal{F}^{-1}f = \int_{-\infty}^\infty \frac{e^{ixy}}{2\pi} f(x) dx$$

1.6 Convolutions

Definitions 1.4. Let $f, g \in L(-\infty, \infty)$. Let S be the set of all points x for which the Lebesgue integral

$$h(x) = \int_{-\infty}^\infty f(t)g(x-t)dt$$

exists. Then the function $h : S \rightarrow \mathbb{R}$ is a convolution of f and g . And $h = f * g$.

Remark. Convolution operator is commutative.

ie, $h = f * g = g * f$

Remark. Suppose f, g vanishes on negative real axis, then

$$h(x) = \int_{-\infty}^\infty f(t) g(x-t) dt = \int_{-\infty}^0 + \int_0^x + \int_x^\infty f(t) g(x-t) dt = \int_0^x f(t) g(x-t) dt$$

Remark. Singularity is a point at which the convolution integral fails to exist.

Theorem 1.5. Let $f, g \in L(\mathbb{R})$ and either f or g is bounded in \mathbb{R} . Then the convolution integral

$$h(x) = \int_{-\infty}^{\infty} f(t)g(x-t)dt$$

exists for every $x \in \mathbb{R}$ and the function h so defined is bounded in \mathbb{R} . In addition, if the bounded function is continuous on \mathbb{R} , then h is continuous and $h \in L(\mathbb{R})$.

Synopsis.

Proof.

□

Remark. If f, g are both unbounded, the convolution integral may not exist.

$$\text{eg: } f(t) = \frac{1}{\sqrt{t}}, \quad g(t) = \frac{1}{\sqrt{1-t}}$$

Theorem 1.6. Let $f, g \in L^2(\mathbb{R})$. Then the convolution integral $f * g$ exists for each $x \in \mathbb{R}$ and the function $h : \mathbb{R} \rightarrow \mathbb{R}$ defined by $h(x) = f * g(x)$ is bounded in \mathbb{R} .

Synopsis.

Proof.

□

1.7 The Convolution Theorem for Fourier Transforms

Theorem 1.7. Let $f, g \in L(\mathbb{R})$ and either f or g is continuous and bounded on \mathbb{R} . Let $h = f * g$. Then for every real u ,

$$\int_{-\infty}^{\infty} h(x)e^{-ixu}dx = \left(\int_{-\infty}^{\infty} f(t)e^{-itu}dt \right) \left(\int_{-\infty}^{\infty} g(y)e^{-iyu}dy \right)$$

The integral on the left exists both as a Lebesgue integral and an improper Riemann integral.

Synopsis.

Proof.

□

Remark (Application of Convolution Theorem).

$$B(p, q) = \frac{\Gamma p \Gamma q}{\Gamma p + q}, \text{ where } B(p, q) = \int_0^1 x^{p-1}(1-x)^{q-1}dx, \quad \Gamma p = \int_0^{\infty} t^{p-1}e^{-t}dt$$

Chapter 2

Multivariate Differential Calculus

In this chapter, we deal with real functions of several variables. Instead of \mathbf{c} , we write $\bar{c} \in \mathbb{R}^n$, then $\bar{c} = (c_1, c_2, \dots, c_n)$ where $c_j \in \mathbb{R}$ for every $j = 1, 2, \dots, n$. Again, suppose $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $f(\bar{x}) = \bar{y}$, then $\bar{y} = (y_1, y_2, \dots, y_m)$ where each y_k is real. The unit co-ordinate vector, \bar{u}_k is given by $u_{kj} = \delta_{j,k}$

2.1 Directional Derivative

Motivation : The existence of all partial derivatives of a multivariate real function f at a point \bar{c} doesn't imply the continuity of f at \bar{c} . Thus, we need a suitable generalisation for the partial derivative which could characterise continuity. And directional derivative is such an attempt.

Definitions 2.1 (Directional Derivative). Let $S \subset \mathbb{R}^n$ and $f : S \rightarrow \mathbb{R}^m$. Let \bar{c} be an interior points of S and $\bar{u} \in \mathbb{R}^n$, then there exists an open ball $B(\bar{c}, r)$ in S . Also for some $\delta > 0$ the line segment $\alpha : [0, \delta] \rightarrow S$ given by $\alpha(t) = \bar{c} + t\bar{u}$ lie in $B(\bar{c}, r)$.

Then the Directional derivative of f at an interior point \bar{c} in the direction \bar{u} is given by

$$f'(\bar{c}, \bar{u}) = \lim_{h \rightarrow 0} \frac{f(\bar{c} + h\bar{u}) - f(\bar{c})}{h}$$

Remark. The direction derivative of f at an interior point \bar{c} in the direction \bar{u} exists only if the above limit exists.

Remark. Example, [apo, 1973, Exercise 12.2a]

Suppose $\bar{x}, \bar{a}, \bar{c}, \bar{u} \in \mathbb{R}^n$. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ such that $f(\bar{x}) = \bar{a} \cdot \bar{x}$. Then

$$f'(\bar{c}, \bar{u}) = \lim_{h \rightarrow 0} \frac{\bar{a} \cdot (\bar{c} + h\bar{u}) - \bar{a} \cdot \bar{c}}{h} = \bar{a} \cdot \bar{u}$$

Remark (Properties). Let $f : S \rightarrow \mathbb{R}^m$, where $S \subset \mathbb{R}^n$

1. $f'(\bar{c}, \bar{0}) = \bar{0}$

Note : The zero vectors belongs to $\mathbb{R}^n, \mathbb{R}^m$ respectively.

2. $f'(\bar{c}, \bar{u}_k) = \frac{\partial f}{\partial u_k}(\bar{c}) = D_k f(\bar{c})$, the k^{th} partial derivative of f .
3. Let $f = (f_1, f_2, \dots, f_m)$, such that $f(\bar{c}) = (f_1(\bar{c}), f_2(\bar{c}), \dots, f_m(\bar{c}))$. Then,

$$\exists f'(\bar{c}, \bar{u}) \iff \forall k, \exists f'_k(\bar{c}, \bar{u}) \text{ and } f'(\bar{c}, \bar{u}) = (f'_1(\bar{c}, \bar{u}), f'_2(\bar{c}, \bar{u}), \dots, f'_m(\bar{c}, \bar{u}))$$
 ie, Directional derivative of f exists iff directional derivative of each component function f_k exists. And the components of the directional derivatives of f are the directional derivatives of the components of f .
 Thus $D_k f(\bar{c}) = (D_k f_1(\bar{c}), D_k f_2(\bar{c}), \dots, D_k f_m(\bar{c}))$ holds.
4. Let $F(t) = f(\bar{c} + t\bar{u})$, then $F'(0) = f'(\bar{c}, \bar{u})$ and $F'(t) = f'(\bar{c} + t\bar{u}, \bar{u})$
5. Let $f(\bar{c}) = \bar{c} \cdot \bar{c} = \|\bar{c}\|^2$, and $F(t) = f(\bar{c} + t\bar{u})$, then $F'(t) = 2\bar{c} \cdot \bar{u} + 2t\|\bar{u}\|^2$ and $F'(0) = f'(\bar{c}, \bar{u}) = 2\bar{c} \cdot \bar{u}$
6. Let f be linear, then $f'(\bar{c}, \bar{u}) = f(\bar{u})$
7. Existence of all partial derivatives doesn't imply existence of all directional derivatives.

$$f(x, y) = \begin{cases} x + y & \text{if } x = 0 \text{ or } y = 0 \\ 1 & \text{otherwise} \end{cases}$$

For above f , directional derivatives exists only along the co-ordinates (ie, partial derivatives).

