

# Design and Analysis of Algorithms

## CS218M

### Network Flow Algorithms

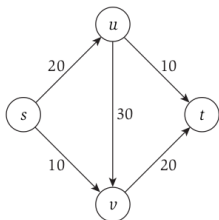
Paritosh Pandya

Indian Institute of Technology, Bombay

Autumn, 2022

# Optimal Network Flow Problem

A **flow network** is a directed graph  $G = (V, E)$  where each edge  $(u, v)$  has a non-negative integer capacity  $c(u, v) \geq 0$ . The graph has **source vertex**  $s$  and **sink vertex**  $t$ .



- $s$  has no incoming edges.  $t$  has no outgoing edges.
- For all internal nodes  $v$  there is a path  $s \rightsquigarrow v \rightsquigarrow t$ .

Given a flow network  $(G, c)$ , a **flow** is  $f : E \rightarrow Z_0$  such that

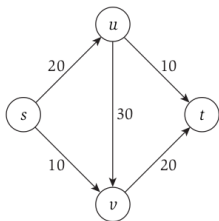
- **(capacity)**  $0 \leq f(u, v) \leq c(u, v)$ .
- **(conservation)** For all internal nodes  $v$  we have

$$\sum_{e \text{ in to } v} f(e) = \sum_{e \text{ out of } v} f(e)$$

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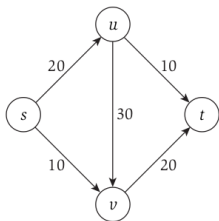
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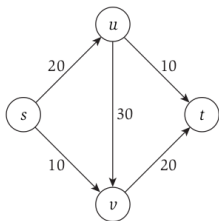
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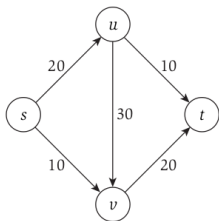


- Let  $f^{out}(v) = \sum_{e \text{ out of } v} f(e)$  and  $f^{in}(v) = \sum_{e \text{ in to } v} f(e)$ .

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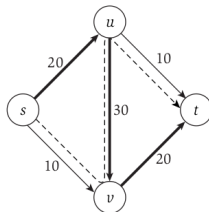
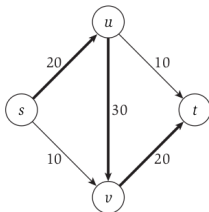
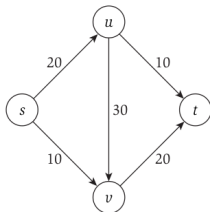
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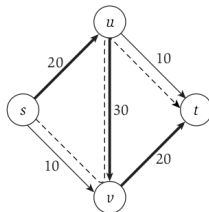
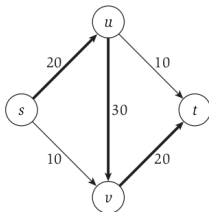
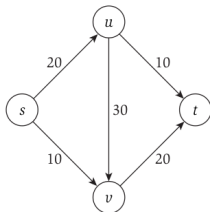
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- Define **value of flow**  $f$  as  $f^{out}(s)$ .

# Finding Maximum Flow



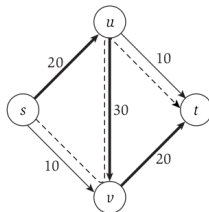
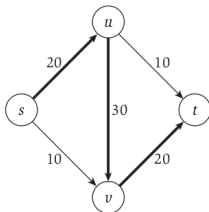
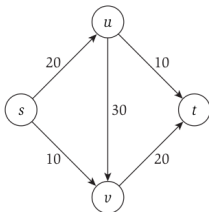


# Finding Maximum Flow



- Find a path  $P = s \rightsquigarrow t$ . Let  $Bottleneck(P)$  be the smallest capacity on the path. Initial flow  $f$  has value  $Bottleneck(P)$ .

