

Part IV

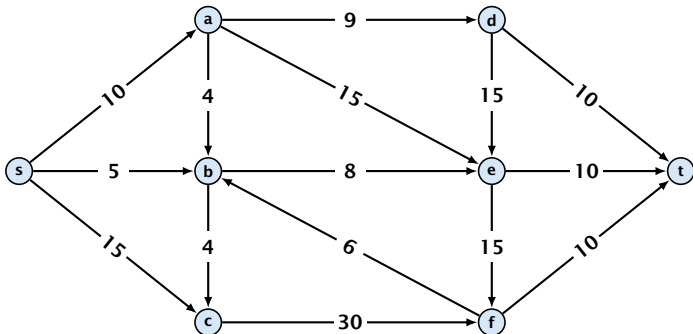
Flows and Cuts

The following slides are partially based on slides by Kevin Wayne.

10 Introduction

Flow Network

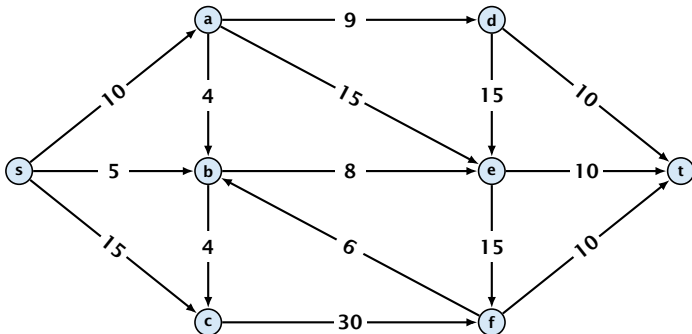
- ▶ directed graph $G = (V, E)$; edge capacities $c(e)$



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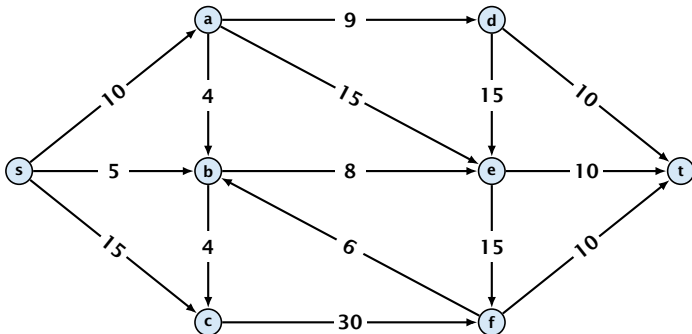
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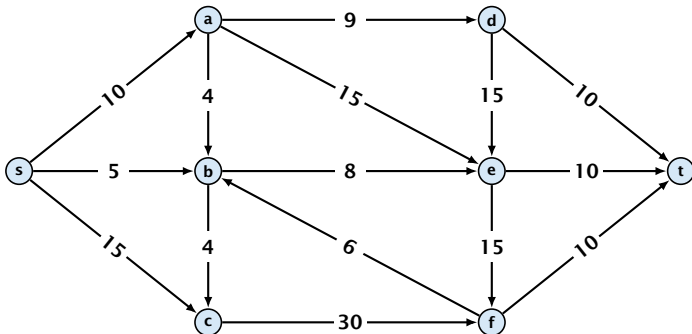
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- ▶ two special nodes: source s ; target t ;
- ▶ no edges entering s or leaving t ;
- ▶ at least for now: no parallel edges;



Cuts

Definition 1

An (s, t) -cut in the graph G is given by a set $A \subset V$ with $s \in A$ and $t \in V \setminus A$.

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Definition 2

The **capacity** of a cut A is defined as

$$\text{cap}(A, V \setminus A) := \sum_{e \in \text{out}(A)} c(e) ,$$

where $\text{out}(A)$ denotes the set of edges of the form $A \times V \setminus A$ (i.e. edges leaving A).

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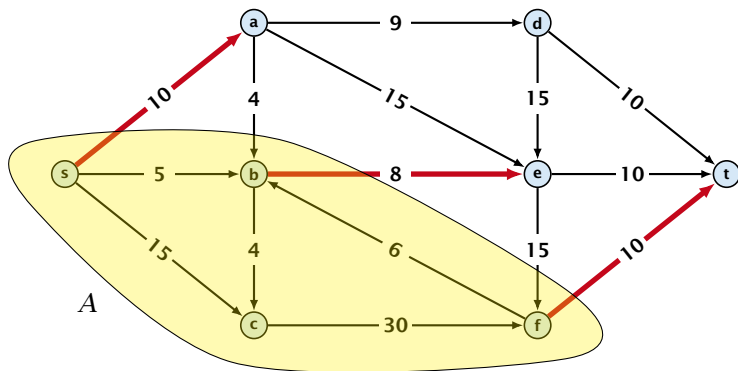
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Minimum Cut Problem: Find an (s, t) -cut with minimum capacity.

Cuts

Example 3



The capacity of the cut is $\text{cap}(A, V \setminus A) = 28$.

Definition 4

An (s, t) -flow is a function $f : E \mapsto \mathbb{R}^+$ that satisfies

1. For each edge e

$$0 \leq f(e) \leq c(e) .$$

(capacity constraints)

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2. For each $v \in V \setminus \{s, t\}$

$$\sum_{e \in \text{out}(v)} f(e) = \sum_{e \in \text{into}(v)} f(e) .$$

(flow conservation constraints)

Definition 5

The **value of an (s, t) -flow f** is defined as

$$\text{val}(f) = \sum_{e \in \text{out}(s)} f(e) .$$

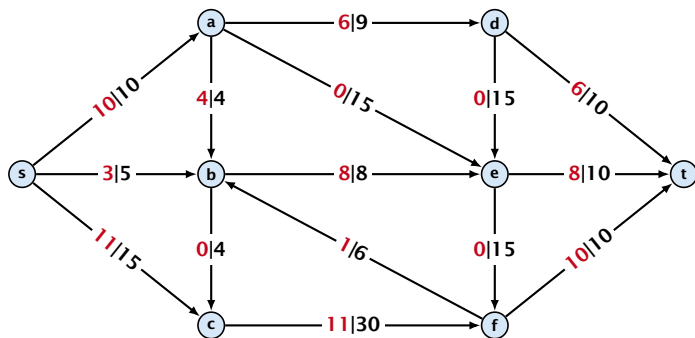
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Maximum Flow Problem: Find an (s, t) -flow with maximum value.

Example 6



The value of the flow is $\text{val}(f) = 24$.

Lemma 7 (Flow value lemma)

Let f be a flow, and let $A \subseteq V$ be an (s, t) -cut. Then the *net-flow* across the cut is equal to the amount of flow leaving s , i.e.,

$$\text{val}(f) = \sum_{e \in \text{out}(A)} f(e) - \sum_{e \in \text{into}(A)} f(e) .$$

Proof.

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$$\begin{aligned}\text{val}(f) &= \sum_{e \in \text{out}(s)} f(e) \\ &= \sum_{e \in \text{out}(s)} f(e) + \sum_{v \in A \setminus \{s\}} \left(\sum_{e \in \text{out}(v)} f(e) - \sum_{e \in \text{in}(v)} f(e) \right)\end{aligned}$$

Proof.

$$\begin{aligned}\text{val}(f) &= \sum_{e \in \text{out}(s)} f(e) && = 0 \\ &= \sum_{e \in \text{out}(s)} f(e) + \sum_{v \in A \setminus \{s\}} \left(\sum_{e \in \text{out}(v)} f(e) - \sum_{e \in \text{in}(v)} f(e) \right)\end{aligned}$$

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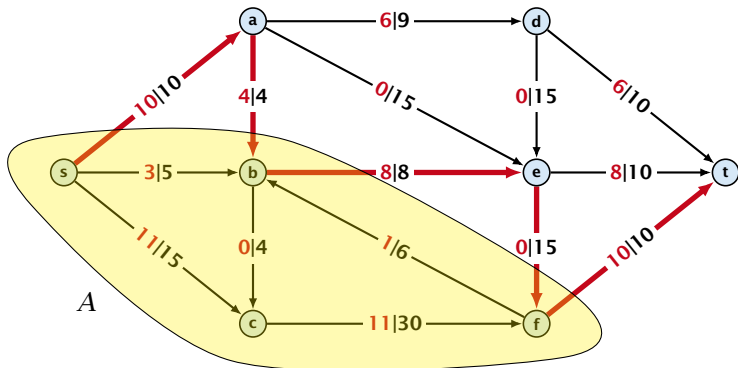
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The last equality holds since every edge with both end-points in A contributes negatively as well as positively to the sum in Line 2. The only edges whose contribution doesn't cancel out are edges leaving or entering A . \square

Example 8



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Corollary 9

Let f be an (s, t) -flow and let A be an (s, t) -cut, such that

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$$\text{cap}(A, V \setminus A) < \text{val}(f')$$



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$$\begin{aligned} \text{cap}(A, V \setminus A) &< \text{val}(f') \\ &= \sum_{e \in \text{out}(A)} f'(e) - \sum_{e \in \text{into}(A)} f'(e) \end{aligned}$$



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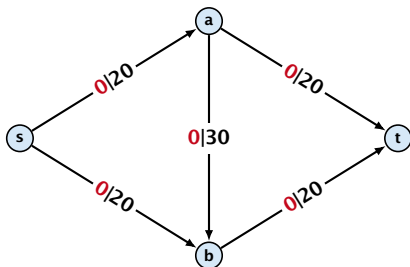
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11 Augmenting Path Algorithms

Greedy-algorithm:

- ▶ start with $f(e) = 0$ everywhere
- ▶ find an s - t path with $f(e) < c(e)$ on every edge
- ▶ augment flow along the path
- ▶ repeat as long as possible

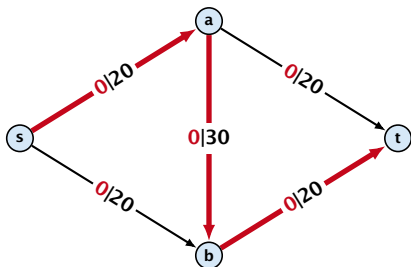


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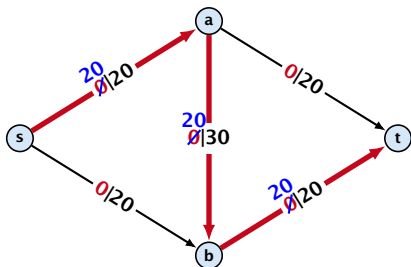


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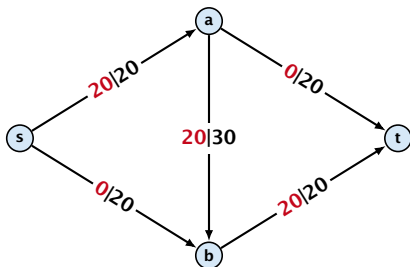


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The Residual Graph

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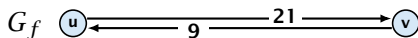
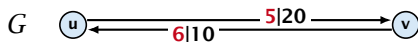
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- ▶ G_f has edge e'_1 with capacity $\max\{0, c(e_1) - f(e_1) + f(e_2)\}$ and e'_2 with with capacity $\max\{0, c(e_2) - f(e_2) + f(e_1)\}$.

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Augmenting Path Algorithm

Definition 10

An **augmenting path** with respect to flow f , is a path from s to t in the auxiliary graph G_f that contains only edges with non-zero capacity.

Augmenting Path Algorithm

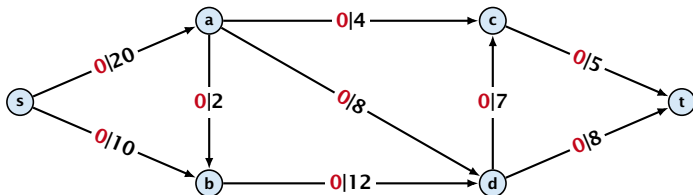
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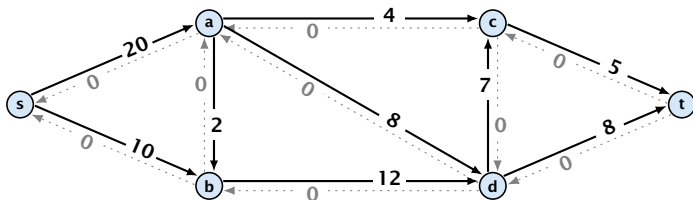
Algorithm 1 FordFulkerson($G = (V, E, c)$)

- 1: Initialize $f(e) \leftarrow 0$ for all edges.
- 2: **while** \exists augmenting path p in G_f **do**
- 3: augment as much flow along p as possible.

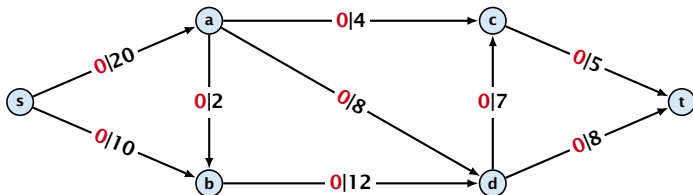
Augmenting Paths



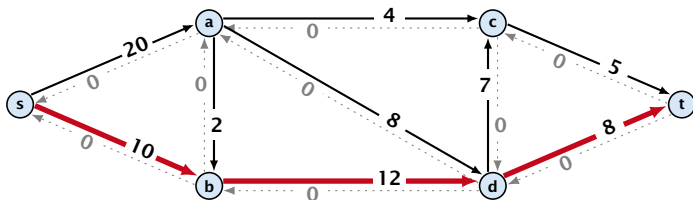
flow value: 0



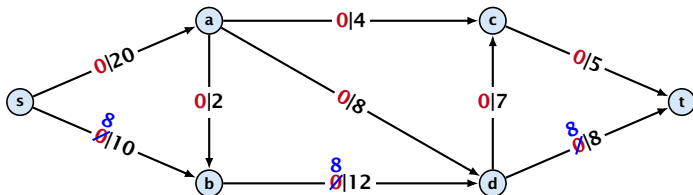
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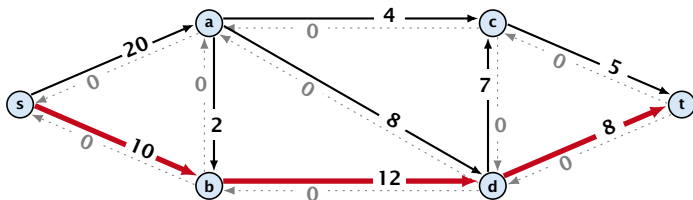
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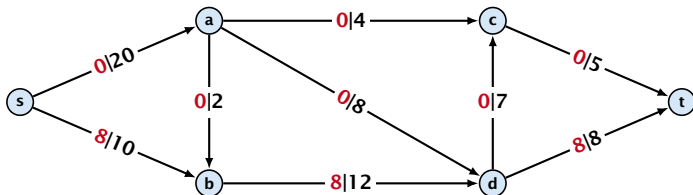
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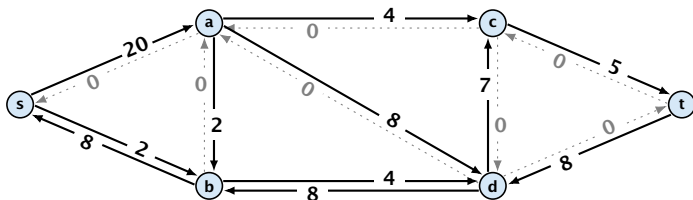
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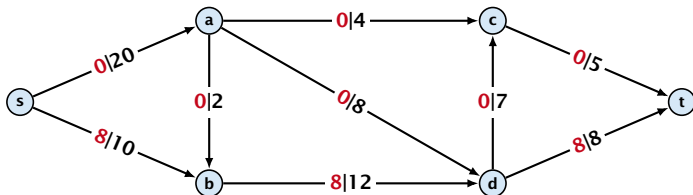
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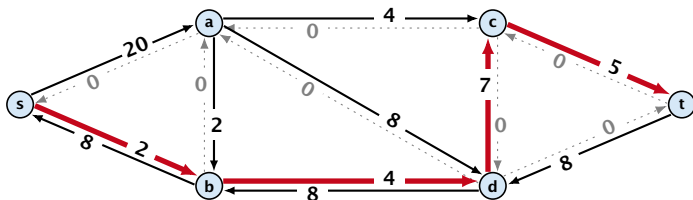
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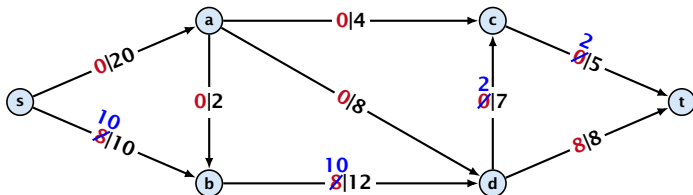
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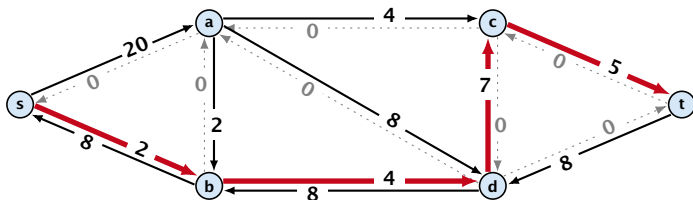
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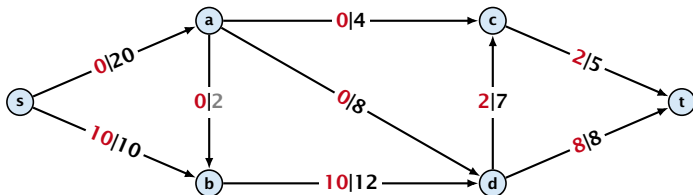
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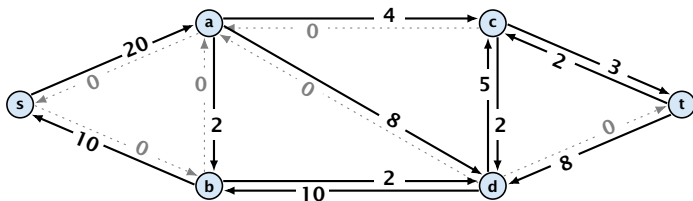
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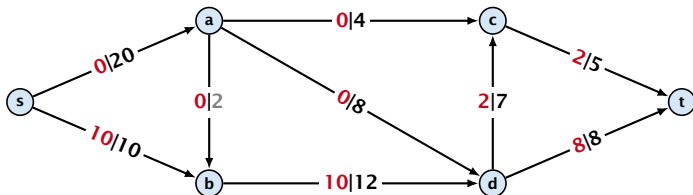
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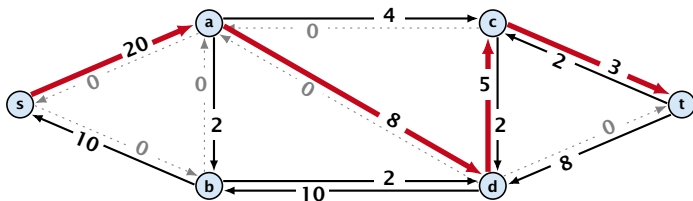
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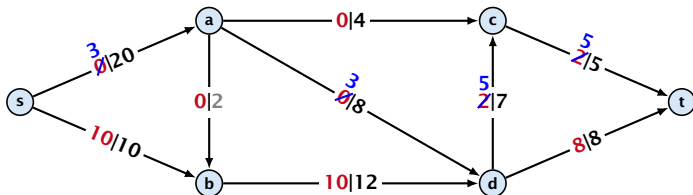
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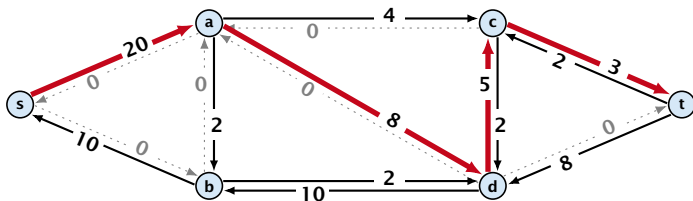
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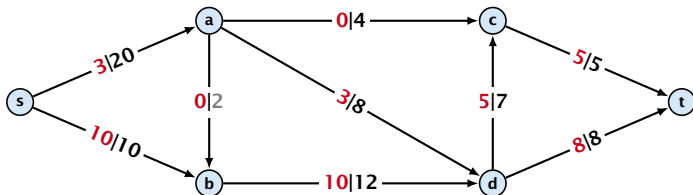
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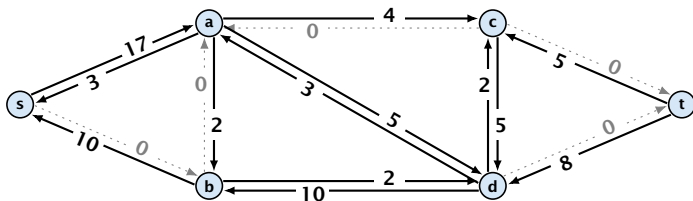
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Augmenting Paths



flow value: 13



Augmenting Path Algorithm

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Theorem 11

A flow f is a maximum flow **iff** there are no augmenting paths.

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The value of a maximum flow is equal to the value of a minimum cut.

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Proof.

Let f be a flow. The following are equivalent:

1. There exists a cut A such that $\text{val}(f) = \text{cap}(A, V \setminus A)$.



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Let f be a flow. The following are equivalent:

1. There exists a cut A such that $\text{val}(f) = \text{cap}(A, V \setminus A)$.
2. Flow f is a maximum flow.
3. There is no augmenting path w.r.t. f .



Augmenting Path Algorithm

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This we already showed.

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If there were an augmenting path, we could improve the flow.

Contradiction.

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3. \Rightarrow 1.

- ▶ Let f be a flow with no augmenting paths.

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- ▶ Let f be a flow with no augmenting paths.
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Augmenting Path Algorithm

1. \Rightarrow 2.

This we already showed.

2. \Rightarrow 3.

If there were an augmenting path, we could improve the flow.

Contradiction.

3. \Rightarrow 1.

- ▶ Let f be a flow with no augmenting paths.
- ▶ Let A be the set of vertices reachable from s in the residual graph along non-zero capacity edges.
- ▶ Since there is no augmenting path we have $s \in A$ and $t \notin A$.

Augmenting Path Algorithm

$\text{val}(f)$

Augmenting Path Algorithm

$$\text{val}(f) = \sum_{e \in \text{out}(A)} f(e) - \sum_{e \in \text{into}(A)} f(e)$$

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This finishes the proof.

Here the first equality uses the flow value lemma, and the second exploits the fact that the flow along incoming edges must be 0 as the residual graph does not have edges leaving A .

Assumption:

All capacities are integers between 1 and C .

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Invariant:

Every flow value $f(e)$ and every residual capacity $c_f(e)$ remains integral throughout the algorithm.

Lemma 13

The algorithm terminates in at most $\text{val}(f^*) \leq nC$ iterations, where f^* denotes the maximum flow. Each iteration can be implemented in time $\mathcal{O}(m)$. This gives a total running time of $\mathcal{O}(nmC)$.

Lemma 13

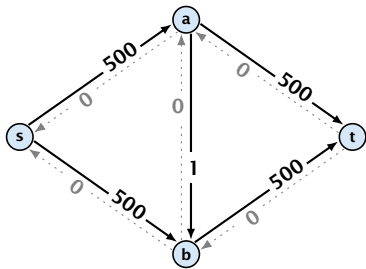
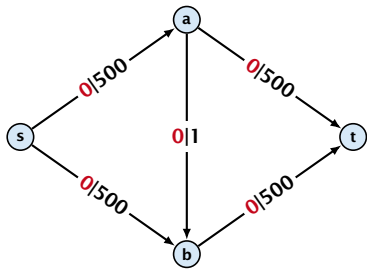
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Theorem 14

If all capacities are integers, then there exists a maximum flow for which every flow value $f(e)$ is integral.

A Bad Input

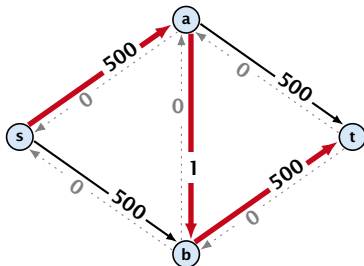
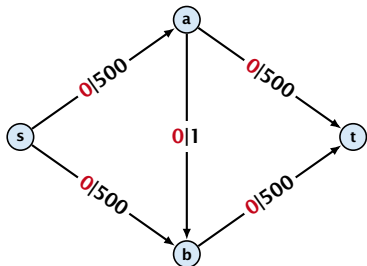
Problem: The running time may not be polynomial



flow value: 0

A Bad Input

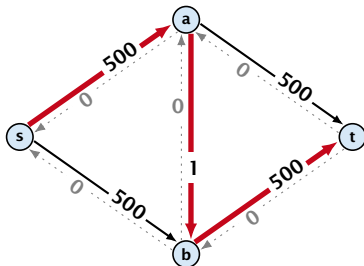
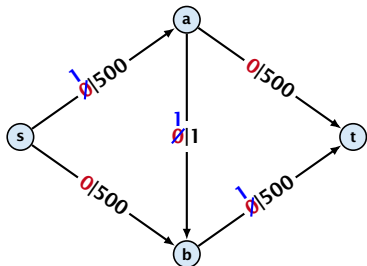
Problem: The running time may not be polynomial



flow value: 0

A Bad Input

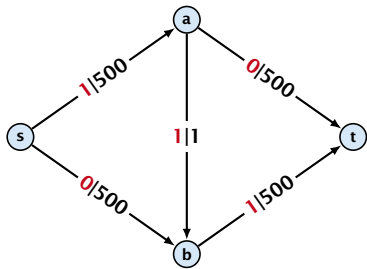
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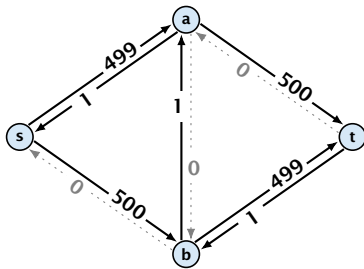
flow value: 0

A Bad Input

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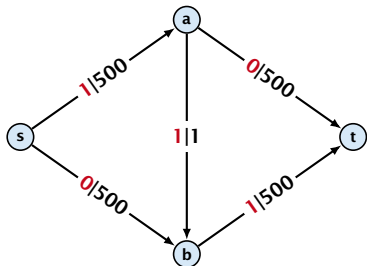


flow value: 1

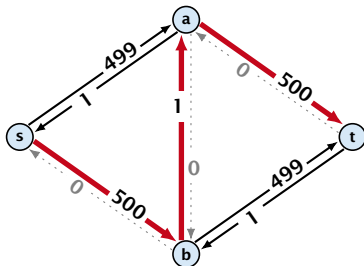


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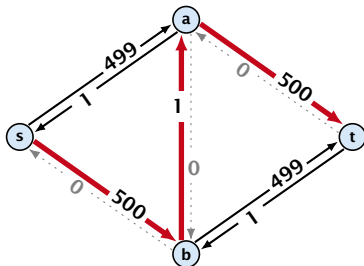
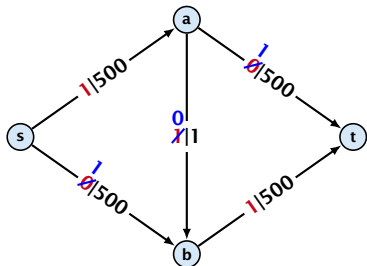


flow value: 1



A Bad Input

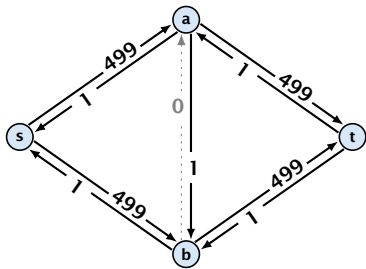
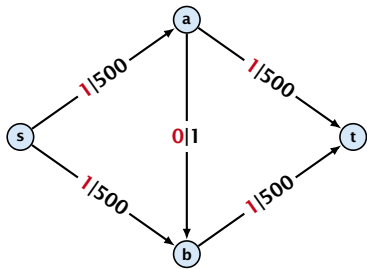
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A Bad Input

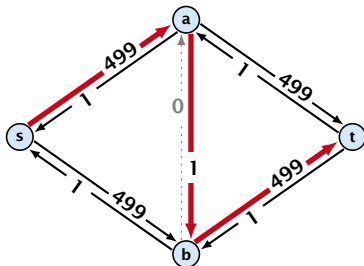
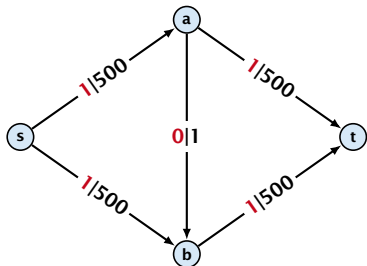
Problem: The running time may not be polynomial



flow value: 2

A Bad Input

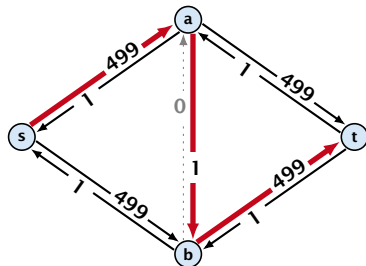
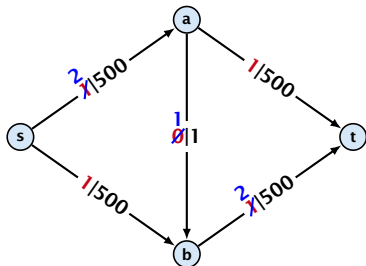
Problem: The running time may not be polynomial



flow value: 2

A Bad Input

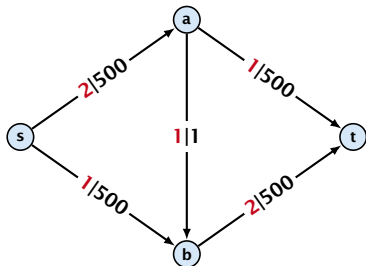
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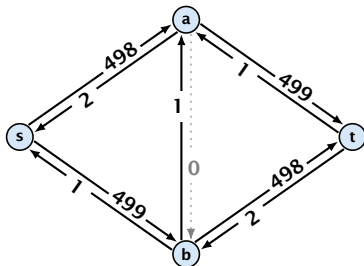
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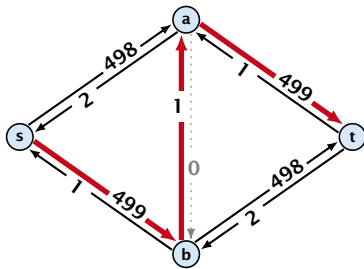
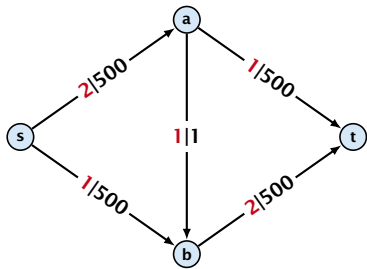


flow value: 3



A Bad Input

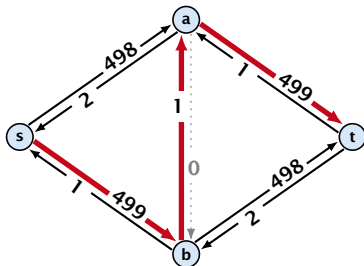
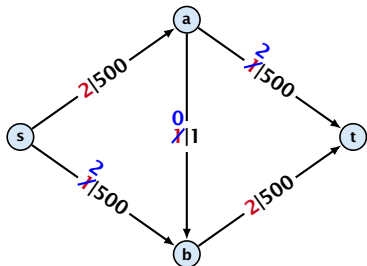
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flow value: 3