8. Existence of all directional derivatives doesn't imply continuity.

$$f(x, y) = \begin{cases} xy^2(x^2 + y^4) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

Above f is discontinuous at $(0, 0)$, however all directional derivatives exists and has finite value.

2.2 Total Derivative

We may define a total derivative $T_c(h) = hf'(c)$ in the case of real-functions of single variable as follows :-

$$\text{Let } E_c(h) = \begin{cases} \frac{f(c+h)-f(c)}{h} - f'(c), & h \neq 0 \\ 0, & h = 0 \end{cases}$$

Then, $f(c+h) = f(c) + hf'(c) + hE_c(h)$ and as $h \rightarrow 0$, $E_c(h) \rightarrow 0$. Also $T_c(h) = f'(c)h$ is a linear function of h . ie, $T_c(ah_1 + bh_2) = aT_c(h_1) + bT_c(h_2)$. Now, we will define a total derivative of multivariate function that has these two properties.

Definitions 2.2 (Total Derivative). The function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable at \bar{c} if there exists a **linear** function $T_{\bar{c}} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that $f(\bar{c} + \bar{v}) = f(\bar{c}) + T_{\bar{c}}(\bar{v}) + \|\bar{v}\|E_{\bar{c}}(\bar{v})$ where $E_{\bar{c}}(\bar{v}) \rightarrow \bar{0}$ as $\bar{v} \rightarrow \bar{0}$.

The linear function $T_{\bar{c}}$ is the total derivative of f at \bar{c} , $T_{\bar{c}}(\bar{0}) = \bar{0}$ and the condition above gives the First Order Taylor's Formula for $f(\bar{c} + \bar{v}) - f(\bar{c})$.

Remark (Properties). Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $f'(\bar{c})(\bar{v}) = T_{\bar{c}}(\bar{v})$ be the total derivative of f at \bar{c} evaluated at \bar{v} . Then,

1. $f'(\bar{c})(\bar{v}) = f'(\bar{c}, \bar{u})$
2. If f is differentiable at \bar{c} , then f is continuous at \bar{c} .
3. $f'(\bar{c})(\bar{v}) = v_1 D_1 f(\bar{c}) + v_2 D_2 f(\bar{c}) + \cdots + v_n D_n f(\bar{c})$

Note. The above f' is a function from \mathbb{R}^n to the set of all linear functions $\mathcal{L} = \{h : \mathbb{R}^n \rightarrow \mathbb{R}^m\}$. $f'(\bar{c})$ is a linear function (in fact, total derivative $T_{\bar{c}}$) which maps \bar{v} into the directional derivatives of f at \bar{c} in the direction \bar{v} . This notation generalises f' for univariate f as well. (put $n = m = 1$)

In this subject, we use the following notations,

$D_k f(\bar{c})$ partial derivative

$f'(\bar{c}, \bar{v})$ directional derivative

$f'(\bar{c})(\bar{v})$ total derivative

Theorem 2.3. If f is differentiable at \bar{c} with total derivative $T_{\bar{c}}$, then for every $\bar{u} \in \mathbb{R}^n$, $T_{\bar{c}}(\bar{u}) = f'(\bar{c}, \bar{u})$. (ie, $f'(\bar{c})(\bar{v}) = f'(\bar{c}, \bar{v})$)

Proof. For $\bar{v} = \bar{0}$, we have $T_{\bar{c}}(\bar{0}) = 0 = f'(\bar{c}, \bar{0})$.

Suppose $\bar{v} \neq \bar{0}$, then put $\bar{v} = h\bar{u}$. Since f is differentiable at \bar{c} , f has total derivative at \bar{c} . That is, there exists a linear function $T_{\bar{c}}$ such that $f(\bar{c} + h\bar{u}) = f(\bar{c}) + T_{\bar{c}}(h\bar{u}) + \|h\bar{u}\| E_{\bar{c}}(h\bar{u})$ where $E_{\bar{c}}(h\bar{u}) \rightarrow \bar{0}$ as $h\bar{u} \rightarrow \bar{0}$.

$$\begin{aligned} &\implies f(\bar{c} + h\bar{u}) = f(\bar{c}) + hT_{\bar{c}}(\bar{u}) + |h|\|\bar{u}\|E_{\bar{c}}(h\bar{u}), \quad E_{\bar{c}}(h\bar{u}) \rightarrow \bar{0} \text{ as } h\bar{u} \rightarrow \bar{0} \\ &\implies \frac{f(\bar{c} + h\bar{u}) - f(\bar{c})}{h} = T_{\bar{c}}(\bar{u}) + \frac{|h|\|\bar{u}\|E_{\bar{c}}(h\bar{u})}{h}, \quad E_{\bar{c}}(h\bar{u}) \rightarrow \bar{0} \text{ as } h \rightarrow 0 \\ &\implies \lim_{h \rightarrow 0} \frac{f(\bar{c} + h\bar{u}) - f(\bar{c})}{h} = T_{\bar{c}}(\bar{u}) + \lim_{h \rightarrow 0} \frac{|h|\|\bar{u}\|E_{\bar{c}}(h\bar{u})}{h} \\ &\implies f'(\bar{c}, \bar{u}) = T_{\bar{c}}(\bar{u}) \end{aligned}$$

□

Note. $T_{\bar{c}}$ is linear, however $E_{\bar{c}}$ is not linear. Thus $E_{\bar{c}}(h\bar{u}) \neq hE_{\bar{c}}(\bar{u})$.

As $h \rightarrow 0$, $h\bar{u} \rightarrow \bar{0}$ and $E_{\bar{c}}(h\bar{u}) \rightarrow \bar{0}$. Since the order of the function $E_{\bar{c}}(h\bar{u})$ is much smaller than that of h , the limit on the right converges to 0.

Theorem 2.4. If f is differentiable at \bar{c} , then f is continuous at \bar{c} .

Proof. Let $\bar{v} \neq 0$, then

$$\begin{aligned} \bar{v} &= v_1 \bar{u}_1 + v_2 \bar{u}_2 + \cdots + v_n \bar{u}_n, \\ \bar{v} \rightarrow \bar{0} &\implies \forall j, v_j \rightarrow 0 \\ T \text{ is linear} &\implies T_{\bar{c}}(\bar{v}) = v_1 T_{\bar{c}}(\bar{u}_1) + v_2 T_{\bar{c}}(\bar{u}_2) + \cdots + v_n T_{\bar{c}}(\bar{u}_n) \\ \text{Thus, } T_{\bar{c}}(\bar{v}) &\rightarrow \bar{0} \text{ as } \bar{v} \rightarrow 0 \end{aligned}$$

Since f differentiable at \bar{c} , there exists linear function $T_{\bar{c}}$ such that

$$\begin{aligned} f(\bar{c} + \bar{v}) &= f(\bar{c}) + T_{\bar{c}}(\bar{v}) + \|\bar{v}\|E_{\bar{c}}(\bar{v}) \\ \implies \lim_{\bar{v} \rightarrow \bar{0}} f(\bar{c} + \bar{v}) &= f(\bar{c}) + \lim_{\bar{v} \rightarrow \bar{0}} T_{\bar{c}}(\bar{v}) + \lim_{\bar{v} \rightarrow \bar{0}} \|\bar{v}\|E_{\bar{c}}(\bar{v}) \\ \implies \lim_{\bar{v} \rightarrow \bar{0}} f(\bar{c} + \bar{v}) &= f(\bar{c}) \end{aligned}$$

□

Theorem 2.5. *Let $S \subset \mathbb{R}^n$ and $f : S \rightarrow \mathbb{R}^m$ –continue page 345–*

Proof.

