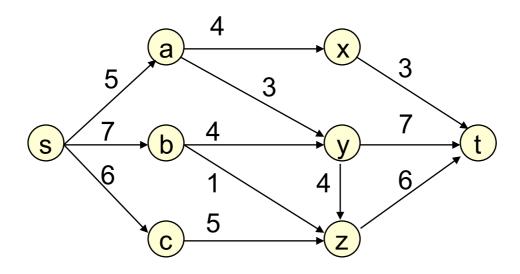
CSE 421 Introduction to Algorithms

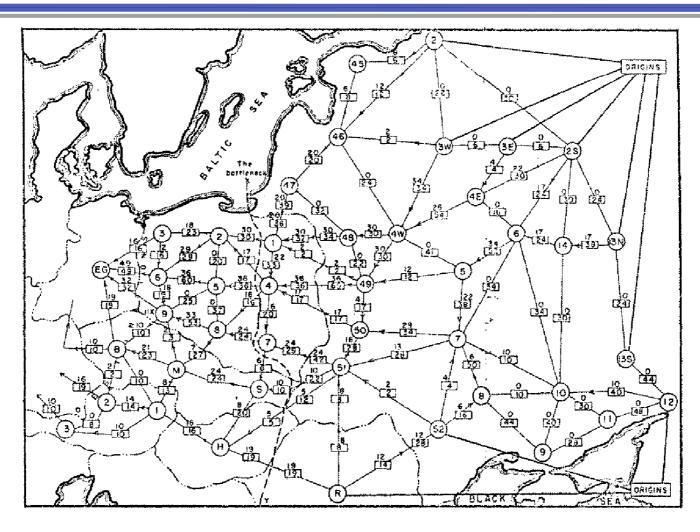
The Network Flow Problem

The Network Flow Problem



How much stuff can flow from s to t?

Soviet Rail Network, 1955



Reference: *On the history of the transportation and maximum flow problems*. Alexander Schrijver in Math Programming, 91: 3, 2002.

Net Flow: Formal Definition

Given:

A digraph G = (V, E)Two vertices s, t in V(s = source, t = sink)

A capacity $c(u,v) \ge 0$ for each $(u,v) \in E$ (and c(u,v) = 0 for all nonedges (u,v))

(technically, not quite the same definition as in the book...)

Find:

A flow function $f: V \times V \rightarrow R \text{ s.t.}$, for all u,v:

$$-f(U,V) \leq C(U,V)$$

[Capacity Constraint]

$$- f(u,v) = -f(v,u)$$

[Skew Symmetry]

$$- \text{ if } u \neq s, t, f(u, V) = 0$$

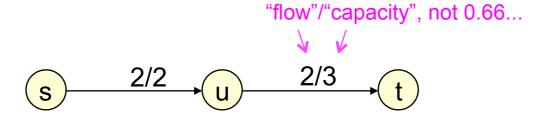
[Flow Conservation]

Maximizing total flow | f | = f(s, V)

Notation:

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

Example: A Flow Function



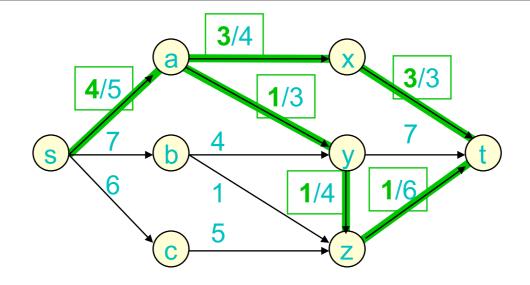
$$f(s,u) = f(u,t) = 2$$

$$f(u,s) = f(t,u) = -2 \quad \text{(Why?)}$$

$$f(s,t) = -f(t,s) = 0 \quad \text{(In every flow function for this G. Why?)}$$

$$f(u,V) = \sum_{v \in V} f(u,v) = f(u,s) + f(u,t) = -2 + 2 = 0$$

Example: A Flow Function

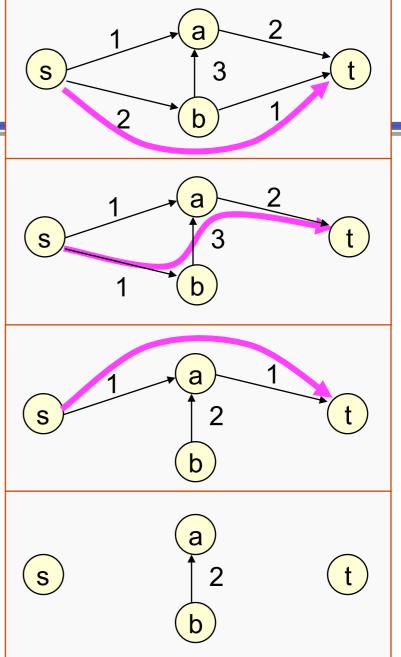


Not shown: f(u,v) if ≤ 0

Note: max flow ≥ 4 since f is a flow, |f| = 4

Max Flow via a Greedy Alg?

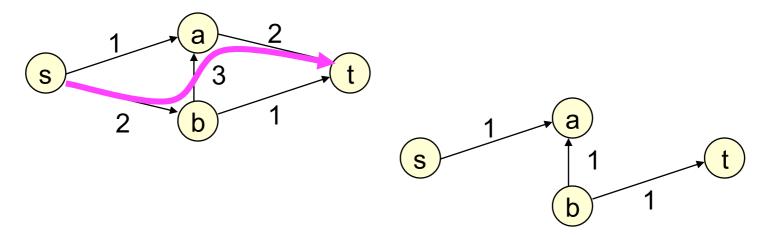
While there is an $s \rightarrow t$ path in G Pick such a path, p Find c_p , the min capacity of any edge in p Subtract c_p from all capacities on p Delete edges of capacity 0



Max Flow via a Greedy Alg?

This does NOT always find a max flow:

If you pick $s \rightarrow b \rightarrow a \rightarrow t$ first,



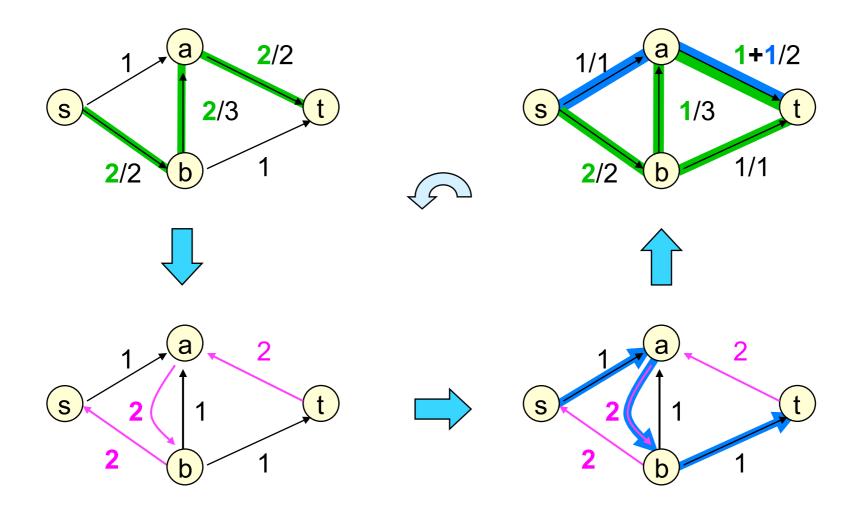
Flow stuck at 2, but 3 possible (above).