A Bad Input

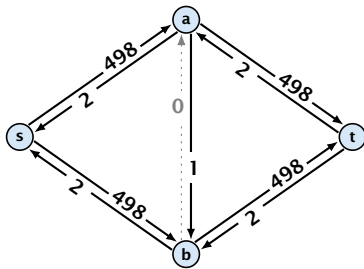
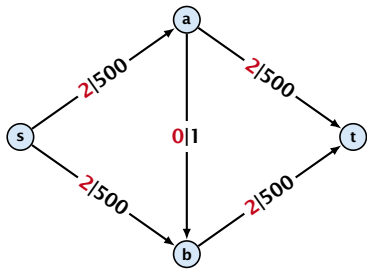
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A Bad Input

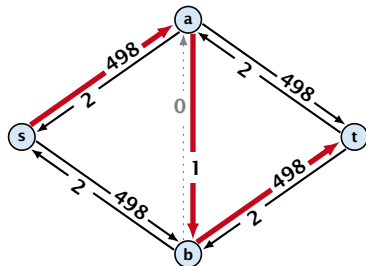
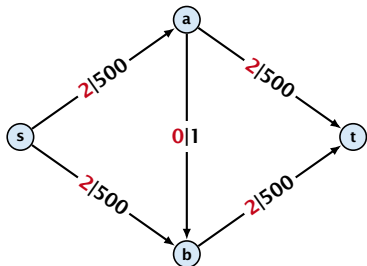
Problem: The running time may not be polynomial



flow value: 4

A Bad Input

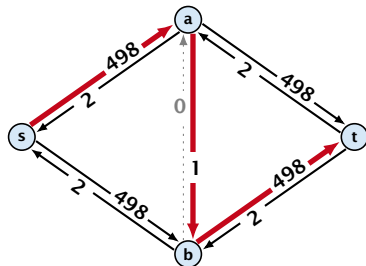
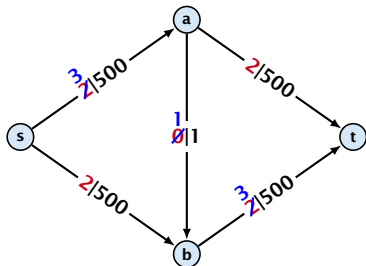
Problem: The running time may not be polynomial



flow value: 4

A Bad Input

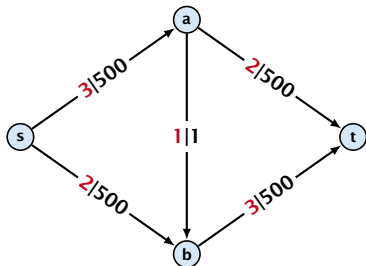
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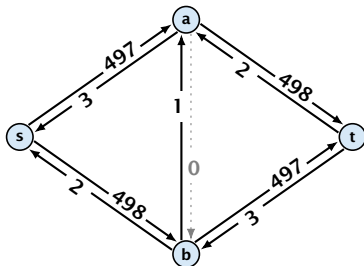
flow value: 4

A Bad Input

Problem: The running time may not be polynomial

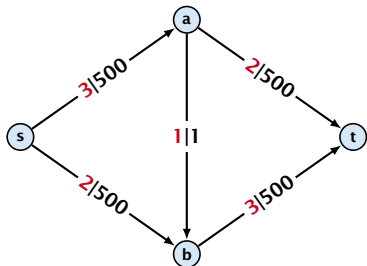


flow value: 5

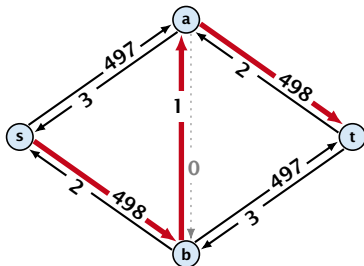


A Bad Input

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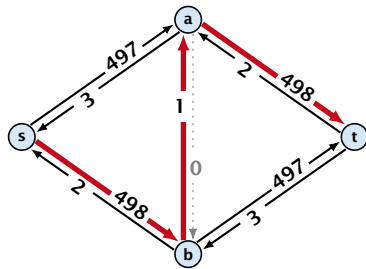
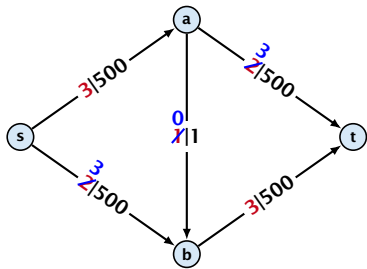


flow value: 5



A Bad Input

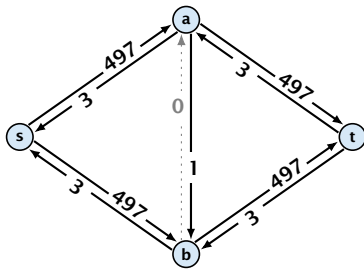
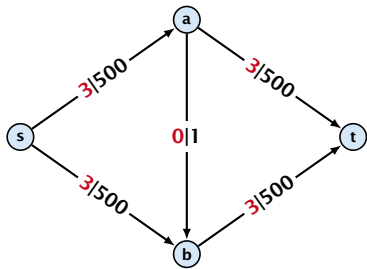
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A Bad Input

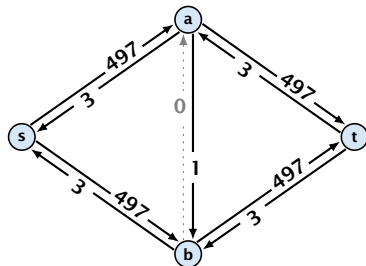
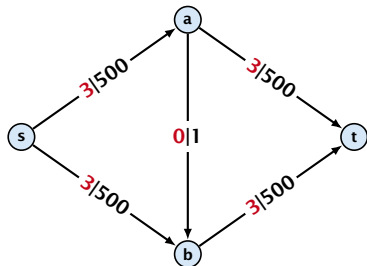
Problem: The running time may not be polynomial



flow value: 6

A Bad Input

Problem: The running time may not be polynomial



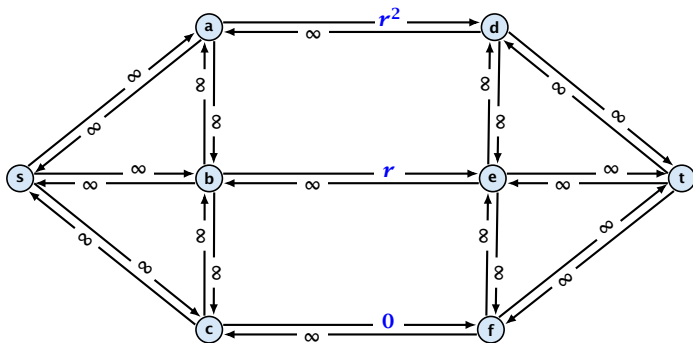
flow value: 6

Question:

Can we tweak the algorithm so that the running time is polynomial in the input length?

A Pathological Input

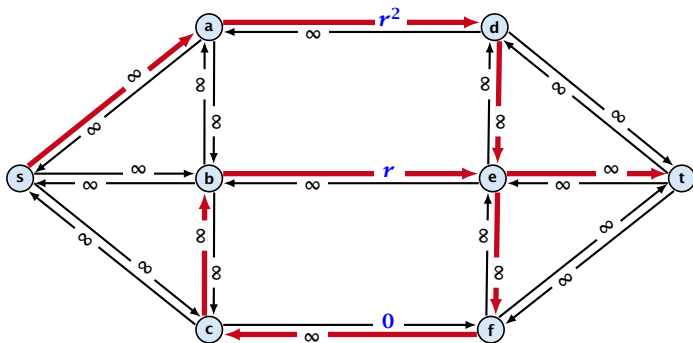
Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



flow value: 0

A Pathological Input

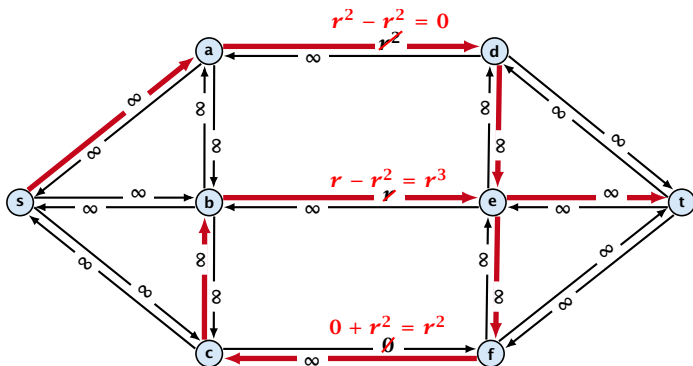
Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



flow value: 0

A Pathological Input

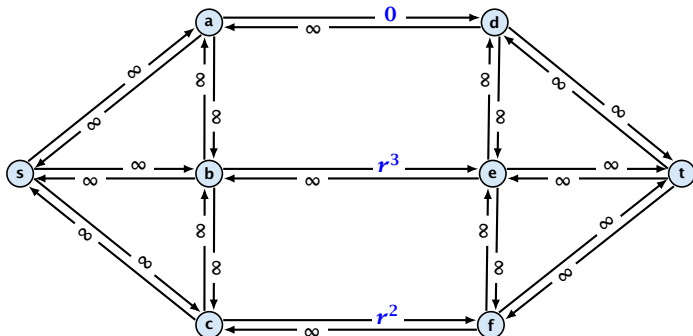
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flow value: 0

A Pathological Input

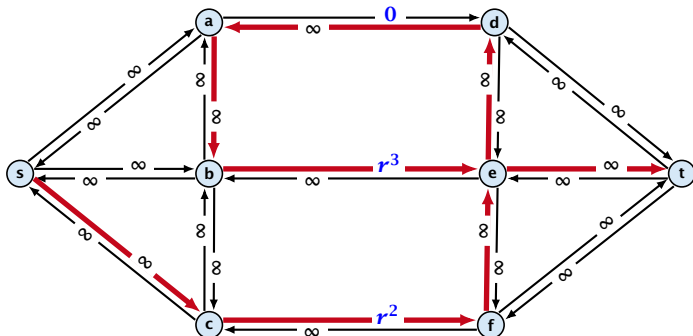
Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



flow value: r^2

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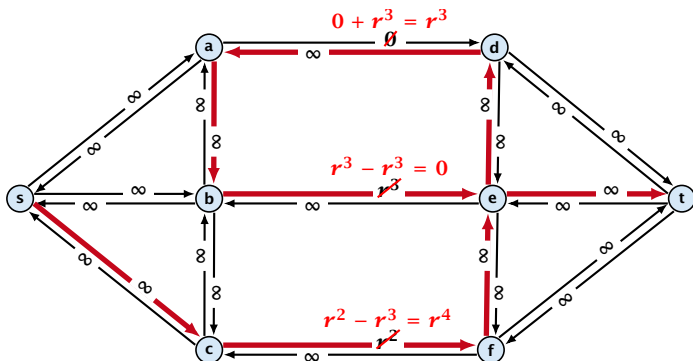
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A Pathological Input

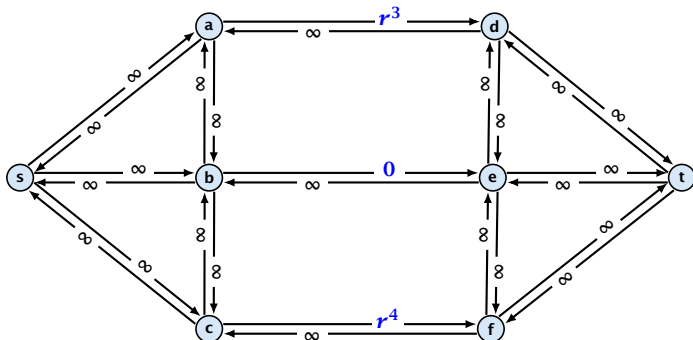
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flow value: r^2

A Pathological Input

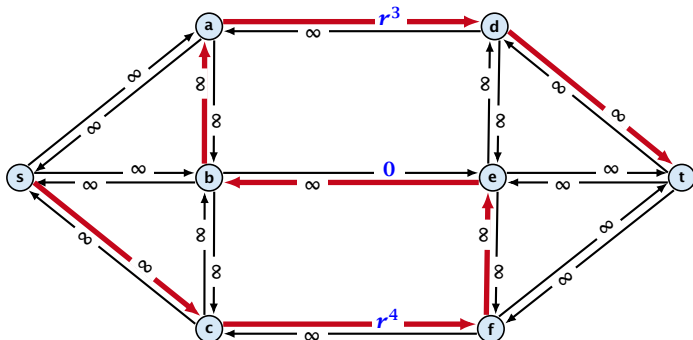
Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



flow value: $r^2 + r^3$

A Pathological Input

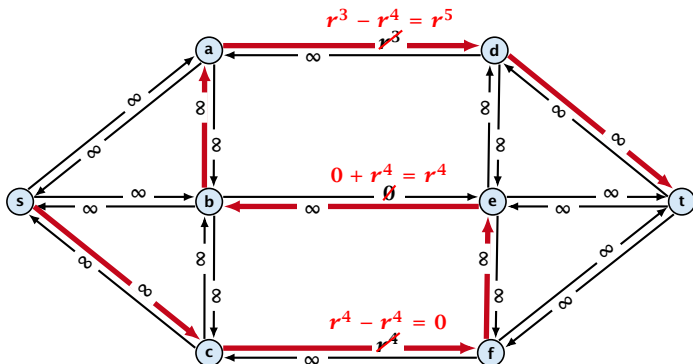
Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



flow value: $r^2 + r^3$

A Pathological Input

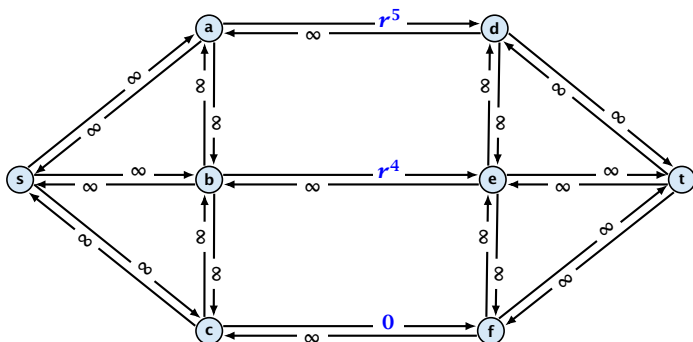
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flow value: $r^2 + r^3 + r^4$

Running time may be infinite!!!

How to choose augmenting paths?

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- ▶ Choose the shortest augmenting path.

Overview: Shortest Augmenting Paths

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Lemma 15

The length of the shortest augmenting path never decreases.

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Lemma 16

After at most $\mathcal{O}(m)$ augmentations, the length of the shortest augmenting path strictly increases.

Overview: Shortest Augmenting Paths

These two lemmas give the following theorem:

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Theorem 17

The shortest augmenting path algorithm performs at most $\mathcal{O}(mn)$ augmentations. This gives a running time of $\mathcal{O}(m^2n)$.

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Proof.

- ▶ We can find the shortest augmenting paths in time $\mathcal{O}(m)$ via BFS.



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Theorem 17

The shortest augmenting path algorithm performs at most $\mathcal{O}(mn)$ augmentations. This gives a running time of $\mathcal{O}(m^2n)$.

Proof.

- ▶ We can find the shortest augmenting paths in time $\mathcal{O}(m)$ via BFS.
- ▶ $\mathcal{O}(m)$ augmentations for paths of exactly $k < n$ edges.



Shortest Augmenting Paths

Define the level $\ell(v)$ of a node as the length of the shortest s - v path in G_f (along non-zero edges).

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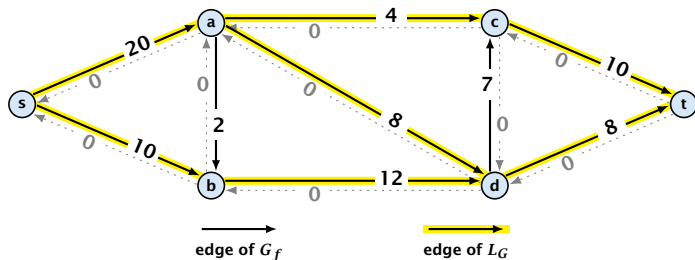
Let L_G denote the **subgraph** of the residual graph G_f that contains only those edges (u, v) with $\ell(v) = \ell(u) + 1$.

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A path P is a shortest s - t path in G_f **iff** it is an s - t path in L_G .

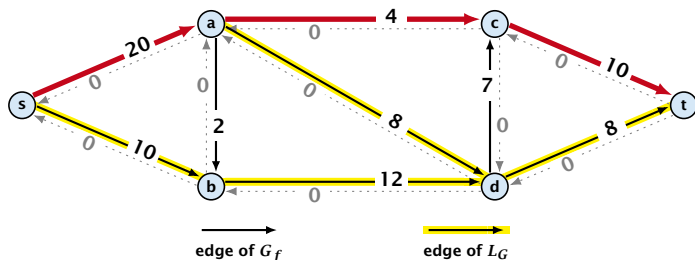


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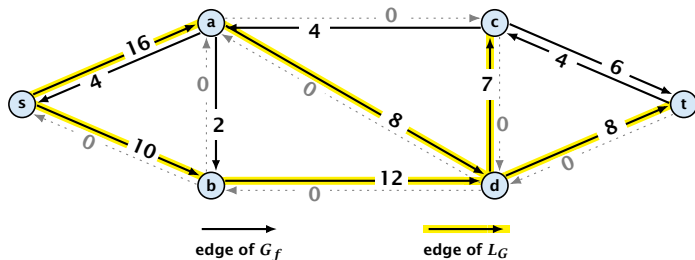


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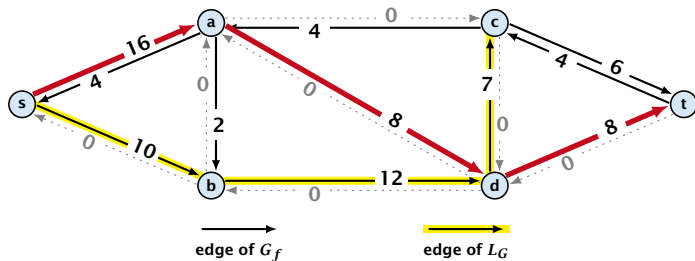


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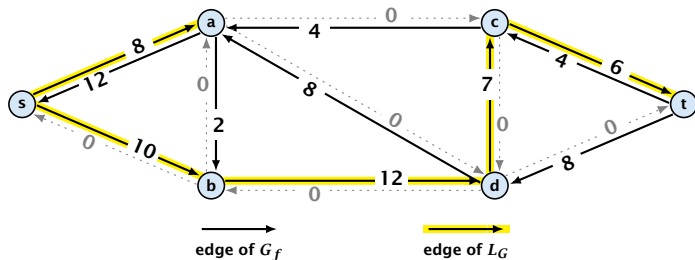


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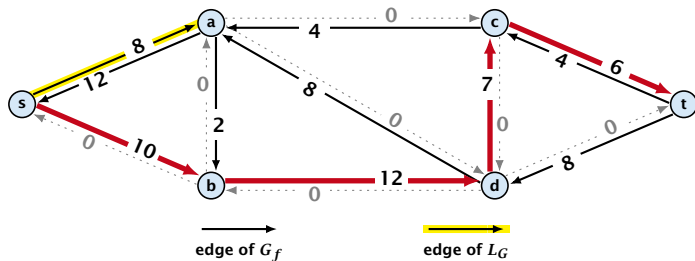


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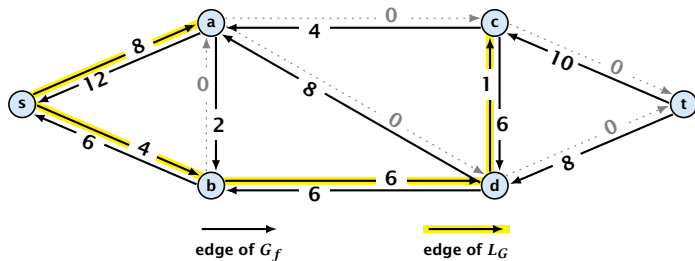


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A path P is a shortest s - u path in G_f **iff** it is an s - u path in L_G .



In the following we assume that the residual graph G_f does not contain zero capacity edges.

This means, we construct it in the usual sense and then delete edges of zero capacity.

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First Lemma:

The length of the shortest augmenting path never decreases.

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These changes cannot decrease the distance between s and t .

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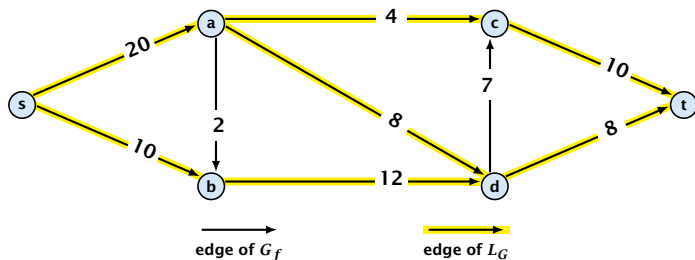
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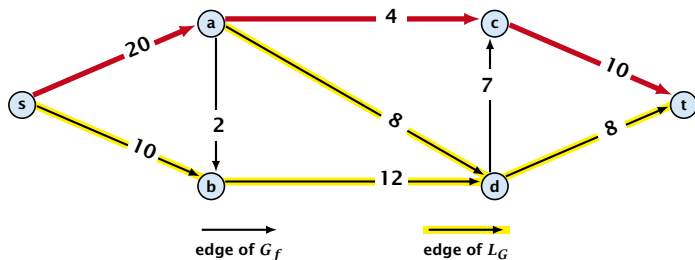
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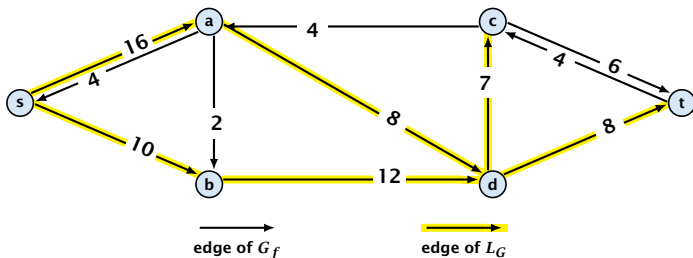
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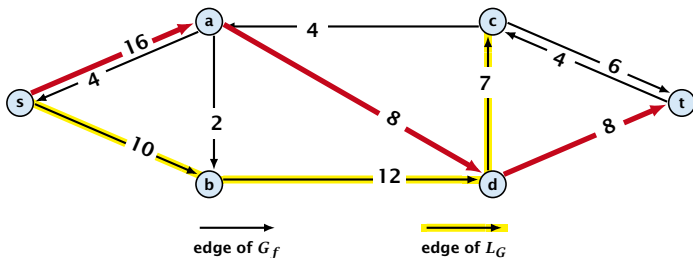
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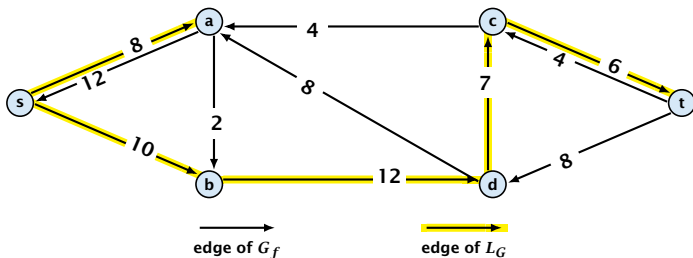
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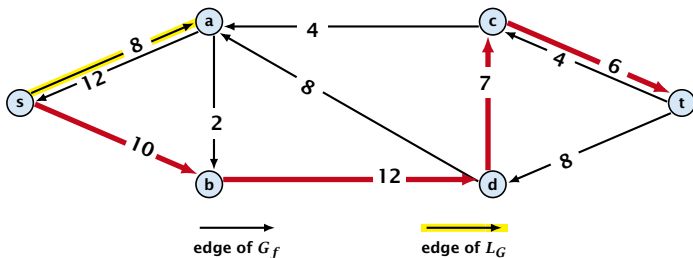
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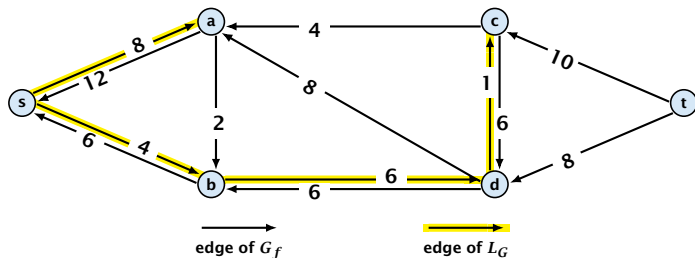
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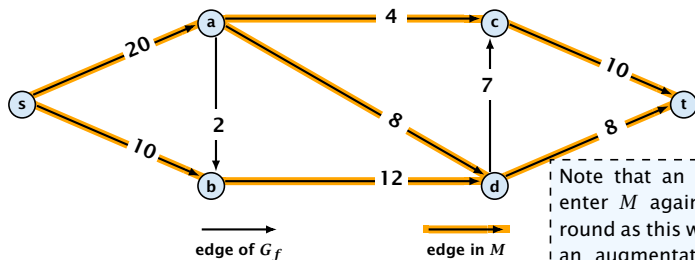
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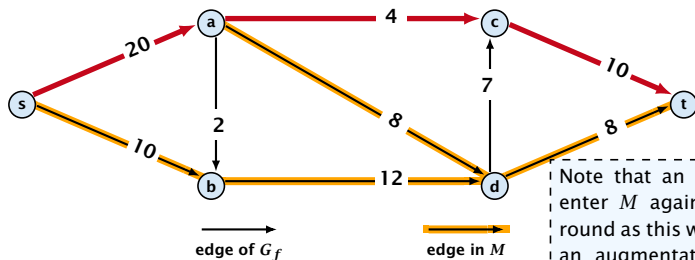
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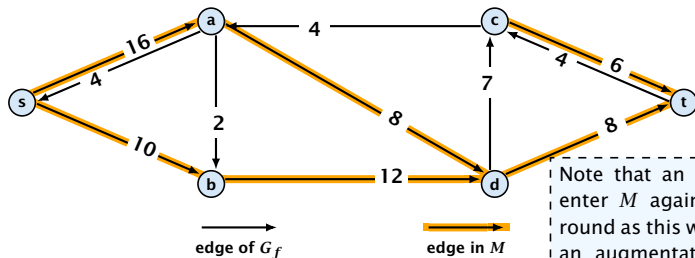
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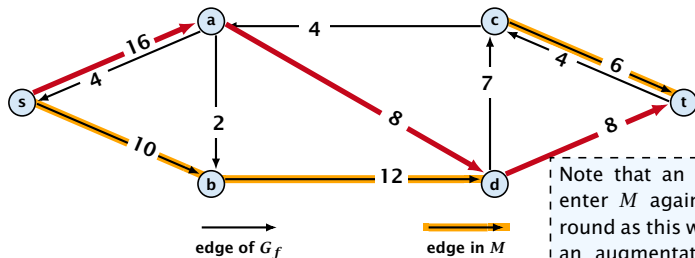
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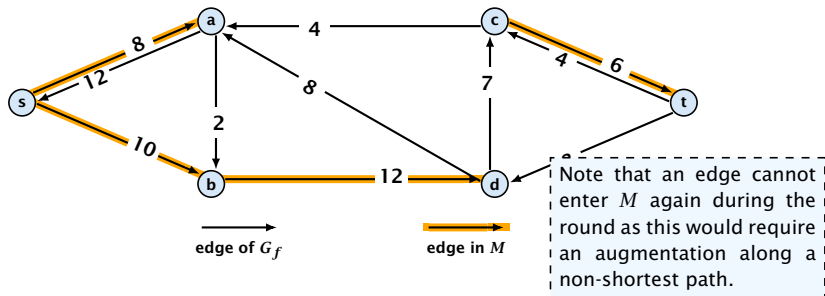
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Note:

There always exists a set of m augmentations that gives a maximum flow (why?).

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When sticking to shortest augmenting paths we cannot improve (asymptotically) on the number of augmentations.

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However, we can improve the running time to $\mathcal{O}(mn^2)$ by improving the running time for finding an augmenting path (currently we assume $\mathcal{O}(m)$ per augmentation for this).

Shortest Augmenting Paths

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Note that M is not the set of edges of the level graph but a subset of level-graph edges.

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There are at most n phases. Hence, total cost is $\mathcal{O}(mn^2)$.

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- ▶ Choose path with sufficiently large bottleneck capacity.
- ▶ Choose the shortest augmenting path.