□

Chapter 3

Implicit Functions and Extremum Problems

Part II

ME800402 Algorithmic Graph Theory

Chapter 4

An Introduction to Graphs

- 4.1 What is a Graph ?
- 4.2 The Degree of a Vertex
- 4.3 Isomorphic Graphs
- 4.4 Subgraphs
- 4.5 Degree Sequences
- 4.6 Connected Graphs
- 4.7 Cut-Vertices and Bridges
- 4.8 Special Graphs
- 4.9 Digraphs

Chapter 5

An Introduction to Algorithms

- 5.1 Algorithmic Complexity
- 5.2 Search Algorithms
- 5.3 Sorting Algorithms
- 5.5 Greedy Algorithms
- 5.6 Representing Graphs in a Computer

Chapter 6

Trees

6.1 Properties of Trees

6.2 Rooted Trees

6.3 Depth-First Search

6.4 Depth-First Search : A Tool for Finding Blocks

6.5 Breadth-First Search

6.6 The Minimum Spanning Tree Problem

Chapter 7

Paths and Distance in Graphs

7.1 Distance in Graphs

7.2 Distance in Weighted Graphs

7.3 The Center and Median of a Graph

7.4 Activity Digraphs and Critical Paths

Chapter 8

Networks

8.1 An Introduction to Networks

Definitions 8.1. A **network** N is a digraph D with two special vertices source s and sink t together with a capacity function $c : E(D) \rightarrow \mathbb{Z}$ such that for every arc $a = (u, v)$ of the digraph, $c(u, v)$ is non-negative.

Remark. *Mathematical Modeling using Network,*

1. There is no restriction on indegree/outdegree of source/sink vertices of the digraph D of a network N .
2. Applications of Network : Transportation problem.

$c(u, v)$ is the capacity of the arc (u, v) of D

$N^+(x) = \{y \in V(D) : (x, y) \in E(D)\}$ is the out-neighbourhood of x .

$N^-(x) = \{y \in V(D) : (y, x) \in E(D)\}$ is the in-neighbourhood of x .

Definitions 8.2. A **flow f in a network N** is function $f : E(D) \rightarrow \mathbb{Z}$ such that 1. each edge satisfies capacity constraint and 2. each vertex except source and sink satisfies conservation equation.

capacity constraint

$$0 \leq f(a) \leq c(a) \text{ for every arc } a \in V(D) \quad (8.1)$$

conservation equation

$$\sum_{y \in N^+(x)} f(x, y) = \sum_{y \in N^-(x)} f(y, x), \quad \forall \text{ vertex } x \in V(D) - \{s, t\} \quad (8.2)$$

net flow out of x

$$\sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x)$$

net flow into x

$$\sum_{y \in N^-(x)} f(y, x) - \sum_{y \in N^+(x)} f(x, y)$$

Definitions 8.3. The **flow f in a network N** is the net flow out of source s .

Remark. 1. net flow out of/into $x \in V(D) - \{s, t\}$ is zero.

2. Without loss of generality¹, underlying digraph is always assymmetric.

$(X, Y) = \{(x, y) \in E(D) : x \in X, y \in Y\}$.

Let X, Y be non-empty subsets of $V(D)$ such that X, Y are disjoint. Then (X, Y) is the set of all arcs from X to Y .

flow from X to Y is the sum of flow on each arc in (X, Y)

$$f(X, Y) = \sum_{(x, y) \in (X, Y)} f(x, y) \quad (8.3)$$

capacity of the partition (X, Y) is the total capacity of arcs in (X, Y)

$$c(X, Y) = \sum_{(x, y) \in (X, Y)} c(x, y) \quad (8.4)$$

cut Let $P \subset V(D)$ such that $s \in P$ and $t \notin P$ and $\bar{P} = V(D) - P$, then (P, \bar{P}) is a cut.

flow from P to \bar{P} is the sum of flow on each arc in (P, \bar{P}) .

$$f(P, \bar{P}) = \sum_{(x, y) \in (P, \bar{P})} f(x, y) \quad (8.5)$$

flow from \bar{P} to P is the sum of flow on each arc in (\bar{P}, P)

$$f(\bar{P}, P) = \sum_{(x, y) \in (\bar{P}, P)} f(x, y) \quad (8.6)$$

capacity of the cut (P, \bar{P}) is the total capacity of the arcs in (P, \bar{P})

$$c(P, \bar{P}) = \sum_{(x, y) \in (P, \bar{P})} c(x, y) \quad (8.7)$$

Theorem 8.4. For any cut (P, \bar{P}) , the flow in N is $f(N) = f(P, \bar{P}) - f(\bar{P}, P)$.

Synopsis. The net flow out of source s is the flow $f(N)$ in the network N . Let (P, \bar{P}) be a cut of N , then $s \in P$ and $t \notin P$. Suppose $P = \{s\}$, then the theorem is true. Suppose P is not singleton, then for each vertex $x \in P$, $x \neq s$, the net flow out of x is zero by flow conservation equation. And flow between vertices in P cancels out each other. Thus adding net flow out of each vertex in P , will be same as the net flow out of source which is the flow in the network, $f(N)$.

¹If underlying digraph of a network is symmetric, then by replacing an arc (u, v) with a new vertex w and two arcs $(u, w), (w, v)$ gives an assymmetric digraph.[?]pp.131

Proof.

$$\text{Flow, } f = \sum_{y \in N^+(s)} f(s, y) - \sum_{y \in N^-(s)} f(y, s) \quad (8.8)$$

By conservation equation, we have $\forall x \in P, x \neq s$,

$$\sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) = 0 \quad (8.9)$$

By above equations,

$$\begin{aligned} \text{Flow, } f &= \sum_{x \in P} \sum_{y \in N^+(x)} f(x, y) - \sum_{x \in P} \sum_{y \in N^-(x)} f(y, x) \\ &= \sum_{(x, y) \in (P, \bar{P})} f(x, y) - \sum_{(y, x) \in (\bar{P}, P)} f(y, x) \end{aligned} \quad (8.10)$$

□

Corollary 8.4.1. *Flow cannot exceed the capacity of any cut (P, \bar{P}) . Further, $f(N) \leq \min c(P, \bar{P})$.*

Synopsis. *Let (P, \bar{P}) be a cut in network N , then by theorem the flow $f(N) = \text{flow from } P \text{ to } \bar{P} - \text{flow from } \bar{P} \text{ to } P$. Since the flow from \bar{P} to P is non-negative, $f(N) \leq \text{flow from } P \text{ to } \bar{P}$. Clearly, $f(x, y) \leq c(x, y)$ by the capacity constraint. Thus $f(N) \leq f(P, \bar{P}) \leq c(P, \bar{P}) \leq \min c(P, \bar{P})$.*

Proof.

$$\begin{aligned} f(N) &= \sum_{(x, y) \in (P, \bar{P})} f(x, y) - \sum_{(y, x) \in (\bar{P}, P)} f(y, x) \\ &\leq \sum_{(x, y) \in (P, \bar{P})} f(x, y) = f(P, \bar{P}) \\ &\leq \sum_{(x, y) \in (P, \bar{P})} c(x, y) = c(P, \bar{P}), \quad \because \forall x, y \in V(D), f(x, y) \leq c(x, y) \\ &\leq \min c(P, \bar{P}) \end{aligned}$$

□

Corollary 8.4.2. *In a network N flow is the net flow into the sink of N .*

Synopsis. *Let $\bar{P} = \{t\}$, then by theorem $f(N)$ is the net flow into the sink.*

Proof. Suppose $P = V(D) - \{t\}$. Then by theorem, we have

$$\begin{aligned} f(N) &= \sum_{(x, y) \in (P, \bar{P})} f(x, y) - \sum_{(y, x) \in (\bar{P}, P)} f(y, x) \\ &= \sum_{x \in N^-(t)} f(x, t) - \sum_{x \in N^+(t)} f(t, x) \end{aligned}$$

□

Remark. *Exercise 5.1*

4. Let N be a network with underlying digraph D which has a vertex $v \in V(D) - \{s, t\}$ with zero indegree. Clearly the flow into v is zero. Thus flow out of v is also zero by flow conservation equation. Let N' be the network obtained from N by deleting the vertex v . Then $f(N) = f(N')$.

