MAXIMUM FLOW

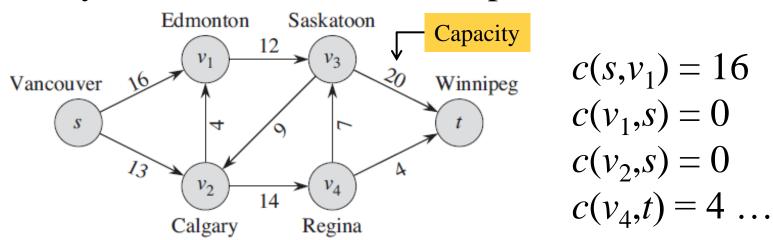
Max-Flow Min-Cut Theorem (Ford Fukerson's Algorithm)

What is Flow Network?

- Flow network is a directed graph G = (V,E) such that each edge has a non-negative capacity $c(u,v) \ge 0$.
- Two distinguished vertices exist in *G* namely:
 - Source (produces flow and denoted by *s*): In-degree of this vertex is 0.
 - □ Sink (consumes flow and denoted by *t*): Out-degree of this vertex is 0.
- Flow in a network is an integer-valued function f defined on the edges of G satisfying $0 \le f(u,v) \le c(u,v)$, for every edge (u,v) in E.

Contd...

- Each edge $(u,v) \in E$ has a non-negative capacity c(u,v).
- If $(u,v) \notin E$ assume c(u,v)=0.
- Two special vertices, source *s* and sink *t*.
- Every vertex $v \in V$ is on some path from s to t.



Conditions for Flow Network

- For each edge (u,v) in E, the flow f(u,v) in G is a real valued function $f: V \times V \rightarrow R$ that satisfies the following properties:
- Capacity constraints The flow along an edge can not exceed its capacity. $\forall (u,v) \in E \ f(u,v) \leq c(u,v)$
- Skew symmetry The net flow from u to v must be the opposite of the net flow from v to u.

$$\forall (u,v) \in E \ f(u,v) = -f(v,u)$$

Flow conservation – Unless u is s or t, the net flow to a node is zero. $\forall u \in V : u \neq s \text{ and } u \neq t \Rightarrow \sum_{v \in V} f(u, w) = 0$

The Value of a Flow

■ The value of a flow is given by:

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

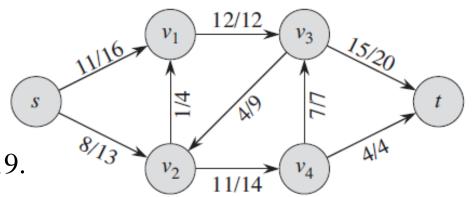
- The flow into the sink node (*t*) is same as flow going out from the source node (*s*) and thus the flow is conserved.
- Total amount of flow from source *s* is equal to total amount of flow into the sink *t*.

Example

- A flow f in G with value |f| = 19.
- Each edge (u, v) is labeled by f(u,v)/c(u,v). Slash notation separates the flow and capacity; it does not indicate division.

$$|f| = \sum_{v \in V} f(s, v) = \sum_{v \in V} f(v, t) = 19$$

- The flow across nodes v_1 , v_2 , v_3 , and v_4 are also conserved as flow into them = flow out of them.
- v_1 : 11 + 1 = 12
- v_2 : 8 + 4 = 1 + 11
- v_3 : 12 + 7 = 4 + 15, and
- v_4 : 11 = 7 + 4.



| Edge | Capacity | Flow | Comment |
|--------------|----------|------|---------------------------|
| (s,v_1) | 16 | 11 | $11 \le 16 \text{ Valid}$ |
| (s,v_2) | 13 | 8 | 8 ≤ 13 Valid |
| (v_2, v_1) | 4 | 1 | 1 ≤ 4 Valid |
| (v_1, v_3) | 12 | 12 | 12 ≤ 12 Valid |
| (v_3, v_2) | 9 | 4 | $4 \le 9$ Valid |
| (v_2, v_4) | 14 | 11 | 11 ≤ 14 Valid |
| (v_4, v_3) | 7 | 7 | $7 \le 7$ Valid |
| (v_3,t) | 20 | 15 | $15 \le 20$ Valid |
| (v_4,t) | 4 | 4 | 4 ≤ 4 Valid |