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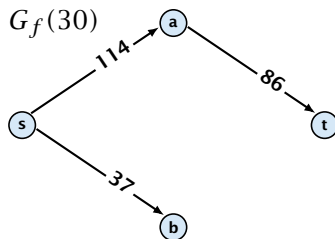
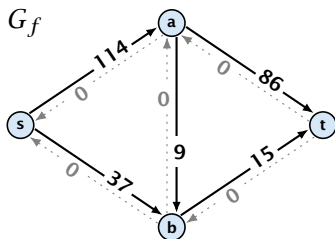
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Capacity Scaling

Algorithm 1 maxflow(G, s, t, c)

```
1: foreach  $e \in E$  do  $f_e \leftarrow 0$ ;  
2:  $\Delta \leftarrow 2^{\lceil \log_2 C \rceil}$   
3: while  $\Delta \geq 1$  do  
4:    $G_f(\Delta) \leftarrow \Delta$ -residual graph  
5:   while there is augmenting path  $P$  in  $G_f(\Delta)$  do  
6:      $f \leftarrow \text{augment}(f, c, P)$   
7:      $\text{update}(G_f(\Delta))$   
8:    $\Delta \leftarrow \Delta/2$   
9: return  $f$ 
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- ▶ This gives me an upper bound on the flow that I can still add.

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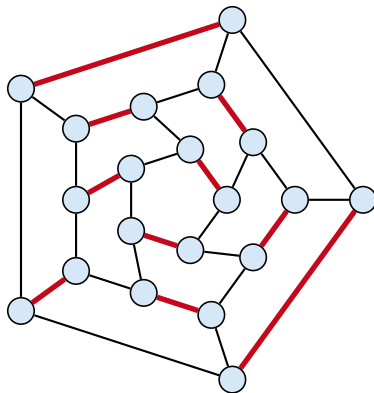
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Theorem 23

We need $\mathcal{O}(m \log C)$ augmentations. The algorithm can be implemented in time $\mathcal{O}(m^2 \log C)$.

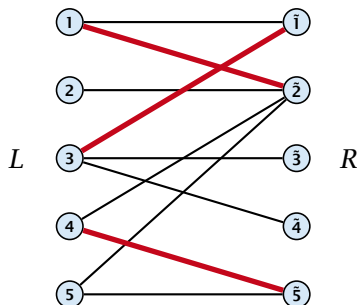
Matching

- ▶ Input: undirected graph $G = (V, E)$.
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- ▶ Maximum Matching: find a matching of maximum cardinality



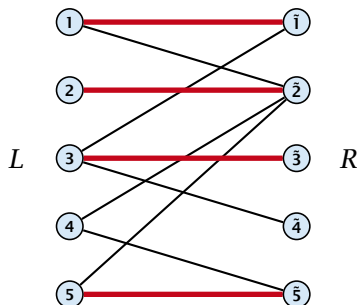
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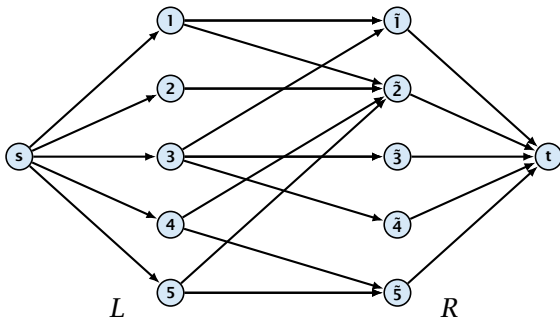
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Maxflow Formulation

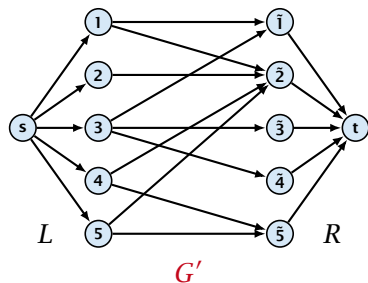
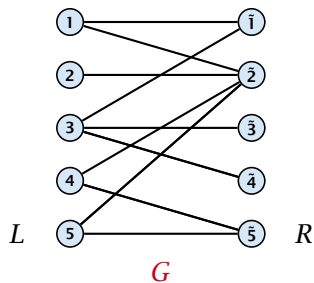
- ▶ Input: undirected, bipartite graph $G = (L \uplus R \uplus \{s, t\}, E')$.
- ▶ Direct all edges from L to R .
- ▶ Add source s and connect it to all nodes on the left.
- ▶ Add t and connect all nodes on the right to t .
- ▶ All edges have unit capacity.



Proof

Max cardinality matching in $G \leq$ value of maxflow in G'

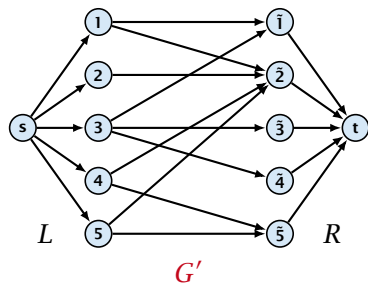
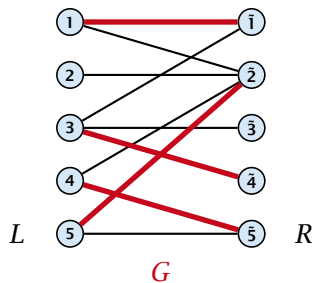
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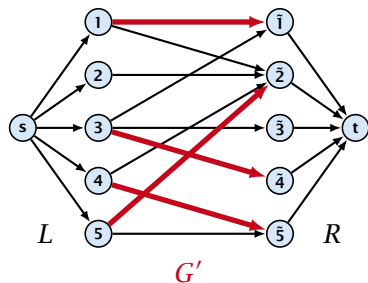
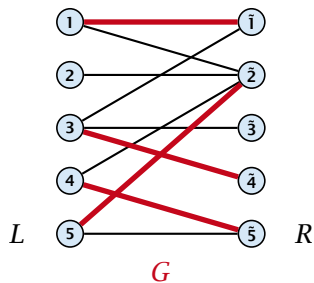
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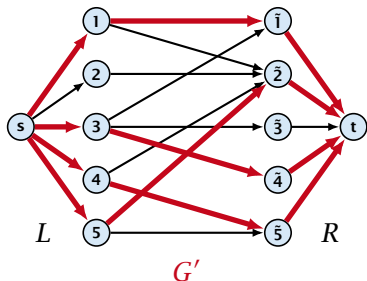
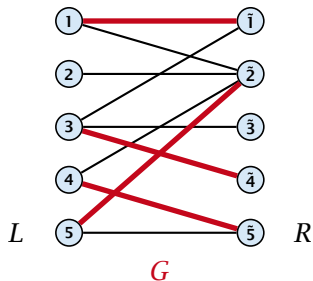
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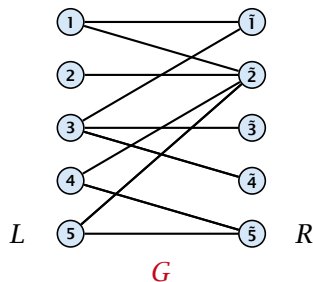
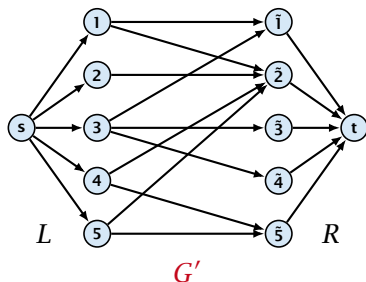
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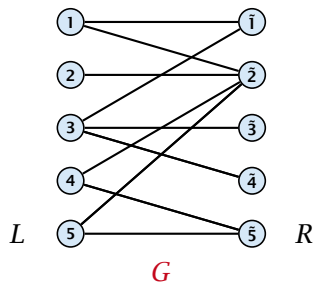
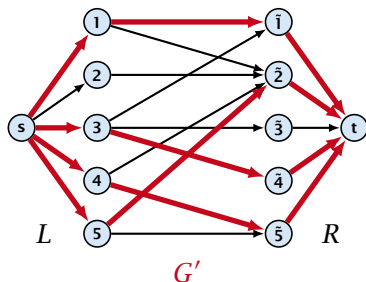
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- ▶ Each node in L and R participates in at most one edge in M .
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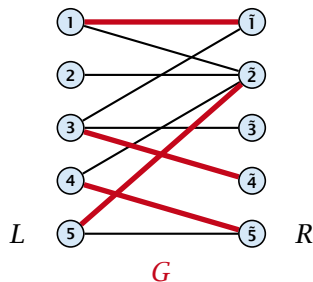
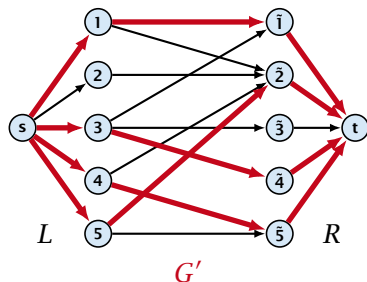
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12.1 Matching

Which flow algorithm to use?

- ▶ Generic augmenting path: $\mathcal{O}(m \text{val}(f^*)) = \mathcal{O}(mn)$.
- ▶ Capacity scaling: $\mathcal{O}(m^2 \log C) = \mathcal{O}(m^2)$.
- ▶ Shortest augmenting path: $\mathcal{O}(mn^2)$.

For **unit capacity simple graphs** shortest augmenting path can be implemented in time $\mathcal{O}(m\sqrt{n})$.

A graph is a **unit capacity simple graph** if

- ▶ every edge has capacity 1
- ▶ a node has either at most one leaving edge **or** at most one entering edge

Baseball Elimination

<i>team</i> <i>i</i>	<i>wins</i> w_i	<i>losses</i> ℓ_i	<i>remaining games</i>			
			<i>Atl</i>	<i>Phi</i>	<i>NY</i>	<i>Mon</i>
Atlanta	83	71	–	1	6	1
Philadelphia	80	79	1	–	0	2
New York	78	78	6	0	–	0
Montreal	77	82	1	2	0	–

Which team can end the season with most wins?

- ▶ Montreal is eliminated, since even after winning all remaining games there are only 80 wins.
- ▶ But also Philadelphia is eliminated. Why?

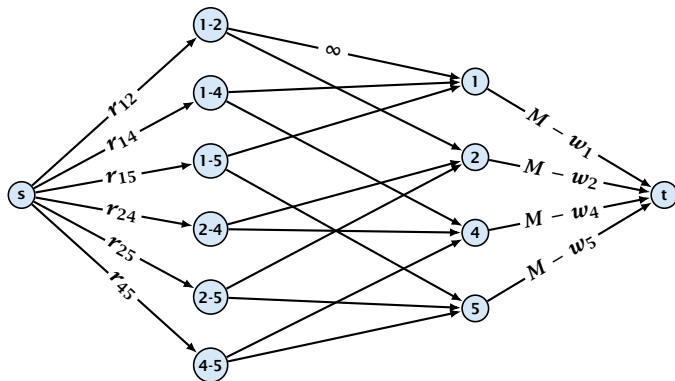
Baseball Elimination

Formal definition of the problem:

- ▶ Given a set S of teams, and one specific team $z \in S$.
- ▶ Team x has already won w_x games.
- ▶ Team x still has to play team y , r_{xy} times.
- ▶ Does team z still have a chance to finish with the most number of wins.

Baseball Elimination

Flow network for $z = 3$. M is number of wins Team 3 can still obtain.

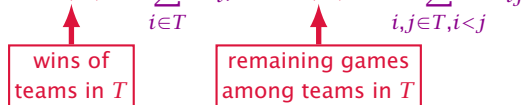


Idea. Distribute the results of remaining games in such a way that no team gets too many wins.

Certificate of Elimination

Let $T \subseteq S$ be a subset of teams. Define

$$w(T) := \sum_{i \in T} w_i, \quad r(T) := \sum_{i, j \in T, i < j} r_{ij}$$



If $\frac{w(T)+r(T)}{|T|} > M$ then one of the teams in T will have more than M wins in the end. A team that can win at most M games is therefore eliminated.

Theorem 24

A team z is eliminated if and only if the flow network for z does not allow a flow of value $\sum_{i \in S \setminus \{z\}, i < j} r_{ij}$.

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$$\begin{aligned} r(S \setminus \{z\}) &> \text{cap}(A, V \setminus A) \\ &\geq \sum_{i < j: i \notin T \vee j \notin T} r_{ij} + \sum_{i \in T} (M - w_i) \end{aligned}$$

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- ▶ This gives $M < (w(T) + r(T))/|T|$, i.e., z is eliminated.

Baseball Elimination

Proof (\Rightarrow)

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- ▶ This is less than $M - w_x$ because of capacity constraints.
- ▶ Hence, we found a set of results for the remaining games, such that no team obtains more than M wins in total.
- ▶ Hence, team z is not eliminated.

Project Selection

Project selection problem:

- ▶ Set P of possible projects. Project v has an associated profit p_v (can be positive or negative).

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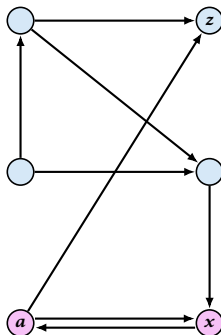
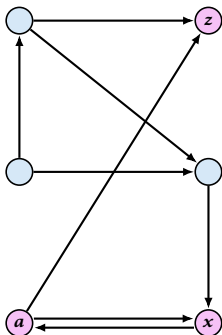
- ▶ Set P of possible projects. Project v has an associated profit p_v (can be positive or negative).
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Goal: Find a feasible set of projects that maximizes the profit.

Project Selection

The prerequisite graph:

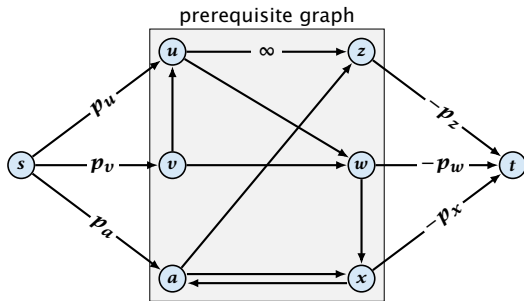
- ▶ $\{x, a, z\}$ is a feasible subset.
- ▶ $\{x, a\}$ is infeasible.



Project Selection

Mincut formulation:

- ▶ Edges in the prerequisite graph get infinite capacity.
- ▶ Add edge (s, v) with capacity p_v for nodes v with positive profit.
- ▶ Create edge (v, t) with capacity $-p_v$ for nodes v with negative profit.



Theorem 25

A is a mincut if $A \setminus \{s\}$ is the optimal set of projects.

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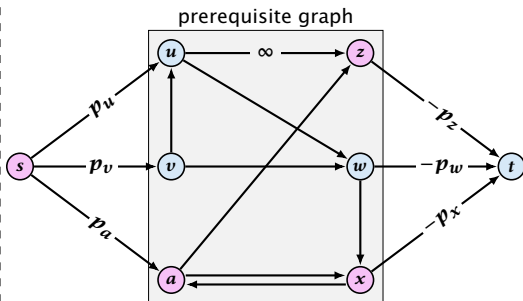
Proof.

- ▶ A is feasible because of capacity infinity edges.

For the formula we define $p_s := 0$.

The step follows by adding $\sum_{v \in A: p_v > 0} p_v - \sum_{v \in A: p_v > 0} p_v = 0$.

Note that minimizing the capacity of the cut $(A, V \setminus A)$ corresponds to maximizing profits of projects in A .



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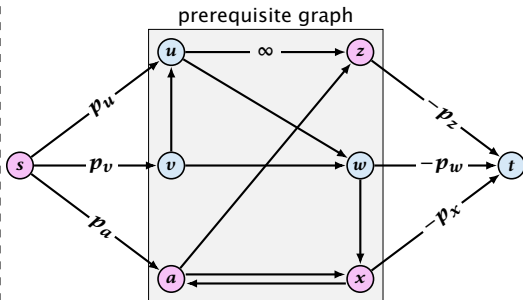
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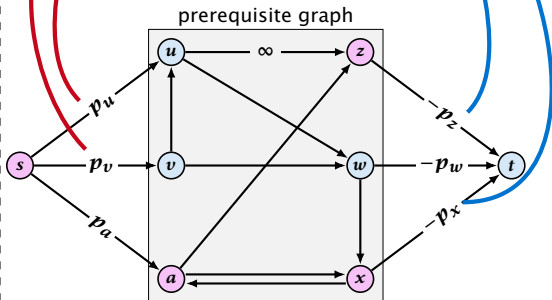
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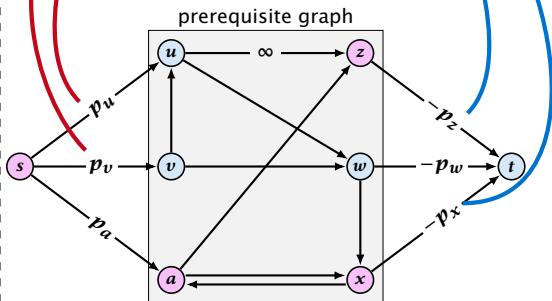
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Preflows

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1. For each edge e

$$0 \leq f(e) \leq c(e) .$$

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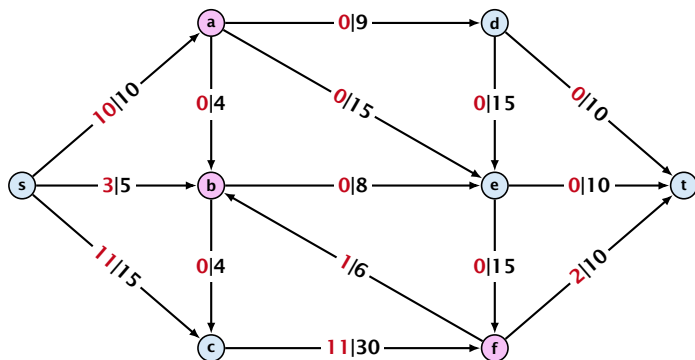
(capacity constraints)

2. For each $v \in V \setminus \{s, t\}$

$$\sum_{e \in \text{out}(v)} f(e) \leq \sum_{e \in \text{into}(v)} f(e) .$$

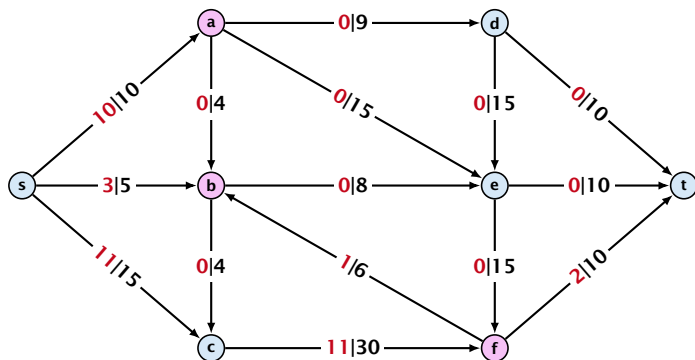
Preflows

Example 27



Preflows

Example 27



A node that has $\sum_{e \in \text{out}(v)} f(e) < \sum_{e \in \text{into}(v)} f(e)$ is called an **active node**.

Preflows

Definition:

A **labelling** is a function $\ell : V \rightarrow \mathbb{N}$. It is **valid** for preflow f if

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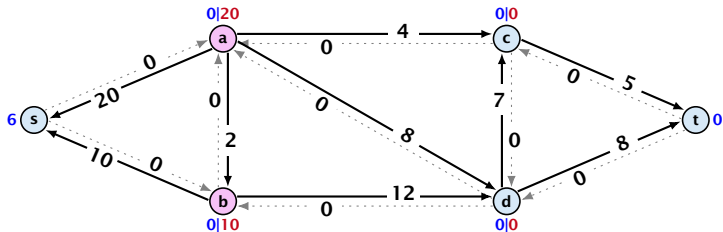
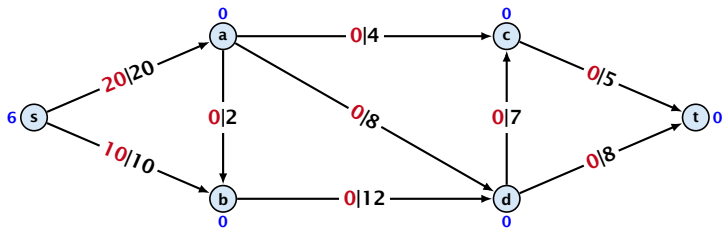
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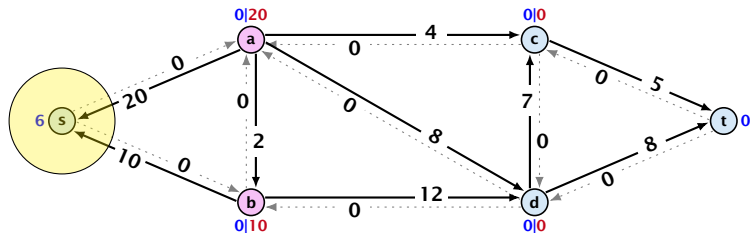
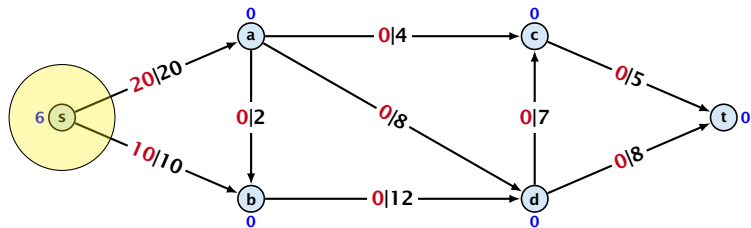
Intuition:

The labelling can be viewed as a height function. Whenever the height from node u to node v decreases by more than 1 (i.e., it goes very steep downhill from u to v), the corresponding edge must be saturated.

Preflows



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Preflows

Lemma 28

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Lemma 29

A *flow* that has a valid labelling is a maximum flow.

Push Relabel Algorithms

Push Relabel Algorithms

Idea:

- ▶ start with some preflow and some valid labelling

Note that this is somewhat dual to an augmenting path algorithm. The former maintains the property that it has a feasible flow. It successively changes this flow until it saturates some cut in which case we conclude that the flow is maximum. A preflow push algorithm maintains the property that it has a saturated cut. The preflow is changed iteratively until it fulfills conservation constraints in which case we can conclude that we have a maximum flow.

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- ▶ successively change the preflow while maintaining a valid labelling
- ▶ stop when you have a flow (i.e., no more active nodes)

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Changing a Preflow

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An arc (u, v) with $c_f(u, v) > 0$ in the residual graph is **admissible** if $\ell(u) = \ell(v) + 1$ (i.e., it goes downwards w.r.t. labelling ℓ).

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The push operation

Consider an active node u with **excess flow**

$f(u) = \sum_{e \in \text{into}(u)} f(e) - \sum_{e \in \text{out}(u)} f(e)$ and suppose $e = (u, v)$ is an admissible arc with residual capacity $c_f(e)$.

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- ▶ **saturating push**: $\min\{f(u), c_f(e)\} = c_f(e)$
the arc e is deleted from the residual graph

Note that a push-operation may be saturating **and** deactivating at the same time.

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- ▶ **deactivating push** : $\min\{f(u), c_f(e)\} = f(u)$
the node u becomes inactive

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Push Relabel Algorithms

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- ▶ Edges (w, u) incoming to u still fulfill their constraint $\ell(w) \leq \ell(u) + 1$.
- ▶ An outgoing edge (u, w) had $\ell(u) < \ell(w) + 1$ before since it was not admissible. Now: $\ell(u) \leq \ell(w) + 1$.

Push Relabel Algorithms

Intuition:

We want to send flow downwards, since the source has a height/label of n and the target a height/label of 0 . If we see an active node u with an admissible arc we push the flow at u towards the other end-point that has a lower height/label. If we do not have an admissible arc but excess flow into u it should roughly mean that the level/height/label of u should rise. (If we consider the flow to be water then this would be natural.)

Note that the above intuition is very incorrect as the labels are integral, i.e., they cannot really be seen as the height of a node.

Reminder

- ▶ In a **preflow** nodes may not fulfill conservation constraints; a node may have more incoming flow than outgoing flow.
- ▶ Such a node is called **active**.
- ▶ A labelling is **valid** if for every edge (u, v) in the residual graph $\ell(u) \leq \ell(v) + 1$.
- ▶ An arc (u, v) in residual graph is **admissible** if $\ell(u) = \ell(v) + 1$.
- ▶ A **saturating push** along e pushes an amount of $c(e)$ flow along the edge, thereby saturating the edge (and making it disappear from the residual graph).
- ▶ A **deactivating push** along $e = (u, v)$ pushes a flow of $f(u)$, where $f(u)$ is the **excess flow** of u . This makes u inactive.

Push Relabel Algorithms

Algorithm 1 $\text{maxflow}(G, s, t, c)$