8.2 The Max-Flow Min-Cut Theorem

maximum flow A flow f in network N is maximum flow in N , if $f(N) \geq f'(N)$ for each flow f' in N .

minimum cut A cut (P, \bar{P}) in network N is minimum cut of N , if $c(P, \bar{P}) \leq c(X, \bar{X})$ for each cut (X, \bar{X}) in N .

f -unsaturated Let f be a flow in network N with underlying digraph D , and $Q = u_0, a_1, u_1, a_2, \dots, u_{n-1}, a_n, u_n$ be a semipath in D such that every forward arc $a_i = (u_{i-1}, u_i)$ has flow not upto its capacity, $f(a_i) < c(a_i)$ and every reverse arc $a_i = (u_i, u_{i-1})$ has some positive flow in it, $f(a_i) > 0$

f -augmenting semipath Let f be a flow in a network N with underlying digraph D . Suppose semipath $Q = s, a_1, u_1, a_2, \dots, u_{n-1}, a_n, t$ (from source to sink) is f -unsaturated, then Q is an f -augmenting semipath.

Theorem 8.5. *Let f be a flow in a network N with underlying digraph D . The flow f is maximum in N iff there is no f -augmenting semipath in D .*

Synopsis. Suppose Q is an f -augmenting semipath in D , then there exists a flow f^* in N such that $f(N) + \Delta = f^*(N)$. Therefore, f is not a maximum flow in N . Suppose there is no f -augmenting semipath in D , then there exists a cut (P, \bar{P}) such that $f(a) = c(a) \forall a \in (P, \bar{P})$ and $f(a) = 0 \forall a \in (\bar{P}, P)$. Suppose f^* in a maximum flow in N , then $f(N) \leq f^*(N) \leq c(P, \bar{P}) = f(N)$.

Proof. Let f be a flow in a network N with underlying digraph D and $Q = s, a_1, u_1, a_2, u_2, \dots, u_{n-1}, a_n, t$ be an f -augmenting semipath in D .

$$\text{define } \Delta_i = \begin{cases} c(a_i) - f(a_i) & \text{for every forward arc } a_i \in Q, \\ f(a_i) & \text{for every reverse arc } a_i \in Q, \end{cases}$$

Define $\Delta = \min\{\Delta_i\}$. Also define $f^* : E(D) \rightarrow \mathbb{Z}$ such that

$$f^*(a_i) = \begin{cases} f(a_i) + \Delta, & \text{for every forward arc } a_i \in Q, \\ f(a_i) - \Delta, & \text{for every reverse arc } a_i \in Q, \\ f(a_i), & \text{for every arc of } D \text{ which are not in } Q. \end{cases}$$

Since Q is an f -augmenting semipath in D , $\Delta > 0$ and $f(N) + \Delta = f^*(N)$.

Clearly $f(N) < f^*(N)$, and it is enough to show that f^* is a flow in N . f^* is a flow if it satisfies 1. capacity constraint and 2. conservation equation. For any arc $a_i \notin Q$, $f^*(a_i) = f(a_i) \leq c(a_i)$. Suppose $a_i \in Q$. If $a_i = (u_{i-1}, u_i)$, a_i is a forward arc and we have $f^*(a_i) = f(a_i) + \Delta \leq f(a_i) + \Delta_i = f(a_i) + c(a_i) - f(a_i) = c(a_i)$. If $a_i = (u_i, u_{i-1})$, then a_i is a reverse arc and we have $f^*(a_i) = \Delta \leq \min\{\Delta_i\} = \Delta_i = c(a_i)$. Thus f^* satisfies capacity constraint on every arc of D .

Let $x \in V(D) - \{s, t\}$. Suppose $x \notin Q$,

$$\begin{aligned} \text{Net flow out of } x &= \sum_{y \in N^+(x)} f^*(x, y) - \sum_{y \in N^-(x)} f^*(y, x) \\ &= \sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) \\ &= 0 \end{aligned}$$

Suppose $x = u_i \in Q$, then Q has two arc having vertex x say, a_{i-1} , and a_i . There are four possibilities for these two arcs,

1. Both a_{i-1} , a_i are forward arcs.
2. Arc a_{i-1} is forward, but arc a_i is reverse.
3. Arc a_{i-1} is reverse, but arc a_i is forward.
4. Both a_{i-1} , a_i are reverse arcs.

Case 1 $a_{i-1} = (u_{i-1}, u_i)$ and $a_i = (u_i, u_{i+1})$.

$$\begin{aligned} \text{Net flow out of } x &= \sum_{y \in N^+(x)} f^*(x, y) - \sum_{y \in N^-(x)} f^*(y, x) \\ &= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i+1}}} f^*(x, y) + f^*(u_i, u_{i+1}) - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i-1}}} f^*(y, x) + f^*(u_{i-1}, u_i) \right) \\ &= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i+1}}} f(x, y) + f(u_i, u_{i+1}) + \Delta - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i-1}}} f(y, x) + f(u_{i-1}, u_i) \right) - \Delta \\ &= \sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) \\ &= 0 \end{aligned}$$

Case 2 $a_{i-1} = (u_{i-1}, u_i)$ and $a_i = (u_{i+1}, u_i)$.

$$\begin{aligned} \text{Net flow out of } x &= \sum_{y \in N^+(x)} f^*(x, y) - \sum_{y \in N^-(x)} f^*(y, x) \\ &= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i+1}, u_{i-1}}} f^*(x, y) + f^*(u_i, u_{i+1}) + f^*(u_i, u_{i-1}) - \sum_{y \in N^-(x)} f^*(y, x) \\ &= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i+1}, u_{i-1}}} f(x, y) + f(u_i, u_{i+1}) + \Delta + f(u_i, u_{i-1}) - \Delta - \sum_{y \in N^-(x)} f(y, x) \\ &= \sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) \\ &= 0 \end{aligned}$$

Case 3 $a_{i-1} = (u_i, u_{i-1})$ and $a_i = (u_i, u_{i+1})$.

$$\begin{aligned}
\text{Net flow out of } x &= \sum_{y \in N^+(x)} f^*(x, y) - \sum_{y \in N^-(x)} f^*(y, x) \\
&= \sum_{y \in N^+(x)} f^*(x, y) - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i-1}, u_{i+1}}} f^*(y, x) + f^*(u_{i-1}, u_i) + f^*(u_{i+1}, u_i) \right) \\
&= \sum_{y \in N^+(x)} f^*(x, y) - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i-1}, u_{i+1}}} f(y, x) + f(u_{i-1}, u_i) + \Delta + f(u_{i+1}, u_i) - \Delta \right) \\
&= \sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) \\
&= 0
\end{aligned}$$

Case 4 $a_{i-1} = (u_i, u_{i-1})$ and $a_i = (u_{i+1}, u_i)$.

$$\begin{aligned}
\text{Net flow out of } x &= \sum_{y \in N^+(x)} f^*(x, y) - \sum_{y \in N^-(x)} f^*(y, x) \\
&= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i-1}}} f^*(x, y) + f^*(u_i, u_{i-1}) - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i+1}}} f^*(y, x) + f^*(u_{i+1}, u_i) \right) \\
&= \sum_{\substack{y \in N^+(x) \\ y \neq u_{i-1}}} f(x, y) + f(u_i, u_{i-1}) - \Delta - \left(\sum_{\substack{y \in N^-(x) \\ y \neq u_{i+1}}} f(y, x) + f(u_{i+1}, u_i) \right) + \Delta \\
&= \sum_{y \in N^+(x)} f(x, y) - \sum_{y \in N^-(x)} f(y, x) \\
&= 0
\end{aligned}$$

Therefore, f^* is a flow on N . We have $f(N) < f^*(N)$. Thus f is not maximum flow in N due to the existence of an f -augmenting semipath in D .