The Maximum Flow Problem

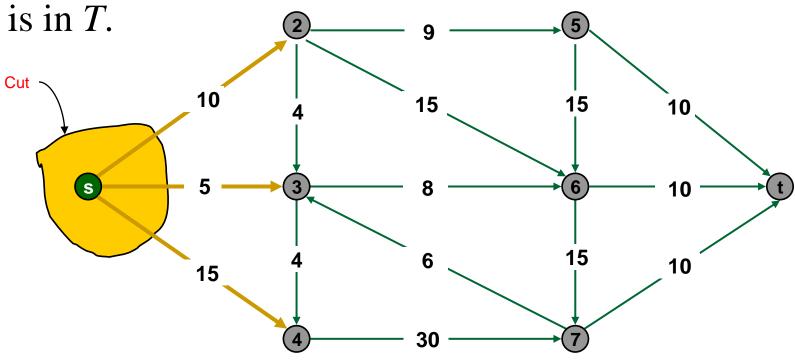
Given:

- \Box Graph G(V,E),
- $\Box f(u,v) = \text{flow on edge } (u,v),$
- c(u,v) =capacity of edge (u,v),
- \Box s = source node, t = sink node.
- \blacksquare Maximize: |f|
- Subject to: $\sum_{v \in V} f(u, v) \sum_{v \in V} f(v, u) = 0, \forall u \neq s, t$ $\sum_{v \in V} f(s, v) = \sum_{v \in V} f(v, t) = |f|$ $0 \le f(u, v) \le c(u, v), \forall (u, v) \in E$

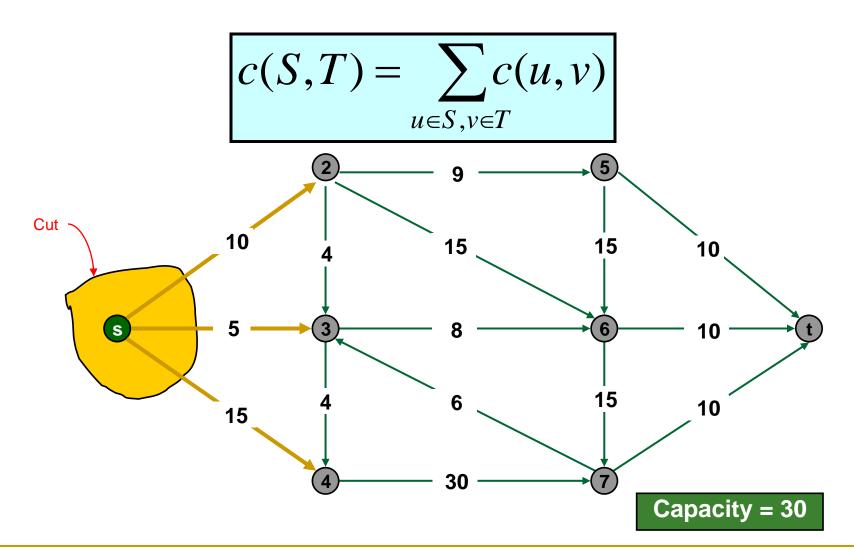
In simple terms maximize the *s* to *t* flow, while ensuring that the flow is feasible.

Cuts of Flow Networks

A Cut in a network is a partition of V into S and T (T = V - S) such that s (source) is in S and t (target)

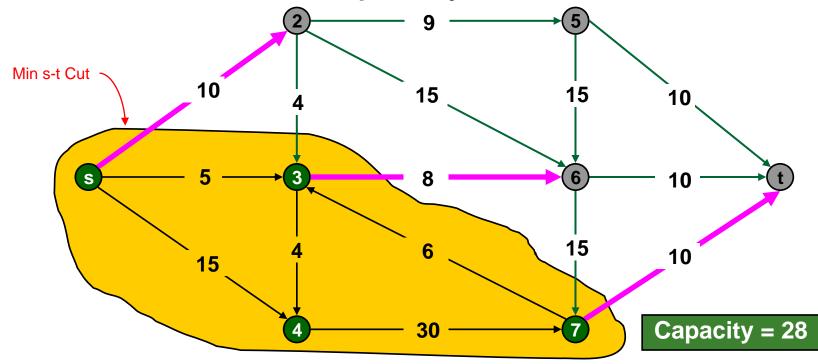


Capacity of Cut (S,T)



Min Cut

 Min s-t cut (also called as a Min Cut) is a cut of minimum capacity



Flow of Min Cut

Let f be the flow and let (S,T) be a cut. Then $|f| \le$ capacity (S,T).

