

CSE 421 Winter 2025

Lecture 18:

Max Flow Applications

Nathan Brunelle

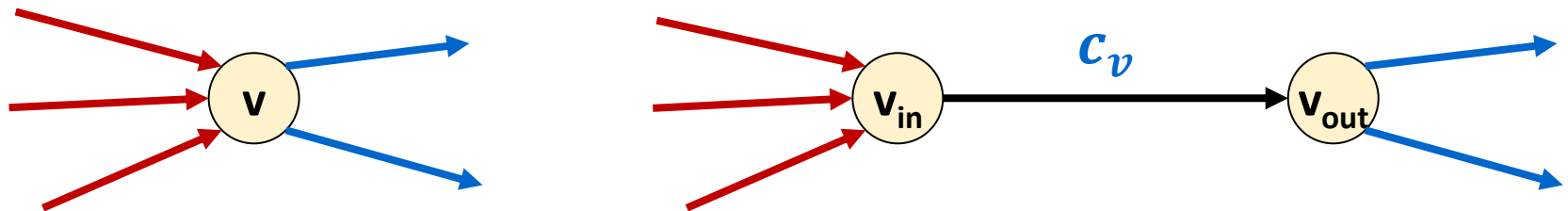
<http://www.cs.uw.edu/421>

Today – Reductions and Max Flow

- Max flow is primarily useful as the destination of a reduction
- ✱ • Given some problem that is not already a max flow problem
 - Use that to create a flow network
 - Run Edmonds Karp on that flow network
 - Use the flow assignment to solve your original problem
- Proving correctness:
 - Argue that the flow through your constructed network is maximal if and only if your final answer is correct
 - Valid flow assignment in the network \Rightarrow Valid answer to original problem
 - The flow we found is guaranteed to give us a feasible solution
 - Valid answer to original problem \Rightarrow Valid flow assignment in the network
 - We must have had the best feasible solution as a better one would have allowed more flow

Some general ideas for using MaxFlow/MinCut

- If no source/sink, add them with appropriate capacity depending on application
- Sometimes can have edges with no capacity limits
 - Infinite capacity (or, equivalently, very large integer capacity)
- Convert undirected graphs to directed ones
- Can remove unnecessary flow cycles in answers
- Another idea:
 - To use them for vertex capacities c_v
 - Make two copies of each vertex v named v_{in} , v_{out}



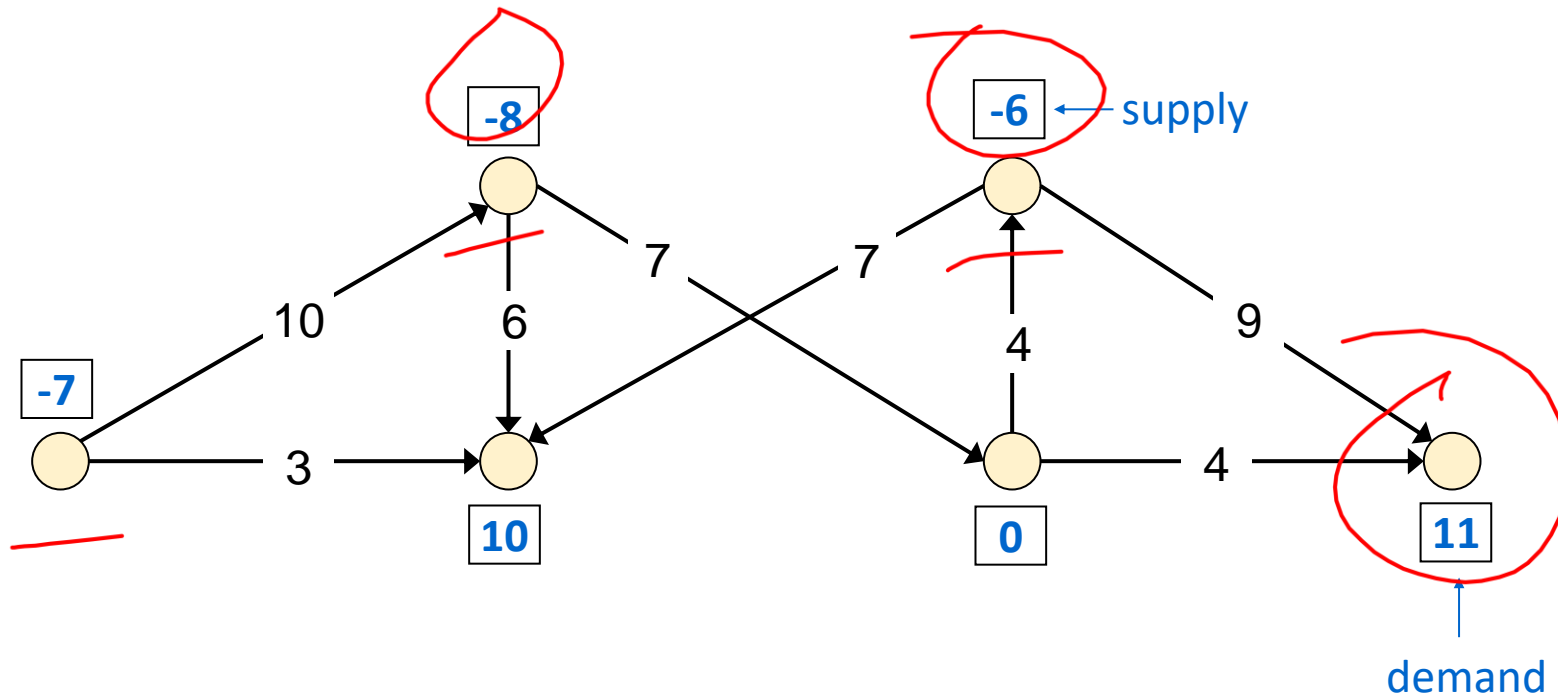
Correctness

- Valid flow \Rightarrow Valid answer
 - Claim: If we have flow matching the number of games remaining then x can win the season
 - The amount of flow going from each matchup edge to each team edge represents the number of times that team won in that matchup
 - Max flow equaling the number of games means we could assign winners to each remaining game
 - The capacity on the team-to-sink edges guarantees none of them won more games than x
- Valid answer \Rightarrow Valid flow
 - Claim: If we had a way for x to be champion, we could find flow through the graph to match the number of remaining games
 - Consider the collection of game outcomes which would cause this.
 - For each game, assign 1 unit of flow along the path $s, (t_i, t_j), w, t$ where w is the winner of the game
 - After doing this for all games we will not have violated any capacity constraints because we required that x would be the champion (and so no other team could have more wins)

Circulation with Demands

Nodes have either a “supply” (negative value) or “demand” (positive value)

We want to transport from our supply to our demand through a transportation network



Circulation with Demands

- Single commodity, directed graph $G = (V, E)$
- Each node v has an associated demand $d(v)$
 - Needs to receive an amount of the commodity: demand $d(v) > 0$
 - Supplies some amount of the commodity: “demand” $d(v) < 0$ (amount = $|d(v)|$)
- Each edge e has a capacity $c(e) \geq 0$.
- Nothing lost: $\sum_v d(v) = 0$.

