

# COL780: Computer Vision

## Max-Flow Min-Cut Theorem

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### 1 Statement

We are given a directed graph  $G = (V, E)$ , consisting of a source  $s$  (node with all outgoing edges) and a sink  $t$  (node with all incoming edges). Also, we have a mapping  $c : E \rightarrow \mathbb{R}^+$ , denoted by  $c_{uv}$  or  $c(u, v)$ , which is the maximum capacity of the edge  $(u, v)$ .

Now, we define flow  $f : E \rightarrow \mathbb{R}^+$  in the graph satisfying the following constraints:

- Capacity Constraint:  $f(u, v) \leq c(u, v)$
- Conservation of Flow:  $\forall v \in V \setminus \{s, t\} : \sum_{\{u:(u,v) \in E\}} f(u, v) = \sum_{\{u:(v,u) \in E\}} f(v, u)$ .

Also, the value of flow is defined as the net amount of flow leaving the source. Mathematically, it is formulated as:

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

Finally, we define a cut  $C = (S, T)$ , which is a partition of  $V$  in two disjoint sets  $S, T$  such that  $s \in S$  and  $t \in T$ . The capacity of the cut is defined as the sum of the capacity of edges going from  $S$  to  $T$ . Mathematically,

$$\text{cap}(C) = \sum_{\{(u,v) \in E, u \in S, v \in T\}} c(u, v)$$

**Theorem** (Max-Cut Min-Flow). *The maximum value of an  $s$ - $t$  flow is equal to the minimum capacity over all  $s$ - $t$  cuts.*

### 2 Proof

In order to show that max-flow is equal to min cut, we will first show that all cuts are always greater or equal to all flows and then proceed to show that there exists a flow which is equal to a cut.

**Lemma 1.** *Given any flow  $f$  and any cut  $C$  on graph. Then,  $|f| \leq \text{cap}(C)$*

*Proof.* Let cut  $C = (S, T)$ . Since,  $s \in S$  and  $t \notin S$

$$|f| = f_{out}(s) - f_{in}(s) = f_{out}S - f_{in}(S)$$

since nodes other  $s$  in  $S$  don't contribute to flow. Now, the flows which positively impact  $|f|$  are in cut  $C$ , therefore

$$|f| \leq \sum_{(u,v) \in \text{edges of cut } C} f(u,v) \leq \sum_{(u,v) \in \text{edges of cut } C} c(u,v) = \text{cap}(C)$$

Hence Proved.  $\square$

**Corollary 1.1.** *Let  $f^*$  be the maximum flow and  $C^*$  be the minimum cut. Then  $|f^*| \leq \text{cap}(C^*)$ .*

Now, let us define the notion of augmenting paths. Consider any path  $P$  from  $s$  to  $t$  without considering the direction of edges. Define the  $f$ -augment of  $P$  to be:

$$\text{aug}(P) = \min_{(u,v) \in P} \text{res}(u,v)$$

where,

$$\text{res}(u,v) = \begin{cases} c(u,v) - f(u,v), & \text{if } (u,v) \text{ points towards } t \\ f(u,v), & \text{if } (u,v) \text{ points towards } s \end{cases}$$

A path  $P$  is called augmenting path iff it starts from source  $s$  and ends at sink  $t$  and has a positive  $f$ -augment.

Observe that if  $P$  is an augmenting path then we can change our flow according to:

$$f'(u,v) = \begin{cases} f(u,v) + \text{aug}(P), & \text{if } (u,v) \in P \text{ and } (u,v) \text{ points towards } t \\ f(u,v) - \text{aug}(P), & \text{if } (u,v) \in P \text{ and } (u,v) \text{ points towards } s \\ f(u,v), & \text{otherwise} \end{cases}$$

and the resulting flow  $f'$  will be greater than our previous flow  $f$  by value  $\text{aug}(P)$ .

**Lemma 2.** *There exists a flow  $f$  and a cut  $C$ , such that  $|f| = \text{cap}(C)$*

*Proof.* Let us start with zero flow  $f$  and keep constructing new flow  $f'$  from any augmenting path  $P$  we can find in the graph. Now we will have a flow  $f^*$  such that no augmenting path from  $s$  to  $t$  is possible.

Now, construct a set  $S$  of all nodes  $u$  such that there exists a augmenting path from source  $s$  to  $v$ . Note that sink  $t$  cannot be in this set by construction. Let us denote set  $\bar{S}$  by  $T$ . This also defines a cut  $C^* = (S, T)$ . We denote set of edges of cut  $C^*$  by  $K$  i.e.,  $K = \{(u,v) | u \in S, v \in T, (u,v) \in E\}$

Suppose, for the sake of contradiction, that  $\exists (u,v) \in K$  s.t.  $f^*(u,v) < c(u,v)$ . Now in this case we can extend our set  $S$  to include node  $v$  because there exists a path from  $s$  to  $v$  which is augmenting. But this results in a contradiction as set  $S$  was maximal set which contained all vertices with augmenting path from  $s$  and vertex  $v$  was not in the set  $S$ . Thus,

$$\forall (u,v) \in K \quad f^*(u,v) = c(u,v)$$

Similarly,  $f^*(u,v) = 0$  for all  $(v,u) \in \bar{K}$ . Now,

$$|f^*| = \sum_{(u,v) \in K} f^*(u,v) - \sum_{(v,u) \in \bar{K}} f^*(v,u) = \sum_{(u,v) \in K} c(u,v) - 0 = \text{cap}(C^*)$$

Thus, we have a flow  $f^*$  and a cut  $C^*$  with equal value.  $\square$

**Theorem** (Max-flow min-cut theorem). *The maximum value of an  $s$ - $t$  flow is equal to the minimum capacity over all  $s$ - $t$  cuts.*

*Proof.* Let the min cut be  $C^*$  and the max flow be  $f^*$ . By Corollary 1.1, we know that:

$$|f^*| \leq \text{cap}(C^*)$$

But, from Lemma 2, we know that:

$$\exists f, C \text{ s.t. } |f| = \text{cap}(C)$$

Therefore, we must have that:

$$|f^*| = \text{cap}(C^*)$$

as  $f^*$  is the maximum of all flows and  $C^*$  is minimum of all cuts.

Hence Proved. □

## References

- [1] Joseph, Shaun *The Max-Flow Min-Cut Theorem*. The University of Rhode Island, Mathematics Dept:Dec 6, 2007.
- [2] *Max-flow min-cut theorem - Wikipedia, the free encyclopedia*. Retrieved from [https://en.wikipedia.org/wiki/Max-flow\\_min-cut\\_theorem](https://en.wikipedia.org/wiki/Max-flow_min-cut_theorem) ([Online; accessed 15-September-2017])