$$|f| = f(S,T)$$

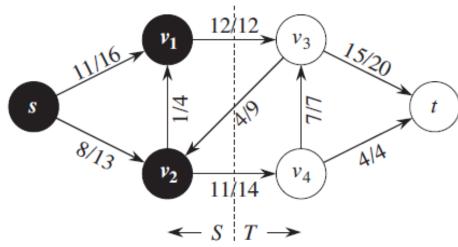
$$= \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u)$$

$$\leq \sum_{u \in S} \sum_{v \in T} f(u,v)$$

$$\leq \sum_{u \in S} \sum_{v \in T} c(u, v)$$
$$= c(S, T).$$

Capacity =
$$c(v_1, v_3) + c(v_2, v_4)$$

= 12 + 14 = 26.
Flow = $f(v_1, v_3) + f(v_2, v_4) - f(v_3, v_2)$
= 12 + 11 - 4 = 19.



Ford-Fulkerson Method

- \blacksquare 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

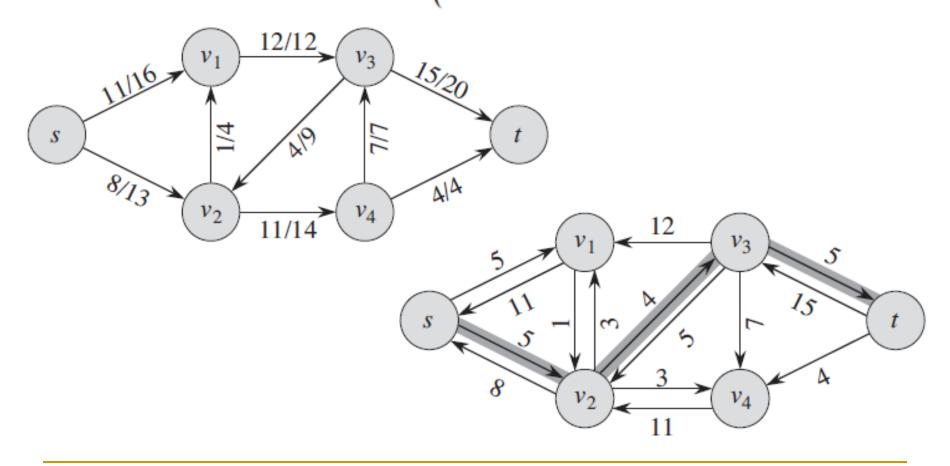
Residual Network

Given a flow network G = (V,E) and a flow f, the residual network of G induced by f is $G_f = (V,E_f)$, where

$$E_f = \{(u,v) \in V \times V : c_f(u,v) > 0\}$$
 with residual capacity c_f

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

Contd...
$$c_f(u,v) = \begin{cases} c(u,v) - f(u,v) & \text{if } (u,v) \in E, \\ f(v,u) & \text{if } (v,u) \in E, \\ 0 & \text{otherwise}. \end{cases}$$



Augmenting Path

- An augmenting path p is a simple path from s to t on a residual network G_f .
- The maximum capacity by which we can increase the flow on each edge in an augmenting path *p* is known as the residual capacity of *p*, given by

$$c_f(p) = \min\{c_f(u, v) : (u, v) \text{ is on } p\}$$

Max-flow min-cut theorem

- If f is a flow in a flow network G = (V,E) with source s and sink t, then the following conditions are equivalent:
- 1. f is a maximum flow in G.
- 2. The residual network G_f contains no augmenting paths.
- 3. |f| = c(S,T) for some cut (S,T) of G.

Note:

If |f| = c(S,T), then c(S,T) is the required min-cut.

Basic Ford-Fulkerson Algorithm

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FORD-FULKERSON(G, s, t)
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for each edge (u, v) \in G.E

(u, v).f = 0

while there exists a path p from s to t in the residual network G_f

c_f(p) = \min\{c_f(u, v) : (u, v) \text{ is in } p\}

for each edge (u, v) in p

if (u, v) \in E

(u, v).f = (u, v).f + c_f(p)

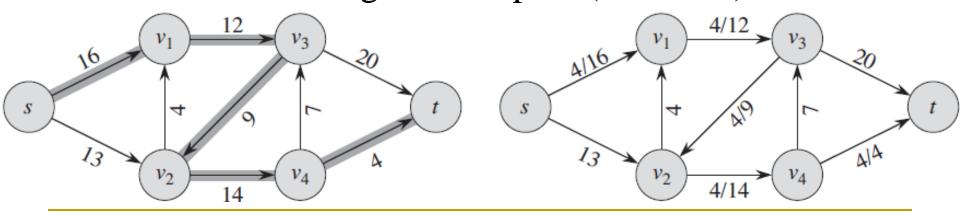
else (v, u).f = (v, u).f - c_f(p)
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- Line 7. Add residual capacity to the flow over an existing edge (u,v) in E.
- Line 8. Subtract residual capacity from the flow over an existing edge (v,u) in E.