Defn: A **circulation** for (G, c, d) is a flow function $f: E \rightarrow \mathbb{R}$ meeting all the capacities, $0 \leq f(e) \leq c(e)$, and demands:

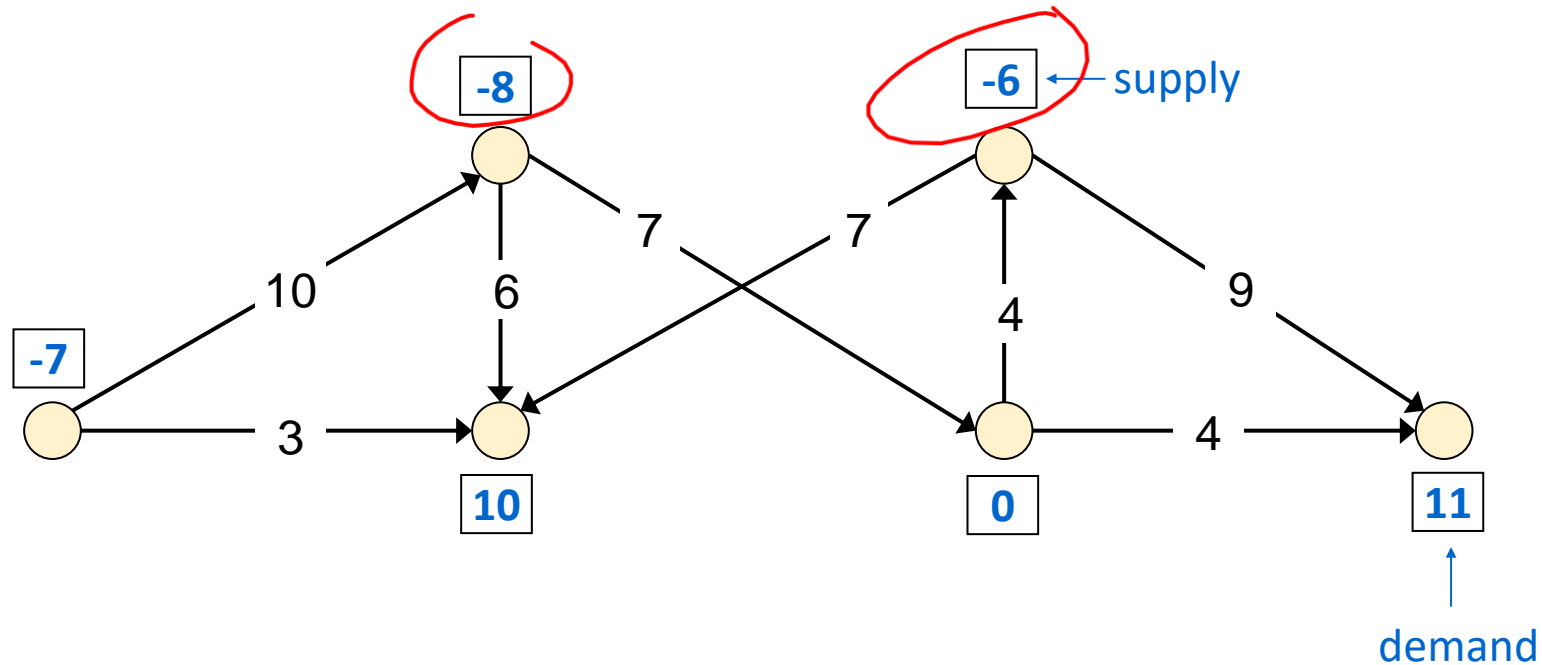
$$\sum_{e \text{ into } v} f(e) - \sum_{e \text{ out of } v} f(e) = d(v).$$

Circulation with Demands: Given (G, c, d) , does it have a circulation? If so, find it.

Circulation with Demands

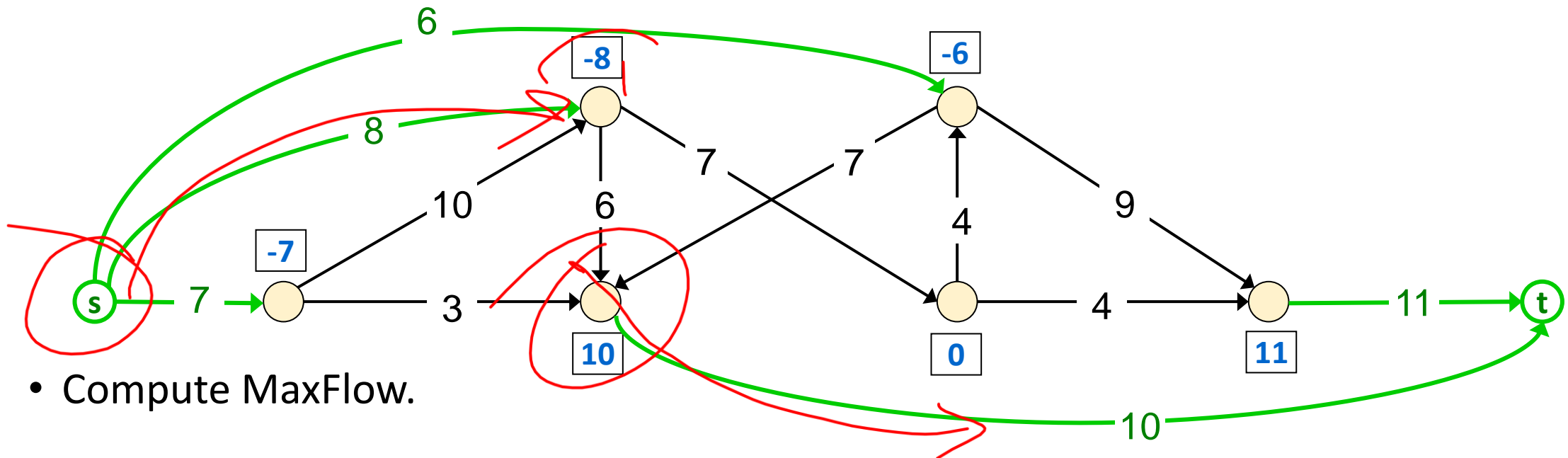
Defn: Total supply $\underline{D} = \sum_{v: d(v) < 0} |d(v)| = - \sum_{v: d(v) < 0} d(v)$.