```
1: find initial preflow  $f$ 
2: while there is active node  $u$  do
3:     if there is admiss. arc  $e$  out of  $u$  then
4:          $\text{push}(G, e, f, c)$ 
5:     else
6:          $\text{relabel}(u)$ 
7: return  $f$ 
```

Push Relabel Algorithms

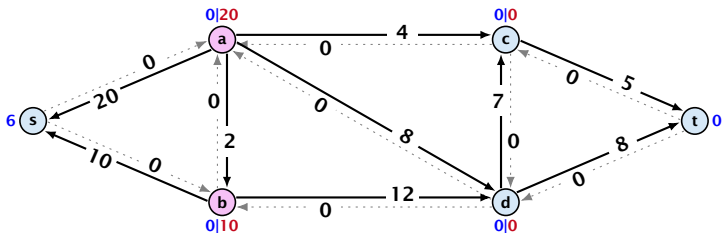
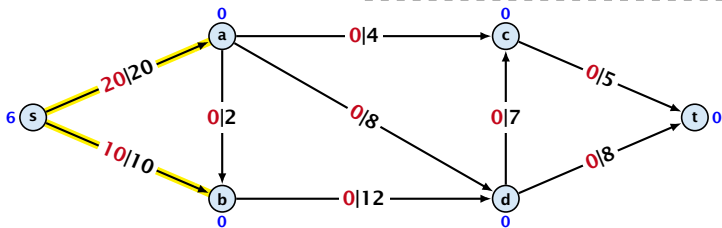
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In the following example we always stick to the same active node u until it becomes inactive but this is not required.

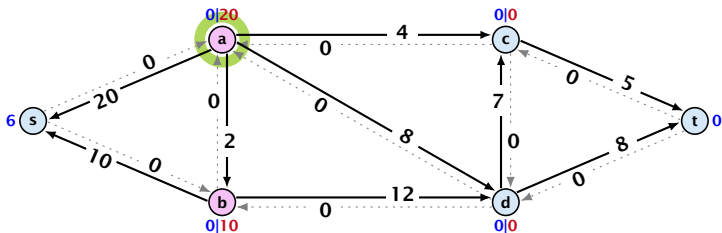
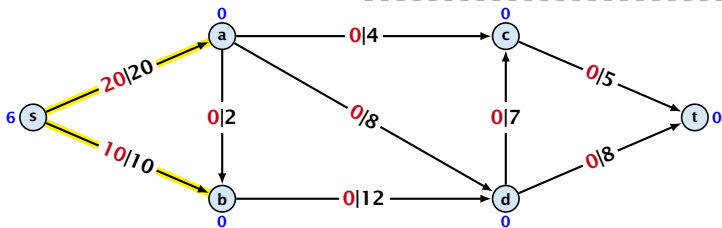
Preflow Push

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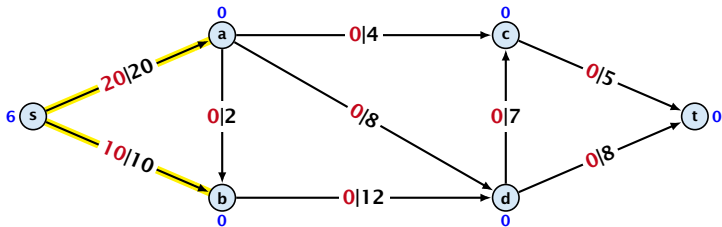
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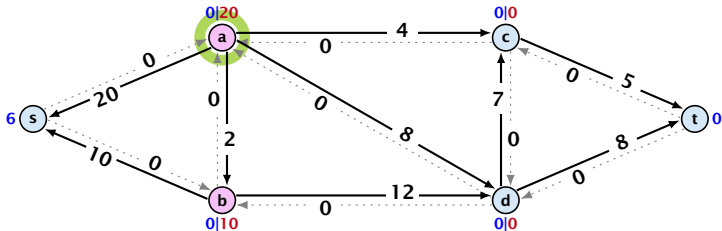


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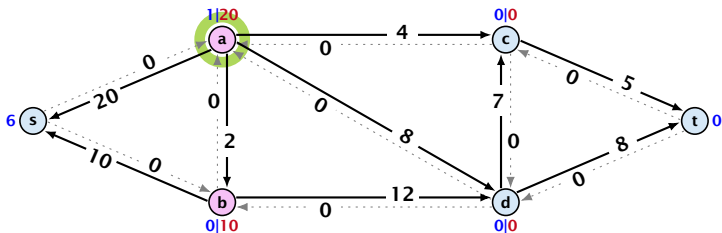
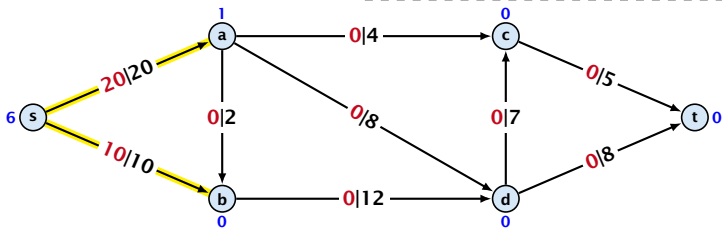


relabel to 1



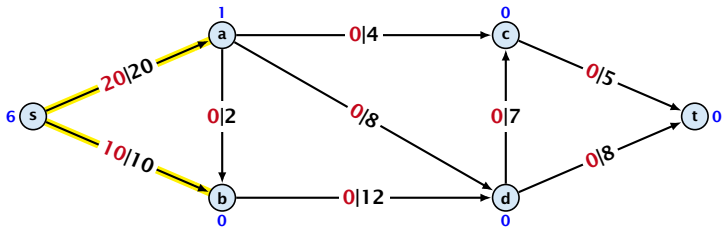
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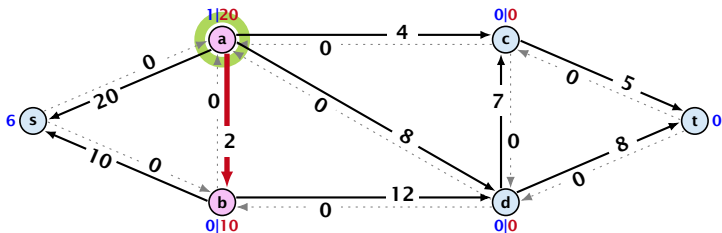


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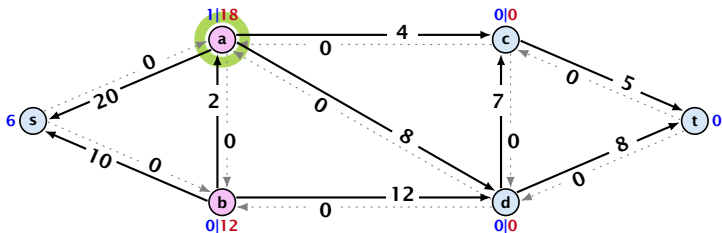
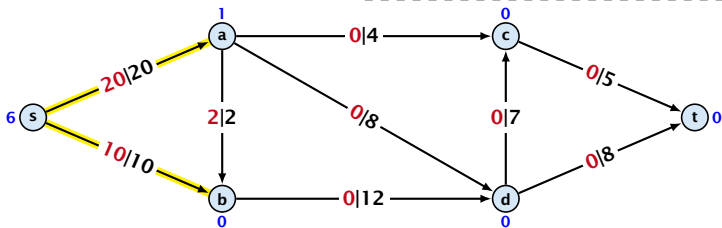


satürating push



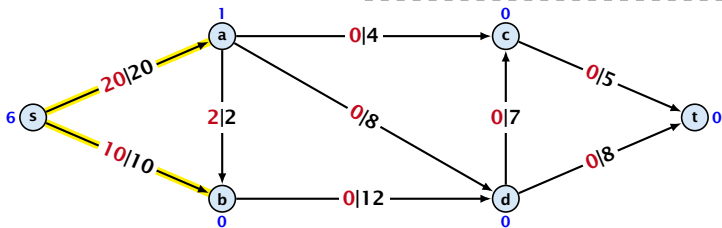
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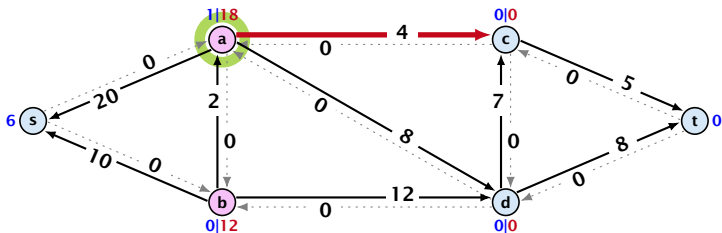


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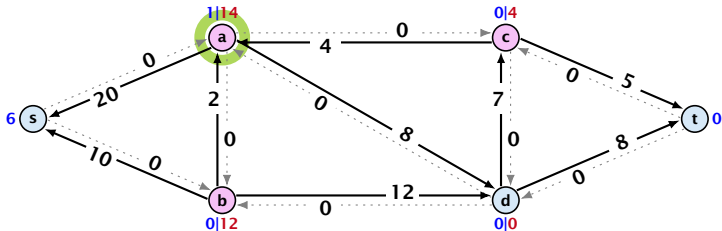
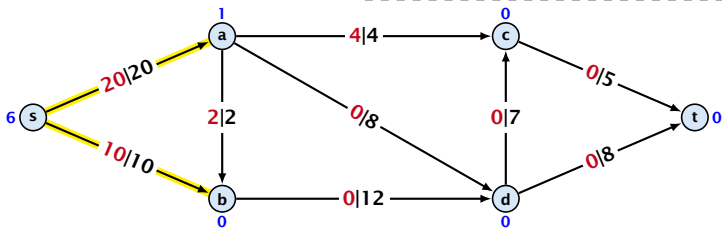


satürating push



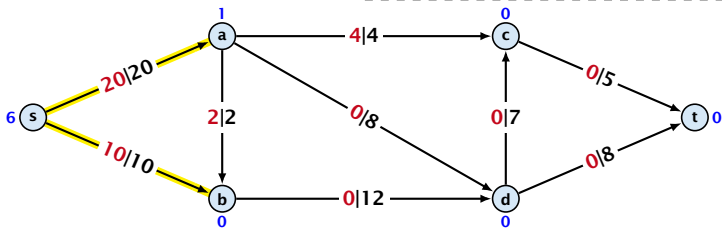
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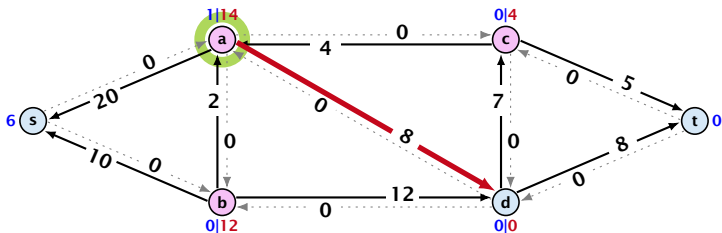


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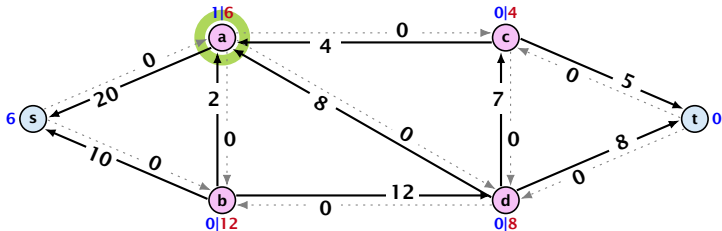
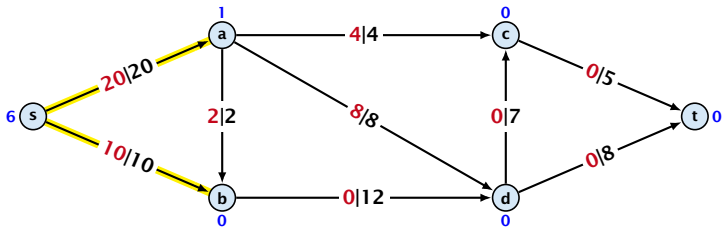


satürating push



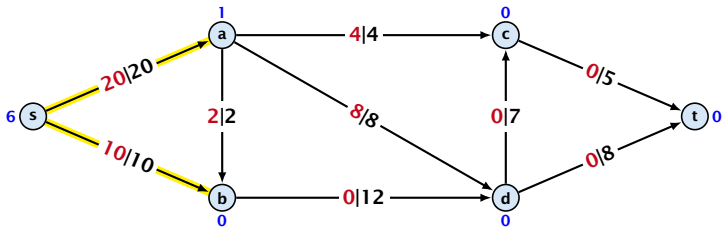
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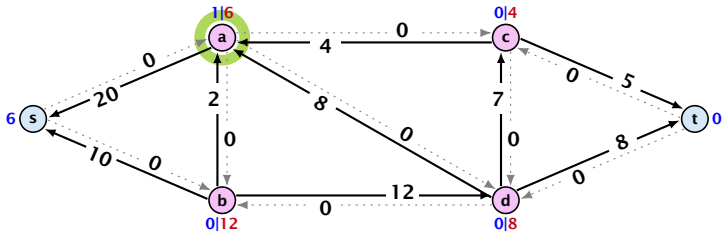


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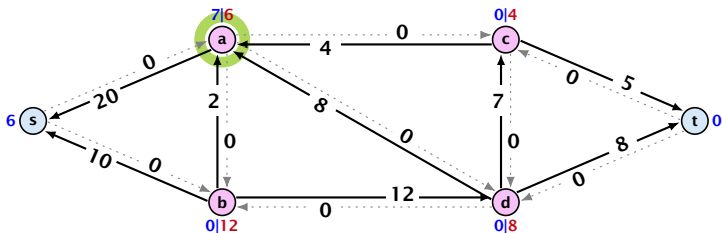
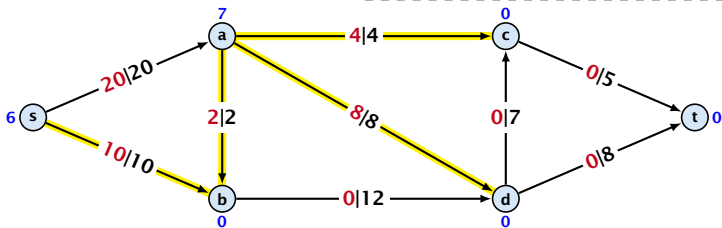


relabel to 7



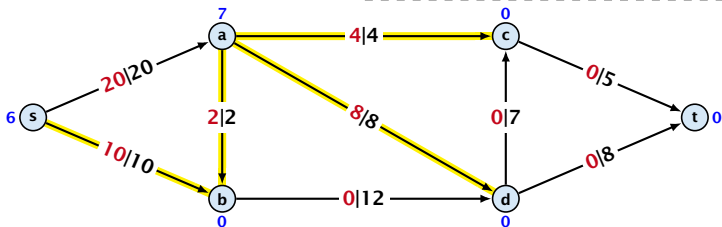
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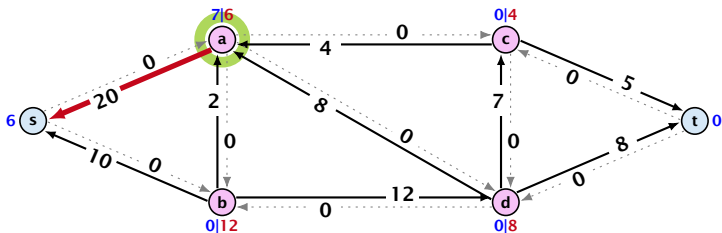


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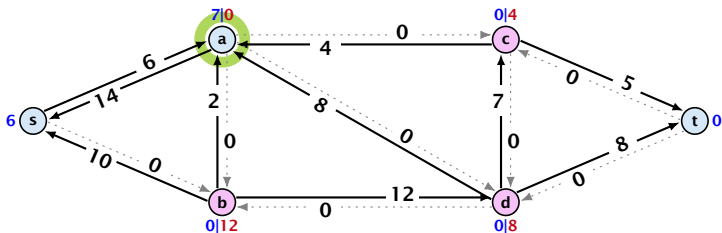
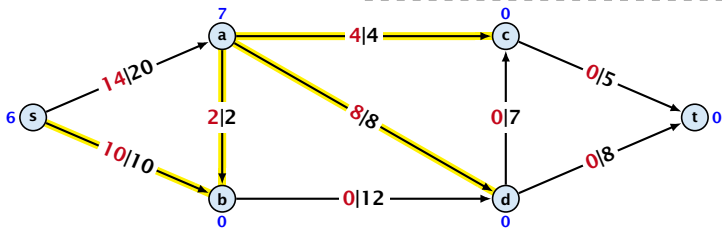


deactivating push



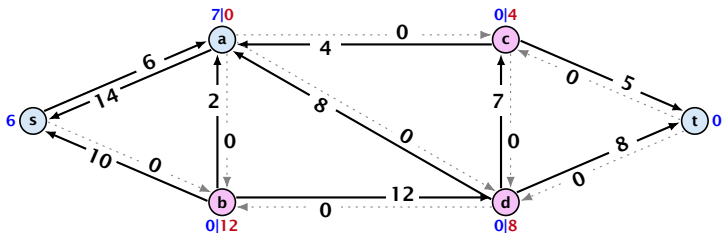
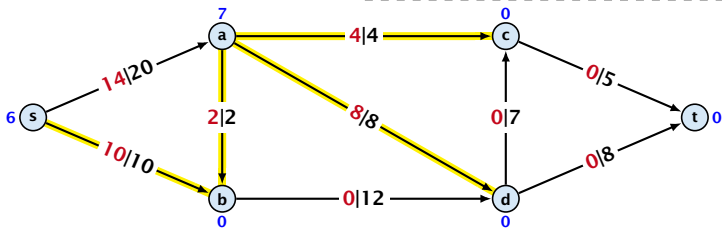
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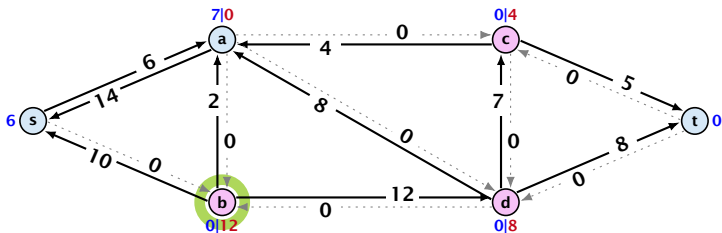
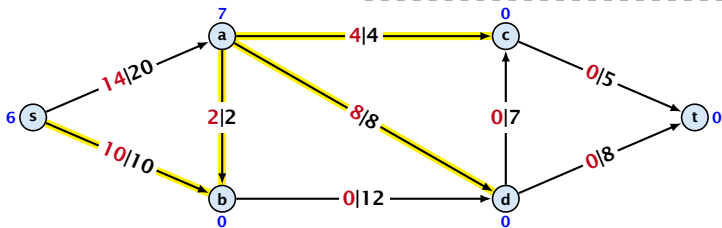
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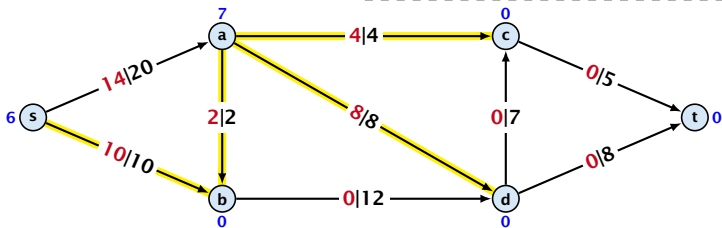
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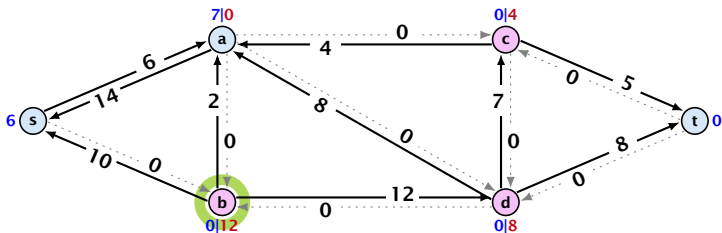


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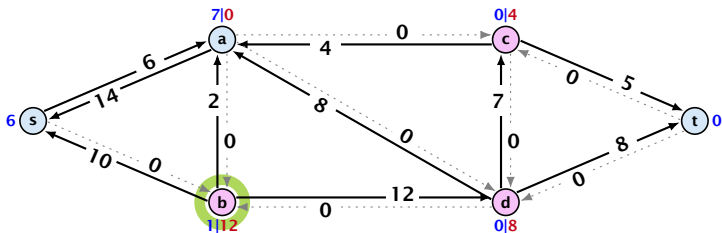
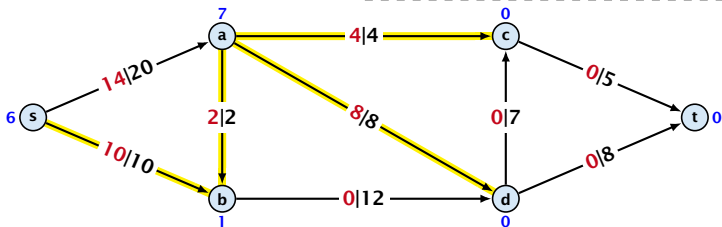


relabel to 1



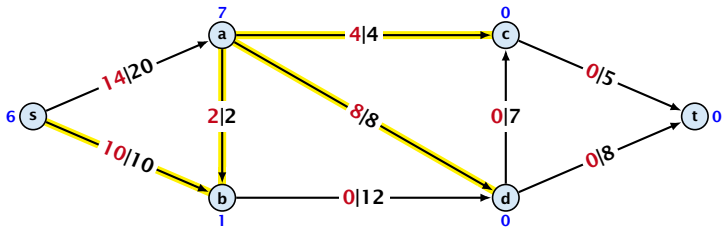
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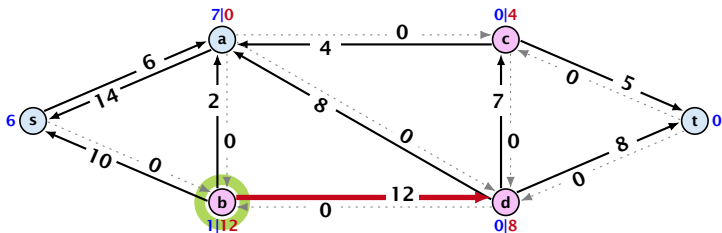


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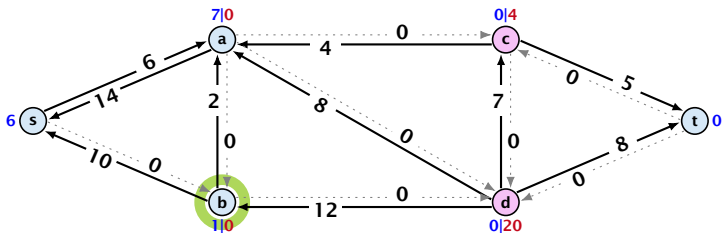
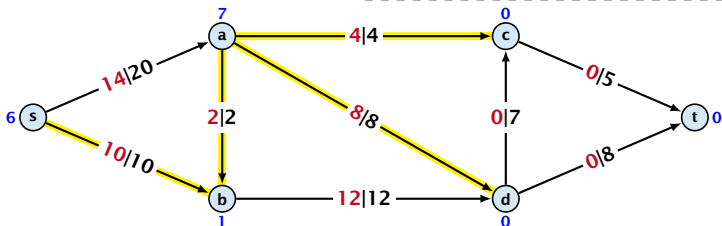


satürating and deactivating push



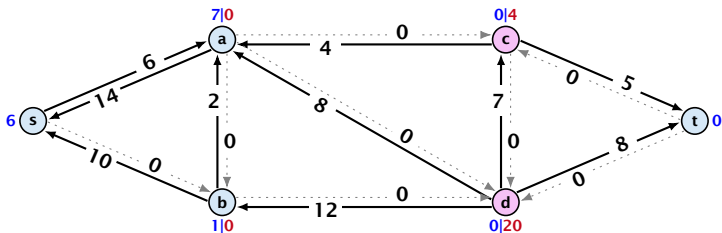
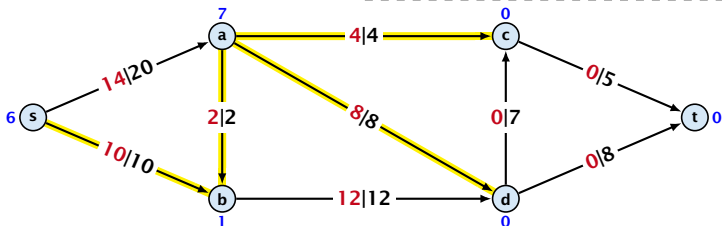
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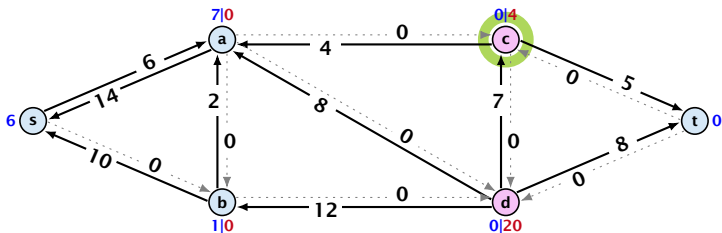
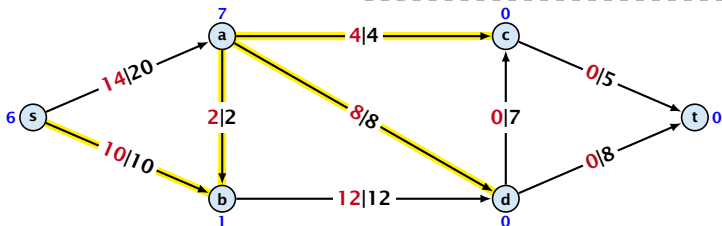
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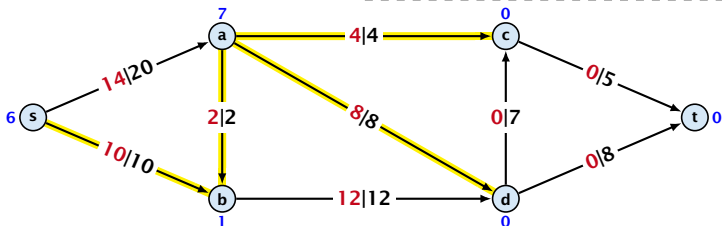
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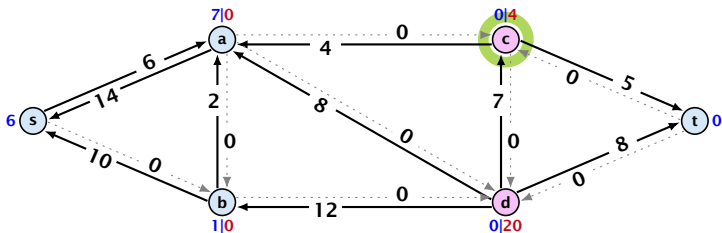


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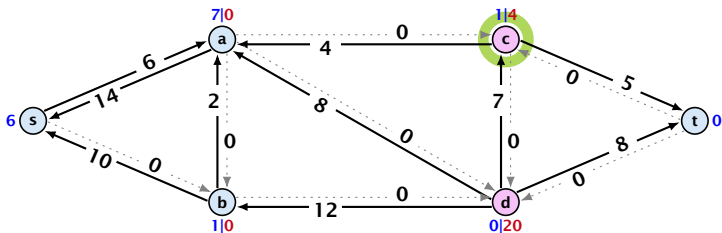
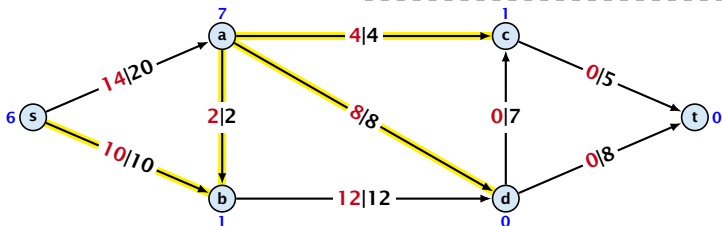


relabel to 1



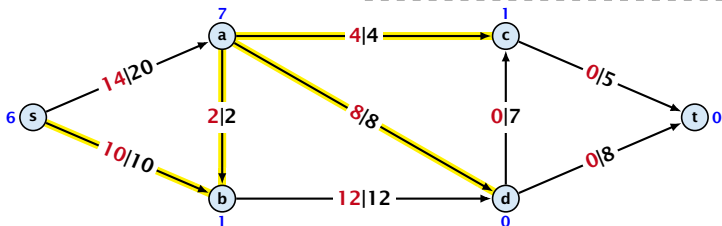
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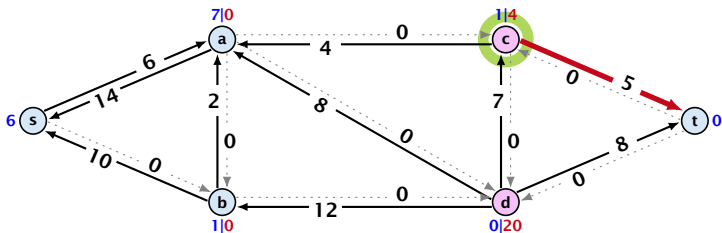


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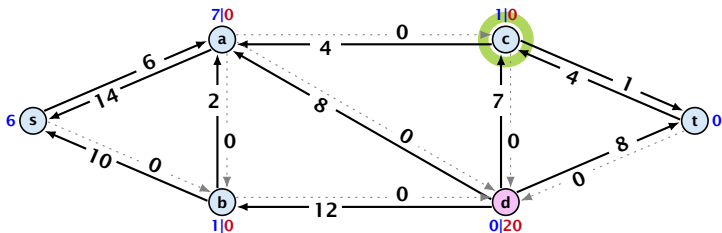
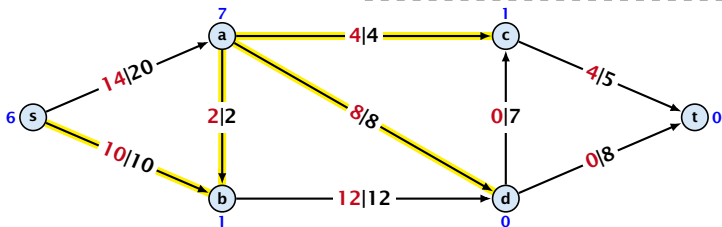


deactivating push



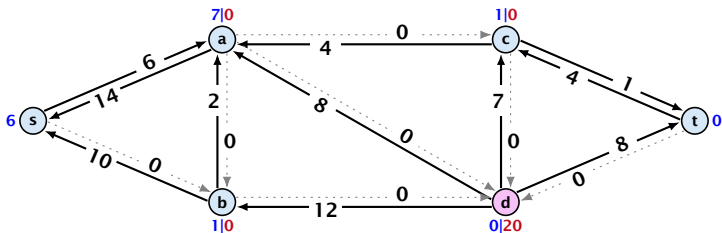
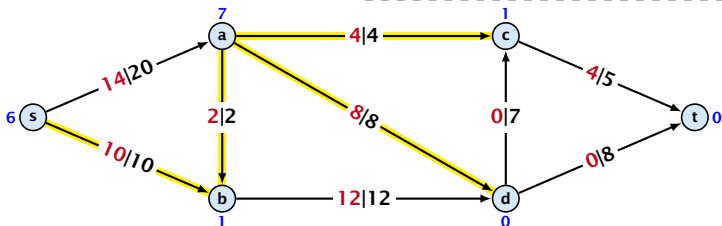
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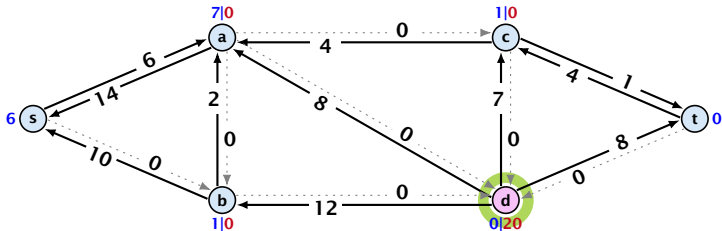
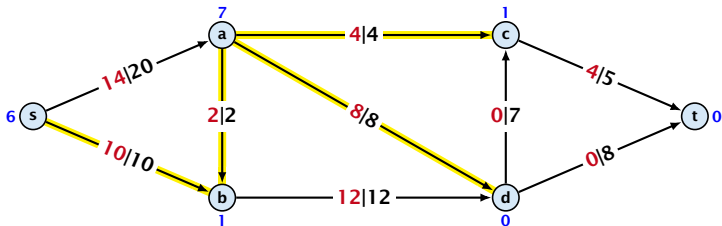
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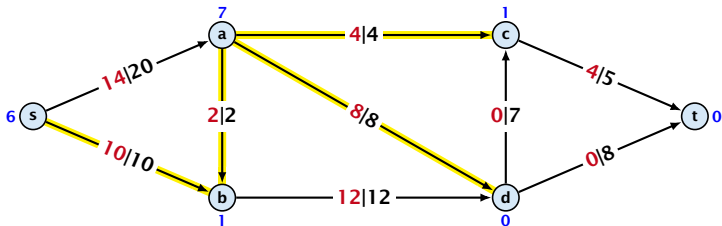
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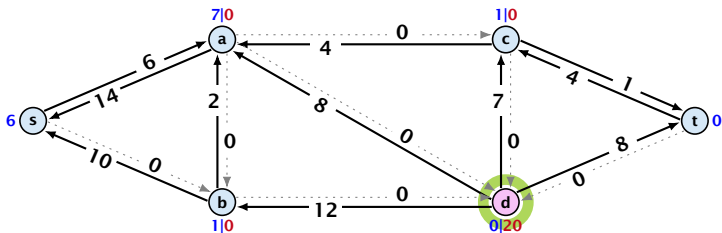


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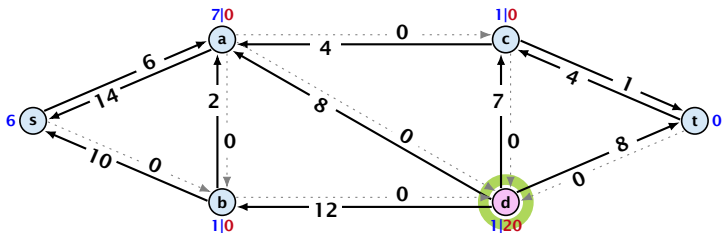
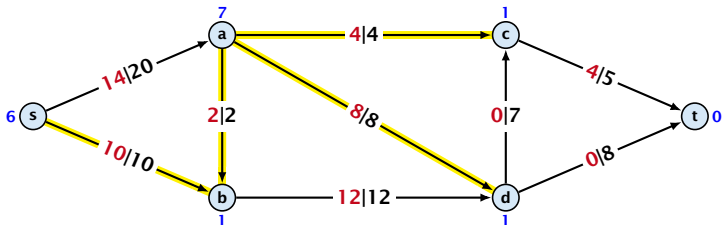


relabel to 1



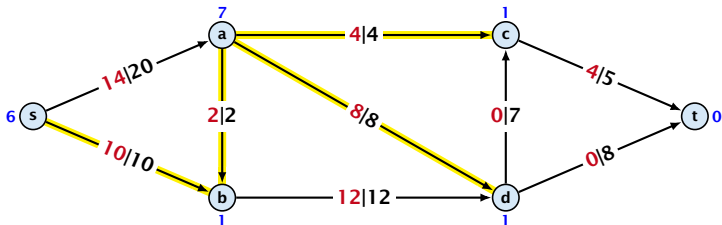
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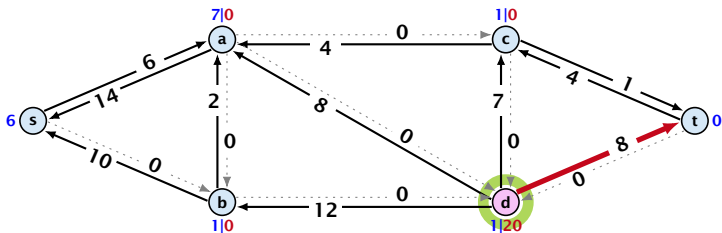


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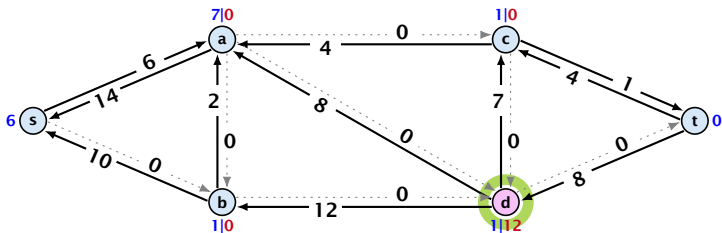
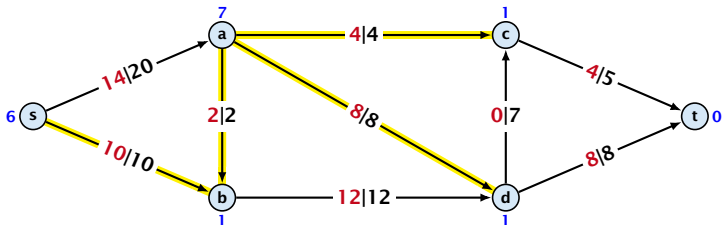


satürating push



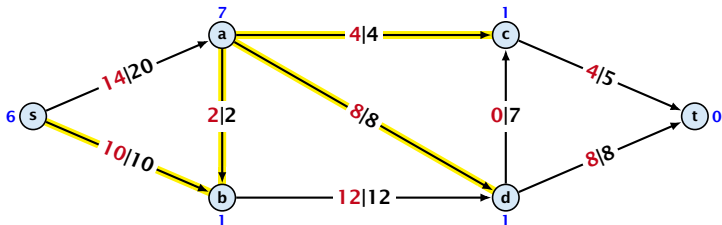
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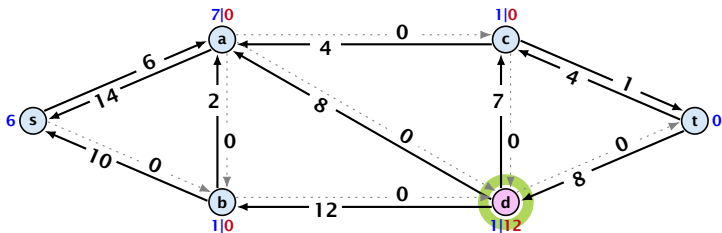


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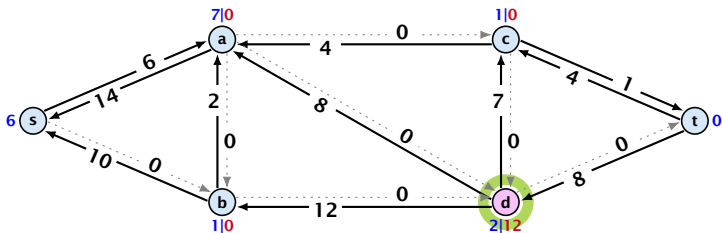
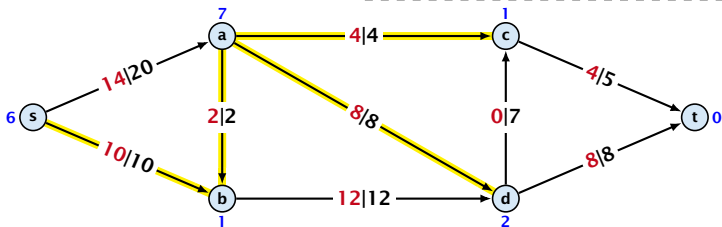


relabel to 2



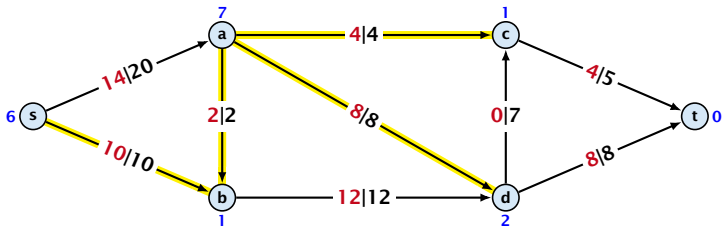
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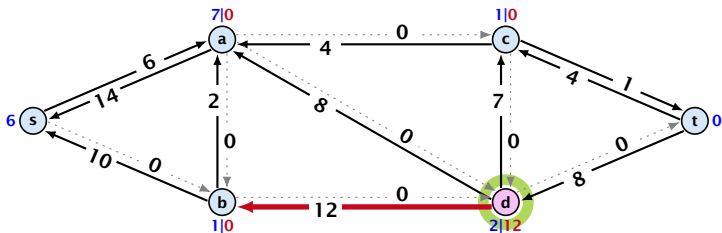


Preflow Push

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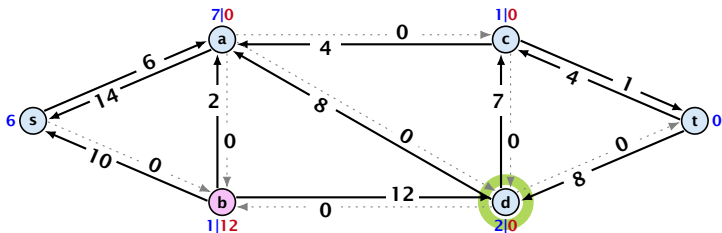
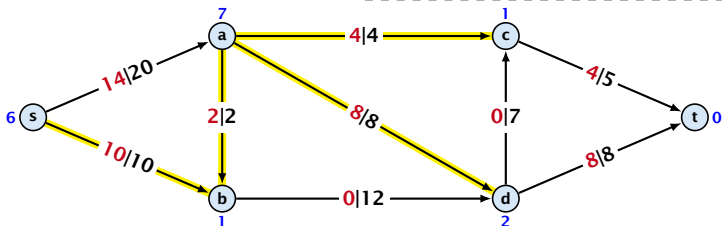


saturating and deactivating push



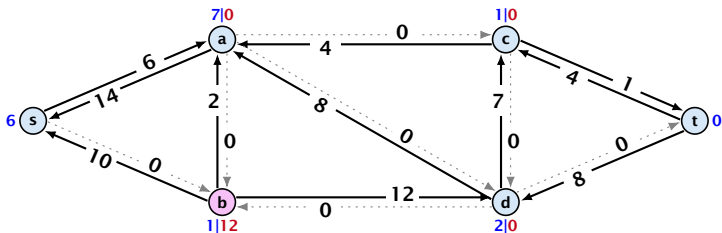
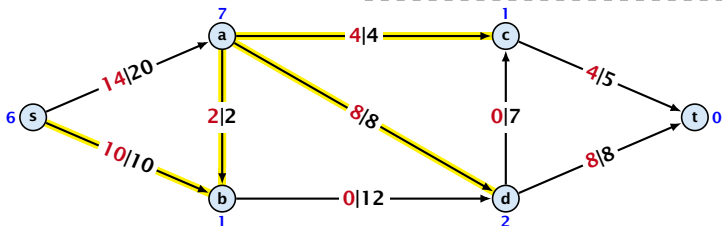
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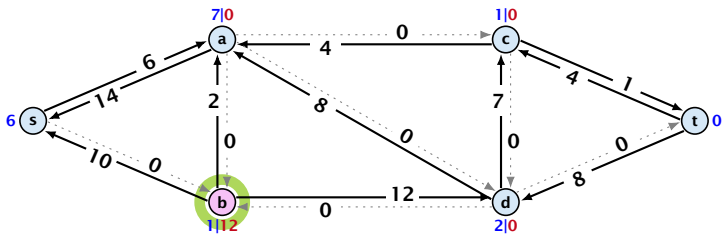
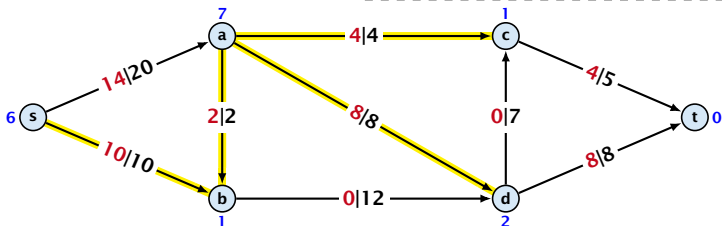
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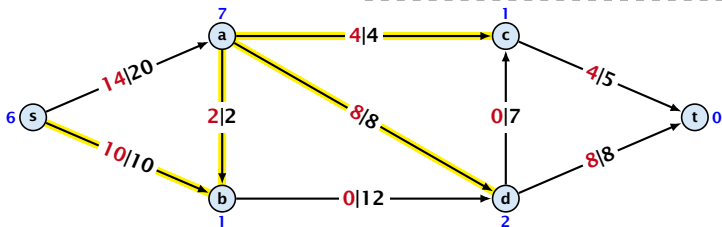
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

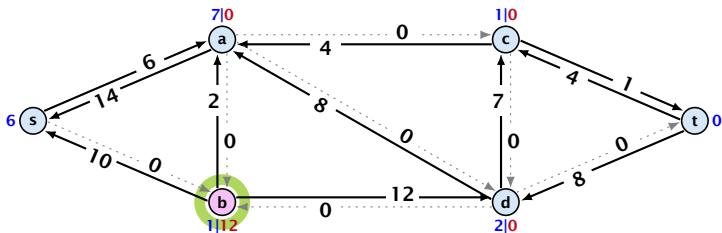


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

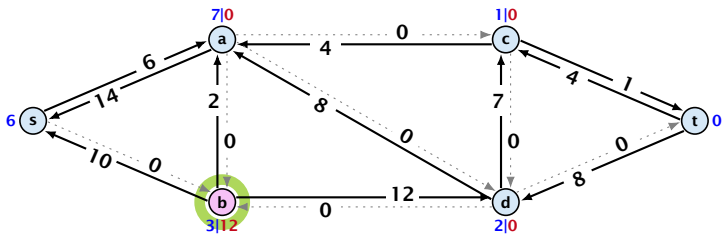
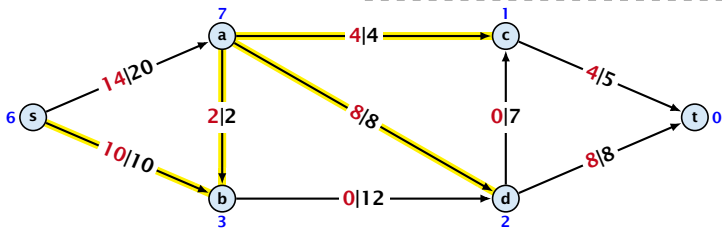


relabel to 3



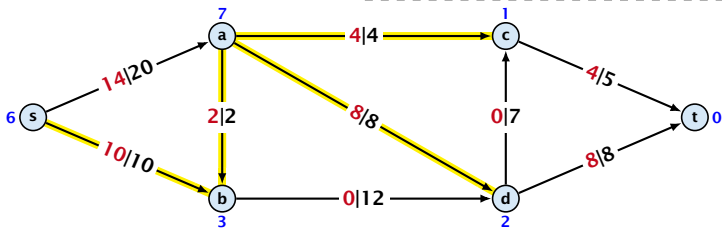
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

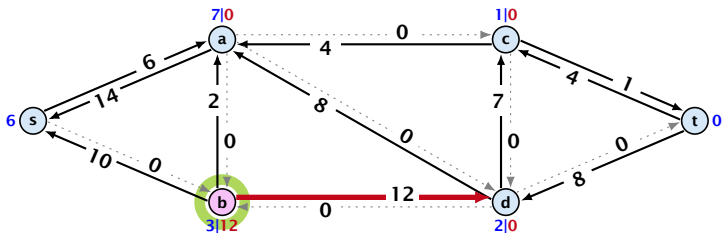


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

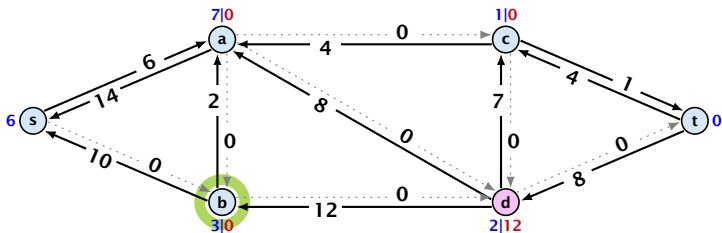
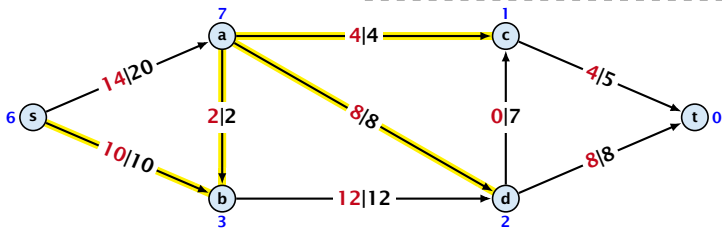


satürating and deactivating push