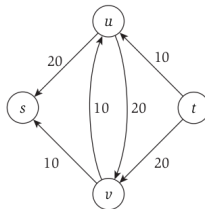
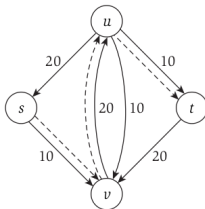
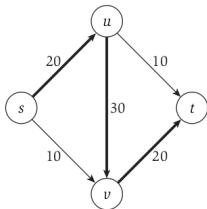
# Finding Maximum Flow



- Find a path  $P = s \rightsquigarrow t$ . Let  $Bottleneck(P)$  be the smallest capacity on the path. Initial flow  $f$  has value  $Bottleneck(P)$ .
- Given current flow  $f$ , find **augmenting path**  $P = s \rightsquigarrow t$ . Check that it is feasible and push  $Bottleneck(P)$  additional flow to get revised flow  $f'$ .

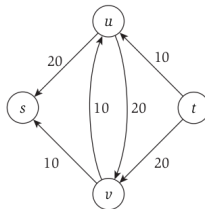
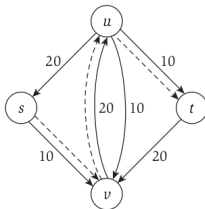
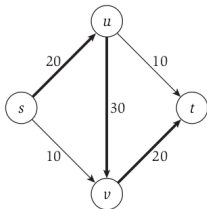
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Given flow  $f$  for flow network  $G$ ,  $c$ , define **Residual graph**  $G_f$ .



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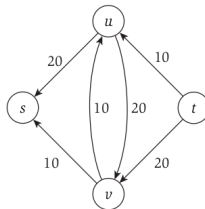
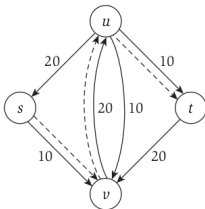
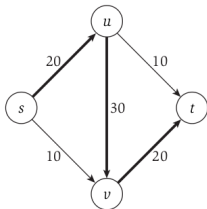
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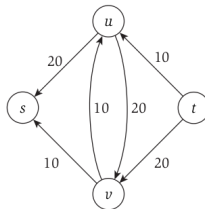
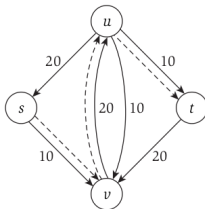
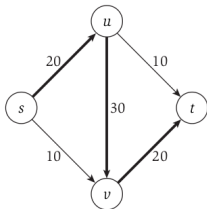
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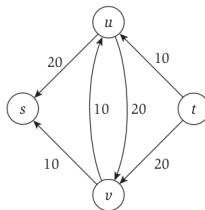
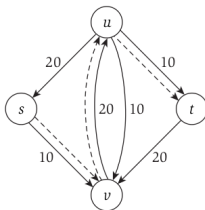
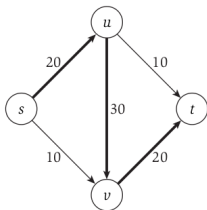


- **Forward edges:** Edges  $e$  with residual capacity  $c(e) - f(e) > 0$ .
- **Backward edges:** Reverse  $\bar{e}$  of edges  $e$  with  $f(e) > 0$  allowing reverse flow upto  $f(e)$ .

# Augmenting the Flow

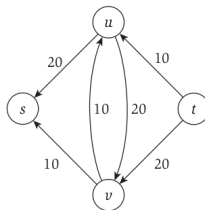
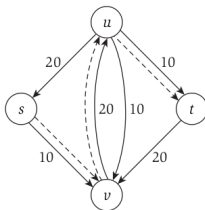
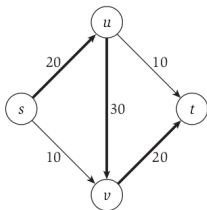


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- **Augmenting Path**  $P = s \rightsquigarrow t$  in residual  $G_f$  with  $b = \text{Bottleneck}(P, f)$  being the smallest capacity on  $P$ .

