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O6. Maximum Flow CPSC 535

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Big Idea: Algorithm Frameworks

Algorithm framework: an algorithm with modular parts that can be swapped in for different performance properties; or to solve different but related problems

Example: hash tables are a framework, can swap in

- different collision resolution strategy (chaining, probing)
- b different hash function (universal hash, linear congruential hash, etc.)

A framework generalizes several algorithm ideas into one pattern; "chunking"

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Big Idea: Iterative Pattern

Recall greedy pattern:

- 1. initialize base-case result
- 2. for each piece of input, update result

Iterative pattern (a.k.a. *fixed-point algorithm*):

- 1. initialize base-case result
- 2. while result is not optimal:
 - 2.1 improve result one step

The *fixed point* is the moment when the result becomes optimal.

Both use a *greedy heuristic*; iterative pattern makes a problem-wide decision.

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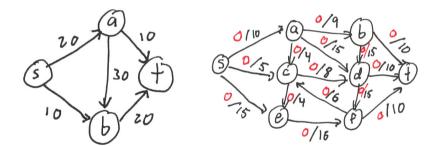
Defining Maximum Flow 1/2: Flow Networks

flow network: graph representing resource flows

- ightharpoonup directed graph G = (V, E)
- ightharpoonup designated source vertex $s \in V$ and sink vertex $t \in V$
- ▶ no self-loop: $\forall v \in V$, $(v, v) \notin E$
- ▶ no antiparallel edges: for any $\forall (u, v) \in E, (v, u) \notin E$
- ▶ flow is possible through every vertex: $\forall v \in V$, there exists some path $s \rightsquigarrow v \rightsquigarrow t$
- ightharpoonup capacity: $\forall (u, v) \in E$, there is a defined, non-negative real capacity c(u, v)
- ▶ implies: G is connected and $|E| \ge |V| 1$

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Flow Network Sketches



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Defining Maximum Flow 2/2: Flows

flow: settings for how much capacity to use on each edge

- candidate for maximum flow: follows the "rules," but not necessarily optimal
- ightharpoonup modeled as function f(u, v) over vertices u, v
- ▶ nonexistent edges: if $(u, v) \notin E$ then f(u, v) = 0
- **capacity constraint**: $0 \le f(u, v) \le c(u, v)$
- ▶ **flow conservation**: (flow-in) = (flow-out), except for source and sink; formally, $\forall u \in V \{s, t\}$,

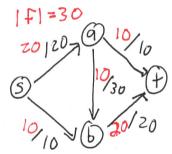
$$\sum_{v \in V} f(v, u) = \sum_{v \in V} f(u, v)$$

ightharpoonup value |f| = net flow into sink

$$|f| = \sum_{v \in V} f(s, v) - \sum_{v \in V} f(v, s)$$

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Flow Sketch



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Maximum Flow Problem Definition

maximum flow problem

input: a flow network G output: a flow f of maximum value |f|

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Ford-Fulkerson Method

"method" because this is a framework for specific max-flow algorithms

- not a complete, clear alg. yet
- based on iterative improvement pattern
- 1: function ITERATIVE-IMPROVEMENT(input)
- 2: result = base-case result
- 3: while result is not optimal do
- 4: improve result
- 5: end while
- 6: return result
- 7: end function

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Ford-Fulkerson Method

- 1: function FORD-FULKERSON-METHOD(G, s, t)
- 2: f = flow with every edge set to zero
- 3: initialize residual network G_f
- 4: while there exists an augmenting path p in G_f do
- 5: augment flow f along path p
- 6: end while
- 7: return f
- 8: end function