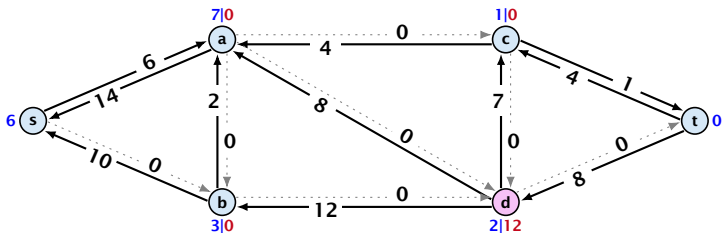
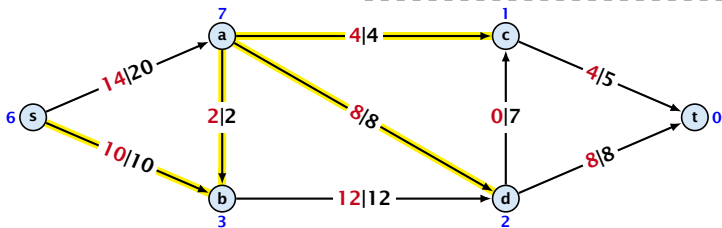
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



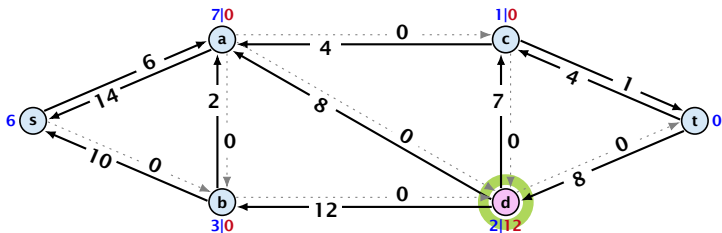
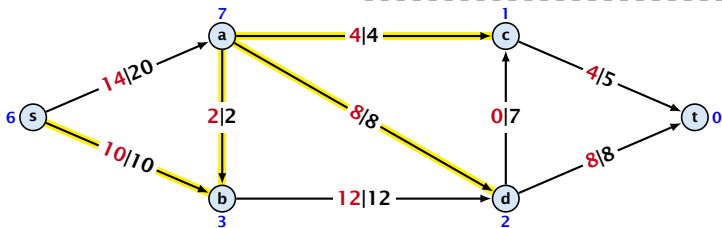
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



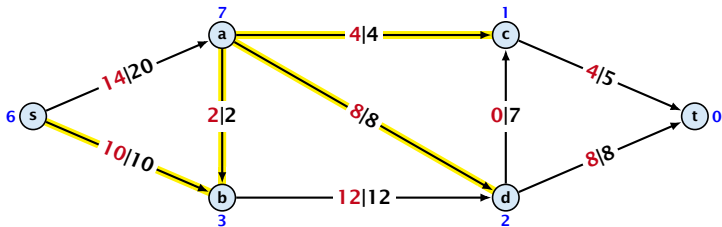
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

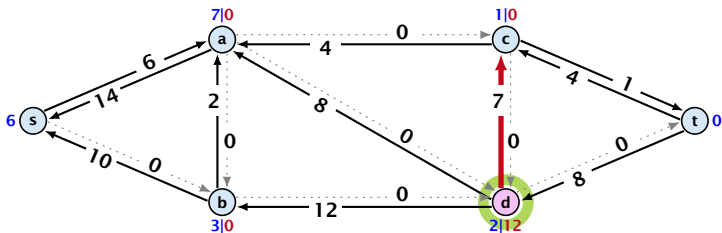


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

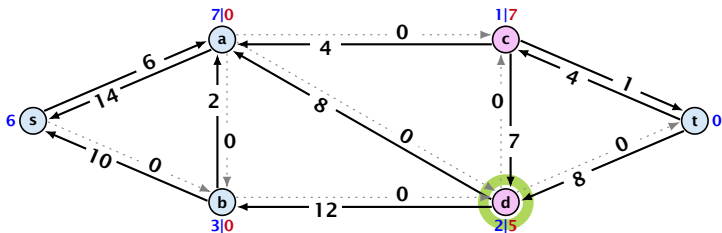
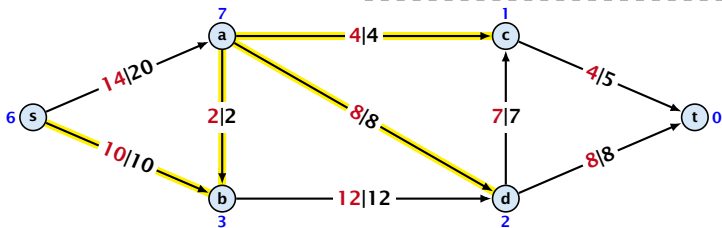


satürating push



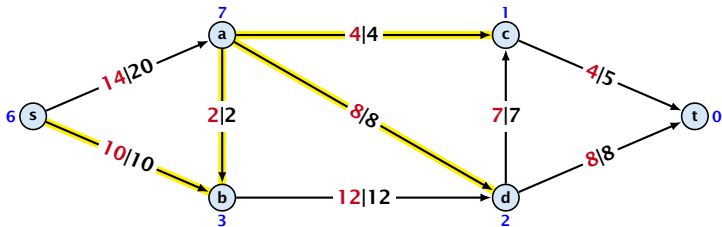
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

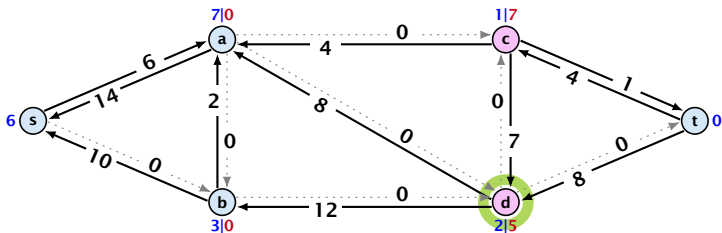


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

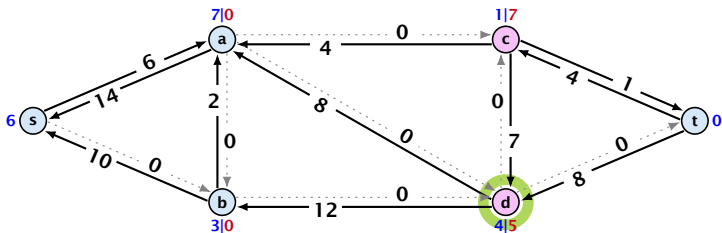
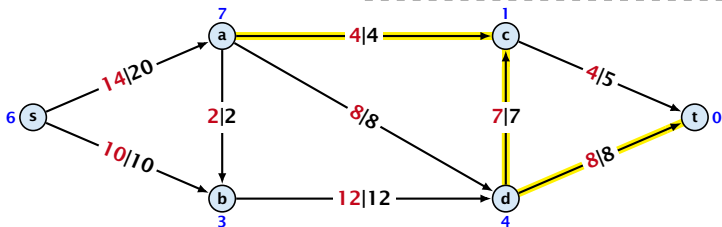


relabel to 4



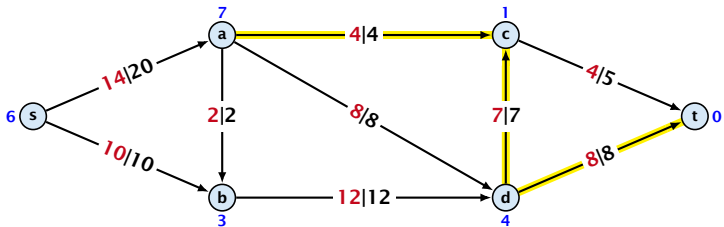
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

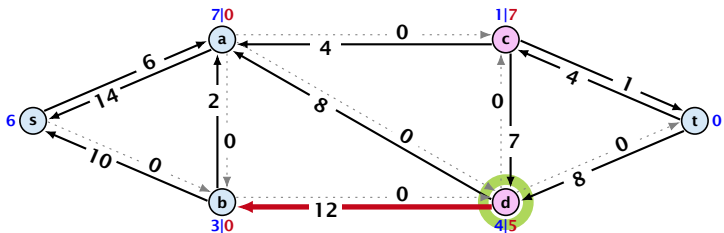


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

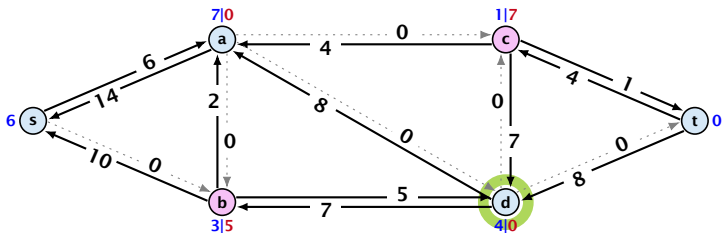
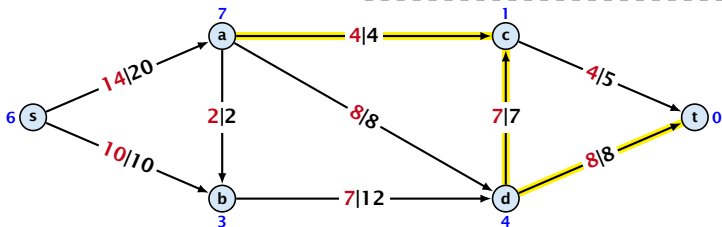


deactivating push



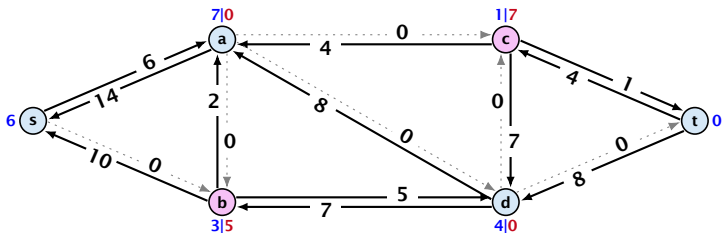
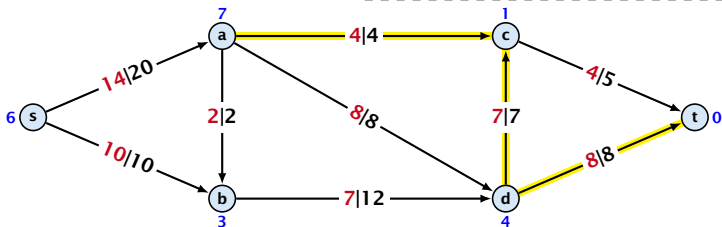
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



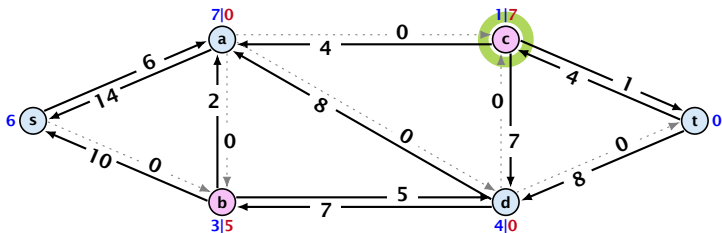
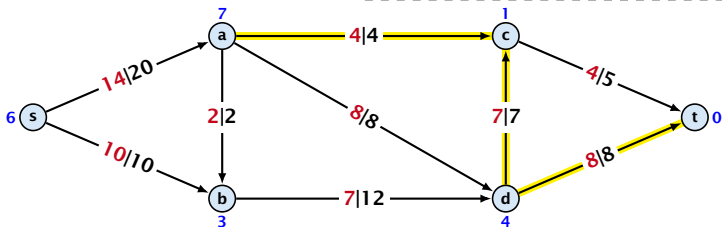
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



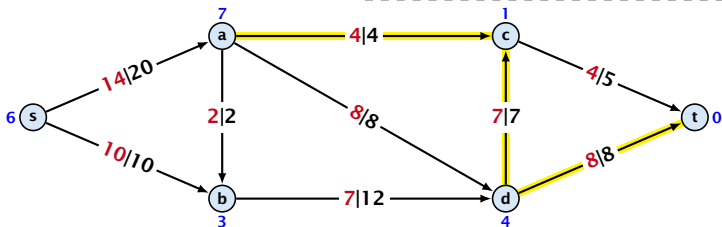
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

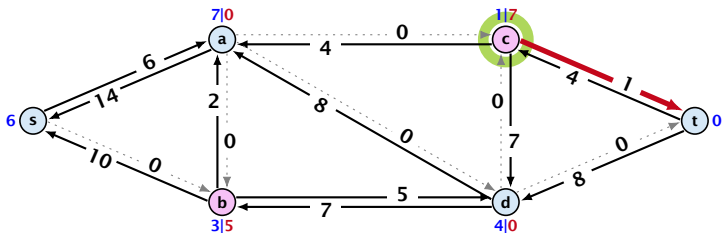


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

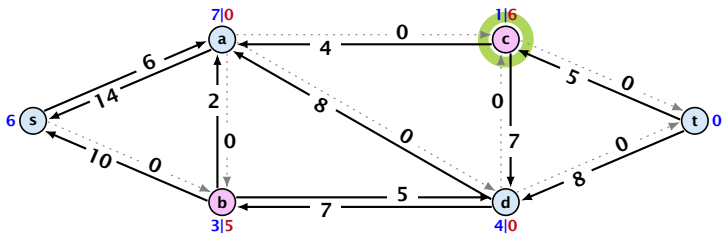
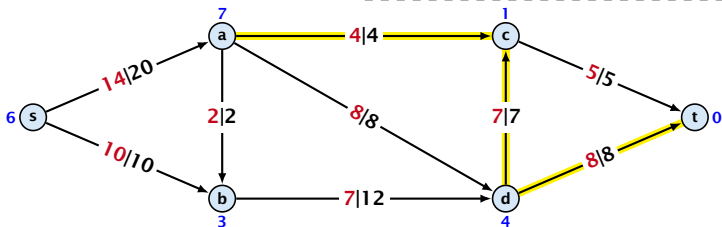


satürating push



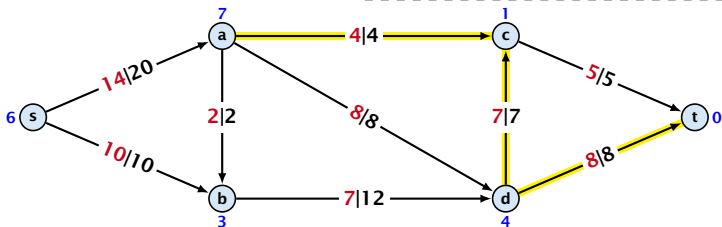
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

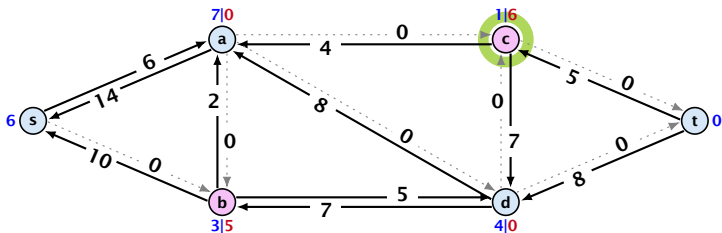


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

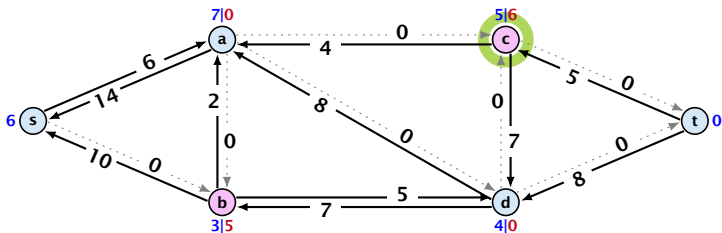
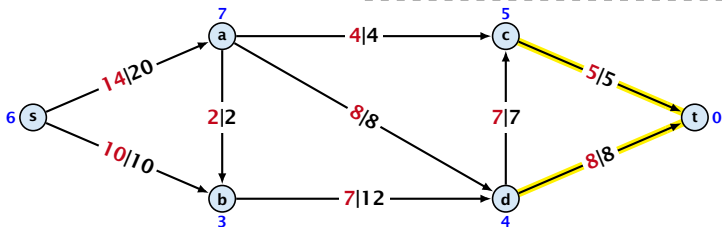


relabel to 5



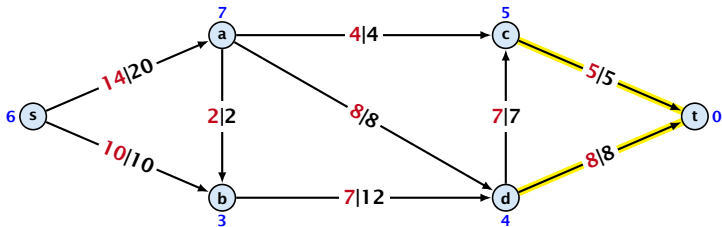
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

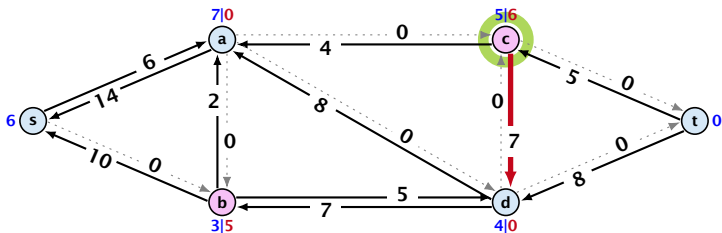


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

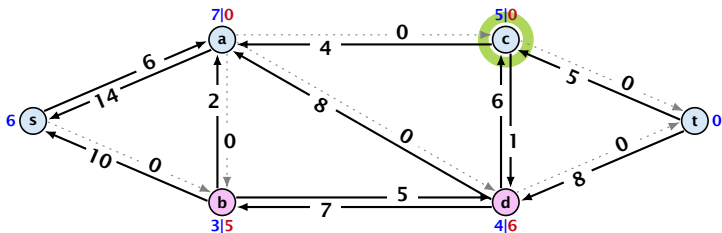
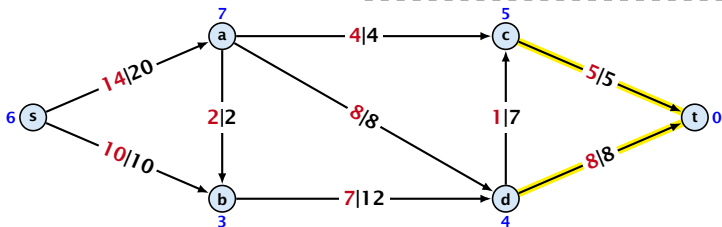


deactivating push



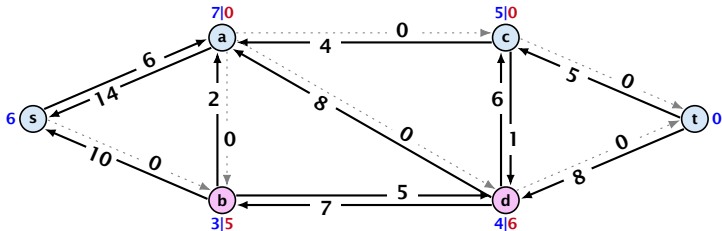
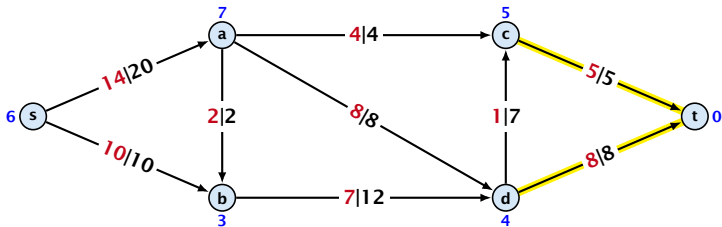
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



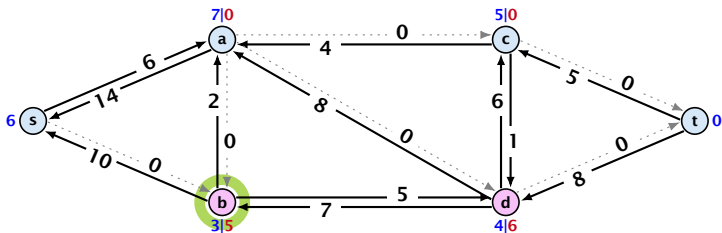
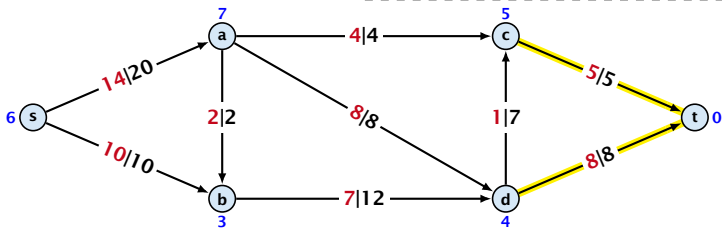
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



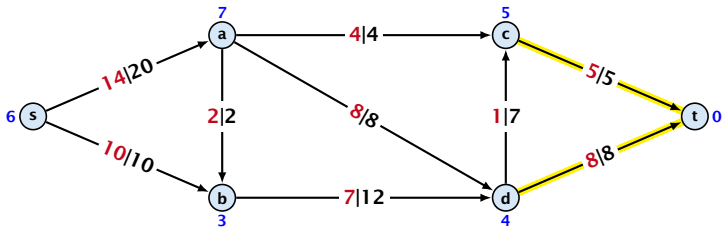
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

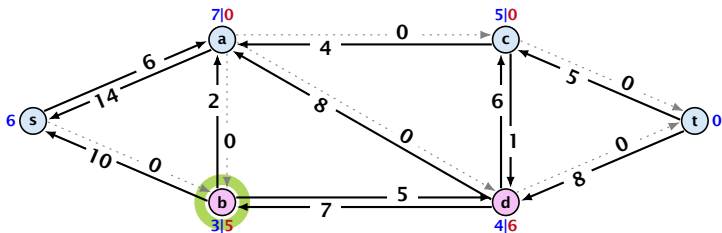


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

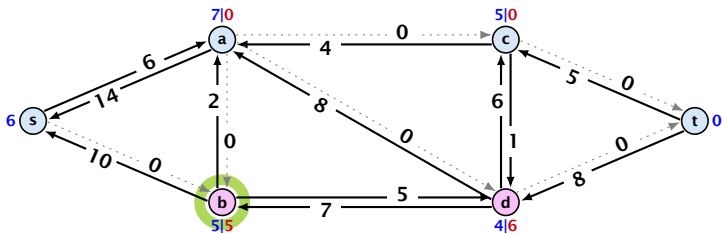
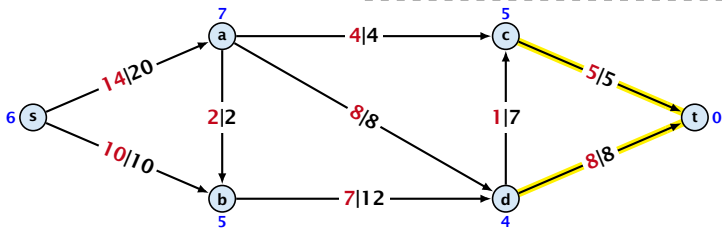


relabel to 5



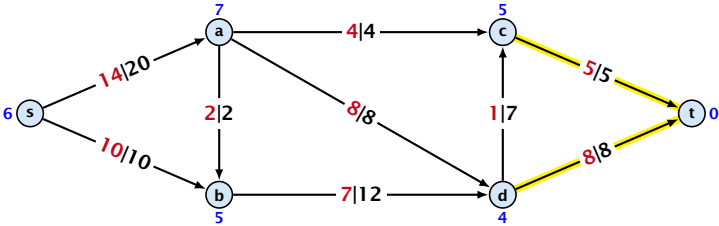
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

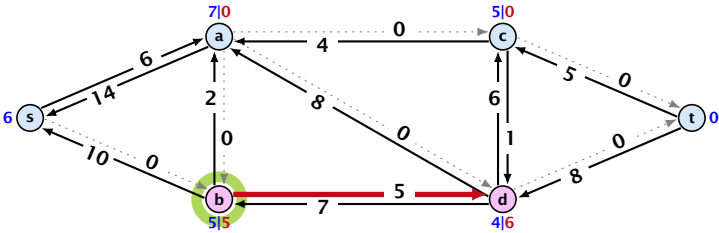


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

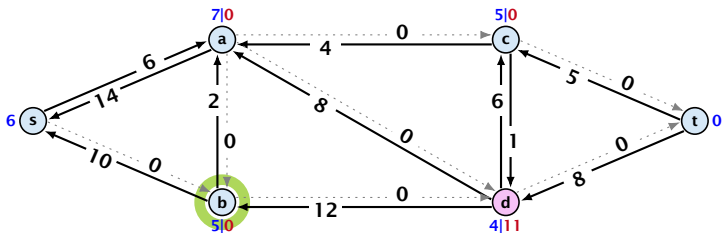
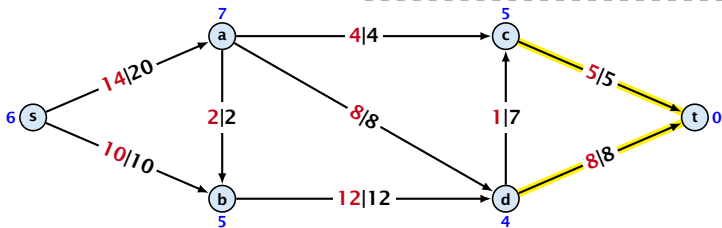


satürating and deactivating push



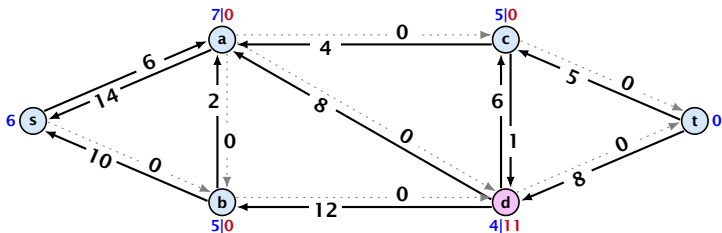
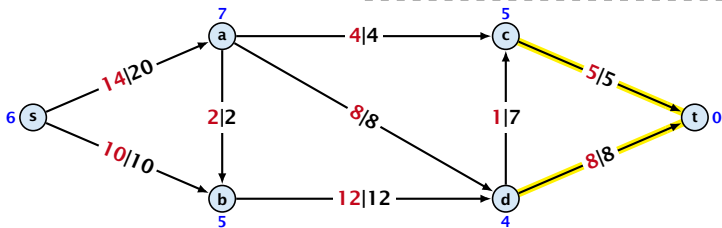
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



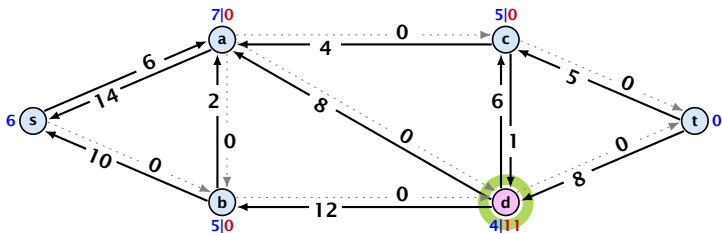
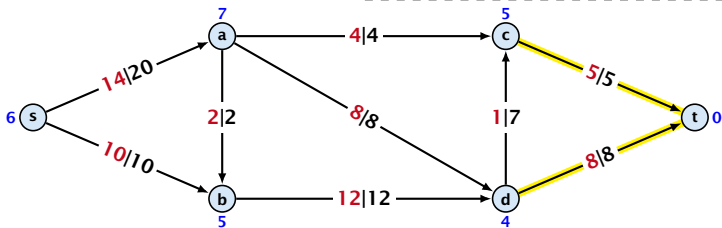
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



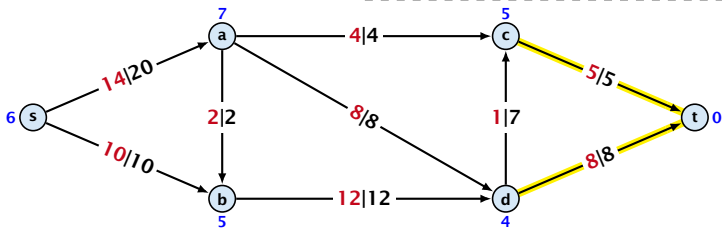
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

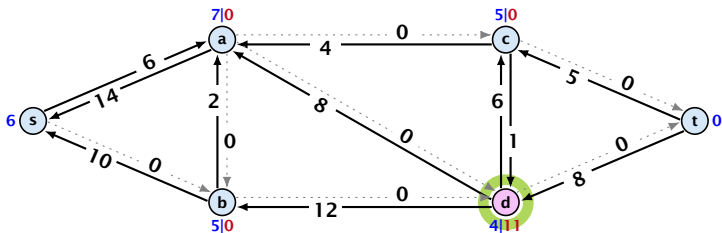


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

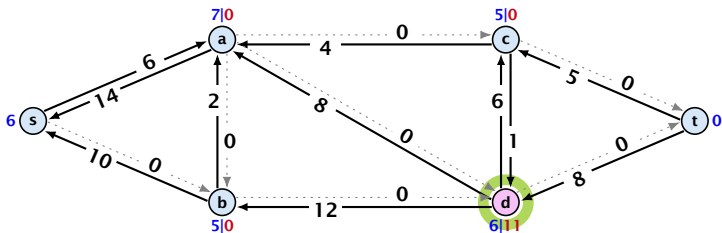
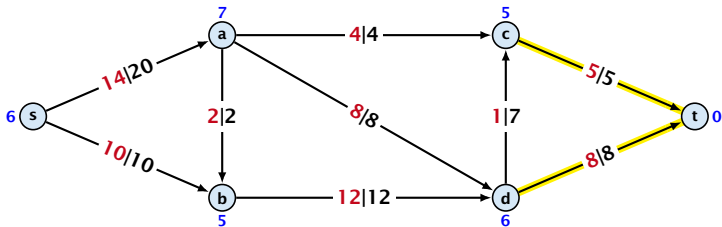


relabel to 6



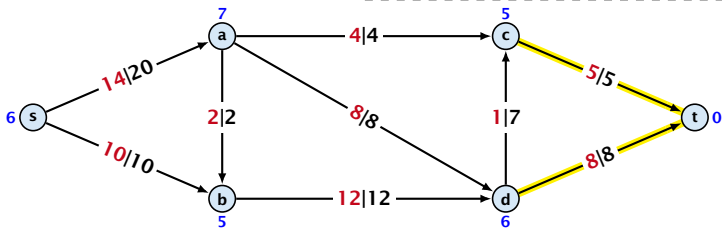
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

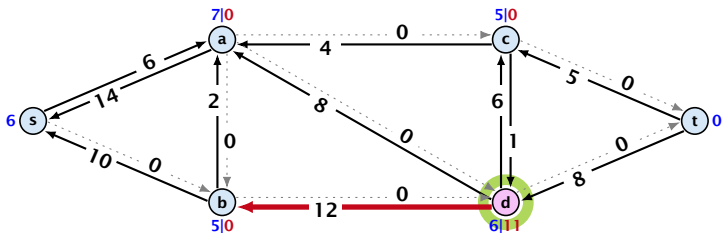


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

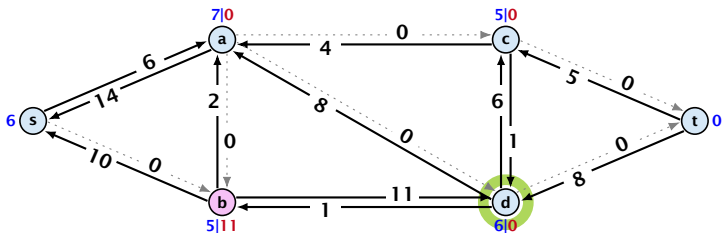
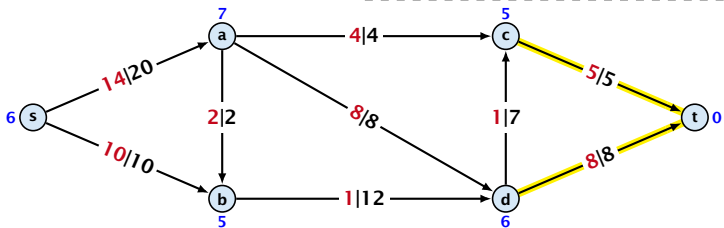


deactivating push



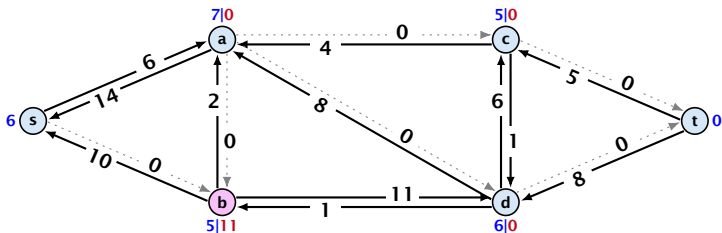
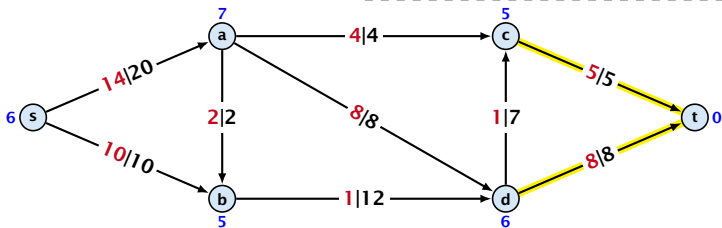
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



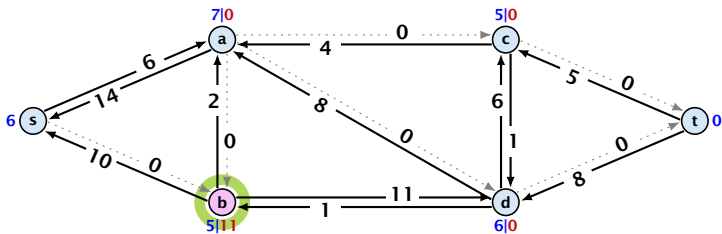
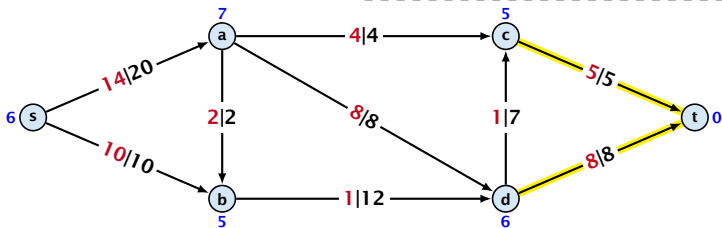
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



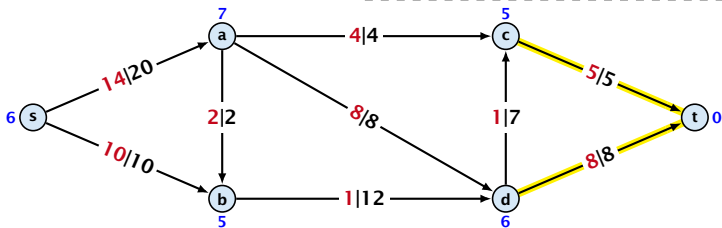
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

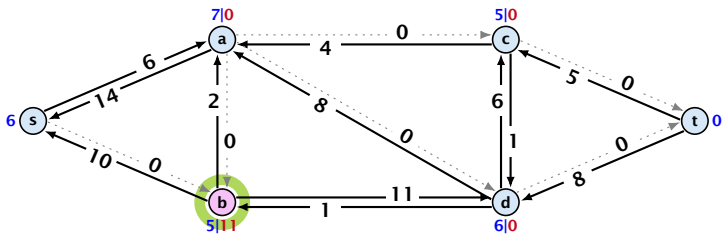


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

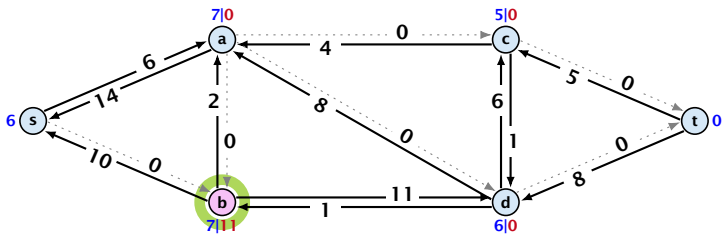
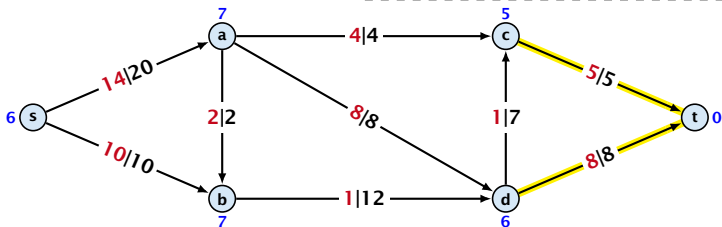


relabel to 7



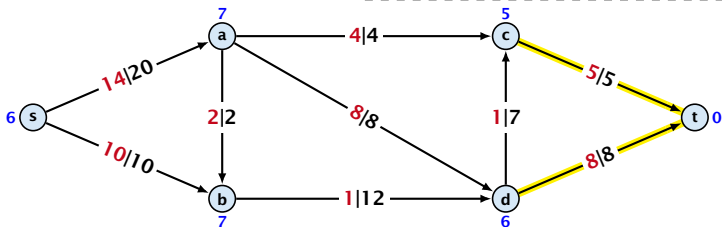
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

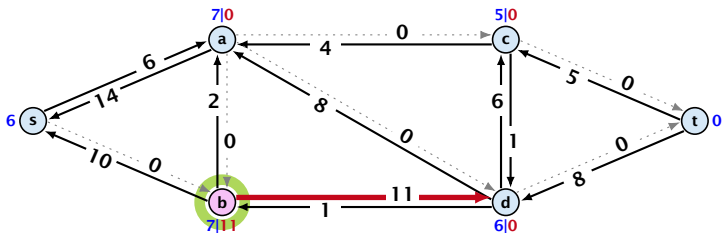


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

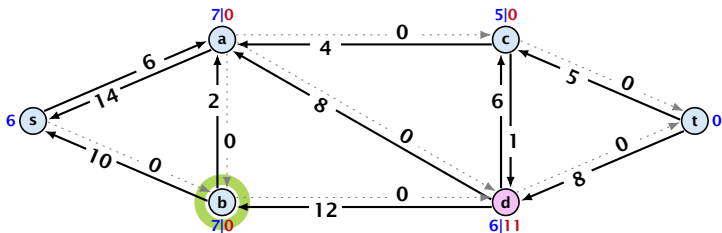
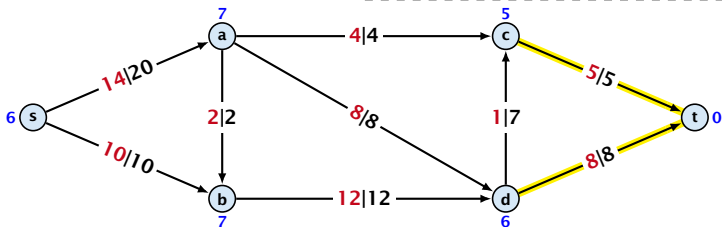


saturating and deactivating push



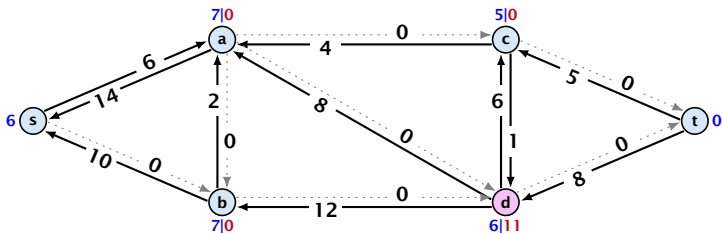
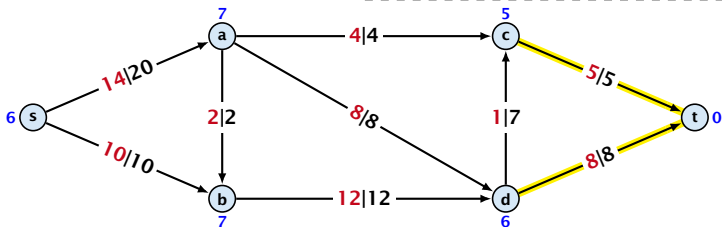
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



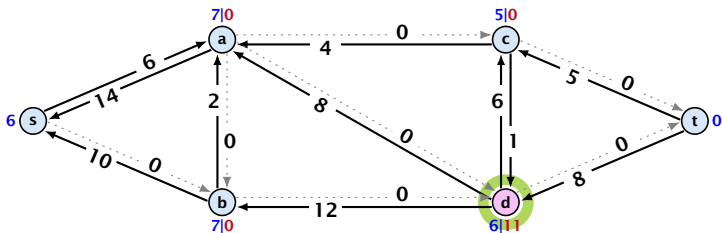
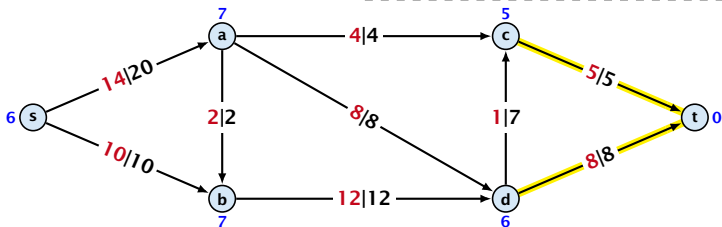
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.



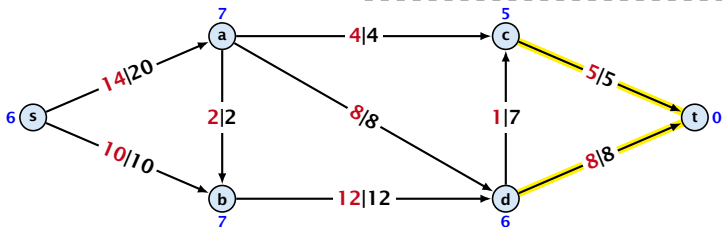
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

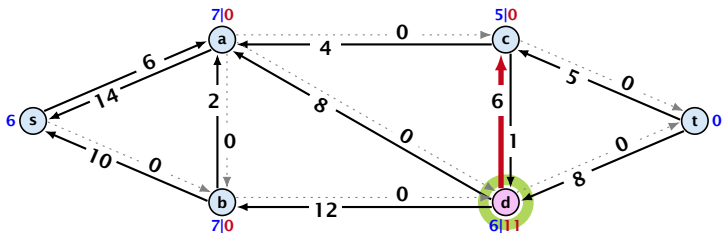


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

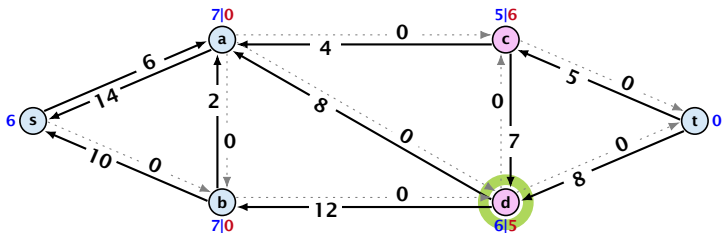
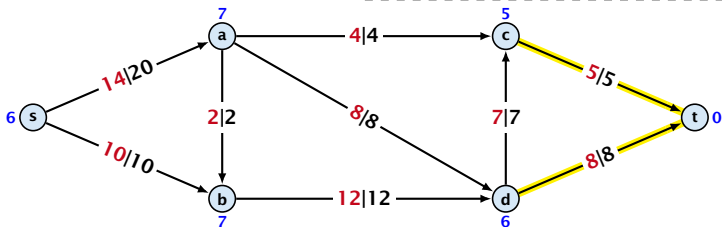


satürating push



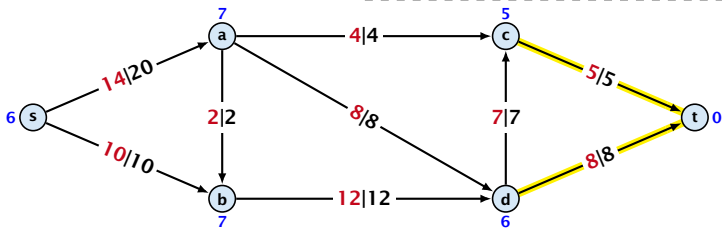
Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

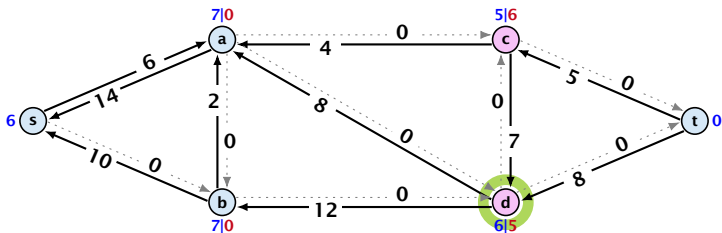


Preflow Push

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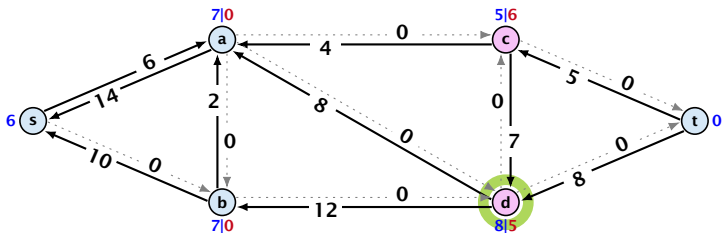
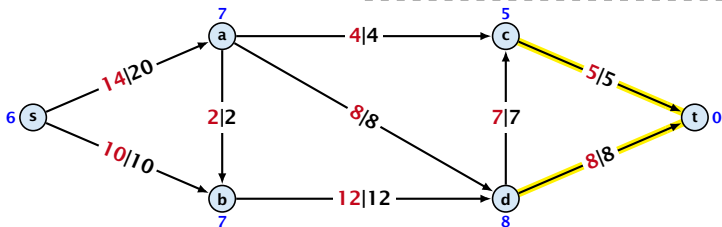


relabel to 8



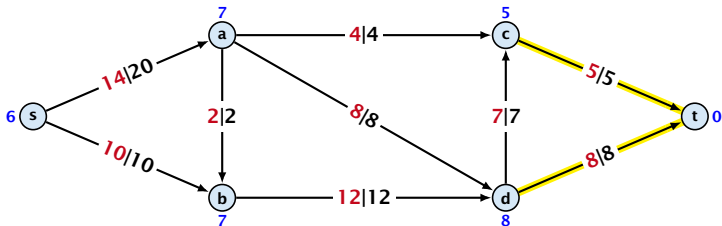
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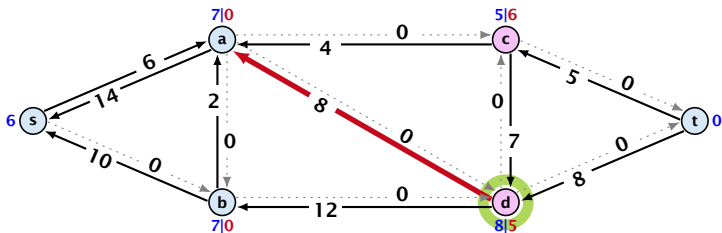


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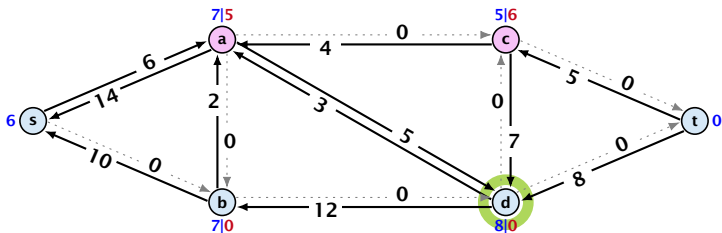
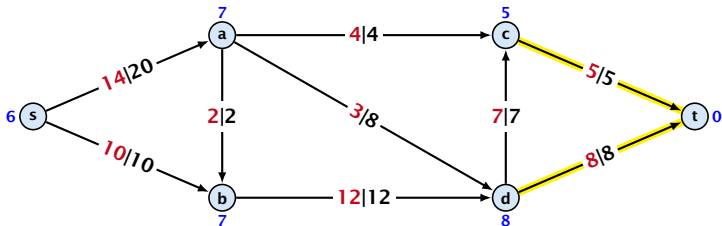


deactivating push



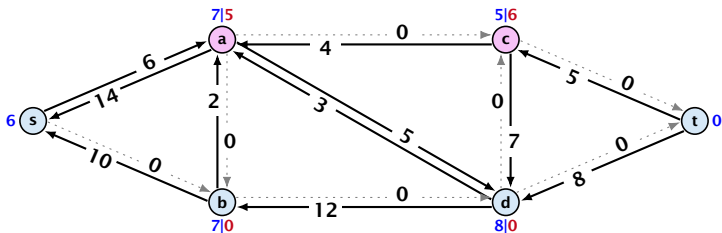
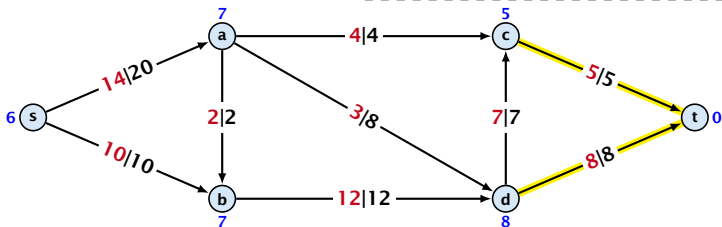
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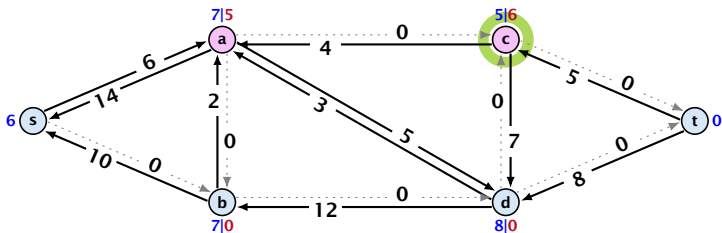
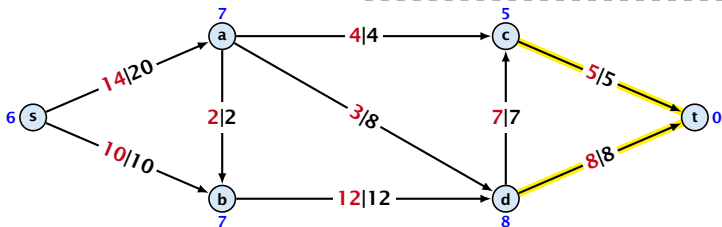
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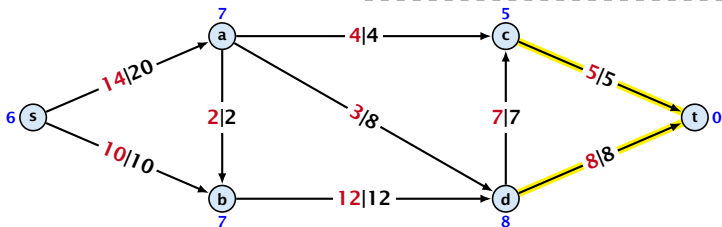
