

**Reading:** 7.0-7.5

**Announcements:** midterm tuesday

- closed book, closed notes.
- one handwritten cheat sheet.
- dynamic programming.
- focus:
  - writing Parts I-II.
  - writing Parts III-IV  
(given Parts I-II).

**Last time:**

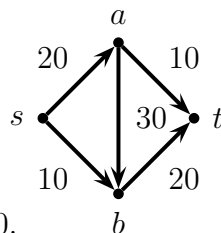
- reductions
- Network flow defn
- Bipartite matching
- reduction: matching  $\Rightarrow$  flow.

**Today:**

- Network flow
- duality: max flow = min cut

# Network Flow

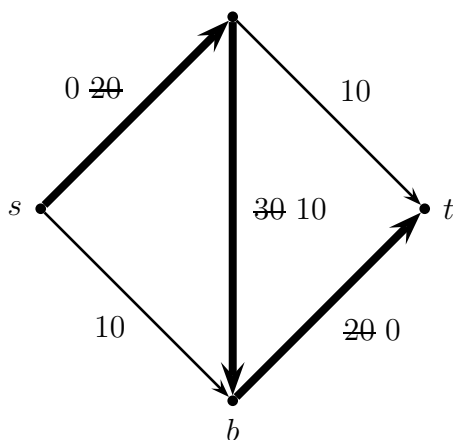
**Example:**



Max flow = 30.

**Idea:** repeatedly push flow on  $s$ - $t$  paths until can't push anymore.

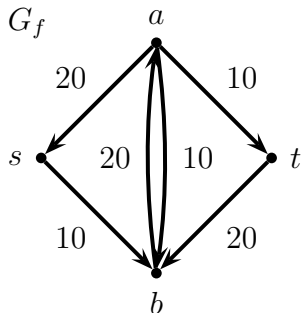
**Example:** Push 20 on  $P = (s, a, b, t)$



**Note:** when pushing flow, we can undo flow already pushed.

**Def:** the residual graph  $G_f$  for flow  $f$  on  $G$  is the graph that represents capacity constraints for flows after pushing  $f$

**Example:**  $G_f$



**Construction:**  $G_f = (V, E_f), c_f(\cdot)$ :  
For each  $e = (u, v) \in E$ ,

(if  $f(e) = c(e)$  discard  $e$ )

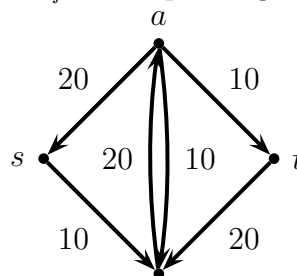
- if  $f(e) < c(e)$ ,
  - add  $e$  to  $E_f$
  - $c_f(e) = c(e) - f(e)$
- if  $f(e) > 0$ 
  - let  $e' = (v, u)$
  - add  $e'$  to  $E_f$
  - $c_f(e') = c(e') + f(e)$

**Def:** the residual capacity of  $e$  in  $E_f$  is  $c_f(e)$ .

**Def:** the bottleneck capacity of  $s$ - $t$  path  $P$  in  $G_f$  is minimum residual capacity of any edge in  $P$ .

**Def:** an augmenting path  $P$  in a residual graph  $G_f$  is a path with positive bottleneck capacity.

**Example:**  $G_f$  after pushing 20 on  $P = (s, a, b, t)$



Augmenting path  $P = (s, b, a, t)$  with bottleneck capacity 10.

Augment  $f$  with flow of 10 on  $P$ :

- $f(s, b) \leftarrow f(s, b) + 10$
- $f(a, b) \leftarrow f(a, b) - 10$
- $f(a, t) \leftarrow f(a, t) + 10$

**Note:** can find augmenting paths with BFS.

**Algorithm:** Augment  $f$  with  $P$

- $b = \text{bottleneck}(P, G_f)$ .

- for  $e$  in  $P$ :
  - if  $e$  a forward edge:

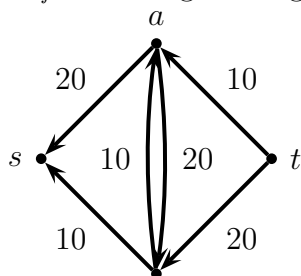
$$f(e) \leftarrow f(e) + b$$

- if  $e$  a back edge:

let  $e' = \text{back edge}$

$$f(e') \leftarrow f(e') - b.$$

**Example:**  $G_f$  after augmenting with  $P = (s, b, a, t)$



No more augmenting paths!