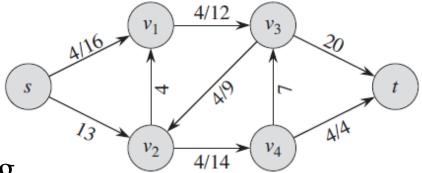
Example

Flow = 4

- Initial flow = 0. Thus original network and initial residual network is same.
- Path: $s \rightarrow v_1 \rightarrow v_3 \rightarrow v_2 \rightarrow v_4 \rightarrow t$.
- Residual capacity: min(16, 12, 9, 14, 4) = 4.
- All edges in path exists in E, so add 4 to the initial flow for all the edges in the path (0 + 4 = 4).

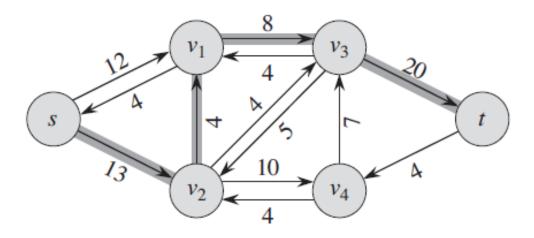


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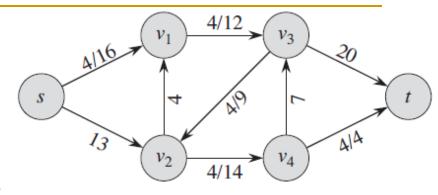


Update residual network using,

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

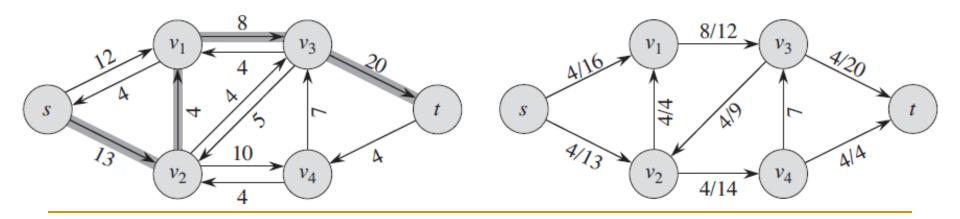


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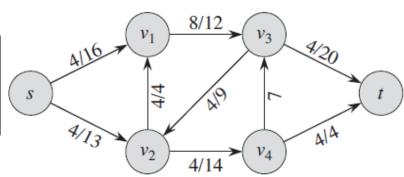


- Path: $s \rightarrow v_2 \rightarrow v_1 \rightarrow v_3 \rightarrow t$.
- Residual capacity: min(13, 4, 8, 20) = 4.
- All edges in path exists in *E*, so add 4 to the flow for all the edges in the path.

$$Flow = 4 + 4$$

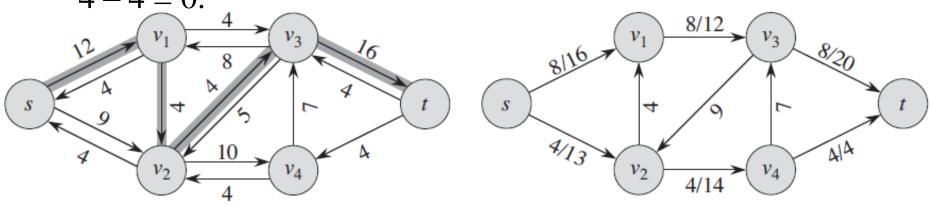


Contd... for each edge (u, v) in pif $(u, v) \in E$ $(u, v).f = (u, v).f + c_f(p)$ **else** $(v, u).f = (v, u).f - c_f(p)$



- Update residual network.
- Path: $s \rightarrow v_1 \rightarrow v_2 \rightarrow v_3 \rightarrow t$.
- Residual capacity: min(12, 4, 4, 16) = 4.
- Flow = 4 + 4 + 4

Edges (v_1, v_2) and (v_2, v_3) in path doesn't exist in E, so subtract residual capacity (4) from the previous flow for the edges (v_2,v_1) and (v_3,v_2) . For both the edges updated flow is 4 - 4 = 0.