A Brief History of Flow

#	Year	Discoverer(s)	Bound	n = # of vertices
1	1951	Dantzig	O(n ² mC)	m= # of edges
2	1955	Ford & Fulkerson	O(nmC)	C = Max capacity
3	1970	Dinitz; Edmonds & Karp	$O(nm^2)$	
4	1970	Dinitz	$O(n^2m)$	
5	1972	Edmonds & Karp; Dinitz	O(m ² log C)	Source: Goldberg & Rao,
6	1973	Dinitz;Gabow	O(nm log C)	FOCS '97
7	1974	Karzanov	$O(n^3)$	
8	1977	Cherkassky	O(n ² sqrt(m))	
9	1980	Galil & Naamad	O(nm log ² n)	
10	1983	Sleator & Tarjan	O(nm log n)	
11	1986	Goldberg &Tarjan	$O(nm \log_2(n^2/m))$	
12	1987	Ahuja & Orlin	$O(nm + n^2 log C)$	
13	1987	Ahuja et al.	O(nm log(n sqrt(log C)/(m+2))	
14	1989	Cheriyan & Hagerup	$E(nm + n^2 log^2 n)$	
15	1990	Cheriyan et al.	O(n ³ /log n)	
16	1990	Alon	$O(nm + n^{8/3} log n)$	
17	1992	King et al.	$O(nm + n^{2+\epsilon})$	
18	1993	Phillips & Westbrook	$O(nm(log_{m/n} n + log^{2+\epsilon} n)$	
19	1994	King et al.	$O(nm(log_m/(n log n) n)$	0
20	1997	Goldberg & Rao	$O(nm(log_{m/(n log n)} n) O(m^{3/2} log(n^2/m) log C); O(n^{2/3} m)$	log(n²/m) logC)

£

Greed Revisited



Residual Capacity

The residual capacity (w.r.t. f) of (u,v) is $c_f(u,v) = c(u,v) - f(u,v)$

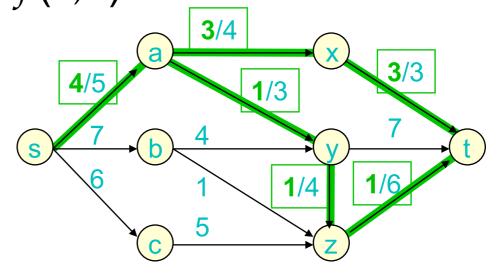
E.g.:

$$c_f(s,b)=7;$$

$$c_f(a,x)=1;$$

$$c_f(x,a)=3;$$

$$c_f(x,t) = 0$$
 (a saturated edge)