Need to explain

- residual network
- augmenting path
- why this terminates and is correct

Residual Networks

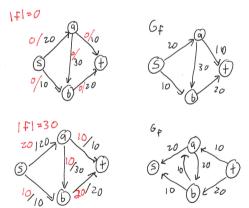
- residual network G_f has same vertices as flow network G = (V, E)
- edges reflect how much capacity is still available
- $ightharpoonup G_f$ only contains edges with positive available capacity
- also add "backwards" edges to allow us to take-back some positive flow
- ightharpoonup define residual capacity between vertices $v, w \in V$ as

$$c_f(u,v) = egin{cases} c(u,v) - f(u,v) & ext{if } (u,v) \in E \ f(v,u) & ext{if } (v,u) \in E \ 0 & ext{otherwise} \end{cases}$$

ightharpoonup (recall that in a flow network either $(u, v) \in E$ or $(v, u) \in E$ but not both)

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Residual Network Example



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Augmenting Paths

- ▶ augmenting path: simple path from source s to sink t in residual network c_f (simple \equiv no repeated vertices)
- \triangleright recall: residual network G_f only contains edges with leftover capacity
- $\blacktriangleright \implies$ if path p exists in G_f , then every edge along p has positive weight in G_f
- \blacktriangleright we can legally increase net $s \rightsquigarrow t$ flow by increasing weights in G_f
- ightharpoonup i.e. increasing flow across the forwards edges in G_f , sometimes decreasing flow across the backwards edges
- $ightharpoonup c_f(p) = residual\ capacity\ of\ p = minimum\ weight\ c_f(u,v)\ of\ an\ edge\ (u,v)\ in\ p$

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Ford-Fulkerson Method Recap

```
Recall the Ford-Fulkerson method/pattern:

1: function FORD-FULKERSON-METHOD(G, s, t)

2:  f = flow with every edge set to zero

3:  initialize residual network G<sub>f</sub>

4:  while there exists an augmenting path p in G<sub>f</sub> do

5:  augment flow f along path p

6:  end while

7:  return f

8: end function
```

still need to

- clarify how to pick p: modular choice leading to specific algorithms
- prove correctness and termination: max-flow min-cut theorem



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Max-Flow Min-Cut Theorem

Lemma: Augmenting a flow f with path p increases $s \rightsquigarrow t$ flow by $c_f(p)$.

Max-Flow Min-Cut Theorem: flow f is maximum iff G_f contains no augmenting path.

If true, any Ford-Fulkerson algorithm computes a correct maximum flow. But,

- does not imply that the algorithm terminates
- does not imply that the # loop iterations is small
- need to decide how to pick paths carefully
- we'll come back to this later

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Cuts

- ightharpoonup cut: partition $V = S \cap T$, where $s \in S$ and t in T
- net flow across f is

$$f(S, T) = (\text{total flow from } S \text{ to } T) - (\text{flow from } T \text{ to } S)$$

minimum cut = a cut whose net flow is minimum

Lemma: for any cut (S, T), net flow f(S, T) = |f|. Proof sketch: since $s \in S$ and $t \in T$, total flow |f| must cross the S-T boundary. 06. Maximum Flow 17/33

Max-Flow Min-Cut Proof Sketch

Show all these are equivalent conditions:

- 1. f is a maximum flow
- 2. G_f contains no augmenting path
- 3. |f| = c(S, T) for some cut (S, T)
- (1) \Longrightarrow (2): by definitions of residual network and augmenting path, a maximum flow has no capacity leftover so no paths in G_f
- (2) \Longrightarrow (3): consider a cut where all vertices reachable from s in G_f are in S and the unreachables are in T; since there is no $s \leadsto t$ path in G_f , all edges across the S-T boundary must already be at full capacity
- (3) \Longrightarrow (1): trivially $|f| \le c(S, T)$, and if |f| = c(S, T) then this (S, T) is maximum

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Ford-Fulkerson Detailed Pseudocode

```
1: function FORD-FULKERSON-METHOD(G = (V, E), s, t)
 2:
       for each edge (u, v) in E do
 3:
           (u, v).f = 0
 4:
       end for
 5:
       while there exists an augmenting path p in G_f do
 6:
           c_f(p) = \min\{c_f(u, v) : (u, v) \in p\}
           for each edge (u, v) \in p do
              if (u, v) \in E then
8:
9:
                  (u, v).f = (u, v).f + c_f(p)
10:
              else
                  (u, v).f = (v, u).f - c_f(p)
11:
12:
              end if
           end for
13.
14:
       end while
15:
       return flow on f fields
16: end function
```

Still abstract — need to clarify how we choose path p.