Contd... for each edge
$$(u, v)$$
 in p

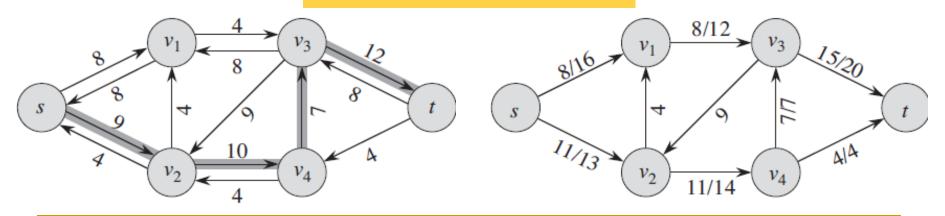
if $(u, v) \in E$

$$(u, v).f = (u, v).f + c_f(p)$$
else $(v, u).f = (v, u).f - c_f(p)$

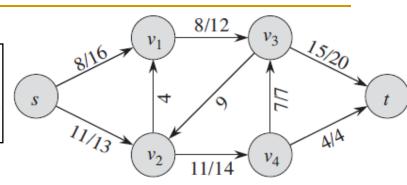
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- Update residual network.
- Path: $s \rightarrow v_2 \rightarrow v_4 \rightarrow v_3 \rightarrow t$.
- Residual capacity: min(9, 10, 7, 12) = 7.
- All edges in path exists in E, so add 7 to the flow for all the edges in the path.

Flow =
$$4 + 4 + 4 + 7$$

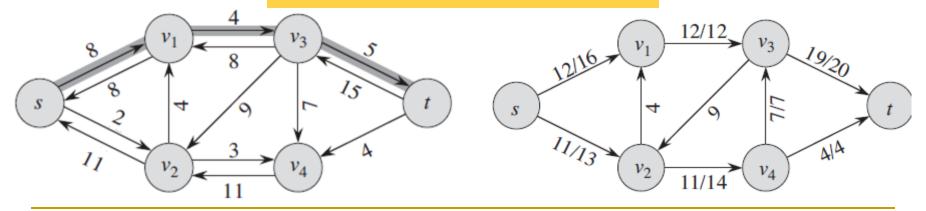


Contd... for each edge (u, v) in pif $(u, v) \in E$ $(u, v).f = (u, v).f + c_f(p)$ else $(v, u).f = (v, u).f - c_f(p)$

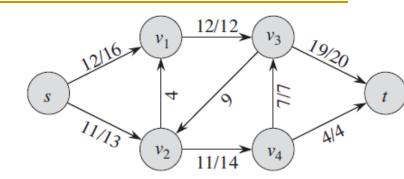


- Update residual network.
- Path: $s \rightarrow v_1 \rightarrow v_3 \rightarrow t$.
- Residual capacity: min(8, 4, 5) = 4.
- All edges in path exists in E, so add 4 to the flow for all the edges in the path.