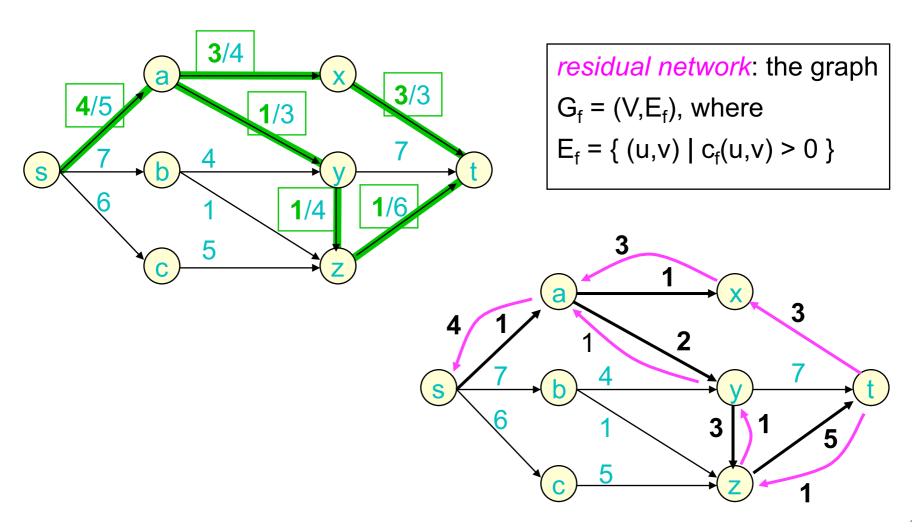
Residual Networks & Augmenting Paths

The *residual network* (w.r.t. f) is the graph $G_f = (V, E_f)$, where

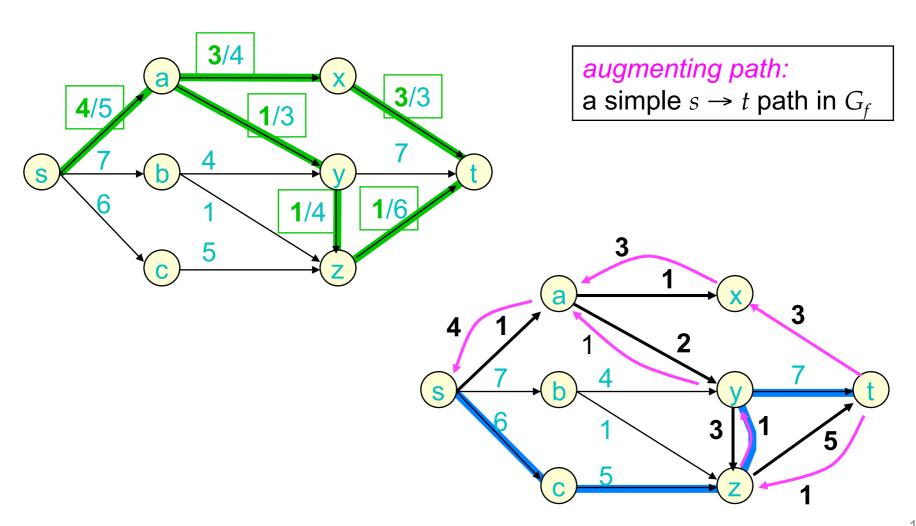
$$E_f = \{ (u,v) \mid c_f(u,v) > 0 \}$$

An augmenting path (w.r.t. f) is a simple $s \rightarrow t$ path in G_f

A Residual Network



An Augmenting Path

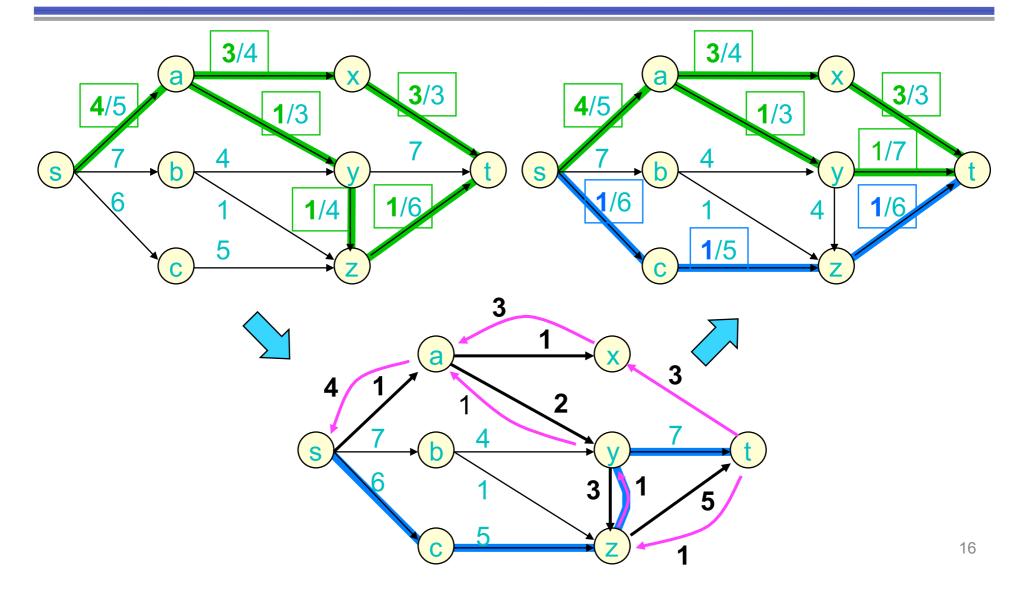


Lemma 1

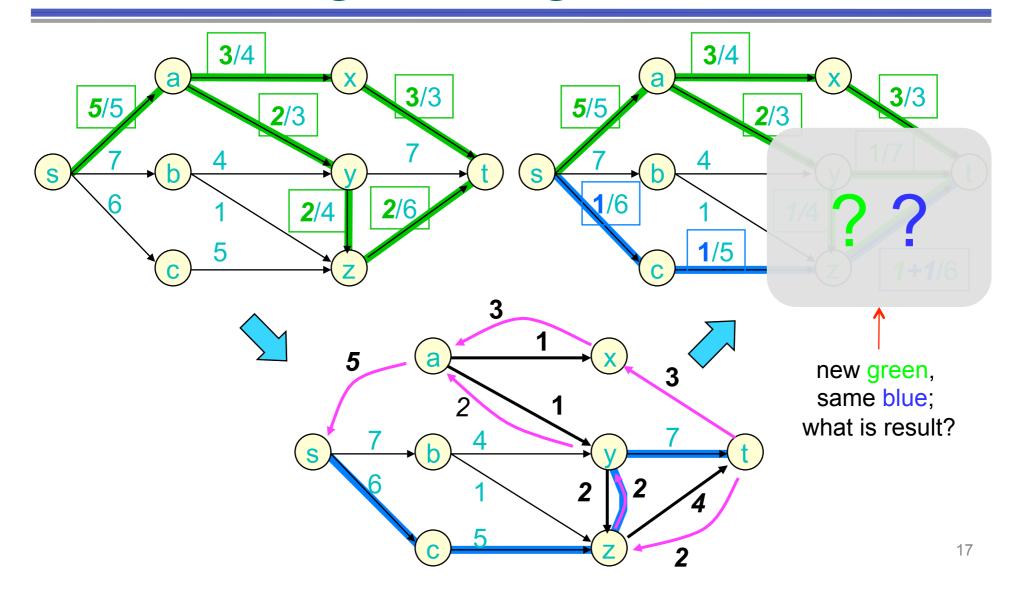
If f admits an augmenting path p, then f is not maximal.

Proof: "obvious" -- augment along p by c_p , the min residual capacity of p's edges.

Augmenting A Flow



Augmenting A Flow



Lemma 1': Augmented Flows are Flows

If f is a flow & p an augmenting path of capacity c_p , then f is also a valid flow, where

$$f'(u,v) = \begin{cases} f(u,v) + c_p, & \text{if } (u,v) \text{ in path } p \\ f(u,v) - c_p, & \text{if } (v,u) \text{ in path } p \\ f(u,v), & \text{otherwise} \end{cases}$$

Proof:

- a) Flow conservation easy
- b) Skew symmetry easy
- c) Capacity constraints pretty easy; next slides

Lma 1': Augmented Flows are Flows

$$f'(u,v) = \begin{cases} f(u,v) + c_p, & \text{if } (u,v) \text{ in path } p \\ f(u,v) - c_p, & \text{if } (v,u) \text{ in path } p \\ f(u,v), & \text{otherwise} \end{cases}$$

f a flow & p an aug path of cap c_p , then f' also a valid flow.

Proof (Capacity constraints):

(u,v), (v,u) not on path: no change (u,v) on path:

$$f'(u,v) = f(u,v) + c_{p}$$

$$\leq f(u,v) + c_{f}(u,v)$$

$$= f(u,v) + c(u,v) - f(u,v)$$

$$= c(u,v)$$

$$f'(v,u) = f(v,u) - c_{p}$$

$$< f(v,u)$$

$$\leq c(v,u)$$
QE

Residual Capacity:

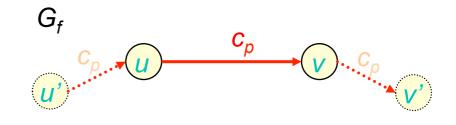
$$0 < c_p \le c_f(u, v) = c(u, v) - f(u, v)$$

Cap Constraints:

$$-c(v,u) \le f(u,v) \le c(u,v)$$

Let (*u*,*v*) be any edge in augmenting path. Note

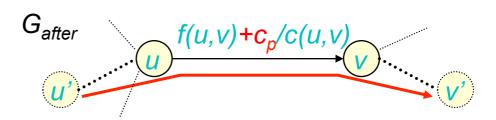
$$c_f(u,v) = c(u,v) - f(u,v) \ge c_p > 0$$



Case 1: $f(u,v) \ge 0$:



Add forward flow

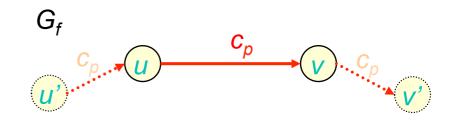


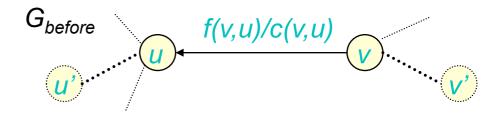
Let (u,v) be any edge in augmenting path. Note

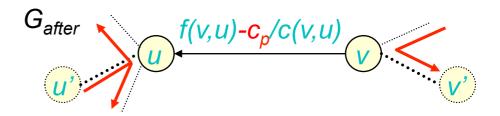
$$c_f(u,v) = c(u,v) - f(u,v) \ge c_p > 0$$

Case 2:
$$f(u,v) \le -c_p$$
:
 $f(v,u) = -f(u,v) \ge c_p$

Cancel/redirect reverse flow

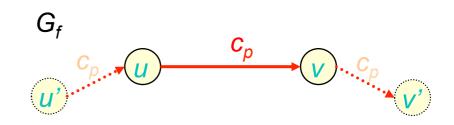






Let (u,v) be any edge in augmenting path. Note

$$c_f(u,v) = c(u,v) - f(u,v) \ge c_p > 0$$

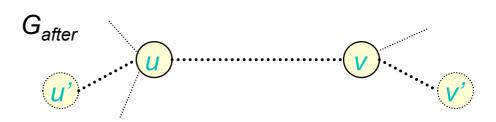


Case 3: $-c_p < f(u, v) < 0$: G_{before}



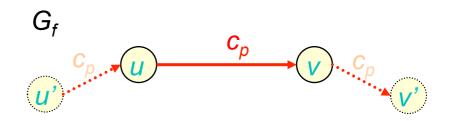
???

[E.g.,
$$c_p = 8$$
, $f(u,v) = -5$]



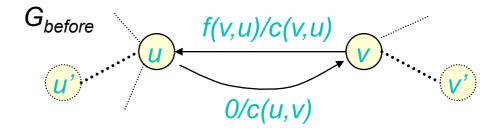
Let (u,v) be any edge in augmenting path. Note

$$c_f(u,v) = c(u,v) - f(u,v) \ge c_p > 0$$

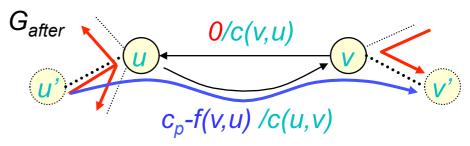


Case 3:
$$-c_p < f(u,v) < 0$$

 $c_p > f(v,u) > 0$:



Both:
 cancel/redirect
 reverse flow
and
add forward flow



Ford-Fulkerson Method

While G_f has an augmenting path, augment

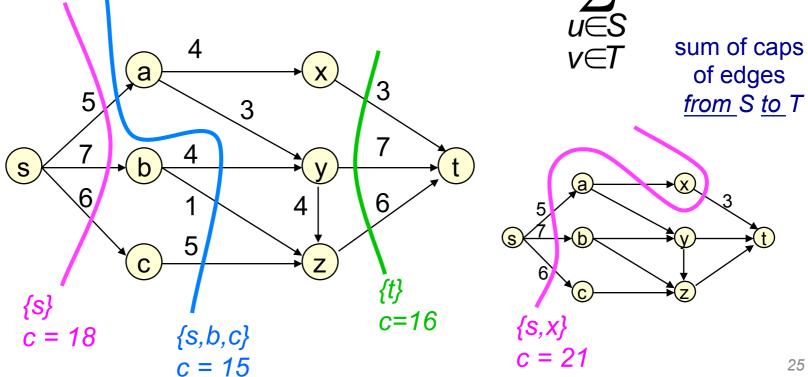
Questions:

- » Does it halt?
- » Does it find a maximum flow?
- » How fast?