Conversely, assume that there is no f -augmenting semipath in D . Now, we construct a cut (P, \bar{P}) of N . Let P be the set of all vertices $x \in V(D)$ such that there is an f -unsaturated $s - x$ semipath in D . Trivially, $s \in P$. And $t \notin P$ since there are no f -augmenting semipath in D .² Clearly, (P, \bar{P}) is a cut of the network N .

We claim that $c(P, \bar{P}) = f(N)$. Suppose there is a forward arc $(x, y) \in (P, \bar{P})$, then flow in it is saturated. If $f(x, y) < c(x, y)$, then there is an f -unsaturated $s - y$ semipath in D . ie, $s - x$ semipath + arc (x, y) . Thus every forward arc $(x, y) \in (P, \bar{P})$ is saturated. Suppose there is a reverse arc $(y, x) \in$

²An f -augmenting semipath is an f -unsaturated $s - t$ semipath in D .

(\bar{P}, P) , then there is no flow in it (saturated reversed arc). If $f(y, x) > 0$, then there is an f -unsaturated $s - y$ semipath in D . ie, $s - x$ semipath + arc (y, x) . Thus every reverse arc $(y, x) \in (\bar{P}, P)$ is saturated. And we have,

$$\begin{aligned} \sum_{(x,y) \in (P, \bar{P})} f(x, y) &= \sum_{(x,y) \in (P, \bar{P})} c(x, y) \\ \sum_{(y,x) \in (\bar{P}, P)} f(y, x) &= 0 \\ f(N) &= \sum_{(x,y) \in (P, \bar{P})} f(x, y) - \sum_{(y,x) \in (\bar{P}, P)} f(y, x) \\ &= \sum_{(x,y) \in (P, \bar{P})} c(x, y) \\ &= c(P, \bar{P}) \end{aligned}$$

Suppose f^* is maximum flow in network N and (X, \bar{X}) is minimum cut of N . Then $f(N) \leq f^*(N)$. Thus we have, $f(N) \leq f^*(N) \leq c(X, \bar{X}) \leq c(P, \bar{P}) = f(N)$. Therefore, $f(N) = f^*(N)$. ie, the flow f is maximum in network N if there are no f -augmenting semipaths in D . \square

Theorem 8.6 (maximum-flow, min-cut). *In every network, the value of maximum flow equals capacity of minimum cut.*

Proof. Suppose flow f in network N is maximum, then by previous theorem there is no f -augmenting semipath in D . And $f(N) \leq c(X, \bar{X})$ for any cut (X, \bar{X}) in N . We can construct a cut (P, \bar{P}) in N such that $f(N) = c(P, \bar{P})$. Let P be the set of all vertices x in D such that there is an f -unsaturated $s - x$ semipath in D . Clearly $s \in P$ and $t \notin P$. Also $f(P, \bar{P}) = c(P, \bar{P})$ and $f(\bar{P}, P) = 0$. Then the cut (P, \bar{P}) is minimum cut of N . Suppose there is a cut (X, \bar{X}) such that $c(X, \bar{X}) < c(P, \bar{P})$. Then $f(N) = f(P, \bar{P}) - f(\bar{P}, P) = c(P, \bar{P}) < c(X, \bar{X})$ which is a contradiction. Therefore, the value of maximum flow equals capacity of minimum cut. \square

Remark. Exercise 5.2

1. Suppose (X, \bar{X}) is a cut of N such that $f(a) = c(a)$, $\forall a \in (X, \bar{X})$ and $f(a) = 0$, $\forall a \in (\bar{X}, X)$. By the definition of cut, $s \in X$ and $t \in \bar{X}$. Thus there is no f -augmenting semipath in D . Suppose there is an f -augmenting semipath Q in D , then there is either (a) a forward arc $(x, y) \in (X, \bar{X})$ such that $f(x, y) < c(x, y)$ or (b) a reverse arc $(y, x) \in (\bar{X}, X)$ such that $f(y, x) > 0$ which is a contradiction. Therefore, the flow $f(N)$ is maximum and the given cut (X, \bar{X}) is minimum as shown in the proof of the maximum-flow min-cut theorem.
3. The algorithm suggested in the hint of this exercise won't work if two subnetworks have a common arc such that the direction of flow in which is not consistent. Suppose, the generalized network is not supposed to have any common arcs. Then construct subnetworks for each pair (s, t) with all those arcs which are on some $s - t$ semipath. Define subnetwork capacity function $c'(a) = c(a)$ for every arc in N' .

Let N be a generalized network with set of sources S and set of sinks T . A flow in N is maximum if there is not f -augmenting $s-t$ semipath for each pair $(s, t) \in S \times T$.

8.3 A max-flow min-cut algorithm

Theorem 8.7. Let N be a network with underlying digraph D , source s , sink t , capacity function c and flow f . Let D' be the digraph with same vertex set as D and arc set defined by $E(D') = \{(x, y) : (x, y) \in E(D), c(x, y) > f(x, y) \text{ or } (y, x) \in E(D), f(y, x) > 0\}$. ie, D' has only the unsaturated arcs of D . Then D' has an $s-t$ directed path iff D has an f -augmenting semipath. Moreover, shortest $s-t$ path in D' has the same length as shortest f -augmenting semipath in D .

Synopsis. Each directed $s-t$ path in D' has respective f -augmenting semipath in D and vice versa. Clearly, they have the same length.

Proof. Let N be a network with underlying digraph D , capacity c and flow f . Let D' be the digraph with vertex set $V(D') = V(D)$ and arc set $E(D') = \{(x, y) : \text{either } (x, y) \text{ or } (y, x) \text{ is unsaturated in } N\}$.

Suppose D' has a directed $s-t$ path $Q' : s, u_1, u_2, \dots, u_{n-1}, t$. Then by the construction of D' , for each $u_i \in Q$, there exists an f unsaturated arc a_i in D . ie, either forward arc $a_i = (u_{k-1}, u_k)$ such that $f(u_{k-1}, u_k) < c(u_{k-1}, u_k)$ or reverse arc $a_i = (u_k, u_{k-1})$ such that $f(u_k, u_{k-1}) > 0$. Therefore, we have an $s-t$ semipath $Q : s, a_1, u_1, a_2, \dots, u_{n-1}, a_n, t$ in D such that Q is an f -augmenting semipath since every arc in Q is f -unsaturated. Clearly, Q, Q' are of the same length.

Conversely, suppose that the digraph D has an f -augmenting semipath $Q : s, a_1, u_1, a_2, \dots, u_{n-1}, a_n, t$. Then each arc $a_i \in Q$ are f -unsaturated and by the construction of D' , there exists a directed $s-t$ path $Q' = s, u_1, u_2, \dots, u_{n-1}, t$ in D' . And Q, Q' are of the same length.