Flow =
$$4 + 4 + 4 + 7 + 4$$

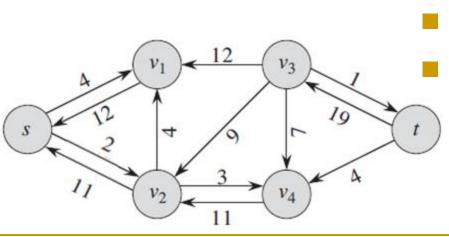


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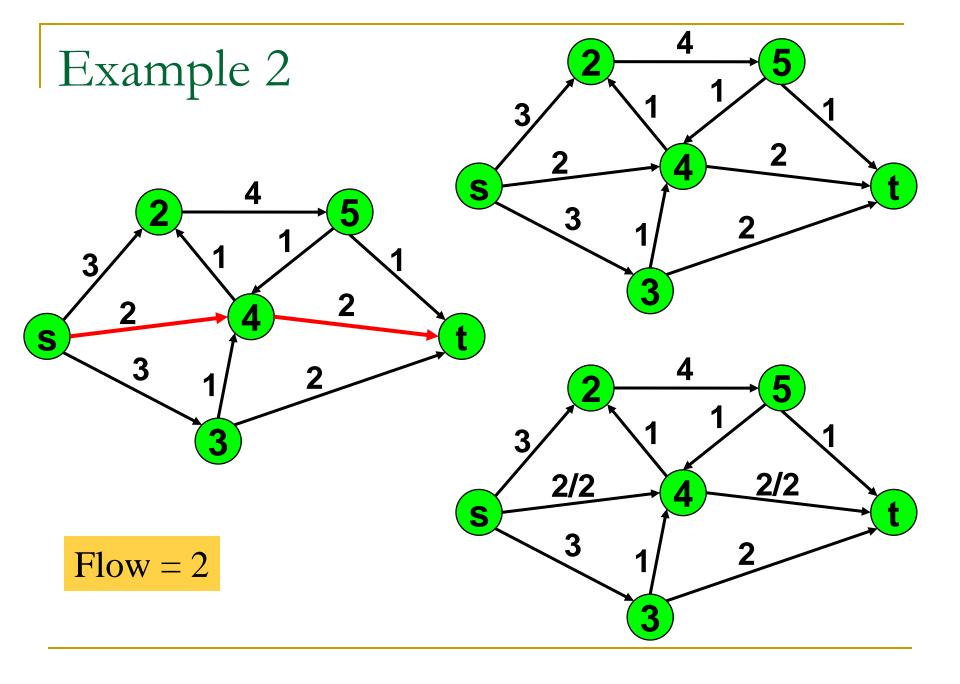
- Update residual network.
- No path exists in the residual network from *s* to *t*.
- Loop terminates and the final flow is