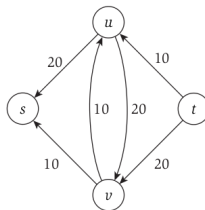
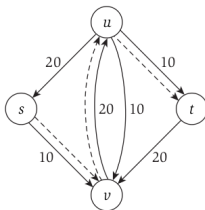
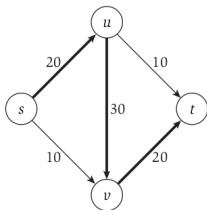
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  - for each forward edge  $e$  on  $P$ , **increase**  $f'(e) = f(e) + b$
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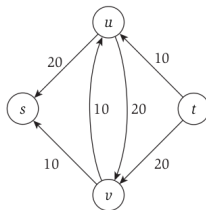
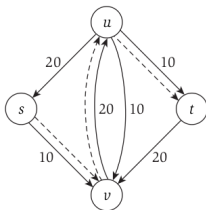
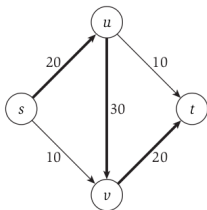


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- Augmentation  $f'$  from  $f$  can be computed in time  $O(E)$ .

# Ford-Fulkerson Algorithm (1956) for Max-Flow

Max-Flow

Initially  $f(e) = 0$  for all  $e$  in  $G$

While there is an  $s$ - $t$  path in the residual graph  $G_f$

Let  $P$  be a simple  $s$ - $t$  path in  $G_f$

$f' = \text{augment}(f, P)$

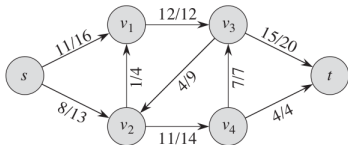
Update  $f$  to be  $f'$

Update the residual graph  $G_f$  to be  $G_{f'}$

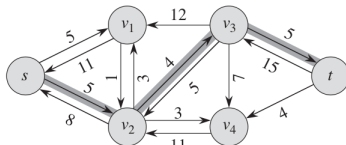
Endwhile

Return  $f$

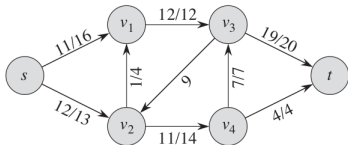
# Example: Ford Fulkerson



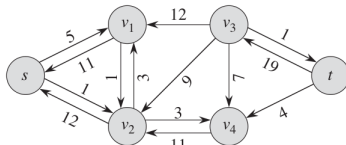
(a)



(b)



(c)



(d)

# Max-flow Min-Cut Theorem

Given flow network  $G, c$  and a valid flow  $f$ ,

- partition  $A, B$  of  $V$  is an  $s, t$ -cut if  $s \in A$  and  $t \in B$ .

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Clearly, flow value  $f^{out}(s) = f^{out} A - f^{in}(A) \leq c(A, B)$ .

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## Theorem

*If  $f^*$  is the flow such that there is no  $s \rightsquigarrow t$  path in  $G_f$  (i.e.  $f^*$  is returned by Ford-Fulkerson algorithm), then we can construct an  $s, t$  cut  $A^*, B^*$  such that  $f^* = c(A^*, B^*)$ . Hence  $f^*$  is max flow and  $A^*, B^*$  is min cut.*

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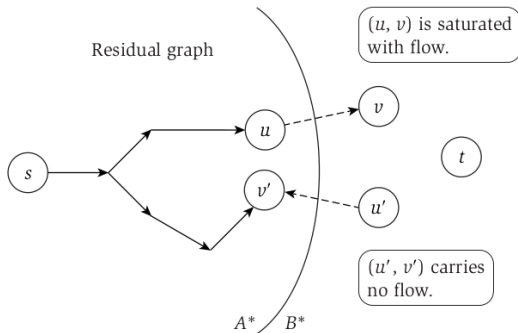
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**Construction:** Let  $A^*$  be all nodes  $v$  s.t.  $s \rightsquigarrow v$  in  $G_f$ . Let  $B^* = V - A^*$ .



# Proof Idea



# Integrality of Maximal Flow

If flow network  $G, c$  is such that  $c(e)$  is non-negative integer for each  $e$ , then maximum flow  $f^*$  produced by Ford Fulkerson algorithm assigns integer flow value to each edge.