Necessary condition: $\sum_{v: d(v) > 0} d(v) = \underline{D}$ (no supply is lost)



Circulation with Demands using Network Flow

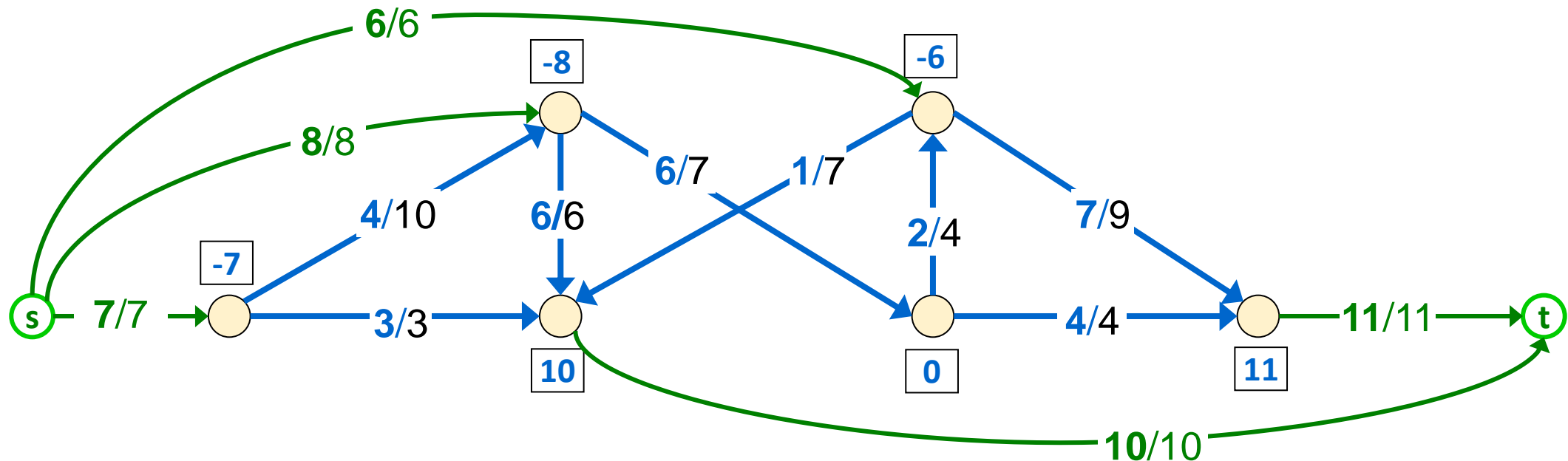
- Add new source s and sink t .
- Add edge (s, v) for all supply nodes v with capacity $|d(v)|$.
- Add edge (v, t) for all demand nodes v with capacity $d(v)$.



- Compute MaxFlow.

Circulation with Demands using Network Flow

- $\text{MaxFlow} \leq D$ based on cuts out of s or into t .
- If $\text{MaxFlow} = D$ then all supply/demands satisfied.

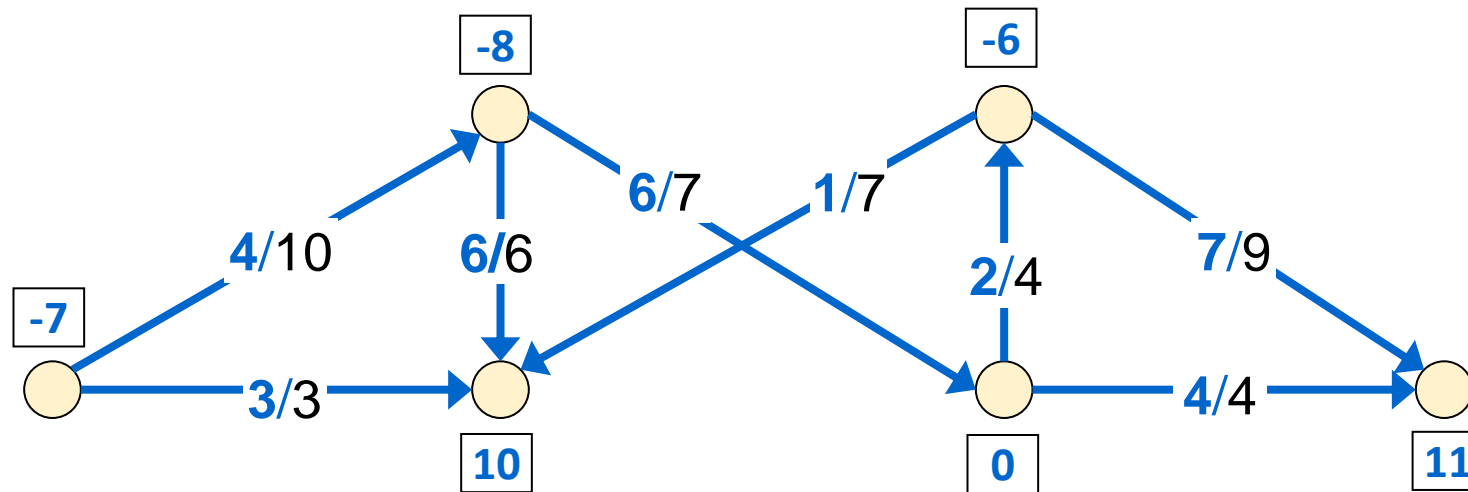


- Compute MaxFlow. Circulation iff value = D

Circulation with Demands using Network Flow

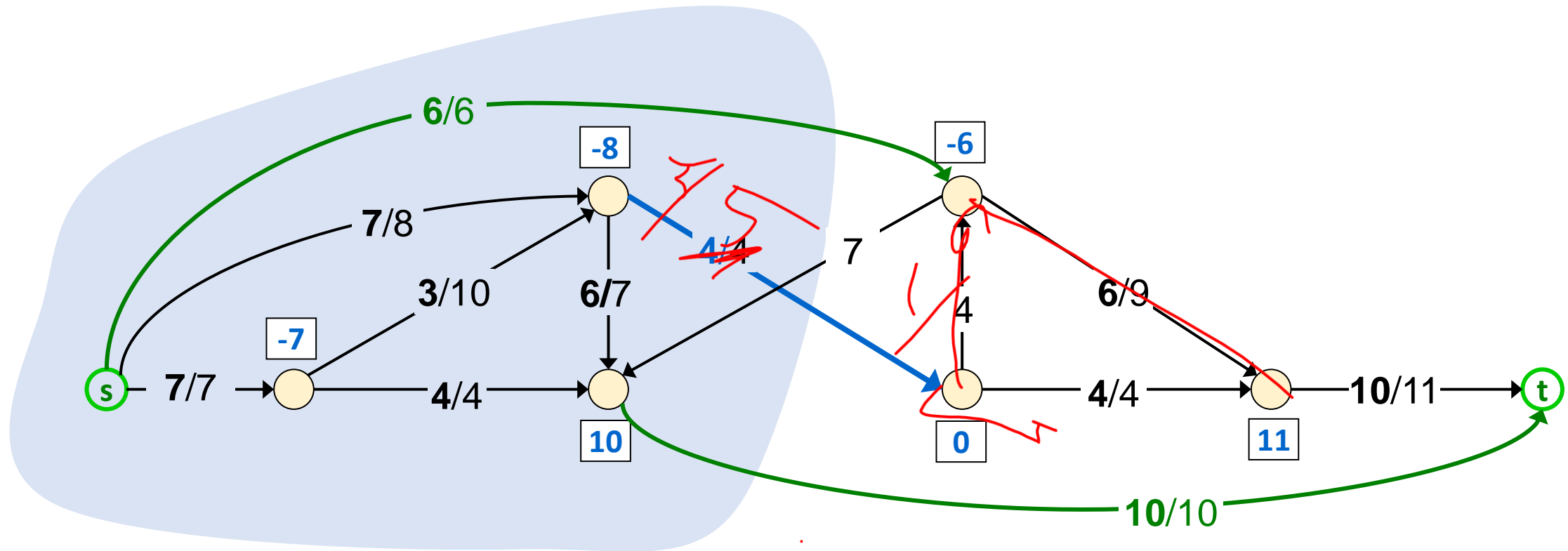
Circulation = flow on original edges

Circulations only need integer flows



Circulation with Demands using Network Flow

When does a circulation not exist? $\text{MaxFlow} < \mathbf{D}$ iff $\text{MinCut} < \mathbf{D}$.