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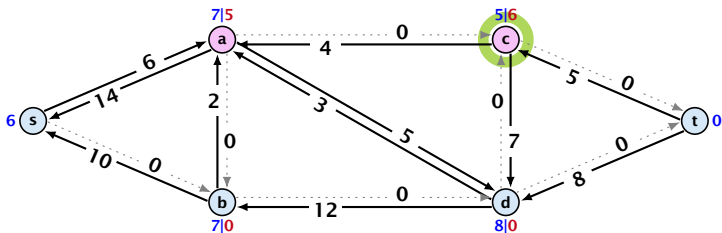


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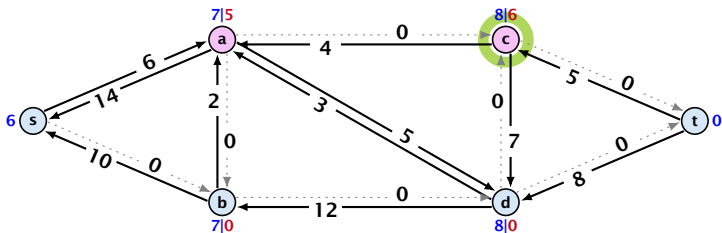
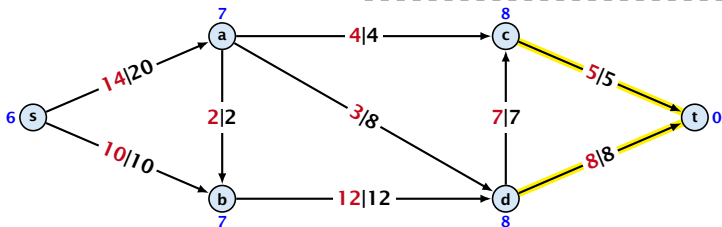


relabel to 8



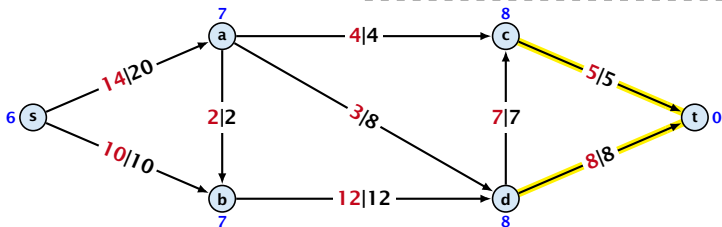
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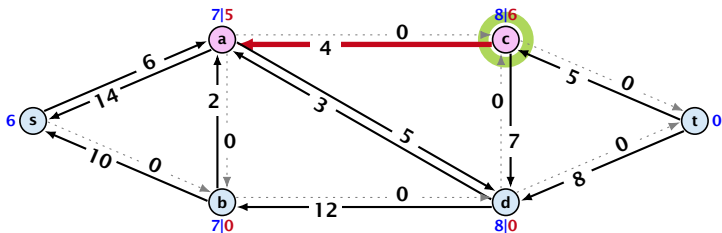


Preflow Push

The yellow edges indicate the cut that is introduced by the smallest missing label.

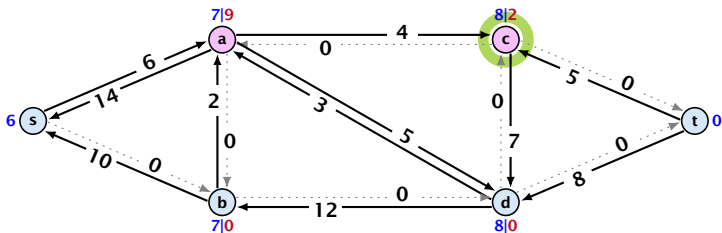
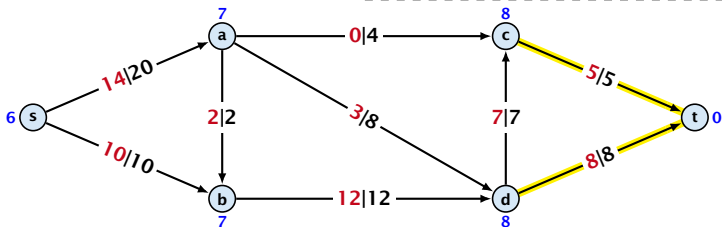


satürating push



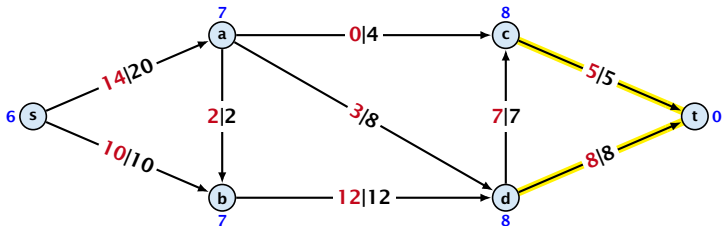
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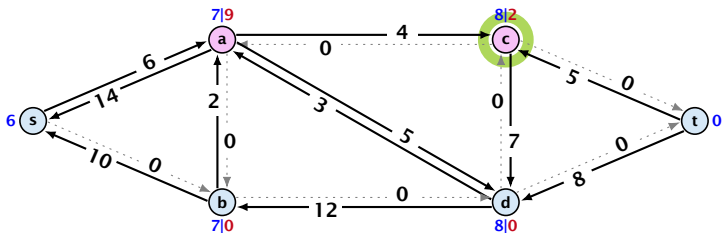


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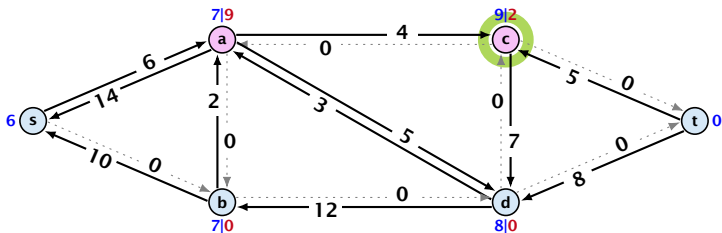
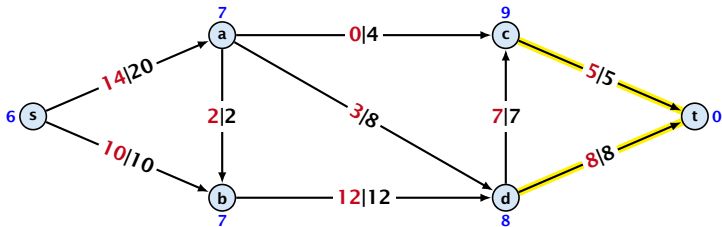


relabel to 9



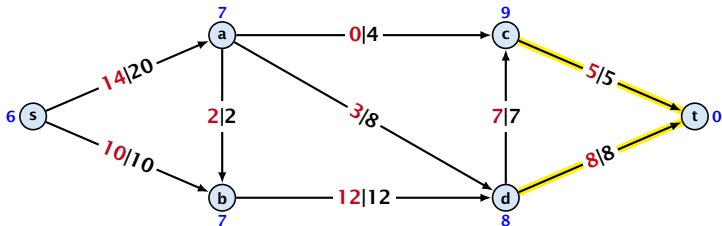
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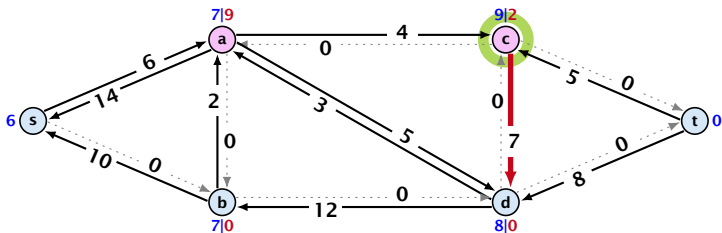


Preflow Push

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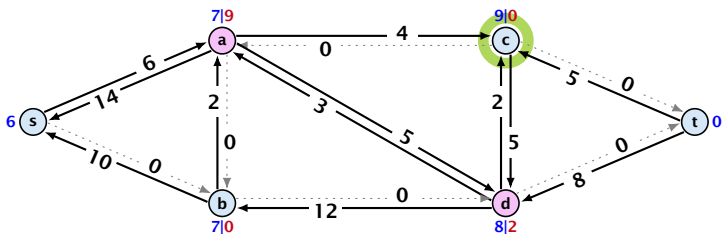
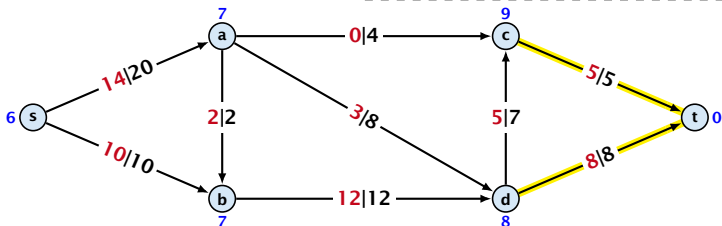


deactivating push



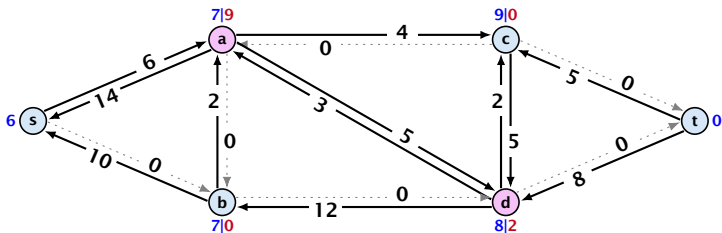
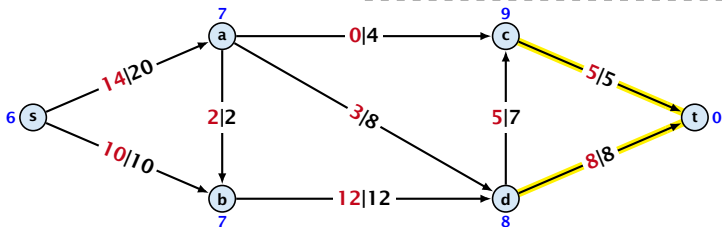
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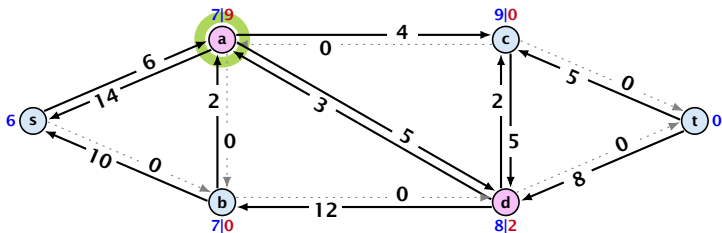
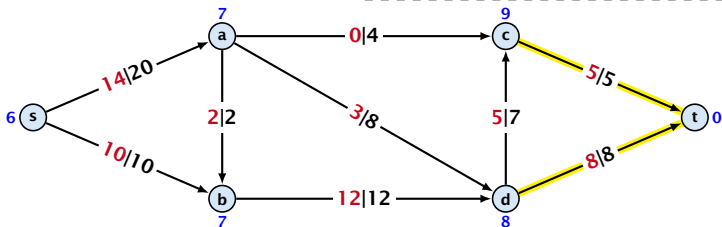
Preflow Push

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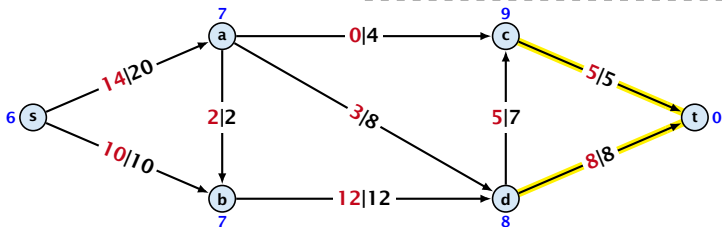
Preflow Push

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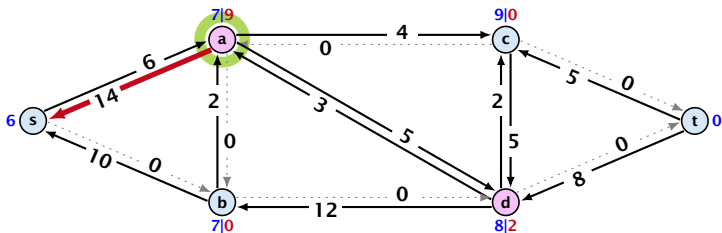


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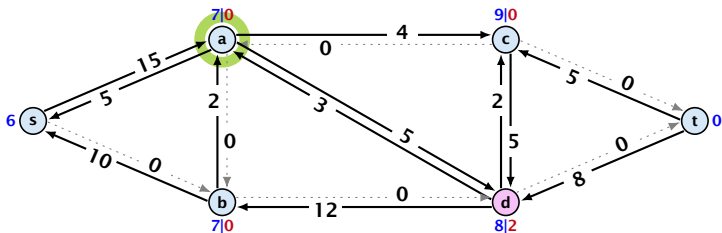
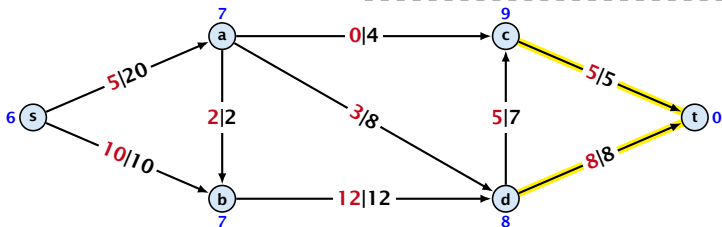


deactivating push



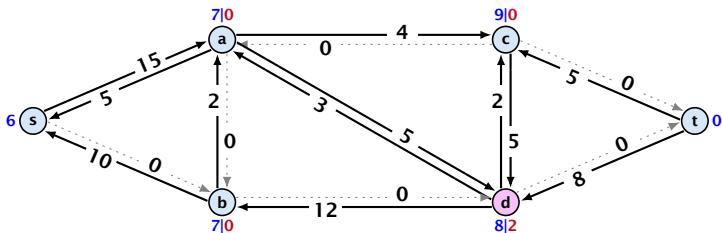
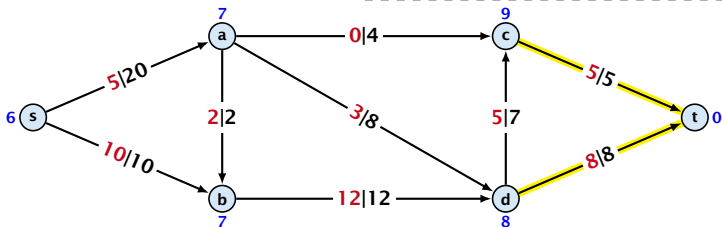
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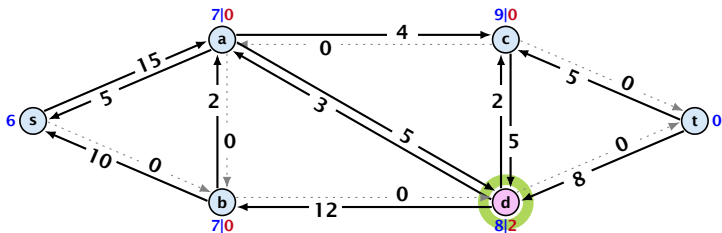
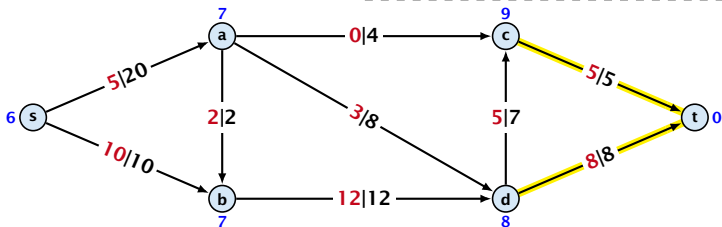
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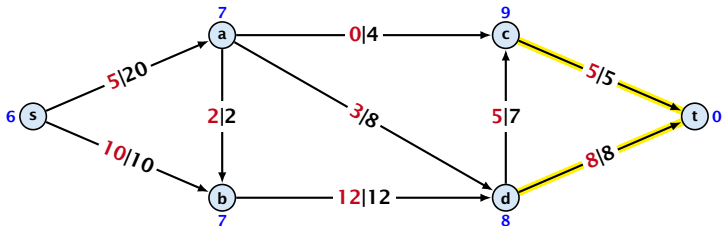
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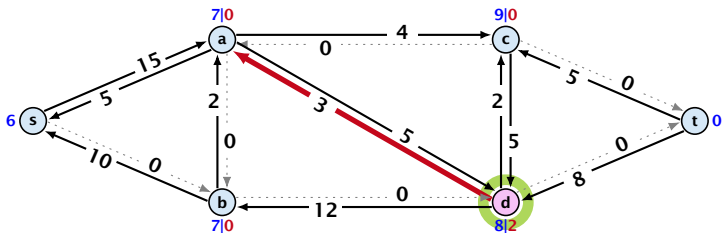


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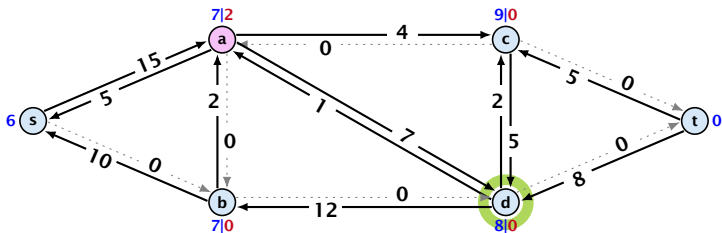
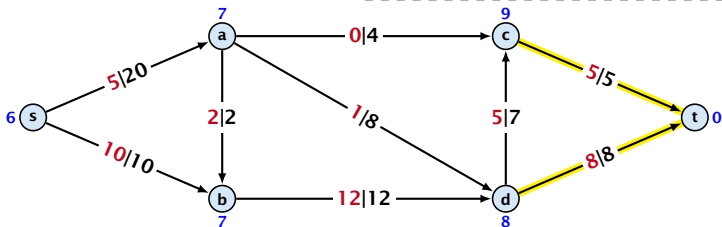


deactivating push



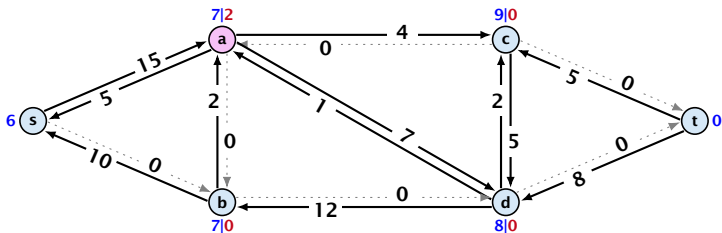
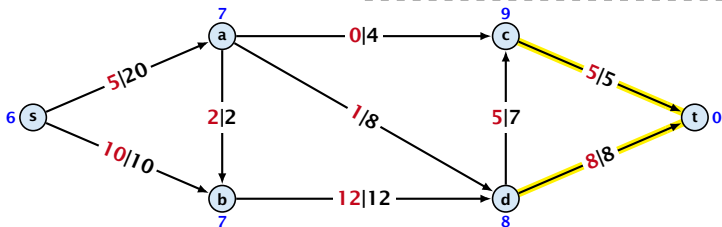
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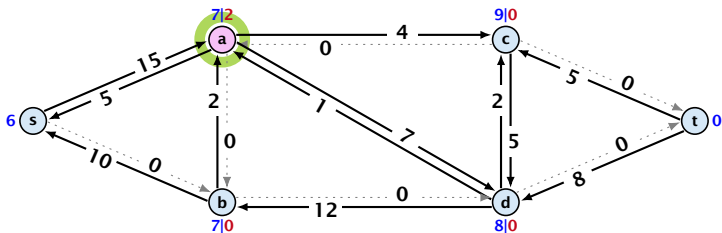
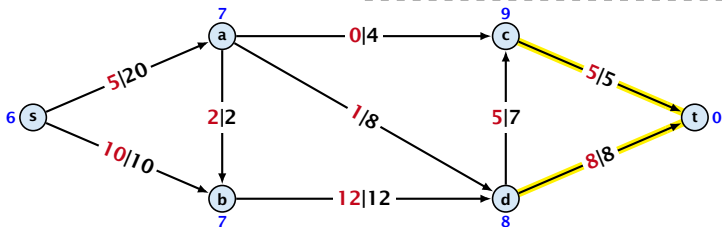
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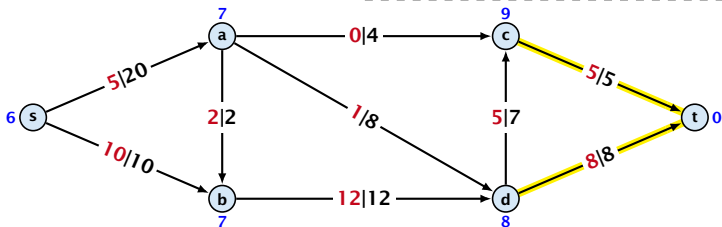
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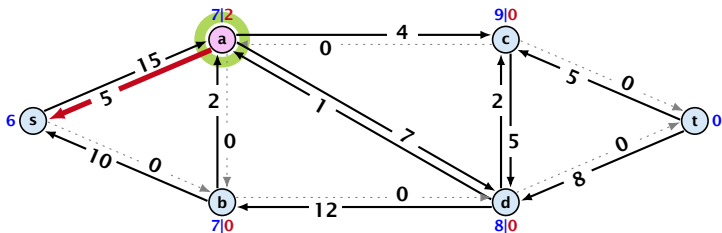


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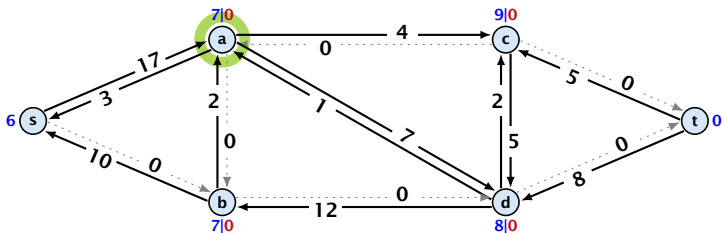
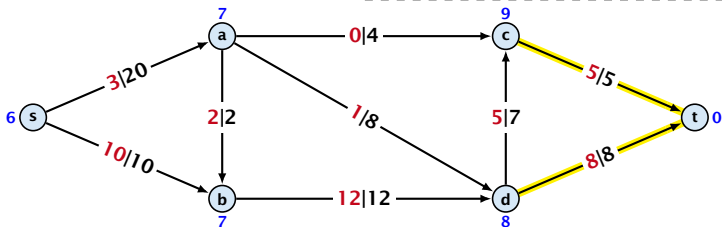


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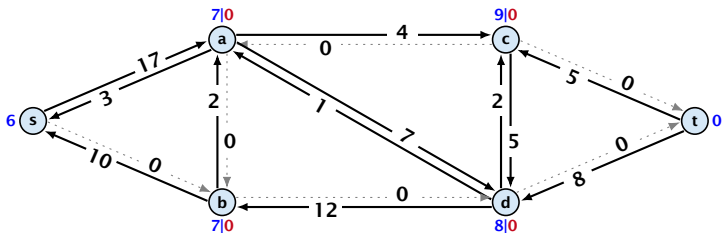
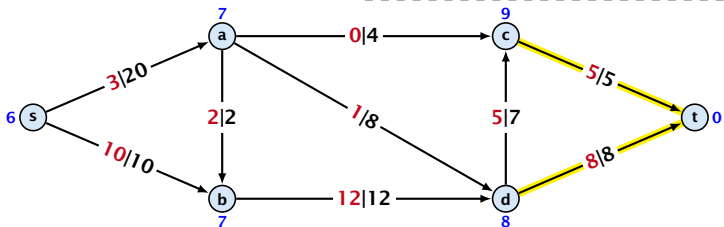
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Analysis

Note that the lemma is almost trivial. A node v having excess flow means that the current preflow ships something to v . The residual graph allows to *undo* flow. Therefore, there must exist a path that can undo the shipment and move it back to s . However, a formal proof is required.

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- ▶ Let $f(B) = \sum_{v \in B} f(v)$ be the excess flow of all nodes in B .

Let $f : E \rightarrow \mathbb{R}_0^+$ be a preflow. We introduce the notation

$$f(x, y) = \begin{cases} 0 & (x, y) \notin E \\ f((x, y)) & (x, y) \in E \end{cases}$$

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$$\begin{aligned} f(B) &= \sum_{b \in B} f(b) \\ &= \sum_{b \in B} \left(\sum_{v \in V} f(v, b) - \sum_{v \in V} f(b, v) \right) \\ &= \sum_{b \in B} \left(\sum_{v \in A} f(v, b) + \sum_{v \in B} f(v, b) - \sum_{v \in A} f(b, v) - \sum_{v \in B} f(b, v) \right) \\ &= \sum_{b \in B} \sum_{v \in A} f(b, v) \\ &\quad \geq 0 \end{aligned}$$

Let $f : E \rightarrow \mathbb{R}_0^+$ be a preflow. We introduce the notation

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Hence, the excess flow $f(b)$ must be 0 for every node $b \in B$.

Analysis

Lemma 31

The label of a node cannot become larger than $2n - 1$.

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There are only $\mathcal{O}(n^2)$ relabel operations.

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Lemma 33

The number of *saturating pushes* performed is at most $\mathcal{O}(mn)$.

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- ▶ Hence, the edge (u, v) is deleted from the residual graph.

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- ▶ For a push from v to u the edge (v, u) must become admissible. The label of v must increase by at least 2.
- ▶ Since the label of v is at most $2n - 1$, there are at most n pushes along (u, v) .

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The number of *deactivating pushes* performed is at most $\mathcal{O}(n^2m)$.

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- ▶ A relabel increases Φ by at most 1 .
- ▶ A deactivating push decreases Φ by at least 1 as the node that is pushed from becomes inactive and has a label that is strictly larger than the target.
- ▶ Hence,

$$\begin{aligned} \#deactivating_pushes &\leq \#relabels + 2n \cdot \#saturating_pushes \\ &\leq \mathcal{O}(n^2m) . \end{aligned}$$

Theorem 35

There is an implementation of the generic push relabel algorithm with running time $\mathcal{O}(n^2m)$.

Analysis

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For every node maintain a list of admissible edges starting at that node. Further maintain a list of active nodes.

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- ▶ check whether (u, v) needs to be deleted (saturating push)

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A relabel at a node u can be performed in time $\mathcal{O}(n)$

- ▶ check for all outgoing edges if they become admissible

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A relabel at a node u can be performed in time $\mathcal{O}(n)$

- ▶ check for all outgoing edges if they become admissible
- ▶ check for all incoming edges if they become non-admissible

Analysis

For special variants of push relabel algorithms we organize the neighbours of a node into a linked list (possible neighbours in the residual graph G_f). Then we use the discharge-operation:

Algorithm 2 discharge(u)