There is a one-one correspondence between the directed $s-t$ paths in D' and f -augmenting semipaths in D . Clearly, they have the same length. Thus shortest directed $s-t$ path in D and shortest f -augmenting semipath in D' are of the same length. \square

saturation arc of N with respect to the flow f is an arc a_j in an f -augmenting semipath Q with $\Delta_j = \Delta$.

augmentation path is an f -augmenting semipath Q in D .

Algorithm 8.8 (max-flow min-cut). An algorithm to find maximum flow and minimum cut of a network N with underlying digraph D , source s , sink t , capacity function c and initial flow f .

1. Construct digraph D' with vertex set $V(D') = V(D)$ and arc set $E(D') = \{(x, y) : (x, y) \in E(D) \& f(x, y) < c(x, y) \text{ or } (y, x) \in E(D) \& f(y, x) > 0\}$

2. Find (shortest) $s-t$ directed path in D' using Moore's breadth first search(BFS) algorithm. If D' doesn't have an $s-t$ path, then proceed to step 5. Otherwise, let $Q' : s, u_1, u_2, \dots, u_{n-1}, t$ be a (shortest) $s-t$ path in D' .
3. Let $Q : s, a_1, u_1, a_2, \dots, u_{n-1}, a_n, t$ be the respective semipath in D such that $f(a_j) < c(a_j)$ for forward arcs and $f(a_i) > 0$ for reverse arcs. Let $\Delta_j = c(a_j) - f(a_j)$ for forward arcs and $\Delta_j = f(a_j)$ for reverse arcs. And let $\Delta = \min\{\Delta_j\}$. And augment flow f by Δ ie, $f(a_j) \leftarrow f(a_j) + \Delta$ for forward arcs and $f(a_j) \leftarrow f(a_j) - \Delta$ for reverse arcs.
4. Goto step 1 (Proceed with new flow f and find whether there are any directed $s-t$ paths in D' . If any, augment the flow along the new augmentation path Q by saturating the flow along the saturation arc.)
5. There is no $s-t$ directed path in D' . Thus there is no f -augmenting semipath in D . Therefore the flow f in N is maximum. Let P be the set of all vertices in D' with non-zero breadth first index(bfi) from Moore's BFS algorithm applied in step 2. (P, \bar{P}) is minimum cut of N .

Remark. Validity of the algorithm is proved in the previous theorem.

8.5 Connectivity and Edge-Connectivity

edge cutset is the set U subset of $E(G)$ such that $G - U$ is disconnected.

vertex cutset is the set S subset of $V(G)$ such that $G - S$ is disconnected.

edge connectivity $\lambda(G)$ is the minimum cardinality of all edge cutsets of G .

connectivity $\kappa(G)$ is the minimum cardinality of all vertex cutsets of G .

Theorem 8.9. For every graph G , $\kappa(G) \leq \lambda(G) \leq \delta(G)$

Proof. Suppose graph G is disconnected then $\kappa(G) = \lambda(G) = \delta(G) = 0$. Let G be a connected graph. Then G has at least one vertex v with degree $\delta(G)$. Therefore $\lambda(G) \leq \delta(G)$ since edges incident with v form an edge cutset of G and $\lambda(G)$ is the cardinality of all edge cutsets.

Let G be a graph with edge connectivity $\lambda(G) = c$. Let U be a edge cutset with cardinality c and let edge $uv \in U$. Construct a set of vertices $S \subset V(G)$ such that (S is of minimal cardinality and) for each edge in U other uv , S has a vertex incident with it. Cardinality of S is atmost $c - 1$, since we can select one vertex each for each edge in U other than u, v . If $G - S$ is a disconnected graph, then $\kappa(G) < \lambda(G)$. Suppose $G - S$ is a connected graph, then delete a non-pendent vertex u or v from $G - S$, say v . Since $G - S$ is a connected graph with a singleton edge cutset, $\{uv\}$. We have a vertex cutset $S \cup \{v\}$ of G . Therefore, $\kappa(G) \leq c = \lambda(G)$. \square

Theorem 8.10. If G is a graph of diameter 2, then $\lambda(G) = \delta(G)$

n -edge connected G is n -edge connected if $\lambda(G) \geq n$.

n connected G is n -connected if $\kappa(G) \geq n$.

Theorem 8.11. *Let G be a graph of order p and n be an integer such that $1 \leq n \leq p-1$. If $\delta(G) \geq \frac{p+n-2}{2}$, then G is n -connected.*

connection number $c(G)$ is the smallest integer such that $2 \leq c(G) \leq p$ and every subgraph of order n in G is connected.

l -connectivity $\kappa_l(G)$ is minimum number of vertices whose removal will produce a disconnected graph with at least l components or a graph with fewer than l vertices.

(n, l) -connected A graph G is (n, l) -connected if $\kappa_l(G) \geq n$.

Remark. *Exercises 5.5*

$$1. \lambda(K_{m,n}) = \kappa(K_{m,n}) = m$$

$$8. c(K_p) = 2, c(K_{m,n}) = n+1, c(C_p) = p-1$$

Every two vertices of complete graph of order p are adjacent. For complete bi-partite graph $K_{m,n}$ such that $1 \leq m \leq n$, there exists a totally disconnected subgraph of order n . Therefore $c(K_{m,n}) \geq n+1$. And with $n+1$ vertices, both partitions have at least two vertices each and therefore the graph is connected and $c(K_{m,n}) \leq n+1$. For cycle C_p , any subgraph is disconnected if two non-adjacent vertices are deleted. Therefore $c(C_p) \geq p-1$. And C_p remains connected even after deletion of any vertex, therefore $c(C_p) \leq p-1$.

9.

$$\delta(G) \geq \frac{p + (l-1)(n-2)}{l} \implies \kappa_l(G) \geq n$$

8.6 Menger's Theorem

Theorem 8.12. *For a non-trivial graph G , $\lambda(u, v) = M'(u, v)$ for every pair (u, v) of vertices of G .*

Corollary 8.12.1. *Graph G is n -edge connected iff every two vertices of G are connected by at least n edge disjoint paths.*

Theorem 8.13. *For every pair of non-adjacent vertices u, v in graph G , $\kappa(u, v) = M(u, v)$.*

Corollary 8.13.1. *Graph G is n -connected iff every pair of vertices of G are connected by at least n internally disjoint paths.*

Algorithm 8.14 (connectivity $\kappa(G)$). .

1. If degree of every vertex is $p-1$, then output $\kappa = p-1$ and stop. Otherwise, continue.
2. If G is disconnected, output $\kappa = 0$ and stop. Otherwise, continue.
3. $\kappa \leftarrow p$
4. $i \leftarrow 0$

5. If $i \leq \kappa$, then $i \leftarrow i + 1$ and continue. Otherwise, output κ and stop.
6. $j \leftarrow i + 1$
7. (1) If $j = p + 1$, then return to step 5. Otherwise continue.
 - (2) If $v_i v_j \notin E(G)$, construct network N with digraph D as follows :
 for each vertex $v \in V(G)$, there are two vertices $v', v'' \in V(D)$ and
 an arc $(v', v'') \in E(D)$. And for each edge $uv \in E(G)$, there are
 two arcs $(u'', v), (v'', u) \in E(D)$. The capacity function is given by,
 $c(v', v'') = 1$ for every $v \in V(G)$ and $c(a) = \infty$ for every other arc
 in D . Set source $s = v''_i$ and sink $t = v'_j$ and find maximum flow in
 N using max-flow min-cut algorithm. Otherwise proceed to step 7d
 - (3) If $f(N) < \kappa$, then $\kappa \leftarrow f(N)$. Otherwise, continue.
 - (4) $j \leftarrow j + 1$ and return to step 7a

Chapter 9

Matchings and Factorizations

9.1 An Introduction to Matching

Marriage Problem Given a collection of men and women, where each woman knows some of the men. Can every woman marry a man she knows ?