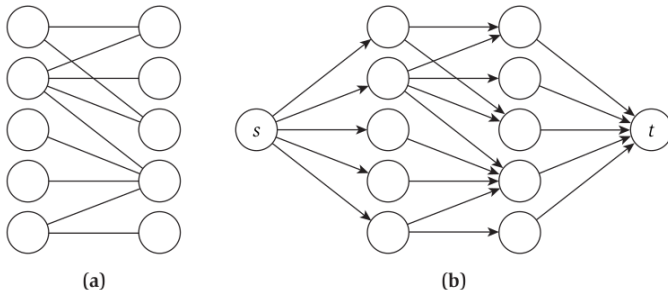
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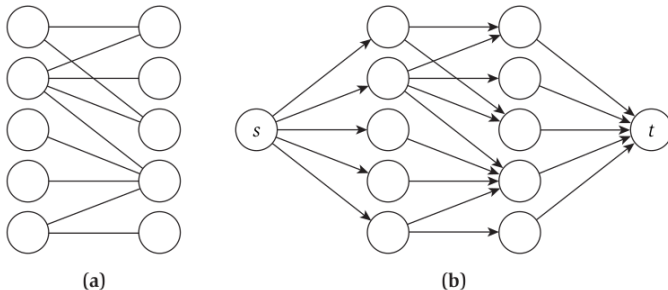
At each iteration, the Ford-Fulkerson algorithm augments the flow with only integral value. Hence, flow value in each edge at each iteration is invariantly integral.

# Maximal Matching in Bipartate Graph



**Figure 7.9** (a) A bipartite graph. (b) The corresponding flow network, with all capacities equal to 1.

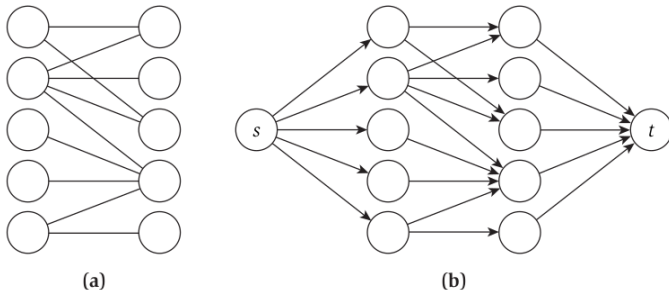
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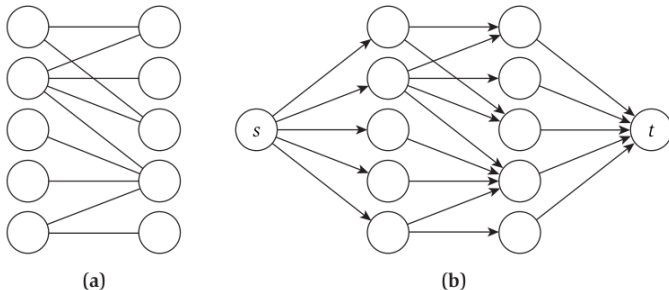
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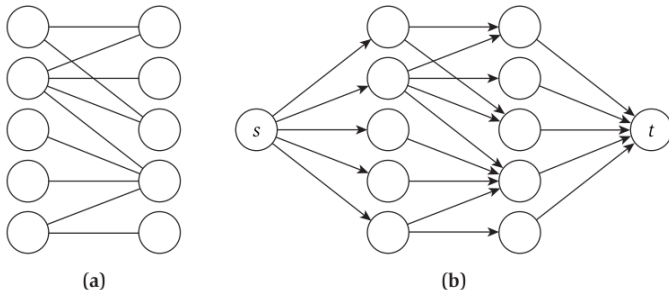
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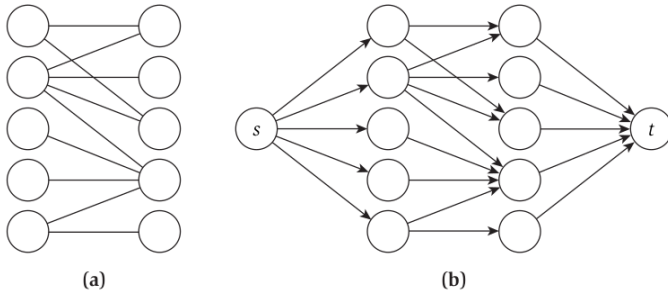