Cuts

A partition S, T of V is a *cut* if $s \in S$, $t \in T$.

Capacity of cut S, T is $c(S,T) = \sum c(u,v)$



Lemma 2

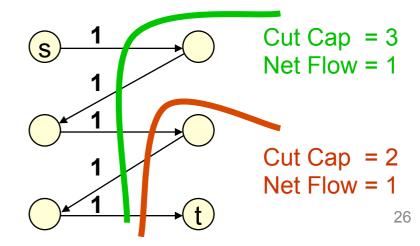
For any flow f and any cut S, T,

the net flow across the cut equals the total flow, i.e., |f| = f(S,T), and

the net flow across the cut cannot exceed the capacity of the cut, i.e. $f(S,T) \le c(S,T)$

Corollary:

Max flow ≤ Min cut

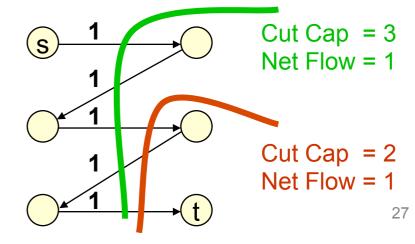


Lemma 2

For any flow *f* and any cut *S,T*, net flow across cut = total flow ≤ cut capacity Proof:

Track a flow unit. Starts at s, ends at t. crosses cut an odd # of times; net = 1.

Last crossing uses a forward edge totaled in C(S,T)



Max Flow / Min Cut Theorem

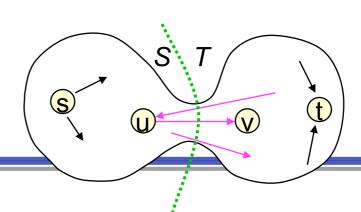
For any flow f, the following are equivalent

- (1) | f | = c(S, T) for some cut S, T (a min cut)
- (2) f is a maximum flow
- (3) f admits no augmenting path

Proof:

- $(1) \Rightarrow (2)$: corollary to lemma 2
- $(2) \Rightarrow (3)$: contrapositive of lemma 1

$$(3) \Longrightarrow (1)$$
 (no aug) \Longrightarrow (cut)



 $S = \{ u \mid \exists \text{ an augmenting path wrt } f \text{ from } s \text{ to } u \}$

$$T = V - S$$
; $s \in S$, $t \in T$

For any (u,v) in $S \times T$, \exists an augmenting path from s to u, but not to v.

 \therefore (*u*,*v*) has 0 residual capacity:

$$(u,v) \in E \Rightarrow \text{saturated}$$
 $f(u,v) = c(u,v)$
 $(v,u) \in E \Rightarrow \text{no flow}$ $f(u,v) = -f(v,u) = 0$

This is true for every edge crossing the cut, i.e.

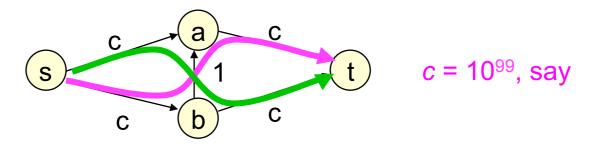
$$|f| = f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) = \sum_{u \in S, v \in T, (u,v) \in E} f(u,v) = \sum_{u \in S, v \in T, (u,v) \in E} c(u,v) = c(S,T)$$

Corollaries & Facts

If Ford-Fulkerson terminates, then it's found a max flow.

It will terminate if c(e) integer or rational (but may not if they're irrational).

However, may take exponential time, even with integer capacities:



How to Make it Faster

```
Many possibilities. Three important ones:

Edmonds-Karp '70; Dinitz '70 (below)

1^{st} "strongly" poly time alg. (next) T = O(nm^2)

"Scaling" [Edmonds-Karp, '72; Dinitz '72]

do largest edges first; see text.

if C = \max capacity, T = O(m^2 \log C)

Preflow-Push [Goldberg, Tarjan '86]

see text T = O(n^3)
```

Edmonds-Karp-Dinitz '70 Algorithm

Use a shortest augmenting path (via Breadth First Search in residual graph)

Time: $O(n m^2)$

BFS/Shortest Path Lemmas

Distance from s is never reduced by:

- Deleting an edge proof: no new (hence no shorter) path created
- Adding a back-edge (i.e., an edge (u,v), provided v is nearer than u)

proof: BFS is unchanged, since v visited before

(u,v) examined

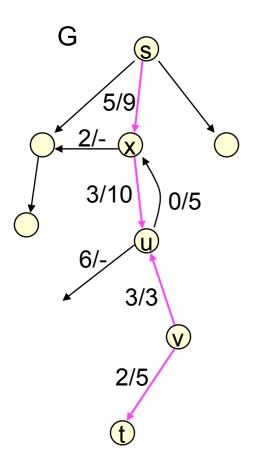
a back edge

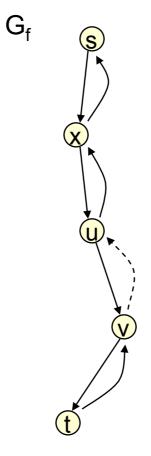
Lemma 3

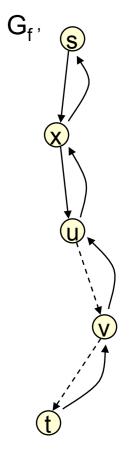
Let f be a flow, G_f the residual graph, and p a shortest augmenting path. Then no vertex is closer to s in the new residual graph G_{f+p} after augmentation along p.

Proof: Augmentation only deletes edges, adds back edges

Augmentation vs BFS







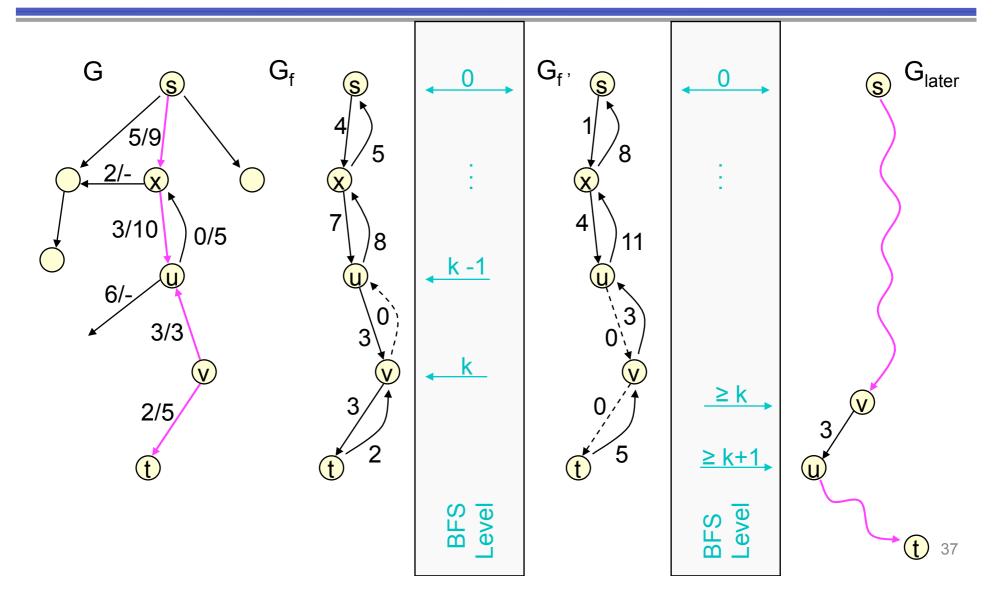
Theorem 2

The Edmonds-Karp-Dinitiz Algorithm performs O(mn) flow augmentations

Proof:

{*u,v*} is critical on augmenting path *p* if it's closest to *s* having min residual capacity. Won't be critical again until farther from *s*. So each edge critical at most *n* times.