Assignment Problem Given several job openings and applicants for one or more of these positions. Find an assignment so that maximum positions are filled ?

Optimal Assignment Problem Given several job openings and applicants for one or more of these positions. The benefits of employing these applicants on those positions are also given. Find an assignment of maximum benefit to the company ?

matching in G is a 1-regular¹ subgraph of G .

maximum matching in G is a matching of G with maximum cardinality.

perfect matching in G is a matching of cardinality $p/2$. ie, $p/2$ edges.

maximum weight matching in a weighted graph G is a matching with maximum weight.

Definitions 9.1. Let M be a matching in a graph G ,

matched edge is an edge in subgraph M of G .

unmatched edge is an edge of G that doesn't belong to M .

matched vertex with respect to M is a vertex incident with an edge of M .

single vertex is a vertex that is not incident with any edge of M .

alternating path in G is a path with edges alternately matched and unmatched.

¹A graph G is k -regular, if every vertex of G has degree k .

augmenting path in G is a non-trivial alternating path with single vertices as end vertices.

Theorem 9.2. Let M_1, M_2 be two matchings in G such that there is a spanning subgraph H of G with edges that are either in M_1 or M_2 , but not both. Then the components of H are either 1. isolated vertex 2. even cycle with edge alternately from M_1 and M_2 3. a non-trivial path with edges alternately from M_1 and M_2 such that each end vertex is single with respect to either M_1 or M_2 , but not both.

Synopsis. $\Delta(H) \leq 2$ by Pigeonhole principle. Any component of H is either a path or a cycle. A cycle with edge alternately from M_1 and M_2 is even. If an end vertex of a non-trivial path is matched with respect to M_1 (WLOG), then it is there in $M_1 - M_2$ ie, it is not there in M_2 . If there is another edge in M_2 incident with it, then it has to be in H and it will cease to be an end vertex of path component. Therefore, it is unmatched with respect to M_2 .

Theorem 9.3. A matching M in a graph G is maximum iff there is no augmenting path with respect to M in G .

Synopsis. If M is maximum matching and P an M -augmenting path. Since both end-vertices are single, length of P is odd. Let M', M'' be edges of P which are in M and not in M respectively. Then $M - M' + M''$ is a matching of cardinality one greater than that of M which is a contradiction since M is maximum. Conversely, suppose M be a matching such that there no M -augmenting paths in G . Let M' be a maximum matching in G . Then a nontrivial path component of the graph induced by $M \Delta M'$ is of even length otherwise both end-vertices are matched with respect to one of the matching M or M' which is a contradiction. Again every cycle components are even. Therefore $|M| = |M'|$, since $M \Delta M'$ doesn't have a nontrivial component of another kind.

Definitions 9.4. Let U_1, U_2 be two nonempty, disjoint, subsets of the vertex set of a graph G . Then U_1 is **matched to** U_2 if there exists a matching M in G such that every edge in M incident with a vertex in U_1 and a vertex in U_2 . And every vertex of U_1 (or U_2) is incident with some edge in M . Suppose M^* be a matching such that $M \subset M^*$, then U_1 is **matched under M^* to** U_2 .

Definitions 9.5. Let U be a nonempty set of vertices of a graph G . U is **nondeficient**,² if $|N(S)| \geq |S|$ for every nonempty subset S of U .

Theorem 9.6. Let G be a bipartite graph with partite sets V_1, V_2 . The set V_1 can be matched to a subset of V_2 iff V_1 is nondeficient.

Corollary 9.6.1. Every r -regular bipartite multigraph has a perfect matching.

Theorem 9.7. A collection S_1, S_2, \dots, S_n of finite non-empty sets has a system of distinct representatives iff for each k , $0 \leq k \leq n$, the union of any k of these sets contains at least k elements.

Remark (Hall's Marriage Theorem). Suppose there are n women. Then every women can marry a man she knows iff each subset of k women ($1 \leq k \leq n$) collectively knows atleast k men.

Remark. Let W be a set of n women. Then there are $2^n - 1$ nonempty subset for W . Thus, Hall's Marriage Theorem suggests that we ensure $|N(S)| \geq |S|$ for every nonempty subset S of W . This method has complexity $O(2^n)$.

² $N(S)$ is the neighbourhood set of all vertices adjacent to some vertex in S

9.2 Maximum Matching in Bipartite Graphs

Definitions 9.8. Let M be a matching in a graph G and P is an augmenting path with respect to M . Let M' be set of edge in P and M . And M'' be the set of edges in P and not in M . Then $M_1 = (M - M') \cup M''$ is the **matching obtained by augmenting M along path P** .

Remark. $|M_1| = |M| + 1$

Theorem 9.9. Let M be a a matching of a graph G that is not maximum, and let v be a single vertex with respect to M . Let M_1 denote the mathing obtained by augmenting M along some augmenting path. If G contains an augmenting path with respect to M_1 that has v and an end-vertex, then G contains an augmenting path with respect to M that has v as an end-vertex

Corollary 9.9.1. Let M be a matching of a graph G . Suppose that $M = M_1, M_2, \dots, M_k$ is a finite sequence of matchings of G such that M_i ($2 \leq i \leq k$) is obtained by augmenting M_{i-1} along some augmenting path. Suppose v is a single vertex with respect to M for which there exists no augmenting path starting at v . Then G does not contain an augmenting path with respect to M_i ($2 \leq i \leq k$) that has v as an end-vertex.

Definitions 9.10. An **alternating tree** with respect to a matching M is a tree such that every path from it's root are alternating path with respect to M .

Algorithm 9.11 (Maximum Matching Algorithm for Bipartite Graphs). .

1. $i \leftarrow 1$ and $M \leftarrow M_1$
2. If $i < p$, then continue; otherwise stop.
3. If v_i is matched, then $i \leftarrow i + 1$ and return to Step 2;
otherwise, $v \leftarrow v_i$ and Q is initialized to contain v only.
4. (1) For $j = 1, 2, \dots, p$ and $j \neq i$, let $TREE(v_j) \leftarrow F$.
Also, $TREE(v_j) \leftarrow T$.
(2) If $Q = \phi$, then $i \leftarrow i + 1$ and return to Step 2;
otherwise, delete a vertex x from Q and continue.
(3) (1) Suppose that $N(x) = \{y_1, y_2, \dots, y_k\}$. Let $j \leftarrow 1$.
(2) If $j \leq k$, then $y \leftarrow y_j$; otherwise return to Step 4.2
(3) If $TREE(y) = T$, then $j \leftarrow j + 1$ and return to Step 4.3.2.
Otherwise, continue.
(4) If y is incident with a matching edge yz , then $TREE(y) \leftarrow T$,
 $TREE(z) \leftarrow T$, $PARENT(y) \leftarrow x$, $PARENT(z) \leftarrow y$ and add
 z to Q , $j \leftarrow j + 1$ and return to Step 4.3.2. Otherwise, y is a
single vertex and continue.
(5) Use $PARENT$ to determine the alternating $v - x$ path P' in the
alternating tree. Let P be the augmenting path obtained from P'
by adding the path x, y . Proceed to Step 5
5. Augment M along P to obtain a new matching M' . Let $M \leftarrow M'$, $i \leftarrow i + 1$, and return to Step 2.

Definitions 9.12. Let G be a weighted complete bipartite graph with partite sets V_1 and V_2 . A **feasible vertex labeling** is a real function $l : V(G) \rightarrow \mathbb{R}$ on vertex set of G such that $l(v) + l(u) \geq w(vu)$ where $v \in V_1$ and $u \in V_2$.