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- Maximal Matching.
- Perfect Matching: Every  $v \in X \cup Y$  occurs exactly once in  $M$



# Illustration



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# Reduction to Flow Network

Given bipartate graph  $(X; Y, E)$ , we can construct a flow graph  $(G', c)$  with every edge  $e$  having capacity  $c(e) = 1$ . See figure.

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- If  $M$  is a matching, then correspodng flow  $f_M$  obtained by assigning  $f_M(e) = 1$  if  $e \in M$  and  $f_M(e) = 0$  otherwise is a valid integral flow of  $G', c$ .*

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- If  $f$  is a valid integral flow then corresponding subset of edges  $M_f$  between  $X, Y$  having flow value 1 forms a matching with  $|M_f| = v(f)$ .

# Reduction to Flow Network

Given bipartate graph  $(X; Y, E)$ , we can construct a flow graph  $(G', c)$  with every edge  $e$  having capacity  $c(e) = 1$ . See figure.

## Theorem

Let  $(X; Y, E)$  be a bipartate graph and  $G', c$  be the related flow network.

- If  $M$  is a matching, then corresponding flow  $f_M$  obtained by assigning  $f_M(e) = 1$  if  $e \in M$  and  $f_M(e) = 0$  otherwise is a valid integral flow of  $G', c$ .
- If  $f$  is a valid integral flow then corresponding subset of edges  $M_f$  between  $X, Y$  having flow value 1 forms a matching with  $|M_f| = v(f)$ .

## Corollary

If  $f^*$  is a maximal integral flow then  $M_{f^*}$  is a maximal matching.

# Hall's Theorem

A bipartate graph  $G = (X; Y, E)$  with  $|X| = |Y| = n$

- has a perfect matching

if and only iff

- for all  $A \subseteq X$  we have  $|A| \leq |E(A)|$ .

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## Proof

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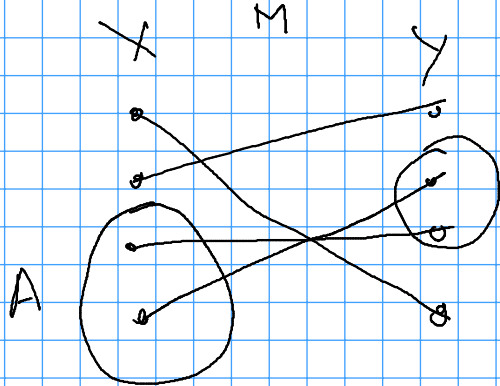
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$C_1$   $\uparrow\uparrow$   $\neg C_1$   $\downarrow\downarrow$   
 $C_2$   $\neg C_2$

## Proof

- $G$  has perfect matching iff corresponding flow graph  $G'$ ,  $c$  has a maximal flow  $f^*$  of value  $n$ .
- If  $G$  has a perfect matching  $M$  then every node  $x$  in  $X$  is uniquely paired to a node  $y$  in  $Y$  via an  $M$  edge. Hence, for any  $A$ , we have  $|A| = |M(A)| \leq |E(A)|$ . (Because,  $M(A) \subseteq E(A)$ ). Thus, RHS.



$M(A)$

$$|A| = |M(A)| \leq |E(A)|$$

$$M \subseteq E$$

# Hall's Theorem

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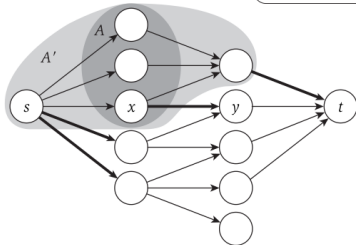
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- Conversely, if  $G$  does not have perfect matching then,  $v(f^*) < n$ . We show that for some  $A \subseteq X$  we have  $|A| > |E(A)|$ .