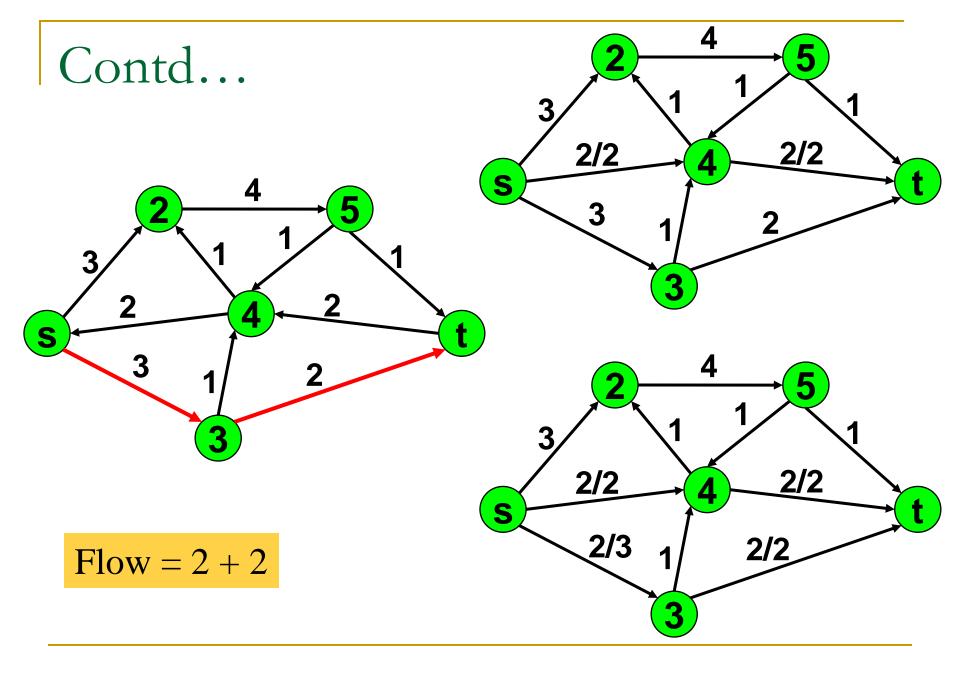
Flow =
$$4 + 4 + 4 + 7 + 4 = 23$$

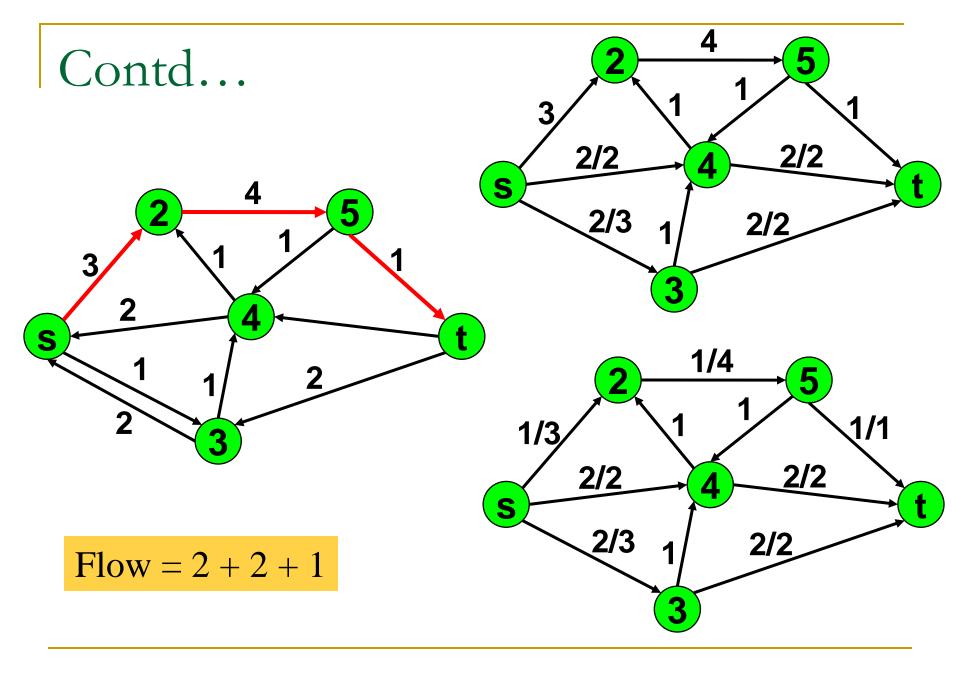


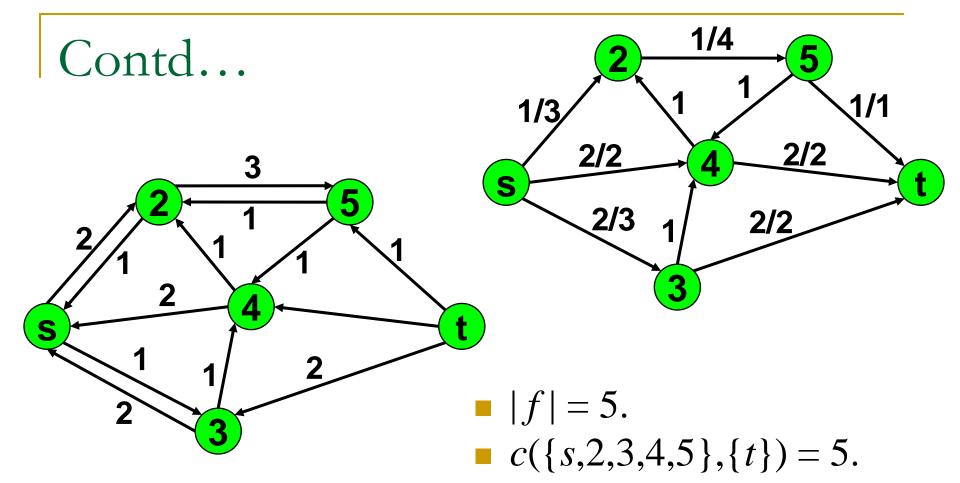
$$|f| = 23.$$

 $c({s, v_1, v_2, v_4}, {v_3, t}) = 23.$









Flow =
$$2 + 2 + 1 = 5$$

Analysis

- If f * is the maximum flow, then algorithm executes while loop of lines 3–8 at most |f| */ times, assuming flow increases by at least one unit in each iteration.
- The time to find a path in a residual network is O(E).
- The time to update capacity and flow values is O(1).
- Each iteration of while loop thus takes O(E) time, as does the initialization in lines 1–2.
- Thus, the total running time of the FORD-FULKERSON algorithm is $O(E \mid f */)$.

Edmonds-Karp algorithm

It's similar to a Ford-Fulkerson method.

It chooses the augmenting path as a shortest path from *s* to *t* in the residual network.

■ Edmonds-Karp algorithm runs in $O(VE^2)$ time.

Applications

Application area of max flow min cut is very vast.

 Interested students may refer the document available at

http://www.cs.princeton.edu/~wayne/cs423/lec tures/max-flow-applications