Definitions 9.13. Consider the function $l : V(G) \rightarrow \mathbb{R}$ such that $\forall v \in V_1, l(v) = \max\{w(vu) : u \in V_2\}$ and $\forall u \in V_2, l(u) = 0$. Then l is a feasible vertex labeling on $V(G)$. And,

E_l is the set of all edge of the weighted complete bipartite graph G such that $l(v) + l(u) = w(vu)$.

H_l is the spanning subgraph of G induced by the edge set E_l .

Theorem 9.14. Let l be a feasible vertex labeling of a weighted complete bipartite graph G . If H_l contains a perfect matching M' , then M' is a maximum weight matching of G .

Algorithm 9.15 (Kuhn-Munkres). .

1. (1) For each $v \in V_1$, let $l(v) \leftarrow \max\{w(vu) : u \in V_2\}$.
 (2) For each $u \in V_2$, let $l(u) \leftarrow 0$.
 (3) Let H_l be the spanning subgraph of G with edge set E_l .
 (4) Let G_l be the underlying graph of H_l .
2. Apply Algorithm ?? to determine a maximum matching M in G_l .
3. (1) If every vertex v of V_1 is matching with respect to M , output M and stop. Otherwise, continue.
 (2) Let x be the first single vertex of V_1 .
 (3) Construct an alternating tree with respect to M that is rooted at x . If an augmenting path P is discovered, then augmenting M along P and return to Step 3.1. Otherwise, let T be the alternating tree with respect to M and rooted at x that cannot be expanded further in G_l .
4. Compute $m_l \leftarrow \min\{l(v) + l(u) - w(vu) : v \in V_1 \cap V(T), u \in V_2 - V(T)\}$.
 Let

$$l'(v) = \begin{cases} l(v) - m_l & \text{for } v \in V_1 \cap V(T) \\ l(v) + m_l & \text{for } v \in V_2 \cap V(T) \\ l(v) & \text{otherwise} \end{cases}$$

5. Let $l \leftarrow l'$, construct G_l and return to Step 3.3.

9.4 Factorizations

Definitions 9.16. A **factor** of a graph G is a spanning³ subgraph of G .

Definitions 9.17. Let G_1, G_2, \dots, G_n be edge-disjoint factors of G such that $E(G) = \cup_{i=1}^n E(G_i)$. Then G is **factorable** and $G = G_1 \oplus G_2 \oplus \dots \oplus G_n$.

³Spanning subgraph of a graph G has every vertex of G

Definitions 9.18. An r -regular factor of G is an **r -factor** of G .

Definitions 9.19. If G has a factorisation to r -factors, then G is **r -factorable**.

Remark. $K_{3,3}$ is 1-factorable. K_5 is 2-factorable.

Definitions 9.20. An **odd component of G** is a component of G with odd number of vertices. And an **even component of G** is a component of G of with even number of vertices.

Theorem 9.21 (Tutte). A nontrivial graph G has a 1-factor iff for every proper subset S of $V(G)$, the number of odd components of $G - S$ does not exceed $|S|$.

Remark. There exist cubic graphs that doesn't have a 1-factor.

Theorem 9.22 (Petersen). Every bridgeless cubic graph contains a 1-factor.

Remark. Every bridgeless cubic graphs has a 1-factor. Let G be a bridgeless cubic graph. Consider every pair of factors G_1, G_2 such that $G = G_1 \oplus G_2$ where G_1 is a 1-factor and G_2 is a 2-factor. G is not 1-factorable only if every such G_2 doesn't have a 1-factor.

Theorem 9.23. Petersen graph is not 1-factorable.

Theorem 9.24. Every r -regular bipartite multigraph ($r \geq 1$) is 1-factorable.

Remark (Application of 1-factorisation). For even number p , a 1-factorisation of K_p corresponds to the schedule of a round of the round robin tournament among p teams. If p is odd, consider K_{p+1} where v_{p+1} is an imaginary team called bye team. A game with bye team is a bye.

Definitions 9.25. A **hamiltonian cycle** is a spanning cycle. And, **Hamiltonian graph** is a graph containing a hamiltonian cycle.

Theorem 9.26. Complete graph K_{2n+1} can be factored into n hamiltonian cycles.

Remark. For $n = 3$, K_7 can be factored into three hamiltonian cycles.

Theorem 9.27. Let $0 \leq r < p$. Then there exists an r -regular graph of order p iff pr is even.

Definitions 9.28. Let $\{E_1, E_2, \dots, E_n\}$ be partition of $E(G)$. And let H_i be subgraph of G induced by the edge set E_i . A **decomposition** of a graph G is a collection of these subgraphs H_1, H_2, \dots, H_n . And $G = H_1 \oplus H_2 \oplus \dots \oplus H_n$.

Definitions 9.29. Let $G = H_1 \oplus H_2 \oplus \dots \oplus H_n$ be a decomposition of G such that $H \cong H_i$. Then G is **H -decomposable**.

Remark. $K_{3,3}$ is $3K_2$ -decomposable. K_5 is C_5 -decomposable. K_{2n} is nK_2 -decomposable. K_{2n+1} is C_{2n+1} -decomposable. Every graph is K_2 -decomposable. Every complete bipartite graph $K_{m,n}$ is $K_{1,m}$ -decomposable and $K_{1,n}$ -decomposable.

9.5 Block Designs

Definitions 9.30. A block design on a set V is a collection of k -element subsets of V such that each element of V appears exactly in r subsets.

variety The elements of V are called varieties.

block k -element subsets of V are called blocks.

balanced design If each variety appears in exactly r blocks and each pair of varieties appears in exactly λ blocks.

incomplete design If blocks are proper subsets of V . ie, $k < v$.

Definitions 9.31. A balanced incomplete block design of v varieties in b blocks of cardinality k such that each variety appears in exactly r blocks and each pair of varieties appears in exactly λ blocks is a (b, v, r, k, λ) -design.

Theorem 9.32. $bk = vr$

Theorem 9.33. $\lambda(v-1) = r(k-1)$

Corollary 9.33.1. $\lambda < r$

Theorem 9.34 (Fisher's Inequality). $b \geq v$

symmetric design If $b = v$

Theorem 9.35. In a symmetric (b, v, r, k, λ) -design with even v , $r - \lambda$ is a perfect square.

steiner triple system (b, v, r, k, λ) -design with $k = 3$, $\lambda = 1$.

Remark. (b, v, r, k, λ) -designs are incomplete. However, a complete block design (ie, $v = 3$) is also included as a Steiner triple system.

Theorem 9.36. Steiner triple system with v varieties exists iff $v = 6n + 1$ or $v = 6n + 3$ or $v = 3$.

Definitions 9.37 (Kirkman's Schoolgirls Problem). A class of 15 girls. Parade 15 girls in five rows (3 girls in a row). Is it possible to plan 7 days parade so that two girls are together in a row exactly once ?

kirkman triple system Steiner triple system with $v = 6n + 3$.

Remark. It is proved that kirkman triple system exists with $v = 6n + 3$ for every $n \geq 0$.

Theorem 9.38. The code consisting of the rows of the incidence matrix of a (b, v, r, k, λ) -design ($b = v$, $r=k$) is t -error correcting, where $t = k - \lambda - 1$.

Bibliography

- [apo, 1973] (1973). *Mathematical Analysis, 2nd edition*. Narosa Publishing House.
- [Joshi, 1983] Joshi, K. D. (1983). *Introduction to General Topology*. Wiley Eastern Ltd.
- [Kiusalaas, 2013] Kiusalaas, J. (2013). *Numerical Methods in Engineering with Python3*. Cambridge University Press.