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Edmonds-Karp Algorithm

Edmonds-Karp Algorithm is

- ► Ford-Fulkerson method from previous page, and...
- use breadth-first search (BFS) to find the shortest augmenting path
- ▶ (shortest ≡ fewest vertices, irrespective of weights)
- now a concrete, runnable, implementable algorithm
- ightharpoonup performs $O(|V| \cdot |E|)$ augmentations
- ▶ takes $O(|V| \cdot |E|^2)$ time
- for n = |V|, this is $O(n^3)$ in a sparse graph and $O(n^5)$ in a dense graph
- ▶ more complicated **relabel-to-front** algorithm takes $O(|V|^3) = O(n^3)$ time

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Edmonds-Karp Pseudocode for Worked Examples

```
1: function EDMONDS-KARP(G = (V, E), s, t)
 2:
       initialize each edge's flow to 0
 3:
       repeat
 4:
           for k = 2, 3, ..., |V| do
 5:
              if \exists augmenting path p of length k then
 6:
                  c_f(p) = \text{minimum excess capacity of any edge in } p
                  for edge e in p do
8:
                      if p follows e forwards then
9:
                         increase e's flow by c_f(p)
10:
                      else
11.
                          decrease e's flow by c_f(p)
12:
                      end if
13:
                  end for
14.
                  break loop
15:
               end if
           end for
16:
17:
       until no path can be found
18:
       return flow based on current capacities
19 end function
```

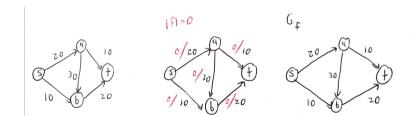
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Identifying Edge Capacity in G

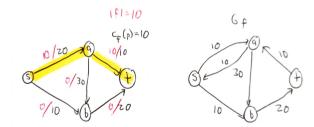
When running this algorithm by hand,

- you could sketch the residual network each time, but this is tedious
- ightharpoonup instead, when looking at edge e with flow x/c
- if x < c, you may follow e forwards and add up to (c x) flow
- ightharpoonup if x > 0, you may follow e backwards and subtract up to x flow

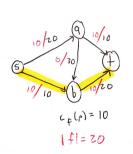
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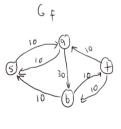


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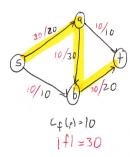


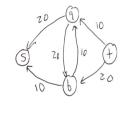
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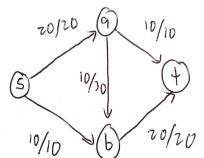


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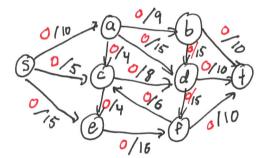




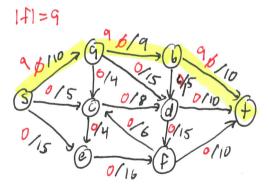
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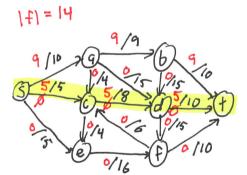
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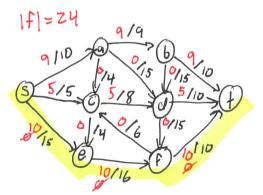
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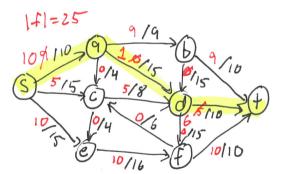
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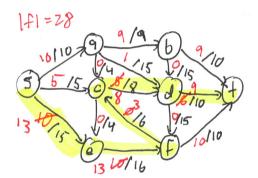
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06. Maximum Flow 32/33



06. Maximum Flow 33/33