Augmentation vs BFS Level



Corollary

Edmonds-Karp-Dinitz runs in *O(nm²)*

Example

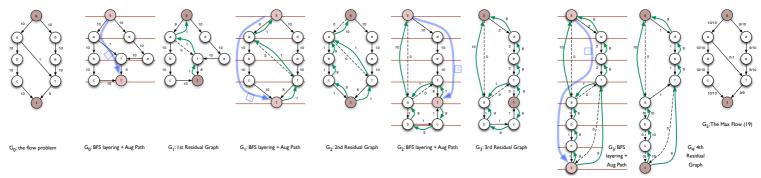
See "Edmonds-Karp-Dinitz Example" on course web page

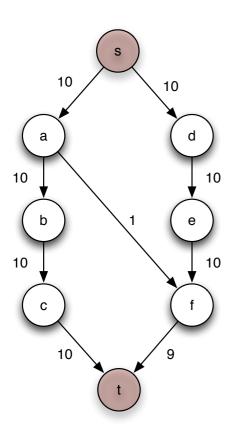
Illustrating the Edmonds-Karp-Dinitz Max Flow Algorithm.

Figures show successive stages of the E-K-D algorithm, including the 4 augmenting paths selected, while solving a particular maximum properties of the properties of the properties of the properties of their residual capacity is zero. Green residual edges are the back edges created to allow 'undo' of flow on a 'real' edge. Each graph containing an augmenting path is drawn twice first as a 'plain' graph, then showing the layering induced by breadth-first search, copieter with an augmenting path chosen at that stage (light blue). G'4 has no remaining augmenting paths (edges from 3 are saturacil). Gis ich rerealing max flow, with each edge amontated by 'flow' I 'Capacity'.

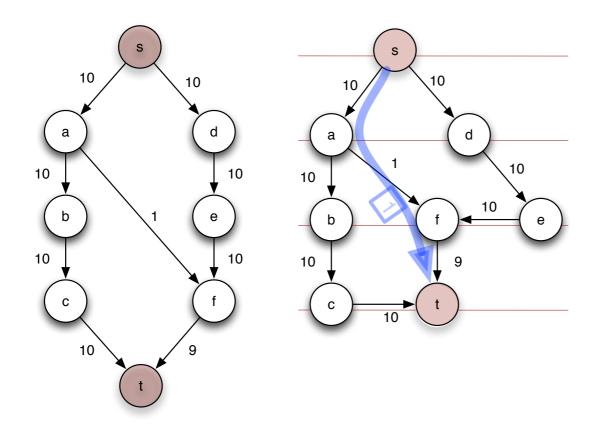
Note how successive augmentations push nodes steadily farther from s, and especially that (undirected) edge {a,f} is the "critical" edge twice—first in G0, when a is at depth 1 in the BFS tree, and again in G3 when f (not a) is at depth 3, which allows us to undo the "mistake" of sending any flow through this edge.

Edge capacities > 1 could be increased by any value C greater than I without fundamentally altering the series of graphs shown. Hence, Ford-Fulkerson (lacking the E-K-D shortest path innovation) might use $\approx C$ augmentations on GO, instead of 4.





