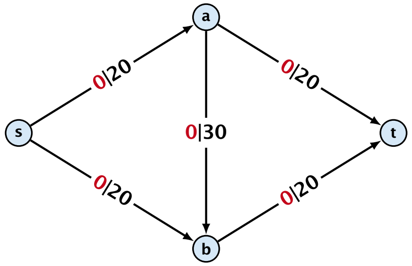
11 Augmenting Path Algorithms

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

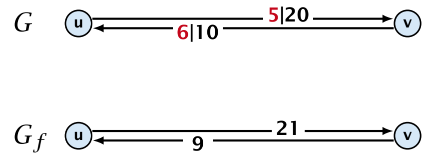


flow value: 20

The Residual Graph

From the graph $G = (V, E, c)$ and the current flow f we construct an auxiliary graph $G_f = (V, E_f, c_f)$ (the residual graph):

- Suppose the original graph has edges $e_1 = (u, v)$, and $e_2 = (v, u)$ between u and v.
- 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 $\max\{0, c(e_2) - f(e_2) + f(e_1)\}$.



Augmenting Path Algorithm

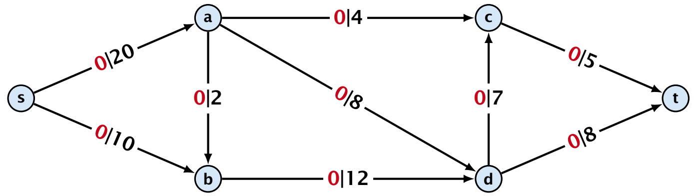
Definition 4

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.

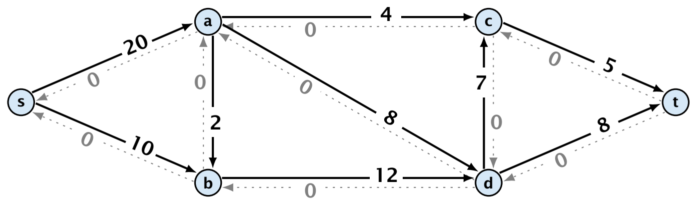
Algorithm 1 FordFulkerson($G = (V, E, c)$)

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



Augmenting Path Algorithm

Theorem 5

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

Theorem 6

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

Proof.

Let f be a flow. The following are equivalent:

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

□

Augmenting Path Algorithm

1. $\Longrightarrow$ 2.

This we already showed.

2. $\Longrightarrow$ 3.

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

3. $\Longrightarrow$ 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

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

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.

Analysis

Assumption:

All capacities are integers between 1 and C.

Invariant:

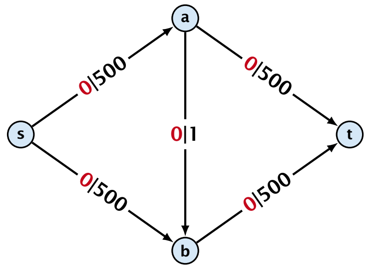
Every flow value $f(e)$ and every residual capacity $c_f(e)$ remains integral troughout the algorithm.

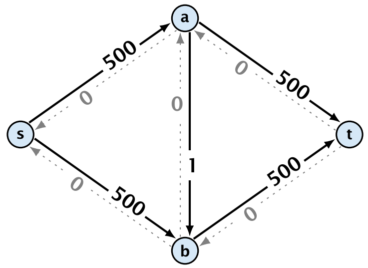
Lemma 7
The algorithm terminates in at most $\mathrm{val}(f^*) \le nC$ iterations, where f^* denotes the maximum flow. Each iteration can be implemented in time $\mathcal{O}(m)$. This gives a total running time of $\mathcal{O}(nmC)$.

Theorem 8
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



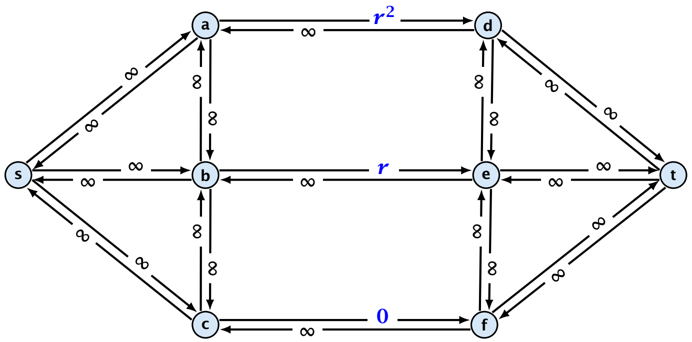


flow value: 0

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, r^2, r^3, r^4

Running time may be infinite!!!

How to choose augmenting paths?

- We need to find paths efficiently.
- We want to guarantee a small number of iterations.

Several possibilities:

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

Overview: Shortest Augmenting Paths

Lemma 9
The length of the shortest augmenting path never decreases.

Lemma 10
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:

Theorem 11
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).

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

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.

Shortest Augmenting Path

First Lemma:
The length of the shortest augmenting path never decreases.

After an augmentation G_f changes as follows:

- Bottleneck edges on the chosen path are deleted.
- Back edges are added to all edges that don't have back edges so far.