```
1: while  $u$  is active do  
2:    $v \leftarrow u.current\text{-neighbour}$   
3:   if  $v = \text{null}$  then  
4:     relabel( $u$ )  
5:      $u.current\text{-neighbour} \leftarrow u.neighbour\text{-list-head}$   
6:   else  
7:     if  $(u, v)$  admissible then push( $u, v$ )  
8:     else  $u.current\text{-neighbour} \leftarrow v.next\text{-in-list}$ 
```

Note that $u.current\text{-neighbour}$ is a global variable. It is only changed within the discharge routine, but keeps its value between consecutive calls to discharge.

Lemma 36

If $v = \text{null}$ in Line 3, then there is no outgoing admissible edge from u .

Proof.

- ▶ While pushing from u the current-neighbour pointer is only advanced if the current edge is not admissible.
- ▶ The only thing that could make the edge admissible again would be a relabel at u .
- ▶ If we reach the end of the list ($v = \text{null}$) all edges are not admissible. □

This shows that $\text{discharge}(u)$ is correct, and that we can perform a relabel in Line 4.

In order for e to become admissible the other end-point say v has to push flow to u (so that the edge (u, v) re-appears in the residual graph). For this the label of v needs to be larger than the label of u . Then in order to make (u, v) admissible the label of u has to increase.

13.2 Relabel to Front

Algorithm 1 relabel-to-front(G, s, t)