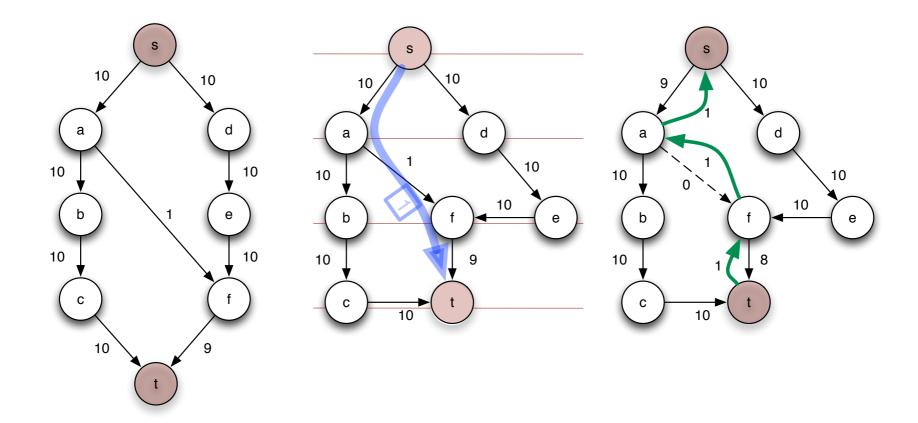
G₀: the flow problem



G₀: the flow problem

G₀: BFS layering + Aug Path

Critical edge: {a,f}

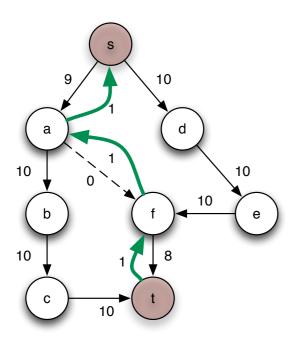


G₀: the flow problem

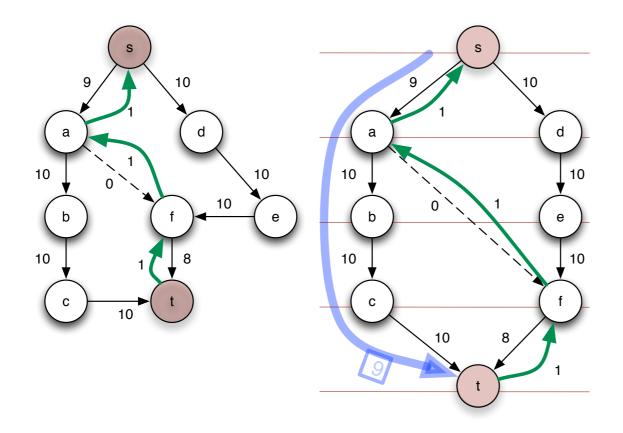
G₀: BFS layering + Aug Path

G₁: 1st Residual Graph

Critical edge: {a,f}



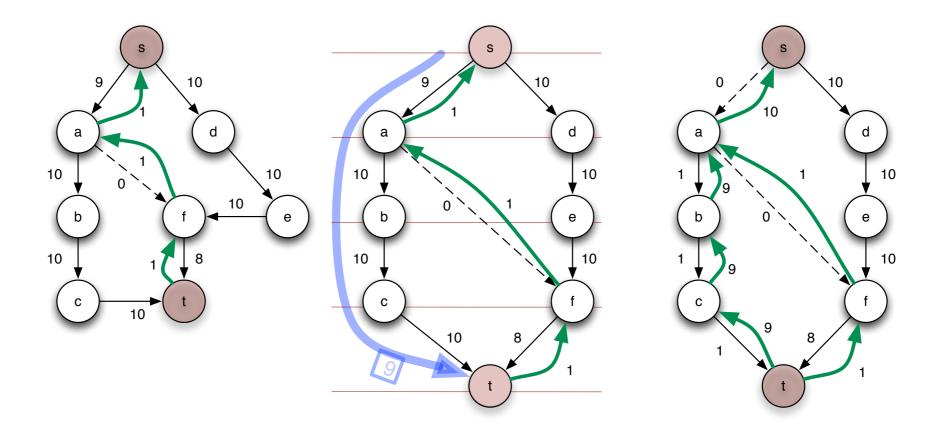
G_I: 1st Residual Graph



G₁: Ist Residual Graph

G₁: BFS layering + Aug Path

Critical edge: {s, a}

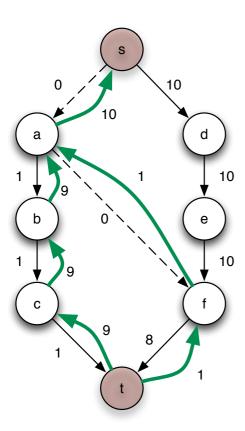


G₁: Ist Residual Graph

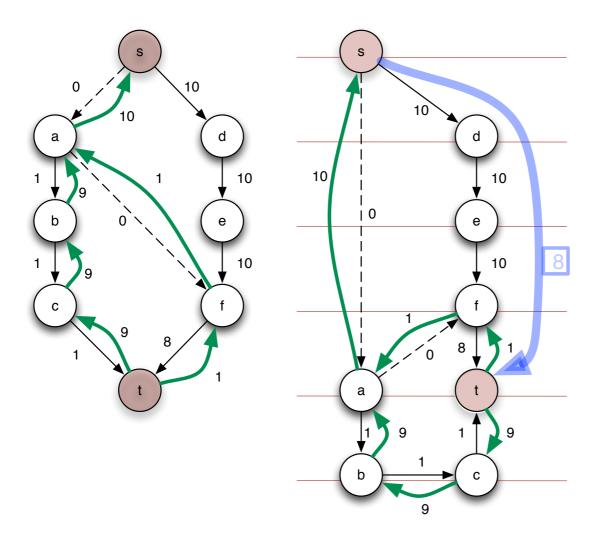
G₁: BFS layering + Aug Path

G₂: 2nd Residual Graph

Critical edge: {s, a}



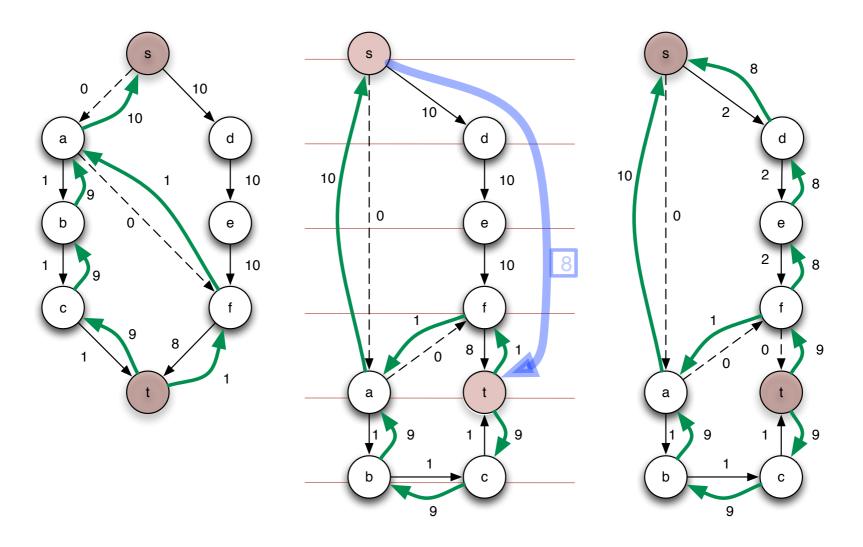
G₂: 2nd Residual Graph



G₂: 2nd Residual Graph

G₂: BFS layering + Aug Path

Critical edge: {f, t}

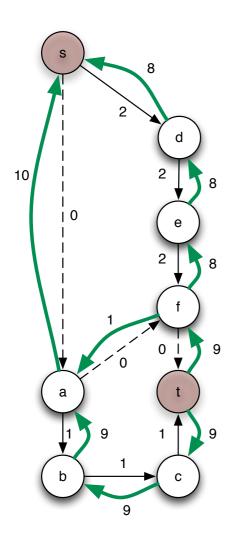


G₂: 2nd Residual Graph

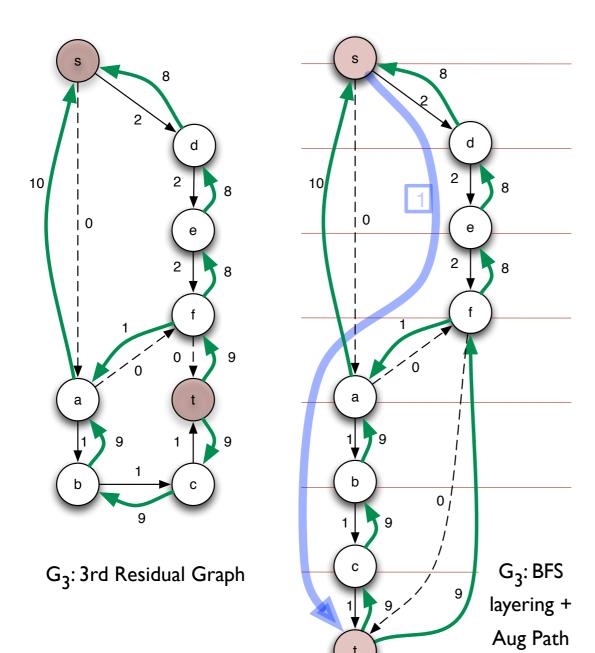
G₂: BFS layering + Aug Path

G₃: 3rd Residual Graph

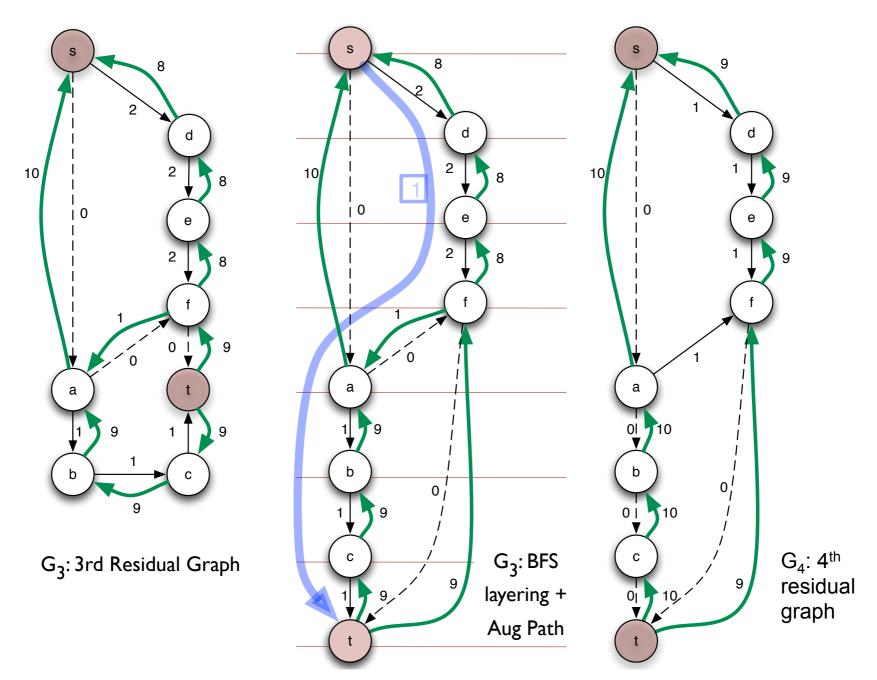
Critical edge: {f, t}



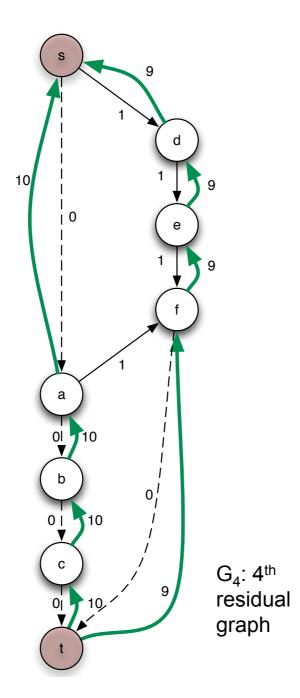
G₃: 3rd Residual Graph

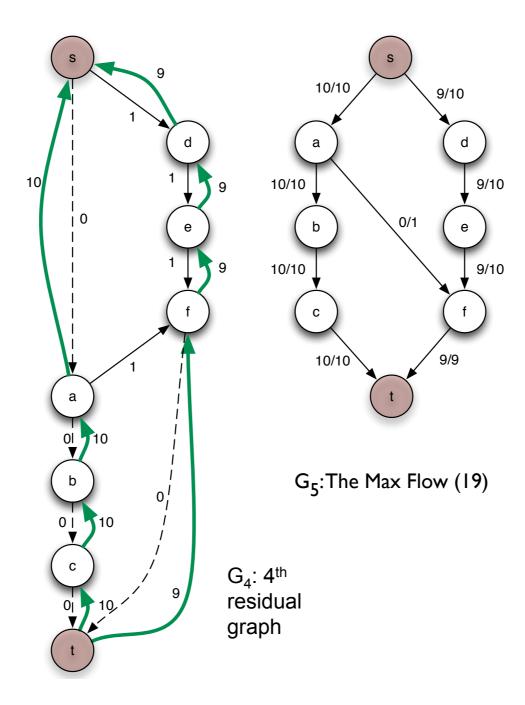


Critical edge: {a,f} (for the 2nd time)



Critical edge: {a,f} (for the 2nd time)





Flow Applications

Applications of Max Flow

Many!

Most look nothing like flow, at least superficially, but are deeply connected

Several interesting examples in 7.5-7.13

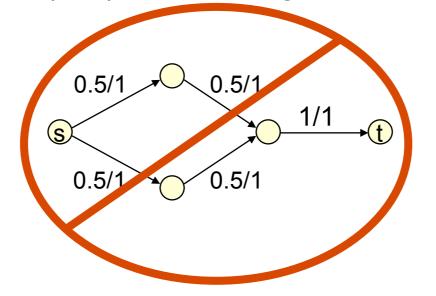
(7.8-7.11, 7.13 are optional, but interesting. Airline scheduling and image segmentation are especially recommended.)

A few more in following slides

Flow Integrality Theorem

Useful facts: If all capacities are integers

- » Some max flow has an integer value
- » Ford-Fulkerson method finds a max flow in which f(u,v) is an integer for all edges (u,v)

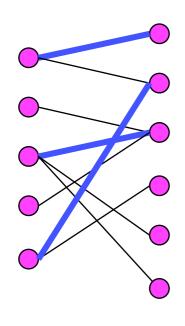


A valid flow, but unnecessary

7.6: Disjoint Paths

```
Given a digraph with designated nodes s,t, are
 there k edge-disjoint paths from s to t?
You might try depth-first search; you might fail...
Instead: "edge caps=1, is max flow \geq k?" Success!
Max-flow/min-cut also implies max number of
 edge disjoint paths = min number of edges
 whose removal separates s from t.
Many variants: node-disjoint, undirected, ...
See 7.6