These changes cannot decrease the distance between s and t.

edge of G_f edge of L_G

Shortest Augmenting Path

Second Lemma: After at most m augmentations the length of the shortest augmenting path strictly increases.

Let M denote the set of edges in graph L_G at the beginning of a round when the distance between s and t is k.

An s-t path in G_f that uses edges not in M has length larger than k, even when using edges added to G_f during the round.

In each augmentation an edge is deleted from M.

edge of G_f edge in M

Note that an edge cannot enter M again during the round as this would require an augmentation along a non-shortest path.

Shortest Augmenting Paths

Theorem 12
The shortest augmenting path algorithm performs at most $\mathcal{O}(mn)$ augmentations. Each augmentation can be performed in time $\mathcal{O}(m)$.

Theorem 13 (without proof)
There exist networks with $m = \Theta(n^2)$ that require $\Omega(mn)$ augmentations, when we restrict ourselves to only augment along shortest augmenting paths.

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

Shortest Augmenting Paths

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

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

We maintain a subset M of the edges of G_f with the guarantee that a shortest s-t path using only edges from M is a shortest augmenting path.

With each augmentation some edges are deleted from M.

When M does not contain an s-t path anymore the distance between s and t strictly increases.

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

Suppose that the initial distance between s and t in G_f is k.

M is initialized as the level graph L_G.

Perform a DFS search to find a path from s to t using edges from M.

Either you find t after at most n steps, or you end at a node v that does not have any outgoing edges.

You can delete incoming edges of v from M.

Analysis

Let a phase of the algorithm be defined by the time between two augmentations during which the distance between s and t strictly increases.

Initializing M for the phase takes time $\mathcal{O}(m)$.

The total cost for searching for augmenting paths during a phase is at most $\mathcal{O}(mn)$, since every search (successful (i.e., reaching t) or unsuccessful) decreases the number of edges in M and takes time $\mathcal{O}(n)$.

The total cost for performing an augmentation during a phase is only $\mathcal{O}(n)$. For every edge in the augmenting path one has to update the residual graph G_f and has to check whether the edge is still in M for the next search.

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

How to choose augmenting paths?

- We need to find paths efficiently.
- We want to guarantee a small number of iterations.

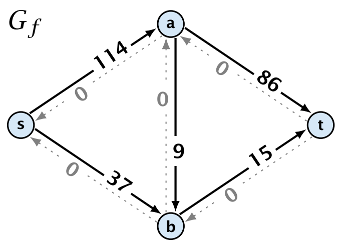
Several possibilities:

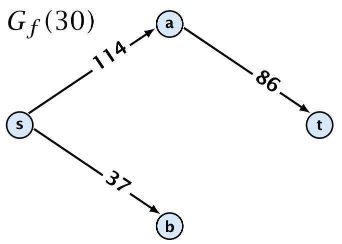
- Choose path with maximum bottleneck capacity.
- Choose path with sufficiently large bottleneck capacity.
- Choose the shortest augmenting path.

Capacity Scaling

Intuition:

- Choosing a path with the highest bottleneck increases the flow as much as possible in a single step.
- Don't worry about finding the exact bottleneck.
- Maintain scaling parameter Δ.
- $G_f(\Delta)$ is a sub-graph of the residual graph G_f that contains only edges with capacity at least Δ.





Capacity Scaling

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

foreach $e \in E$ **do** $f_e \leftarrow 0$;
$\Delta \leftarrow 2^{\lceil \log_2 C \rceil}$
while $\Delta \geq 1$ **do**
  $G_f(\Delta) \leftarrow \Delta$-residual graph
  while there is augmenting path P in $G_f(\Delta)$ **do**
    $f \leftarrow$ augment(f, c, P)
    update$(G_f(\Delta))$
  $\Delta \leftarrow \Delta/2$
return f

Capacity Scaling

Assumption:
All capacities are integers between 1 and C.

Invariant:
All flows and capacities are/remain integral throughout the algorithm.

Correctness:
The algorithm computes a maxflow:

- because of integrality we have $G_f(1) = G_f$
- therefore after the last phase there are no augmenting paths anymore
- this means we have a maximum flow.

Capacity Scaling

Lemma 14
There are $\lceil \log C \rceil + 1$ iterations over Δ.

Proof: obvious.

Lemma 15
Let f be the flow at the end of a Δ-phase. Then the maximum flow is smaller than $\text{val}(f) + m\Delta$.

Proof: less obvious, but simple:

- There must exist an s-t cut in $G_f(\Delta)$ of zero capacity.
- In G_f this cut can have capacity at most $m\Delta$.
- This gives me an upper bound on the flow that I can still add.

Capacity Scaling

Lemma 16
There are at most $2m$ augmentations per scaling-phase.

Proof:

- Let f be the flow at the end of the previous phase.
- $\mathrm{val}(f^*) \le \mathrm{val}(f) + 2m\Delta$
- Each augmentation increases flow by Δ.

Theorem 17
We need $\mathcal{O}(m \log C)$ augmentations. The algorithm can be implemented in time $\mathcal{O}(m^2 \log C)$.