**Algorithm:** Ford-Fulkerson

- $f \leftarrow \text{null flow}$ .
- $G_f \leftarrow G$ .
- while exists  $s$ - $t$  path  $P$  in  $G_f$  (by BFS)
  - augment  $f$  with  $P$ .
  - $G_f \leftarrow \text{residual graph for } G \text{ and } f$ .
- return  $f$ .

## Runtime

Each iteration:

- construct  $G_f$ :  $O(m)$ .
- find  $P$ :  $O(m)$ .
- augmentation:  $O(n)$ .
- (Total:  $O(m)$ )

**Fact:** the value of flow increases by bottleneck capacity in each iteration.

**Theorem:** if  $C$  is upper bound on max flow and all capacities are integral then algorithm terminates in  $O(C)$  iterations with runtime  $O(mC)$

**Proof:** (by “measure of progress”)

1. bottleneck capacities integral:

- current residual capacities integral

$\Rightarrow$  integral bottleneck capacity

$\Rightarrow$  next residual capacities integral

- induction!

2. bottleneck capacities  $\geq 1$

3. flow increases by 1 each iteration

4. terminates in  $\leq C$  iterations.

**QED**

**Note:**  $C \leq \sum_{e \text{ out of } s} c(e)$ .

**Note:** Clever choice of augmenting paths gives runtime  $O(m^2 \log C)$ .

## Correctness

1.  $f$  is feasible.
2.  $f$  is optimal.

**Lemma:**  $f$  is feasible.

**Proof:** induction!

# Max flow = min cut

“duality: for maximization problem there is corresponding minimization problem”

**Recall:** an  $s$ - $t$  cut  $(A, B)$  is partition of  $V$  into  $A$  and  $B$  with  $s \in A$  and  $t \in B$ .

**Def:** the capacity of cut  $(A, B)$  is

$$c(A, B) = \sum_{e \text{ from } A \text{ to } B} c(e)$$

**Goal:** flow algorithm is optimal

**Proof Approach:** primal = dual.

**Claim 1:** any flow  $f$  and any cut  $(A, B)$  then  $\underbrace{|f|}_{\text{value of flow}} \leq c(A, B)$ .

**Claim 2:** for flow  $f^*$  with no augmenting path in  $G_{f^*}$  then exists cut  $(A^*, B^*)$  with  $|f^*| = c(A^*, B^*)$

**Picture:**

```

*      cuts      **
****          **
      ***  *****
            *
      ***** **
**          ***
*      flows     ***
  
```

**Proof:** (of theorem)

- all flows  $|f| \underbrace{\leq}_{\text{by Claim 1}} c(A^*, B^*) \underbrace{=}_{\text{by Claim 2}} |f^*|$ .

**Corollary:** value of max flow = capacity of min cut

**Lemma:** for any flow  $f$ , cut  $(A, B)$  then,

$$|f| = \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)$$

**Proof:** (by picture, see text for formal proof)

**Proof:** (of Claim 1)

From Lemma:

$$\begin{aligned} |f| &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &\leq \sum_{e \text{ out of } A} f(e) \\ &\leq \sum_{e \text{ out of } A} c(e) \end{aligned}$$

**Proof:** (of Claim 2) no  $s$ - $t$  path in  $G_f$ :

- let  $A^*$  be vertices connected to  $s$ .  
( $B^* = V \setminus A^*$ )

- $(A^*, B^*)$  is cut:

- $s \in A^*$
- $t \in B^*$

- for all  $e = (u, v)$  out of  $A^*$  in  $G$ :

- $e \notin G_f$   
 $\Rightarrow f^*(e) = c(e)$

- for all  $e = (u, v)$  in to  $A^*$  in  $G$ :

- $e' = (v, u) \notin G_f$   
 $\Rightarrow f^*(e) = 0$

- Lemma

$$\begin{aligned} \Rightarrow |f| &= \sum_{e \text{ out of } A^*} f(e) - \sum_{e \text{ in to } A^*} f(e) \\ &= \sum_{e \text{ out of } A^*} c(e) - 0 \\ &= c(A^*, B^*) \end{aligned}$$

## Summary

- algorithm: augmenting paths in residual graph.
- correctness: max-flow min-cut theorem.
- many problems can be reduced to network flows.
- entire courses on network flows.