Circulation with Demands using Network Flow

When does a circulation not exist? $\text{MaxFlow} < \mathbf{D}$ iff $\text{MinCut} < \mathbf{D}$.

Equivalent to excess supply on “source” side of cut smaller than cut capacity.

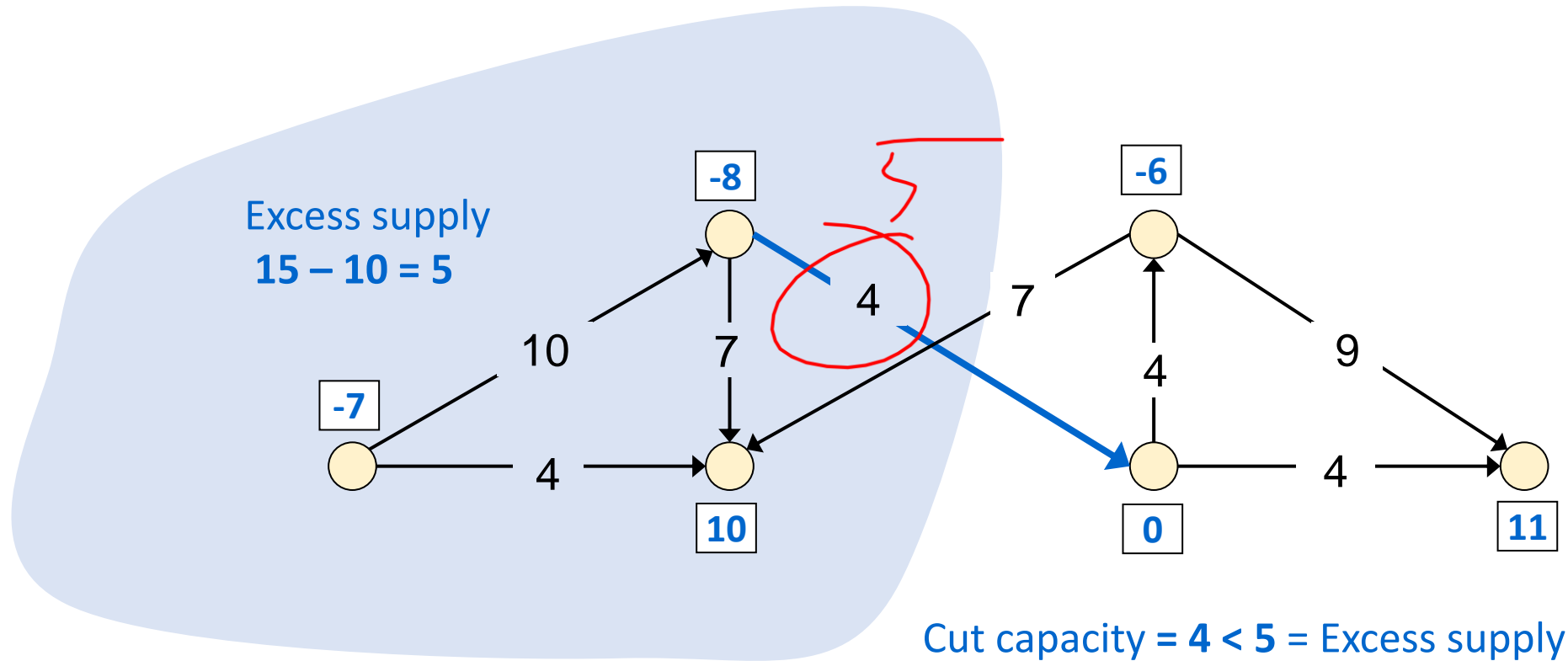


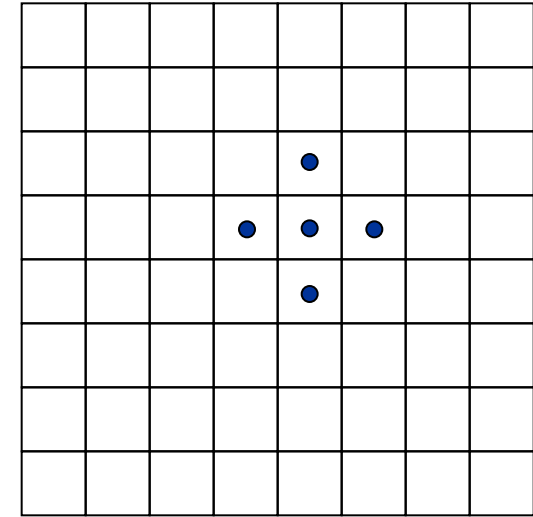
Image Segmentation

Image segmentation:

Given: an Image

- a grid of pixels with RGB values

Divide image into coherent regions.



Example: Three people standing in front of complex background scene.
Identify each person as a coherent object.

Image Segmentation

Foreground / background segmentation:

Given: A grid V of pixels, E set of pairs of neighboring pixels.

- $a_i \geq 0$ is likelihood pixel i is foreground.
- $b_i \geq 0$ is likelihood pixel i is background.
- For $(i, j) \in E$, $p_{ij} \geq 0$ is separation penalty for labeling one of i and j as foreground, and the other as background.

Label each pixel in image as belonging to foreground (in A) or background (in B)

Goals: Maximize

Accuracy: if $a_i > b_i$ in isolation, prefer to label i in foreground.

Smoothness: if many neighbors of i are labeled foreground, we should be inclined not to label i as background.

so... **Find:** partition (A, B) that maximizes $\sum_{i \in A} a_i + \sum_{i \in B} b_i - \sum_{(i, j) \in E, |A \cap \{i, j\}| = 1} p_{ij}$

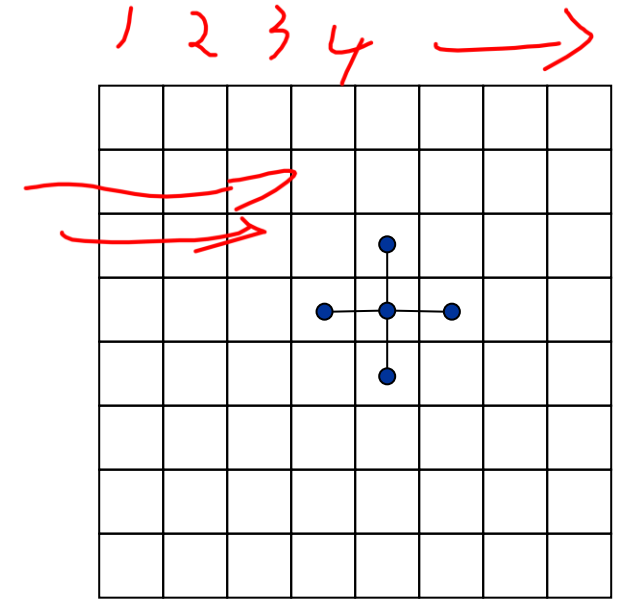


Image Segmentation

Issues with formulating as min cut problem:

- Maximization.
- No source or sink.
- Undirected graph.