```

7.5: Bipartite Maximum Matching



Bipartite Graphs:

$$G = (V,E)$$

 $V = L \cup R \ (L \cap R = \emptyset)$
 $E \subseteq L \times R$

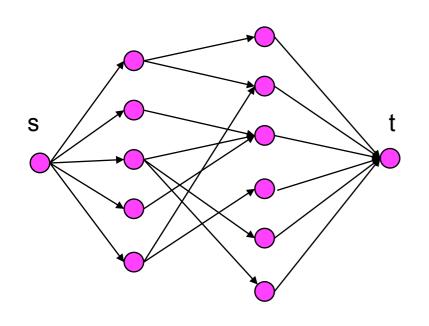
Matching:

A set of edges $M \subseteq E$ such that no two edges touch a common vertex

Problem:

Find a max size matching M

Reducing Matching to Flow



Given bipartite *G*, build flow network *N* as follows:

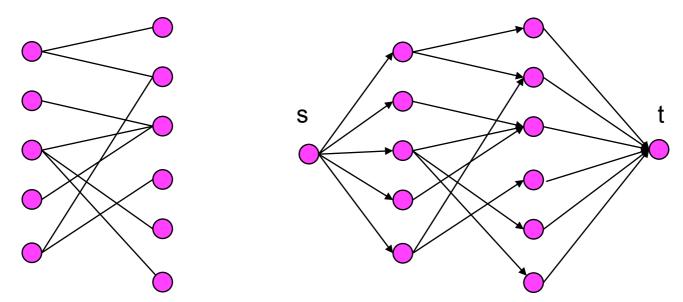
- Add source s, sink t
- Add edges $s \rightarrow L$
- Add edges $R \rightarrow t$
- All edge capacities 1

Theorem:

Max flow iff max matching

Reducing Matching to Flow

Theorem: Max matching size = max flow value



 $M \rightarrow f$? Easy – send flow only through M

 $f \rightarrow M$? Flow Integrality Thm, + cap constraints

Notes on Matching

Max Flow Algorithm is probably overly general here

But most direct matching algorithms use "augmenting path"-type ideas similar to that in max flow — See text (& homework?)

Time mn^{1/2} possible via Edmonds-Karp

7.12 Baseball Elimination

Baseball Elimination

Team	Wins	Losses	To play	Against = g_{ij}			
i	W _i	I_i	g_i	Atl	Phi	NY	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

Which teams have a chance of finishing the season with most wins?

- » Montreal eliminated since it can finish with at most 80 wins, but Atlanta already has 83.
- $w_i + g_i < w_j \implies \text{team } i \text{ eliminated.}$
- » Sports writers rarely give a deeper analysis
- » Sufficient, but not necessary!

Baseball Elimination

Team	Wins	Losses	To play	Against = g_{ij}			
i	W _i	I_i	g_i	Atl	Phi	NY	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

Which teams have a chance of finishing the season with most wins?

- » Philly can win 83, but still eliminated . . .
- » If Atlanta loses a game, then some other team wins one.

Remark. Depends on *both* how many games already won and left to play, *and* on which opponents.

Baseball Elimination

Baseball elimination problem.

- » Set of teams S.
- » Distinguished team $s \in S$.
- » Team x has won w_x games already.
- » Teams x & y play each other g_{xy} more times.
- » Can team s finish with (or tie for) most wins?
 - I.e., is there a way to *allocate* wins of the remaining games so that *s* ends on top?