```
1: initialize preflow
2: initialize node list  $L$  containing  $V \setminus \{s, t\}$  in any order
3: foreach  $u \in V \setminus \{s, t\}$  do
4:    $u.current\text{-neighbour} \leftarrow u.neighbour\text{-list}\text{-head}$ 
5:  $u \leftarrow L.head$ 
6: while  $u \neq \text{null}$  do
7:    $old\text{-height} \leftarrow \ell(u)$ 
8:   discharge( $u$ )
9:   if  $\ell(u) > old\text{-height}$  then // relabel happened
10:    move  $u$  to the front of  $L$ 
11:    $u \leftarrow u.next$ 
```

13.2 Relabel to Front

Lemma 37 (Invariant)

In Line 6 of the relabel-to-front algorithm the following invariant holds.

- 1. The sequence L is topologically sorted w.r.t. the set of admissible edges; this means for an admissible edge (x, y) the node x appears before y in sequence L .*
- 2. No node before u in the list L is active.*

Proof:

▶ Initialization:

1. In the beginning s has label $n \geq 2$, and all other nodes have label 0. Hence, no edge is admissible, which means that any ordering L is permitted.
2. We start with u being the head of the list; hence no node before u can be active

▶ Maintenance:

1.
 - ▶ Pushes do not create any new admissible edges. Therefore, if `discharge()` does not relabel u , L is still topologically sorted.
 - ▶ After relabeling, u cannot have admissible incoming edges as such an edge (x, u) would have had a difference $\ell(x) - \ell(u) \geq 2$ before the re-labeling (such edges do not exist in the residual graph).
Hence, moving u to the front does not violate the sorting property for any edge; however it fixes this property for all admissible edges leaving u that were generated by the relabeling.

13.2 Relabel to Front

Proof:

► Maintenance:

2. If we do a relabel there is nothing to prove because the only node before u' (u in the next iteration) will be the current u ; the discharge(u) operation only terminates when u is not active anymore.

For the case that we do not relabel, observe that the only way a predecessor could be active is that we push flow to it via an admissible arc. However, all admissible arc point to successors of u .

Note that the invariant means that for $u = \text{null}$ we have a preflow with a valid labelling that does not have active nodes. This means we have a maximum flow.

13.2 Relabel to Front

Lemma 38

There are at most $\mathcal{O}(n^3)$ calls to $\text{discharge}(u)$.

Every discharge operation without a relabel advances u (the current node within list L). Hence, if we have n discharge operations without a relabel we have $u = \text{null}$ and the algorithm terminates.

Therefore, the number of calls to discharge is at most $n(\#\text{relabels} + 1) = \mathcal{O}(n^3)$.

13.2 Relabel to Front

Lemma 39

The cost for all relabel-operations is only $\mathcal{O}(n^2)$.

A relabel-operation at a node is constant time (increasing the label and resetting *u .current-neighbour*). In total we have $\mathcal{O}(n^2)$ relabel-operations.

13.2 Relabel to Front

Recall that a saturating push operation ($\min\{c_f(e), f(u)\} = c_f(e)$) can also be a deactivating push operation ($\min\{c_f(e), f(u)\} = f(u)$).

Lemma 40

*The cost for all saturating push-operations that are **not** deactivating is only $\mathcal{O}(mn)$.*

Note that such a push-operation leaves the node u active but makes the edge e disappear from the residual graph. Therefore the push-operation is immediately followed by an increase of the pointer $u.current-neighbour$.

This pointer can traverse the neighbour-list at most $\mathcal{O}(n)$ times (upper bound on number of relabels) and the neighbour-list has only $degree(u) + 1$ many entries (+1 for null-entry).

13.2 Relabel to Front

Lemma 41

The cost for all deactivating push-operations is only $\mathcal{O}(n^3)$.

A deactivating push-operation takes constant time and ends the current call to `discharge()`. Hence, there are only $\mathcal{O}(n^3)$ such operations.

Theorem 42

The push-relabel algorithm with the rule relabel-to-front takes time $\mathcal{O}(n^3)$.

13.3 Highest Label

Algorithm 1 highest-label(G, s, t)

- 1: initialize preflow
- 2: **foreach** $u \in V \setminus \{s, t\}$ **do**
- 3: $u.current-neighbour \leftarrow u.neighbour-list-head$
- 4: **while** \exists active node u **do**
- 5: select active node u with highest label
- 6: discharge(u)

13.3 Highest Label

Lemma 43

When using highest label the number of deactivating pushes is only $\mathcal{O}(n^3)$.

A push from a node on level ℓ can only “activate” nodes on levels strictly less than ℓ .

This means, after a deactivating push from u a relabel is required to make u active again.

Hence, after n deactivating pushes without an intermediate relabel there are no active nodes left.

Therefore, the number of deactivating pushes is at most $n(\#relabels + 1) = \mathcal{O}(n^3)$.

13.3 Highest Label

Since a discharge-operation is terminated by a deactivating push this gives an upper bound of $\mathcal{O}(n^3)$ on the number of discharge-operations.

The cost for relabels and saturating pushes can be estimated in exactly the same way as in the case of the generic push-relabel algorithm.

Question:

How do we find the next node for a discharge operation?

13.3 Highest Label

Maintain lists L_i , $i \in \{0, \dots, 2n\}$, where list L_i contains active nodes with label i (maintaining these lists induces only constant additional cost for every push-operation and for every relabel-operation).

After a discharge operation terminated for a node u with label k , traverse the lists L_k, L_{k-1}, \dots, L_0 , (in that order) until you find a non-empty list.

Unless the last (deactivating) push was to s or t the list $k-1$ must be non-empty (i.e., the search takes constant time).

13.3 Highest Label

Hence, the total time required for searching for active nodes is at most

$$\mathcal{O}(n^3) + n(\#deactivating-pushes-to-s-or-t)$$

Lemma 44

The number of deactivating pushes to s or t is at most $\mathcal{O}(n^2)$.

With this lemma we get

Theorem 45

The push-relabel algorithm with the rule highest-label takes time $\mathcal{O}(n^3)$.

13.3 Highest Label

Proof of the Lemma.

- ▶ We only show that the number of pushes to the source is at most $\mathcal{O}(n^2)$. A similar argument holds for the target.
- ▶ After a node v (which must have $\ell(v) = n + 1$) made a deactivating push to the source there needs to be another node whose label is increased from $\leq n + 1$ to $n + 2$ before v can become active again.
- ▶ This happens for every push that v makes to the source. Since, every node can pass the threshold $n + 2$ at most once, v can make at most n pushes to the source.
- ▶ As this holds for every node the total number of pushes to the source is at most $\mathcal{O}(n^2)$.

Mincost Flow

Problem Definition:

$$\begin{array}{ll} \min & \sum_e c(e)f(e) \\ \text{s.t.} & \forall e \in E: 0 \leq f(e) \leq u(e) \\ & \forall v \in V: f(v) = b(v) \end{array}$$

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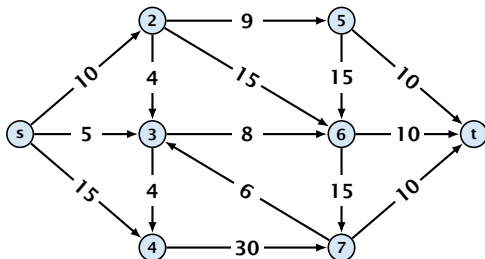
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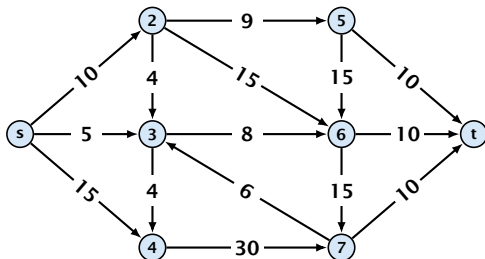
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(note that $c(e)$ may be negative).
- ▶ $b : V \rightarrow \mathbb{R}, \sum_{v \in V} b(v) = 0$ is a **demand function**.

Solve Maxflow Using Mincost Flow

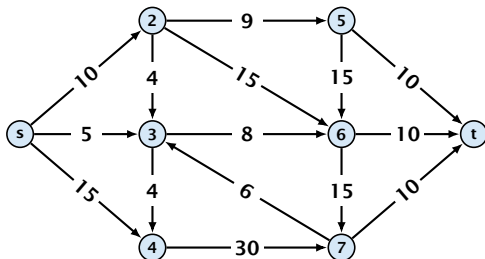


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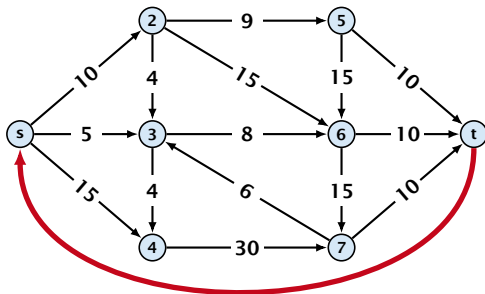
- ▶ Given a flow network for a standard maxflow problem.

Solve Maxflow Using Mincost Flow



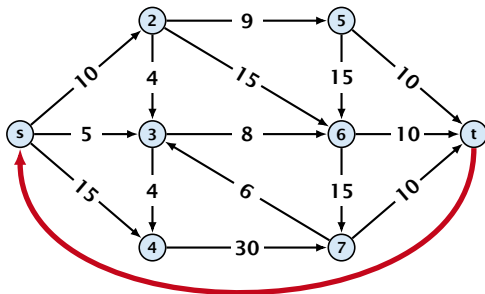
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Solve Maxflow Using Mincost Flow



- ▶ Given a flow network for a standard maxflow problem.
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- ▶ Add an edge from t to s with infinite capacity and cost -1 .

Solve Maxflow Using Mincost Flow



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- ▶ Set $b(v) = 0$ for every node. Keep the capacity function u for all edges. Set the cost $c(e)$ for every edge to 0 .
- ▶ Add an edge from t to s with infinite capacity and cost -1 .
- ▶ Then, $\text{val}(f^*) = -\text{cost}(f_{\min})$, where f^* is a maxflow, and f_{\min} is a mincost-flow.

Solve Maxflow Using Mincost Flow

Solve decision version of maxflow:

- ▶ Given a flow network for a standard maxflow problem, and a value k .

Solve Maxflow Using Mincost Flow

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Solve Maxflow Using Mincost Flow

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Solve Maxflow Using Mincost Flow

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- ▶ Set edge-costs to zero, and keep the capacities.
- ▶ There exists a maxflow of value at least k if and only if the mincost-flow problem is feasible.

Generalization

Our model:

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: 0 \leq f(e) \leq u(e) \\ & \forall v \in V: f(v) = b(v) \end{aligned}$$

where $b : V \rightarrow \mathbb{R}$, $\sum_v b(v) = 0$; $u : E \rightarrow \mathbb{R}_0^+ \cup \{\infty\}$; $c : E \rightarrow \mathbb{R}$;

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A more general model?

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: a(v) \leq f(v) \leq b(v) \end{aligned}$$

where $a: V \rightarrow \mathbb{R}$, $b: V \rightarrow \mathbb{R}$; $\ell: E \rightarrow \mathbb{R} \cup \{-\infty\}$, $u: E \rightarrow \mathbb{R} \cup \{\infty\}$
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Differences

- ▶ Flow along an edge e may have non-zero lower bound $\ell(e)$.
- ▶ Flow along e may have negative upper bound $u(e)$.
- ▶ The demand at a node v may have lower bound $a(v)$ and upper bound $b(v)$ instead of just lower bound = upper bound = $b(v)$.

Reduction I

$$\begin{array}{ll} \min & \sum_e c(e)f(e) \\ \text{s.t.} & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: a(v) \leq f(v) \leq b(v) \end{array}$$

Reduction I

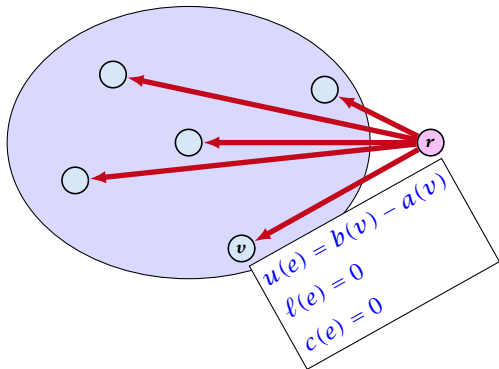
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We can assume that $a(v) = b(v)$:

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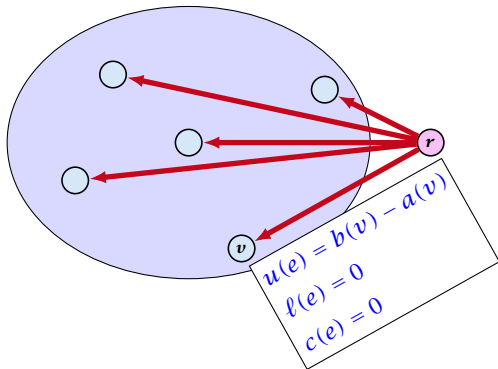


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Add new node r .



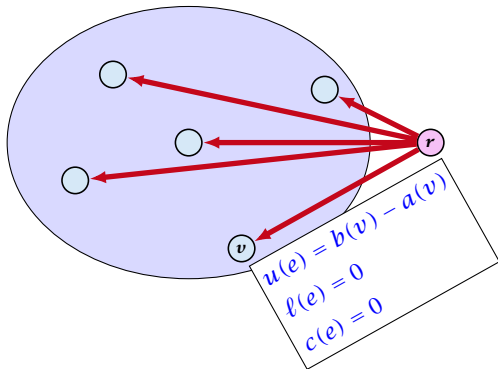
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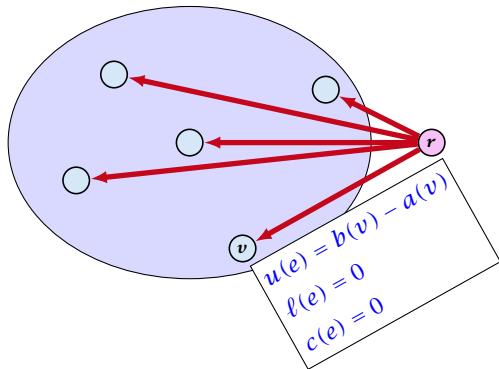
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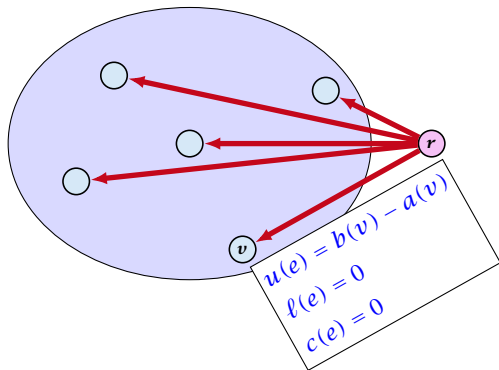
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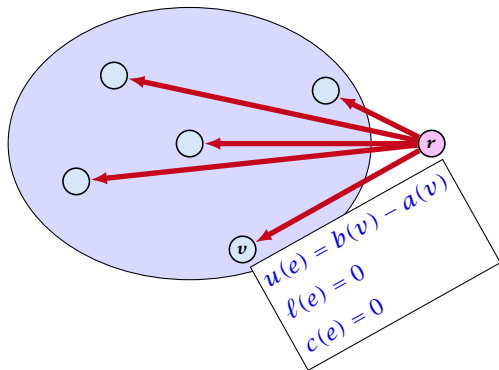
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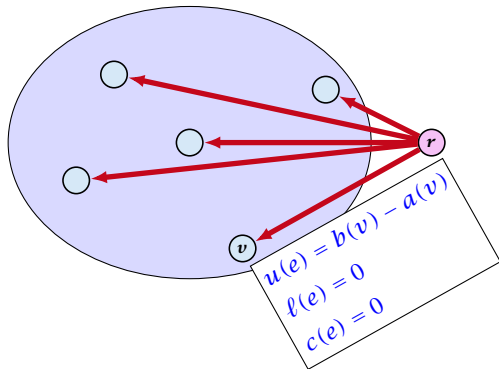
Add edge (r, v) for all $v \in V$.

Set $\ell(e) = c(e) = 0$ for these edges.

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Set $a(v) = b(v)$ for all $v \in V$.

Set $b(r) = -\sum_{v \in V} b(v)$.



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Add new node r .

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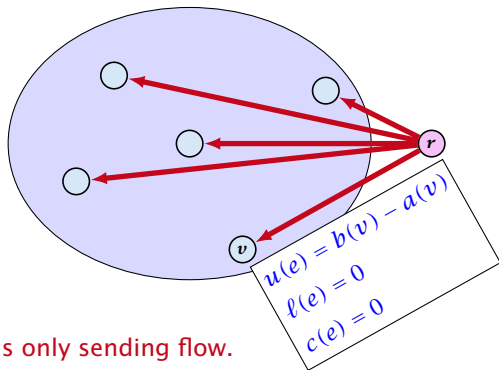
Set $\ell(e) = c(e) = 0$ for these edges.

Set $u(e) = b(v) - a(v)$ for edge (r, v) .

Set $a(v) = b(v)$ for all $v \in V$.

Set $b(r) = -\sum_{v \in V} b(v)$.

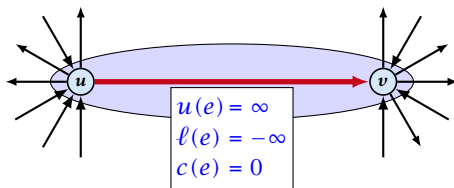
$-\sum_v b(v)$ is negative; hence r is only sending flow.



Reduction II

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: f(v) = b(v) \end{aligned}$$

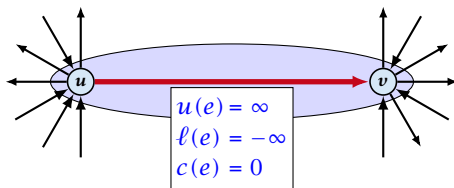
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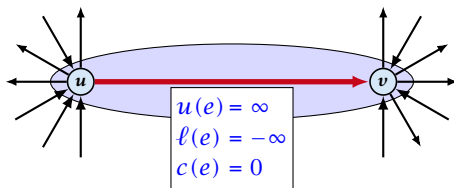


If $c(e) = 0$ we can contract the edge/identify nodes u and v .

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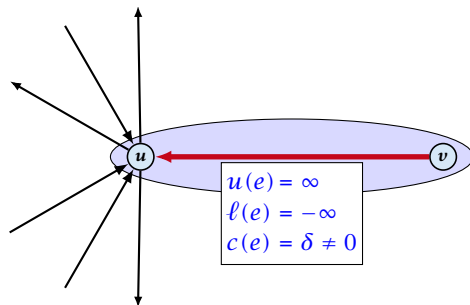


If $c(e) = 0$ we can contract the edge/identify nodes u and v .

If $c(e) \neq 0$ we can transform the graph so that $c(e) = 0$.

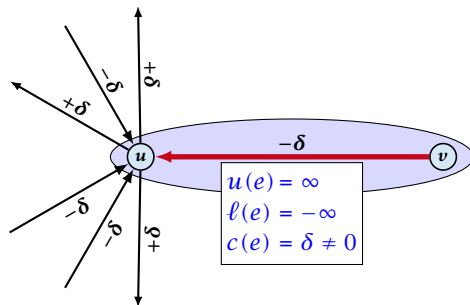
Reduction II

We can transform any network so that a particular edge has cost $c(e) = 0$:



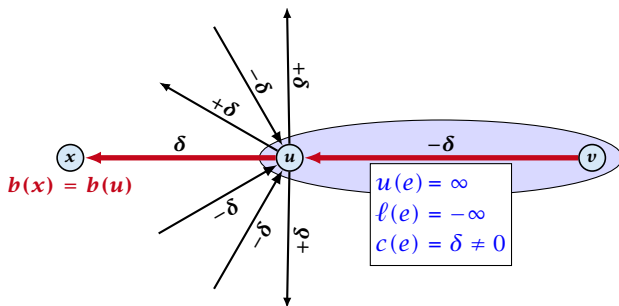
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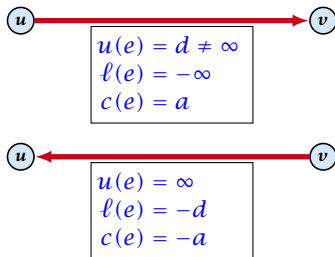


Additionally we set $b(u) = 0$.

Reduction III

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: f(v) = b(v) \end{aligned}$$

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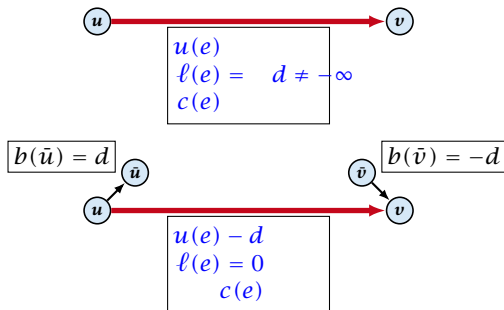


Replace the edge by an edge in opposite direction.

Reduction IV

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: f(v) = b(v) \end{aligned}$$

We can assume that $\ell(e) = 0$:



The added edges have infinite capacity and cost $c(e)/2$.

Caterer Problem

- ▶ She needs to supply r_i napkins on N successive days.

Applications

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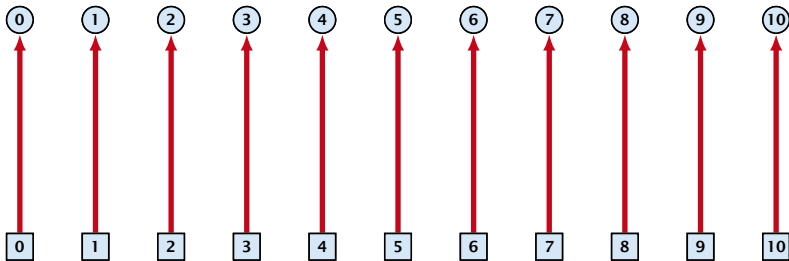
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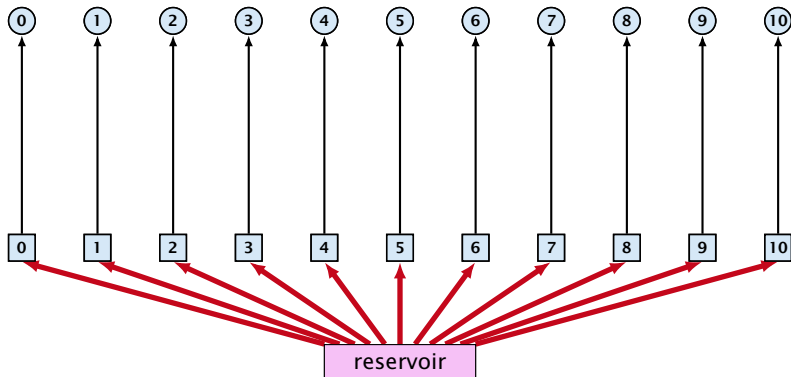
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- ▶ Minimize cost.



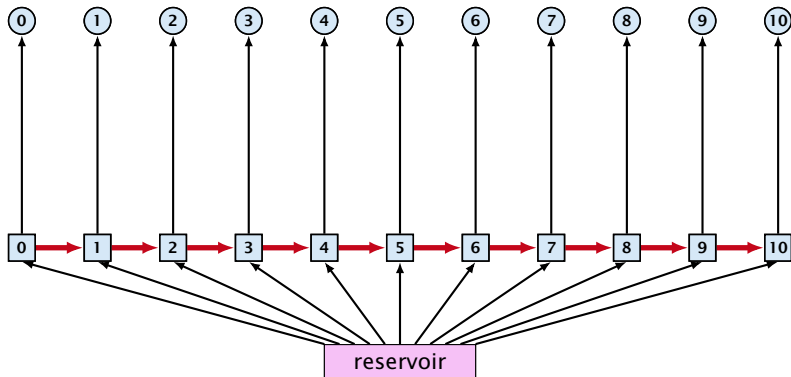
day edges:

upper bound: $u(e_i) = \infty$;
lower bound: $\ell(e_i) = r_i$;
cost: $c(e) = 0$



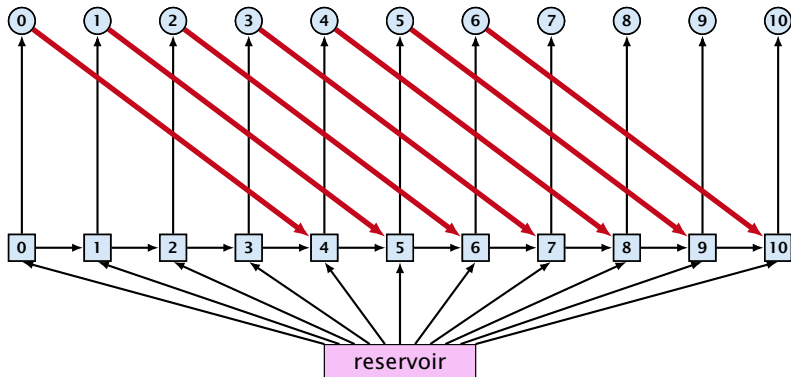
buy edges:

upper bound: $u(e_i) = \infty$;
lower bound: $\ell(e_i) = 0$;
cost: $c(e) = p$



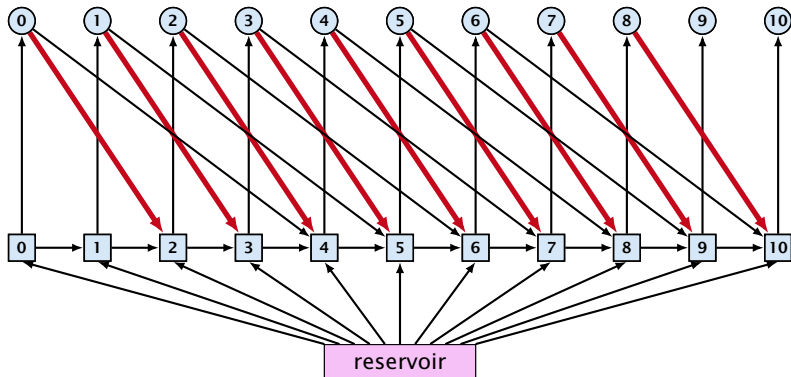
forward edges:

upper bound: $u(e_i) = \infty$;
lower bound: $\ell(e_i) = 0$;
cost: $c(e) = 0$



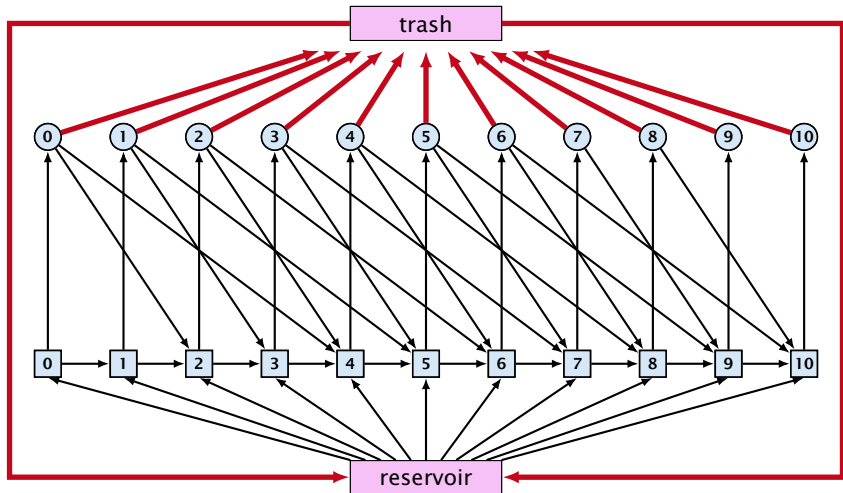
slow edges:

upper bound: $u(e_i) = \infty$;
 lower bound: $\ell(e_i) = 0$;
 cost: $c(e) = s$



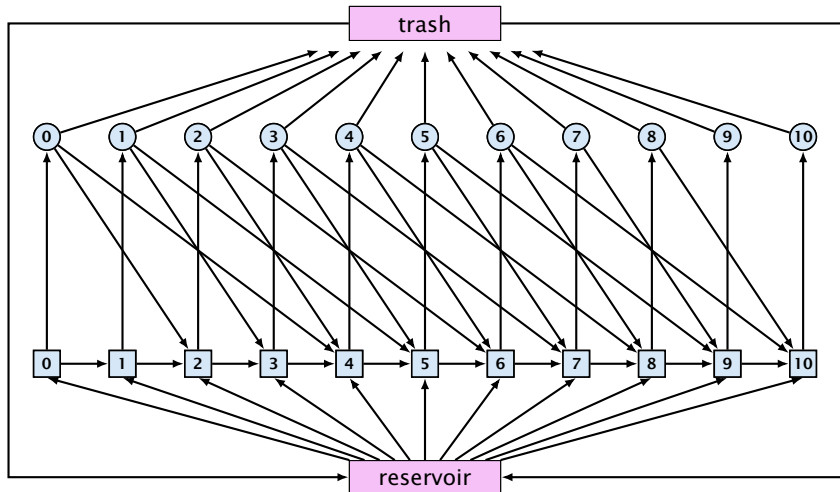
fast edges:

upper bound: $u(e_i) = \infty$;
 lower bound: $\ell(e_i) = 0$;
 cost: $c(e) = f$



trash edges:

upper bound: $u(e_i) = \infty$;
 lower bound: $\ell(e_i) = 0$;
 cost: $c(e) = 0$



Residual Graph

Version A:

The residual graph G' for a mincost flow is just a copy of the graph G .

If we send $f(e)$ along an edge, the corresponding edge e' in the residual graph has its lower and upper bound changed to $\ell(e') = \ell(e) - f(e)$ and $u(e') = u(e) - f(e)$.

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Version B:

The residual graph for a mincost flow is exactly defined as the residual graph for standard flows, with the only exception that one needs to define a cost for the residual edge.

For a flow of z from u to v the residual edge (v, u) has capacity z and a cost of $-c((u, v))$.

14 Mincost Flow

A **circulation** in a graph $G = (V, E)$ is a function $f : E \rightarrow \mathbb{R}^+$ that has an excess flow $f(v) = 0$ for every node $v \in V$.

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A circulation is **feasible** if it fulfills capacity constraints, i.e., $f(e) \leq u(e)$ for every edge of G .

Lemma 46

A given flow is a mincost-flow if and only if the corresponding residual graph G_f does not have a feasible circulation of negative cost.

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⇐ Let f be a non-mincost flow, and let f^* be a min-cost flow. We need to show that the residual graph has a feasible circulation with negative cost.

Clearly $f^* - f$ is a circulation of negative cost. One can also easily see that it is feasible for the residual graph. (after sending $-f$ in the residual graph (pushing all flow back) we arrive at the original graph; for this f^* is clearly feasible)

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A graph (without zero-capacity edges) has a feasible circulation of negative cost if and only if it has a negative cycle w.r.t. edge-weights $c : E \rightarrow \mathbb{R}$.

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- ▶ You still have a circulation with negative cost.

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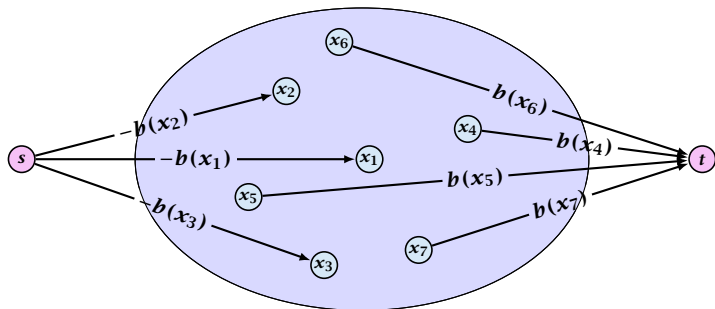
- ▶ Suppose that we have a negative cost circulation.
- ▶ Find directed cycle only using edges that have non-zero flow.
- ▶ If this cycle has negative cost you are done.
- ▶ Otherwise send flow in opposite direction along the cycle until the bottleneck edge(s) does not carry any flow.
- ▶ You still have a circulation with negative cost.
- ▶ Repeat.

14 Mincost Flow

Algorithm 48 CycleCanceling($G = (V, E), c, u, b$)

- 1: establish a feasible flow f in G
- 2: **while** G_f contains negative cycle **do**
- 3: use Bellman-Ford to find a negative circuit Z
- 4: $\delta \leftarrow \min\{u_f(e) \mid e \in Z\}$
- 5: augment δ units along Z and update G_f

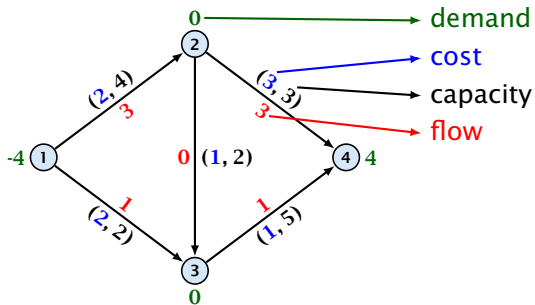
How do we find the initial feasible flow?



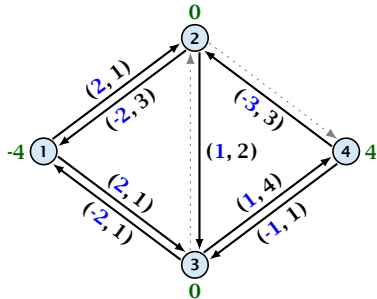
- ▶ Connect new node s to all nodes with negative $b(v)$ -value.
- ▶ Connect nodes with positive $b(v)$ -value to a new node t .
- ▶ There exist a feasible flow in the original graph iff in the resulting graph there exists an s - t flow of value

$$\sum_{v:b(v)<0} (-b(v)) = \sum_{v:b(v)>0} b(v) .$$

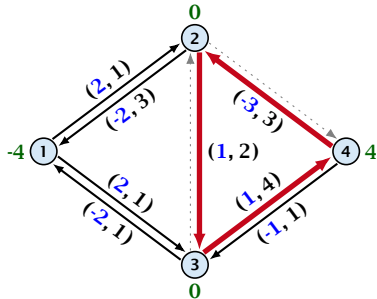
14 Mincost Flow



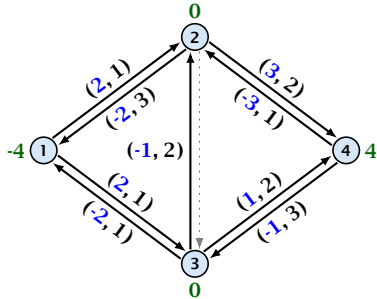
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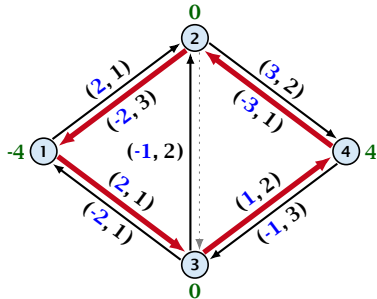
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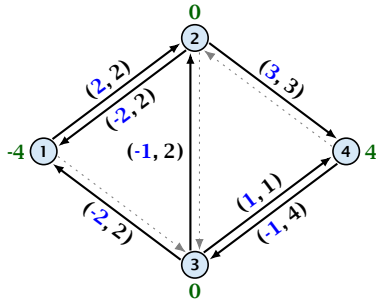
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14 Mincost Flow

Lemma 48

The improving cycle algorithm runs in time $\mathcal{O}(nm^2CU)$, for integer capacities and costs, when for all edges e , $|c(e)| \leq C$ and $|u(e)| \leq U$.

- ▶ Running time of Bellman-Ford is $\mathcal{O}(mn)$.
- ▶ Pushing flow along the cycle can be done in time $\mathcal{O}(n)$.
- ▶ Each iteration decreases the total cost by at least 1.
- ▶ The true optimum cost must lie in the interval $[-mCU, \dots, +mCU]$.

Note that this lemma is weak since it does not allow for edges with infinite capacity.

14 Mincost Flow

A **general mincost flow problem** is of the following form:

$$\begin{aligned} \min \quad & \sum_e c(e)f(e) \\ \text{s.t.} \quad & \forall e \in E: \ell(e) \leq f(e) \leq u(e) \\ & \forall v \in V: a(v) \leq f(v) \leq b(v) \end{aligned}$$

where $a: V \rightarrow \mathbb{R}$, $b: V \rightarrow \mathbb{R}$; $\ell: E \rightarrow \mathbb{R} \cup \{-\infty\}$, $u: E \rightarrow \mathbb{R} \cup \{\infty\}$
 $c: E \rightarrow \mathbb{R}$;

Lemma 49 (without proof)

A general mincost flow problem can be solved in polynomial time.