But maximizing

$$\sum_{i \in A} a_i + \sum_{i \in B} b_i - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

The sum in red is a constant

is equivalent to maximizing

$$\sum_{i \in V} a_i - \sum_{i \in B} a_i + \sum_{i \in V} b_i - \sum_{i \in A} b_i - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

or, alternatively, minimizing

$$\sum_{i \in A} b_i + \sum_{i \in B} a_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

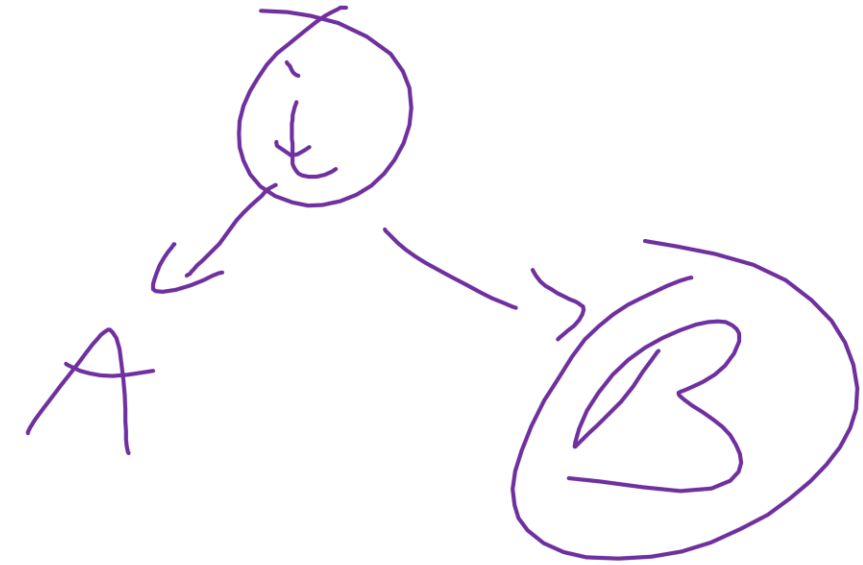


Image Segmentation

$$\text{Minimize } \sum_{i \in A} b_i + \sum_{i \in B} a_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

Formulate as min cut problem.

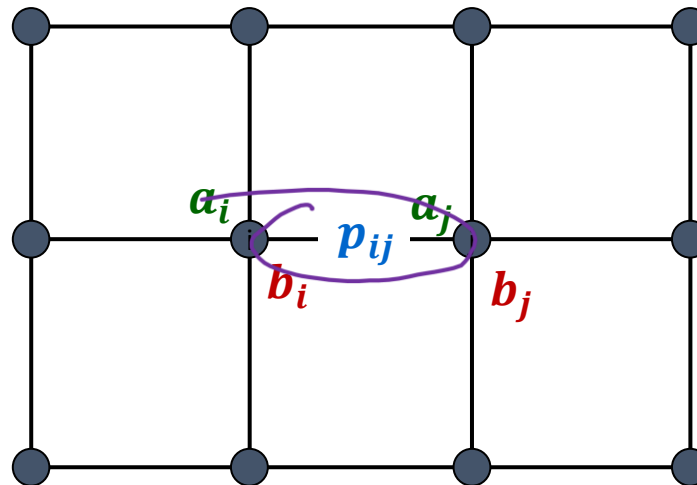


Image Segmentation

$$\text{Minimize } \sum_{i \in A} b_i + \sum_{i \in B} a_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

Formulate as min cut problem.

- Add source s to correspond to foreground, edges (s, i) with capacity a_i ; add sink t to correspond to background, edges (j, t) with capacity b_j .

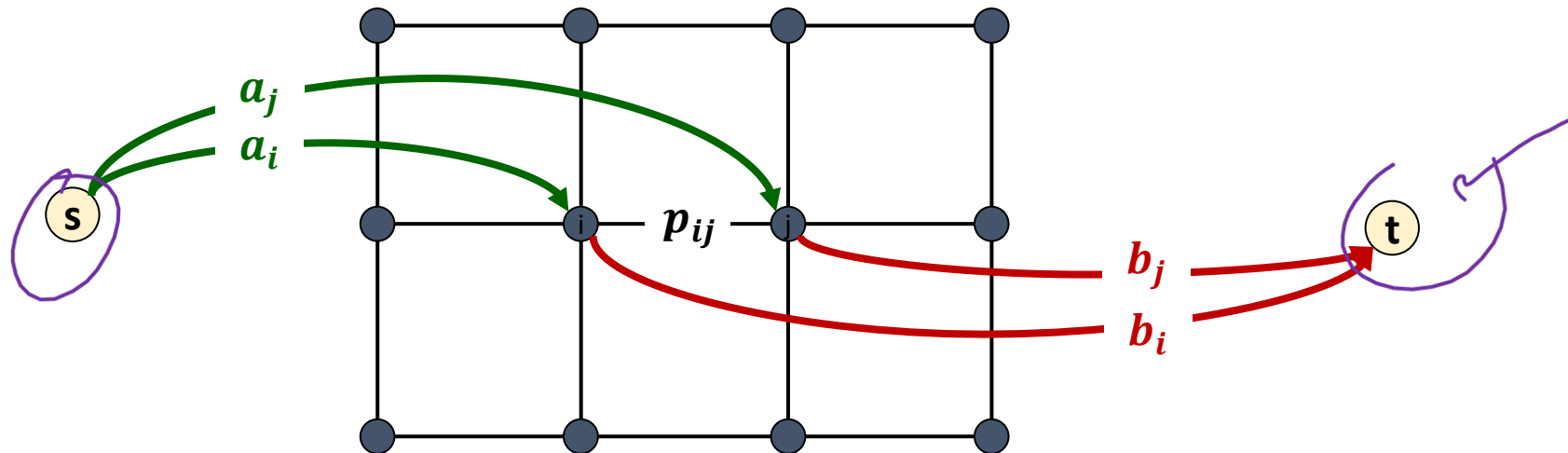


Image Segmentation

Minimize $\sum_{i \in A} b_i + \sum_{i \in B} a_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$



Formulate as min cut problem.

- Add source s to correspond to foreground, edges (s, i) with capacity a_i ; add sink t to correspond to background, edges (j, t) with capacity b_j .
- Use two anti-parallel edges instead of undirected edge, capacity p_{ij} .
- $G' = (V', E')$.