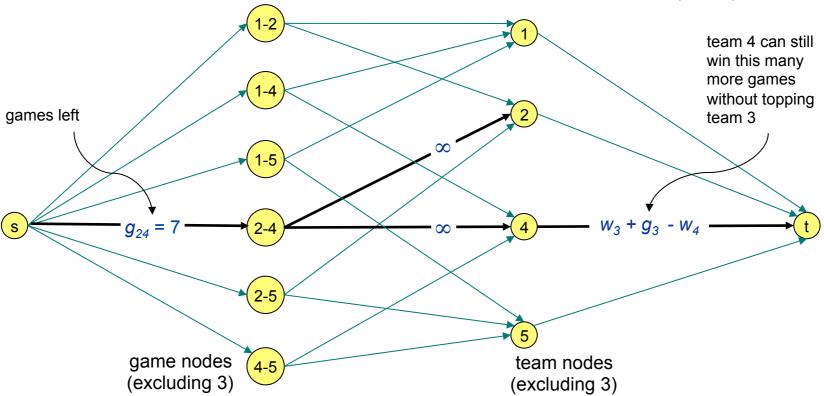
Baseball Elimination: Max Flow Formulation

Can team 3 finish with most wins?

One unit of flow = one win

Assume team 3 wins all remaining games $\Rightarrow w_3 + g_3$ wins.

Divvy remaining games so that all teams have $\leq w_3 + g_3$ wins.



Baseball Elimination: Max Flow Logic

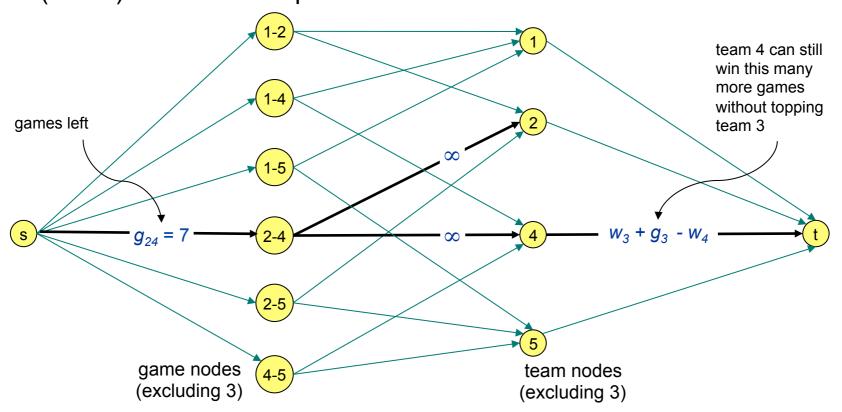
Team 3 is eliminated iff max flow < games left.

Integrality \Rightarrow each remaining x : y game added to # wins for x or y.

Capacities on (x, t) edges ensure no team wins too many games.

Capacities on (s,x-y) edges ensure no team plays too many games.

In max flow, unsaturated source edge = unplayed game; if played, (either) winner would push ahead of team 3



Team	Wins	Losses	To play	Against = g_{ij}				
i	W _i	I_i	\boldsymbol{g}_i	NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-

AL East: August 30, 1996

Which teams have a chance of finishing the season with most wins?

Detroit could finish season with 49 + 27 = 76 wins.

Team	Wins	Losses	To play	Against = g _{ij}				
i	W _i	I_{i}	g _i	NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-

AL East: August 30, 1996

Which teams could finish the season with most wins?

Detroit could finish season with 49 + 27 = 76 wins.

Certificate of elimination. R = {NY, Bal, Bos, Tor}

Have already won w(R) = 278 games.

Must win at least r(R) = 27 more.

Average team in R wins at least 305/4 > 76 games.

Certificate of elimination

$$T \subseteq S, \quad w(T) \coloneqq \sum_{i \in T}^{\# \text{ wins}} w_i, \quad g(T) \coloneqq \sum_{\{x,y\} \subseteq T}^{\# \text{ remaining games}} g_{xy},$$

LB on avg # games won

If
$$\frac{w(T) + g(T)}{|T|} > w_z + g_z$$
 then z eliminated (by subset T).

Theorem. [Hoffman-Rivlin 1967] Team z is eliminated iff there exists a subset T^* that eliminates z.

Proof idea. Let T^* = teams on source side of min cut.

	W	1	g	NY	Balt	Tor	Bos	
NY	90		11	-	1	6	4	
Baltimore	88		6	1		1	4	4.0.4
Toronto	87		10	6	1	-	4	$g^* = 1+6+1 = 8$
Bøston	79		12	4	4	4	-	

(90 + 87 + 6)/2 > 91, so the set T = {NY, Tor} proves Boston is eliminated.

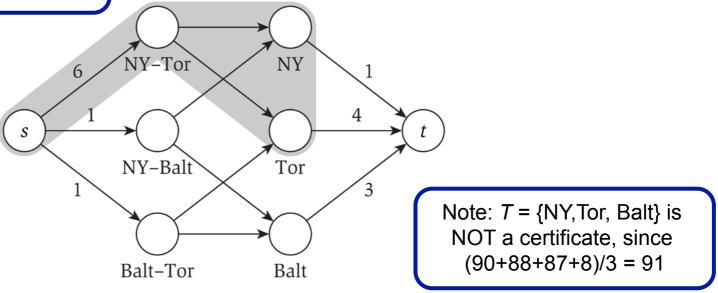


Fig 7.21 Min cut \Rightarrow no flow of value g^* , so Boston eliminated.

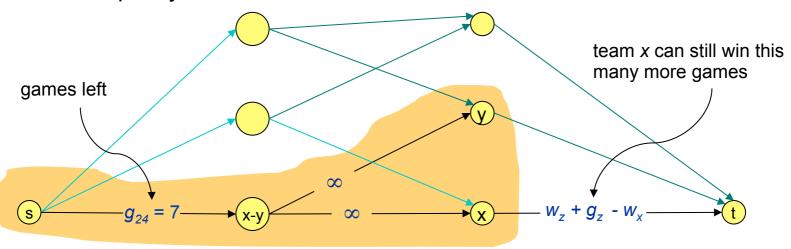
Pf of theorem.

Use max flow formulation, and consider min cut (A, B).

Define T^* = team nodes on source side of min cut.

Observe $x-y \in A$ iff both $x \in T^*$ and $y \in T^*$.

infinite capacity edges ensure if $x-y \in A$ then $x \in A$ and $y \in A$ if $x \in A$ and $y \in A$ but $x-y \notin T^*$, then adding x-y to A decreases capacity of cut



Pf of theorem.

Use max flow formulation, and consider min cut (A, B).

Define T^* = team nodes on source side of min cut.

Observe $x-y \in A$ iff both $x \in T^*$ and $y \in T^*$.

$$g(S - \{z\}) > cap(A, B)$$

$$= g(S - \{z\}) - g(T^*) + \sum_{x \in T^*} (w_z + g_z - w_x)$$

$$= g(S - \{z\}) - g(T^*) - w(T^*) + |T^*|(w_z + g_z)$$

Rearranging:

$$w_z + g_z < \frac{w(T^*) + g(T^*)}{|T^*|}$$

Matching & Baseball: Key Points

Can (sometimes) take problems that seemingly have *nothing* to do with flow & reduce them to a flow problem

How? Build a clever network; map allocation of stuff in original problem (match edges; wins) to allocation of flow in network. Clever edge capacities constrain solution to mimic original problem in some way. Integrality useful.

Matching & Baseball: Key Points

Furthermore, in the baseball example, min cut can be translated into a succinct *certificate* or *proof* of some property that is much more transparent than "see, I ran max-flow and it says flow must be less than g^* ".

These examples suggest why max flow is so important – *it's a very general tool used in many other algorithms*.

Even more broadly – *reduction* is a powerful tool for algorithm design/analysis

Max Flow: Summary

- Important problem with a long history
- Properties and Tools:
 - » Duality: Max Flow Min Cut Theorem
 - » Flow Integrality Theorem
 - » Residual graphs/augmenting paths
- Algorithms:
 - » Ford-Fulkerson ("method")
 - » Edmonds-Karp-Dinitz '70: shortest aug first
- Many applications:
 - » Disjoint paths, bipartite matching, "baseball," ...
 - » "Reduction" as a key alg design technique