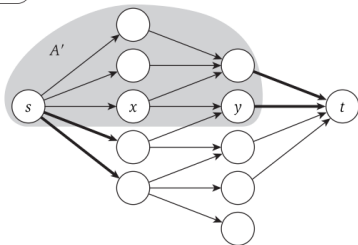
$$C(A, B) \leq n$$

$$V(f^*) < n$$

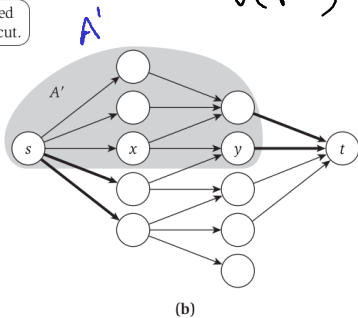
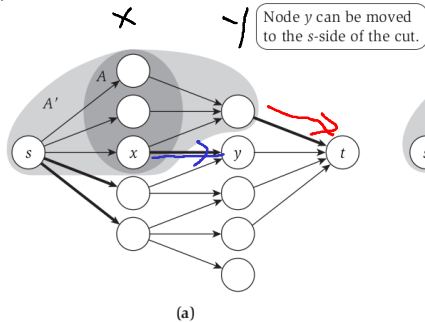
Node  $y$  can be moved to the  $s$ -side of the cut.



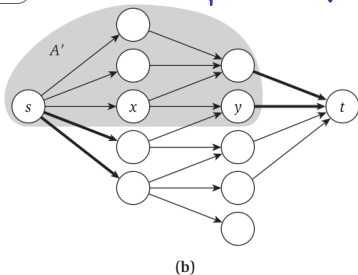
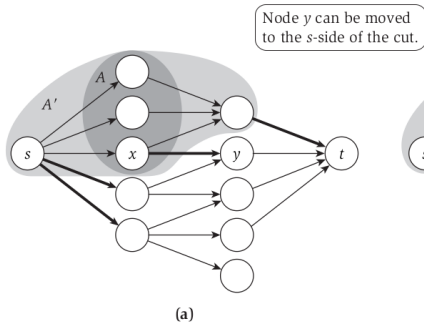
(a)



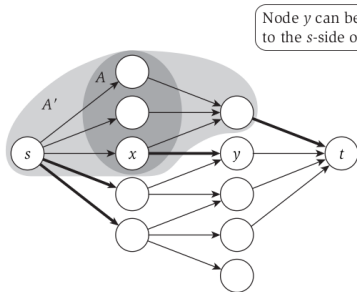
(b)

$A, B$ 

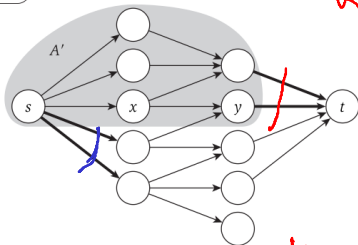
- There exists a min-cut  $(A, B)$  of capacity less than  $n$  with edges in  $s \rightarrow X$ , in  $X \rightarrow Y$  and in  $Y \rightarrow t$ .



- There exists a min-cut  $(A, B)$  of capacity less than  $n$  with edges in  $s- > X$ , in  $X- > Y$  and in  $Y- > t$ .
- We can transform this to cut  $(A', B')$  of **same capacity** with edges only in  $s- > X$  and  $Y- > t$ . There are less than  $n$  edges.



(a)



(b)

$$k_1 = |X \cap A'| \text{ \& } k_2 = |Y \cap A'|$$

$$k_2 = E(k_1)$$

- There exists a min-cut  $(A, B)$  of capacity less than  $n$  with edges in  $s \rightarrow X$ , in  $X \rightarrow Y$  and in  $Y \rightarrow t$ .
- We can transform this to cut  $(A', B')$  of **same capacity** with edges only in  $s \rightarrow X$  and  $Y \rightarrow t$ . There are less than  $n$  edges.
- If  $k_1 = |X \cap A'|$  and  $k_2 = |Y \cap A'|$ , then  $(n - k_1 + k_2) < n$  giving  $k_2 < k_1$ .