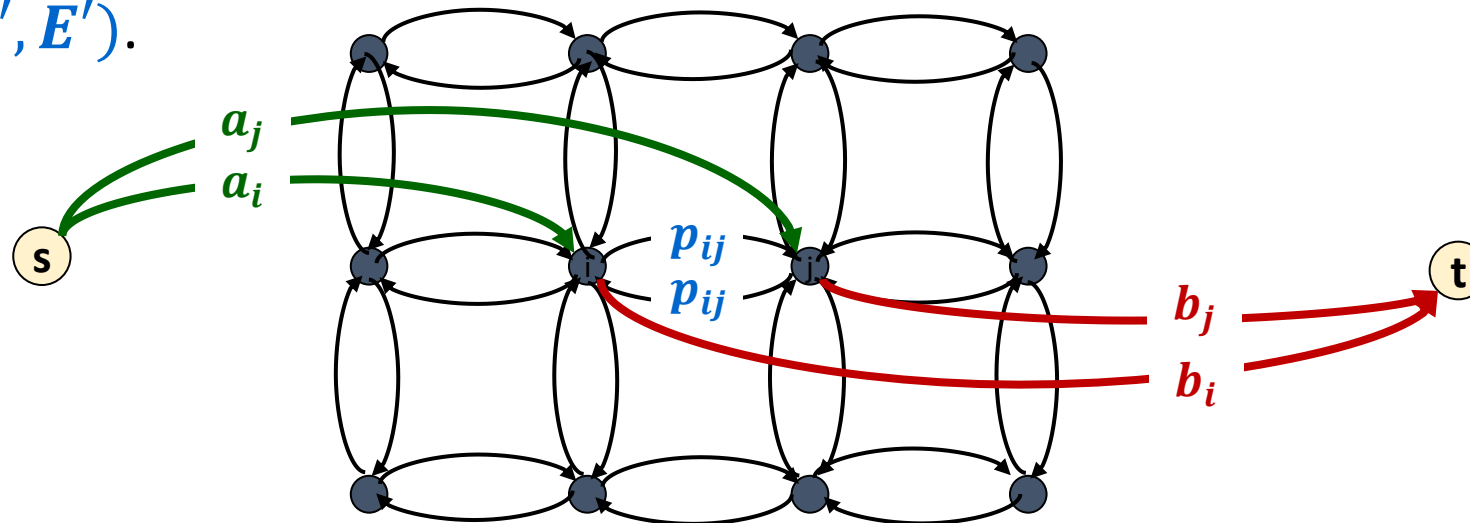
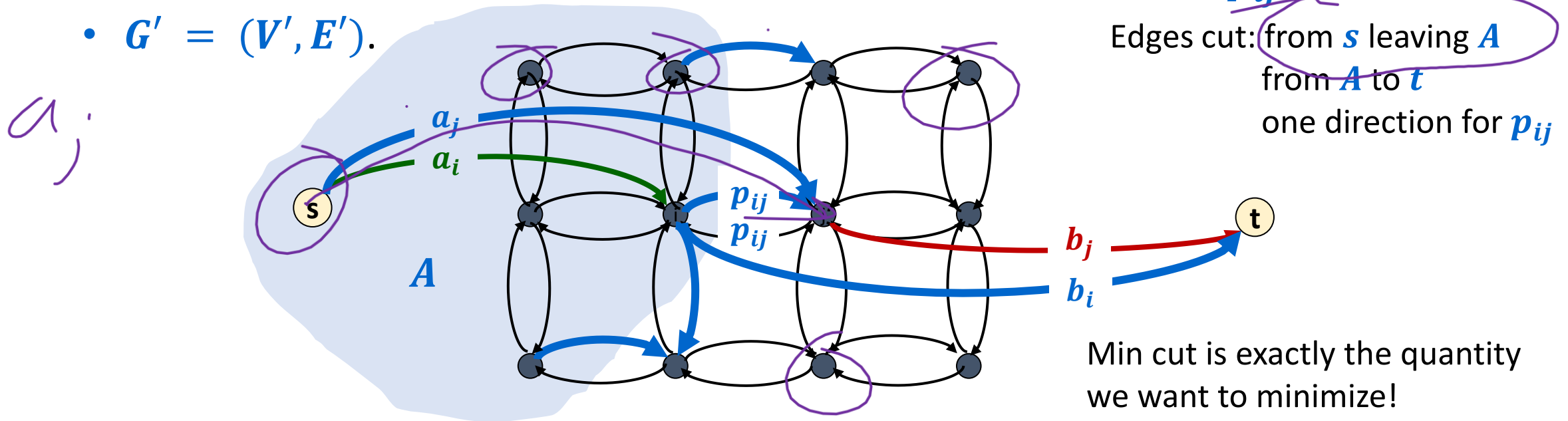


Image Segmentation

Formulate as min cut problem.

- Add source s to correspond to foreground, edges (s, i) with capacity a_i ; add sink t to correspond to background, edges (j, t) with capacity b_j .
- Use two anti-parallel edges instead of undirected edge, capacity p_{ij} .
- $G' = (V', E')$.

$$\text{Minimize } \sum_{i \in A} b_i + \sum_{i \in B} a_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$



Baseball Elimination

- Though you probably don't care at all about baseball or sports in general, the way that the solution works is interesting.
 - This particular problem is a bit old style since baseball scheduling doesn't work this way any more...
- Near the end of a season
 - Sportswriters use simple notions to tell which teams can be eliminated from getting a top place finish:
 - “magic number”, “elimination number”, etc.
- These are not accurate
 - We can do better with network flow

Baseball Elimination: Scenario

Team i	Wins w_i	Losses l_i	To play r_i	Against = r_{ij}			
				Tex	Hou	Sea	Oak
Huskies	83	71	8	-	1	6	1
Wolverines	80	79	3	1	-	0	2
Buckeyes	78	78	6	6	0	-	0
Ducks	77	82	3	1	2	0	-

- Which teams have a chance of finishing the season with most wins?
 - Ducks eliminated since they can finish with at most 80 wins, but the Huskies already have 83.
 - If $w_i + r_i < w_j \Rightarrow$ team i eliminated.
 - Only reason sports broadcasters appear to be aware of.
 - Sufficient, but not necessary!

Baseball Elimination: Scenario

Team i	Wins w_i	Losses l_i	To play r_i	Against = r_{ij}			
				Tex	Hou	Sea	Oak
Texas	83	71	8	-	1	6	1
Houston	80	79	3	1	-	0	2
Seattle	78	78	6	6	0	-	0
Oakland	77	82	3	1	2	0	-

- Which teams have a chance of finishing the season with most wins?
 - Wolverines can win **83** games, but are still eliminated . . .
 - If the Huskies don't get to **84** wins then the Buckeyes will get 6 more wins and finish with **84** wins.
- The answer depends on more than current wins and # of remaining games
 - It also depends on all the games that are being played.

Baseball Elimination

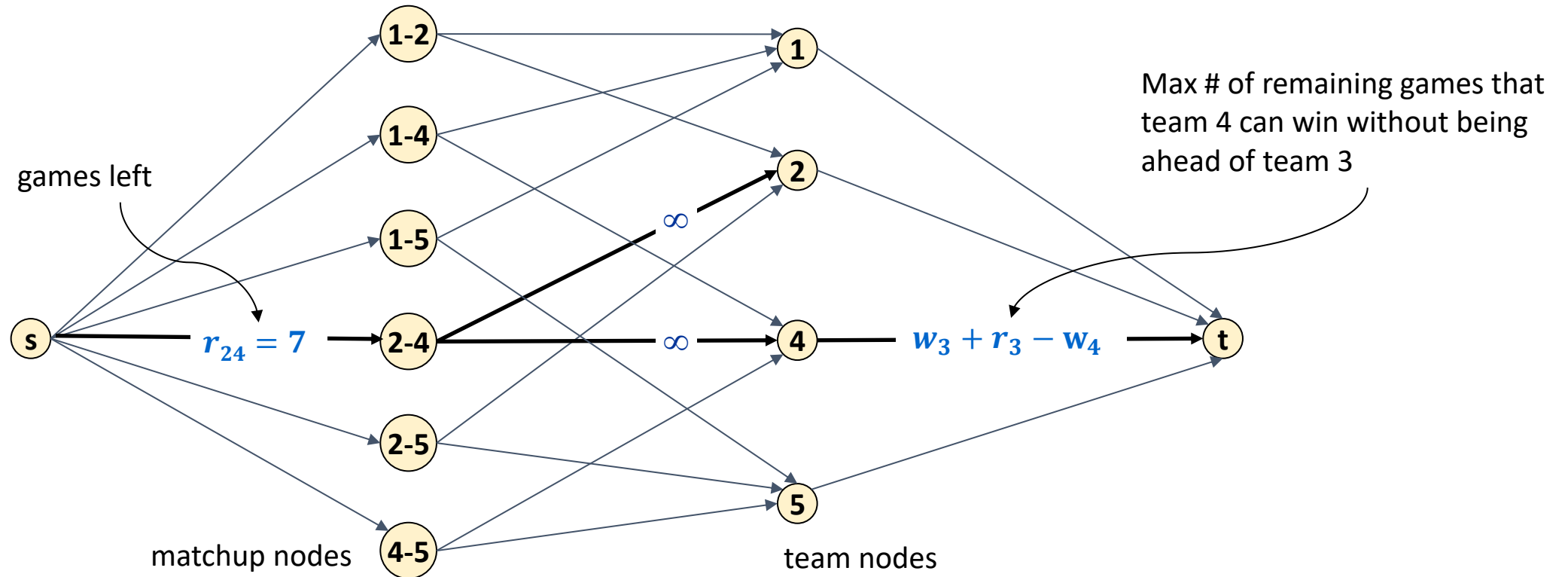
Baseball elimination problem:

- Set of teams S .
- Distinguished team $z \in S$.
- Team x has won w_x games already.
- Teams x and y play each other r_{xy} additional times.
- Is there any outcome of the remaining games in which team z finishes with the most (or tied for the most) wins?

Baseball Elimination: Max Flow Formulation

Can team 3 finish with most wins?

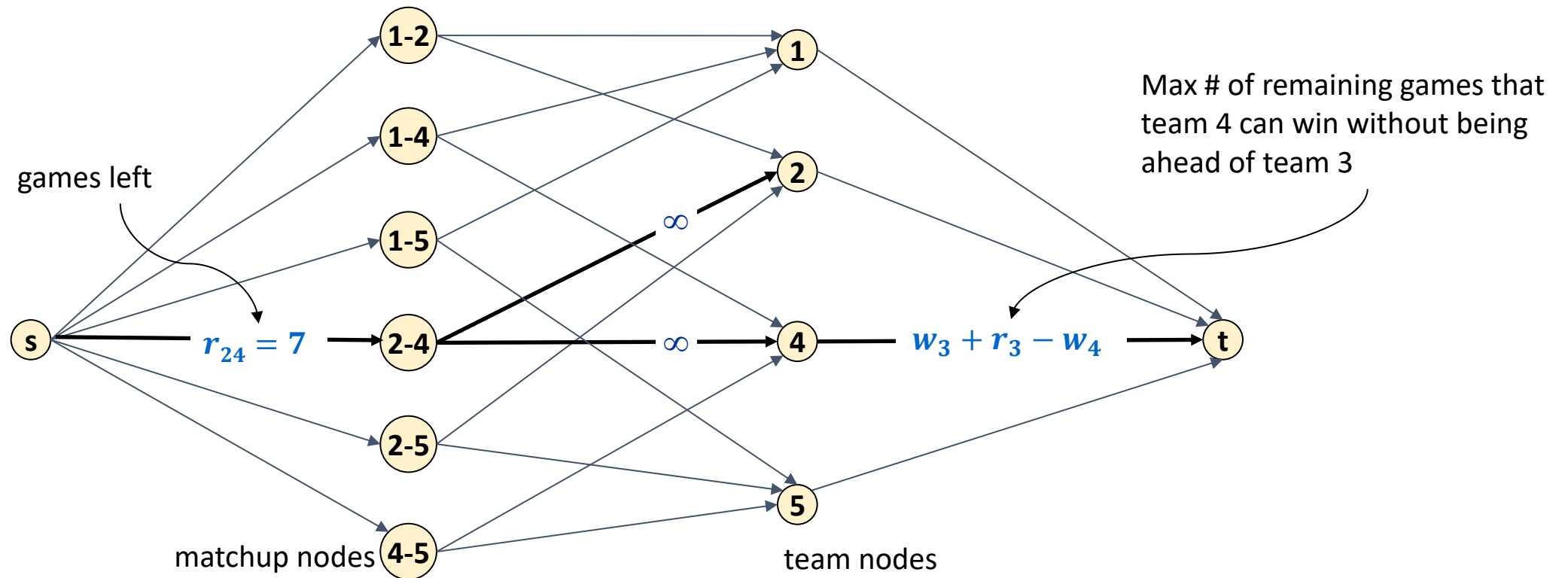
- Assume team 3 wins all remaining games $\Rightarrow w_3 + r_3$ wins.
- Divide up remaining games so that all teams have $\leq w_3 + r_3$ wins.



Baseball Elimination: Max Flow Formulation

Theorem: Team 3 is not eliminated iff max flow equals capacity leaving source.

- Integrality implies that each remaining x - y game counts as a win for x or y .
- Capacity on (x, t) edge ensures no team wins too many games.



Baseball Elimination: Explanation for Sports Writers

Team i	Wins w_i	Losses l_i	To play r_i	Against = r_{ij}				
				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.

Certificate of elimination. $T = \{\text{NY, Bal, Bos, Tor}\}$

- Have already won $w(T) = 75 + 71 + 69 + 63 = 278$ games.
- Must win at least $r(T) = 3 + 8 + 7 + 2 + 7 = 27$ more among themselves.
- Average team in T wins at least $305/4 > 76$ games.

Baseball Elimination: Explanation for Sports Writers

Defn: Given a set T of teams define

- $w(T) = \sum_{x \in T} w_x$ total number of wins for teams in T
- $r(T) = \sum_{\{x,y\} \subseteq T} r_{xy}$ total remaining games between teams in T

We say that T eliminates team z iff $\frac{w(T)+r(T)}{|T|} > w_z + r_z$ since an average team in T will win more than $w_z + r_z$ games.

Theorem [Hoffman-Rivlin 1967]: Team z is eliminated
 \Leftrightarrow there is some set T of teams that eliminates z (as defined above).

Proof: \Leftarrow Shown above

\Rightarrow Choose T to be the set of teams on the source side of the min cut...

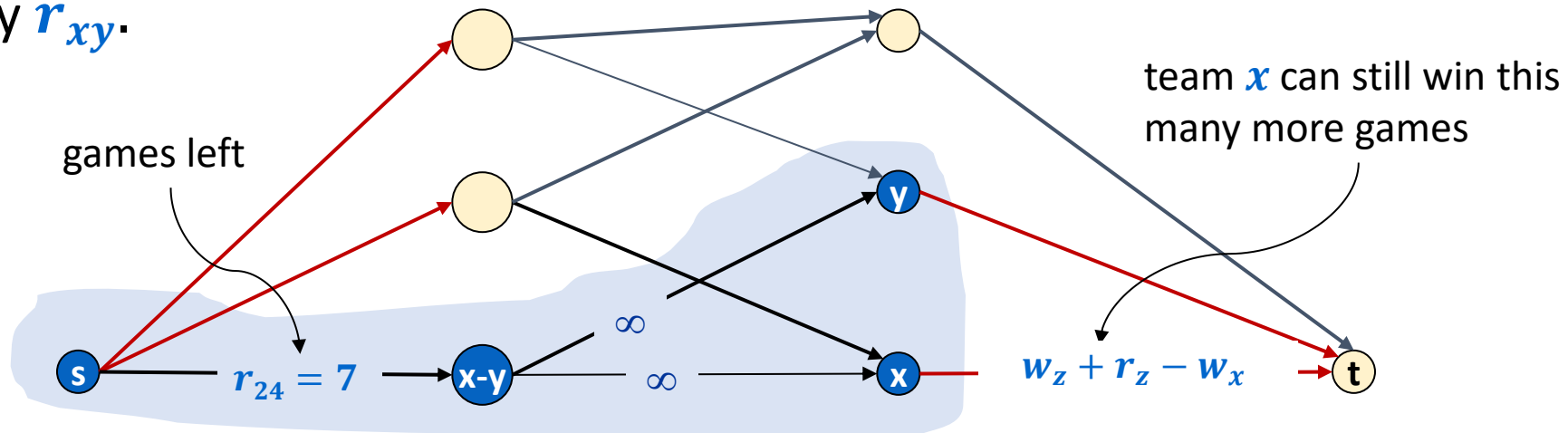
Baseball Elimination: Explanation for Sports Writers

Proof of \Rightarrow : Assume that z is eliminated

Let T = team nodes in A for minimum cut (A, B) with capacity $< \sum_{xy} r_{xy}$.

Claim: $x-y \in A \Leftrightarrow$ both $x \in A$ and $y \in A$ (equivalently $x \in T$ and $y \in T$).

- infinite capacity edges ensure that if $x-y \in A$ then $x \in A$ and $y \in A$
- if $x \in A$ and $y \in A$ but $x-y \notin A$, then adding $x-y$ to A decreases cut capacity by r_{xy} .



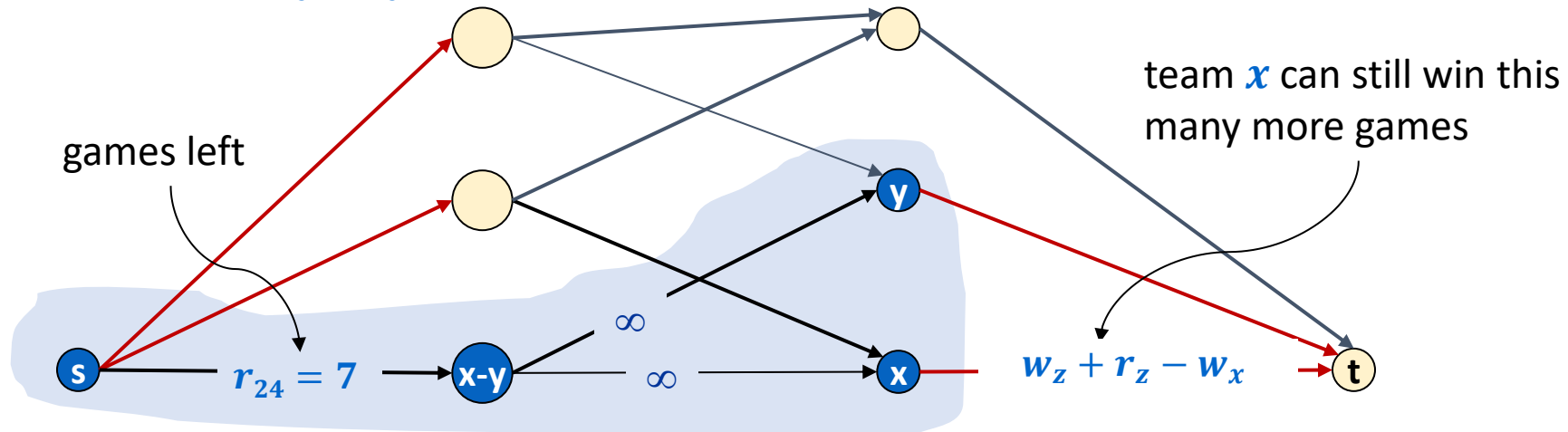
Baseball Elimination: Explanation for Sports Writers

Proof of \Rightarrow : Assume that z is eliminated.

Let T = team nodes in A for minimum cut (A, B) with capacity $< \sum_{xy} r_{xy}$.

Claim: $x-y \in A \Leftrightarrow$ both $x \in A$ and $y \in A$ (equivalently $x \in T$ and $y \in T$).

Then $c(A, B) = \sum_{xy} r_{xy} - r(T) + |T|(w_z + r_z) - w(T)$



Baseball Elimination: Explanation for Sports Writers

Proof of \Rightarrow : Assume that \mathbf{z} is eliminated.

Let \mathbf{T} = team nodes in \mathbf{A} for minimum cut (\mathbf{A}, \mathbf{B}) with capacity $< \sum_{xy} \mathbf{r}_{xy}$.

Claim: $\mathbf{x}-\mathbf{y} \in \mathbf{A} \Leftrightarrow$ both $\mathbf{x} \in \mathbf{A}$ and $\mathbf{y} \in \mathbf{A}$ (equivalently $\mathbf{x} \in \mathbf{T}$ and $\mathbf{y} \in \mathbf{T}$).

$$\text{Then } c(\mathbf{A}, \mathbf{B}) = \sum_{xy} \mathbf{r}_{xy} - \mathbf{r}(\mathbf{T}) + |\mathbf{T}|(\mathbf{w}_z + \mathbf{r}_z) - \mathbf{w}(\mathbf{T})$$

Now $c(\mathbf{A}, \mathbf{B}) < \sum_{xy} \mathbf{r}_{xy}$ implies that $\mathbf{r}(\mathbf{T}) - |\mathbf{T}|(\mathbf{w}_z + \mathbf{r}_z) + \mathbf{w}(\mathbf{T}) > 0$.

Rearranging, we have $\mathbf{r}(\mathbf{T}) + \mathbf{w}(\mathbf{T}) > |\mathbf{T}|(\mathbf{w}_z + \mathbf{r}_z)$ so $\frac{\mathbf{w}(\mathbf{T}) + \mathbf{r}(\mathbf{T})}{|\mathbf{T}|} > \mathbf{w}_z + \mathbf{r}_z$ which means that \mathbf{T} eliminates \mathbf{z} .