Objectives

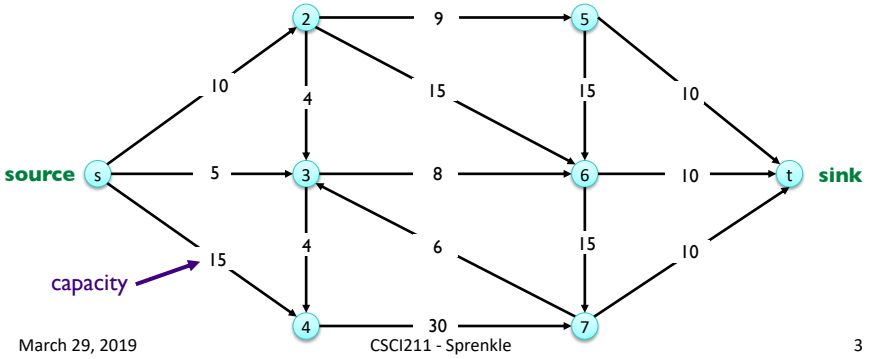
- Network Flow
  - Max flow
  - Min cut

Motivating Flow Network Problems

- Modeling *transportation* networks
  - Edges: carry traffic
  - Nodes: pass traffic between edges
- Can represent many different types of problems
  - Instead of looking at all possibilities, formulate as a flow problem

Flow Network

- G = (V, E) = directed graph, no parallel edges
- Two distinguished nodes: *s* = source, *t* = sink
- c(e) = capacity of edge e, > 0

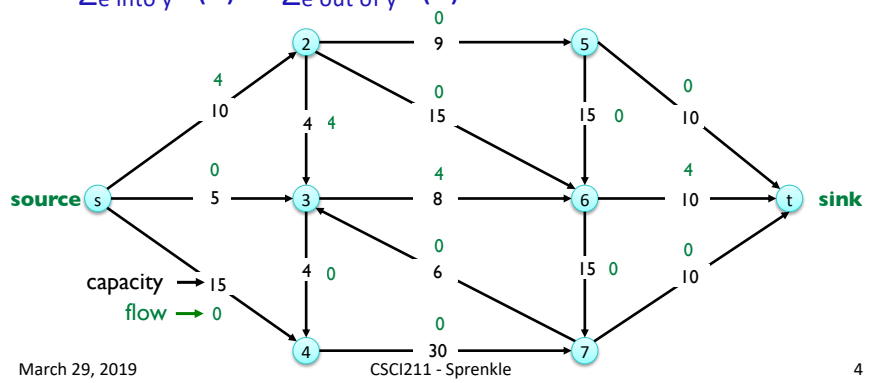


Flows: Definitions

Flow can't exceed capacity

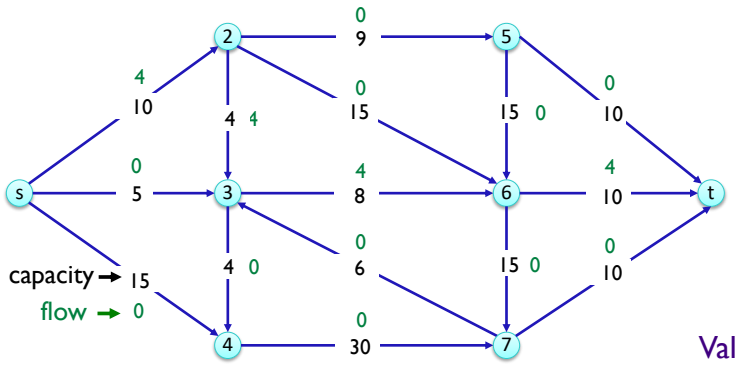
- An **s-t flow** is a function that satisfies
  - ***Capacity* condition**: For each e ∈ E: 0 ≤ f(e) ≤ c(e)
  - ***Conservation* condition**: For each v ∈ V – {s, t}:
    $\sum_{e \text{ into } y} f(e) = \sum_{e \text{ out of } y} f(e)$

Flow in == Flow out



Flows: Definitions

- The **value** of a flow f is v(f) = $\sum_{e \text{ out of } s} f(e)$

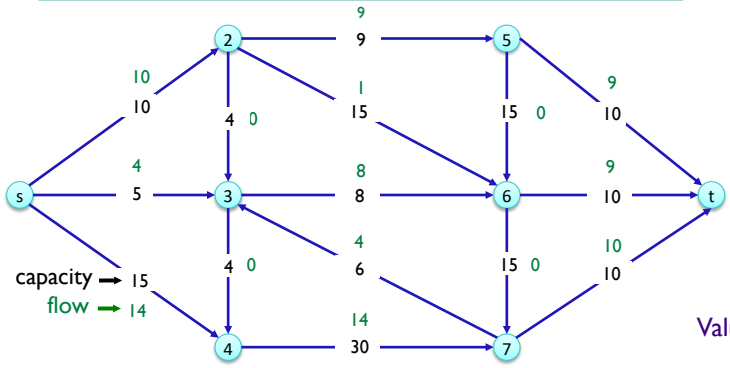


Value = 4

Maximum Flow Problem

- Make network most efficient
  - Use most of available capacity

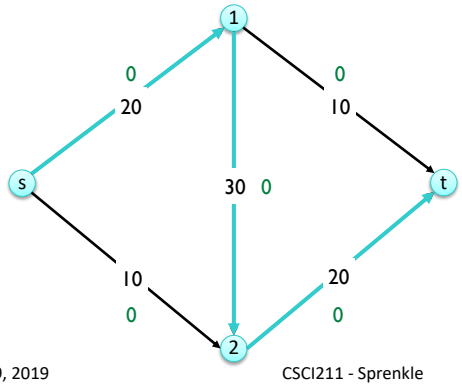
Goal: Find *s-t* flow of maximum value



Value = 28

Towards a Max Flow Algorithm

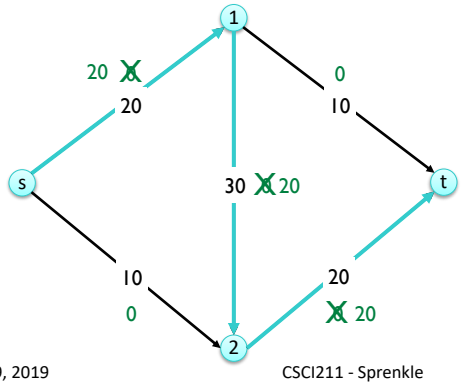
- Greedy algorithm
  - Start all edges e ∈ E at f(e) = 0
  - Find an *s-t* path P with the most capacity: f(e) < c(e)
  - Augment flow along path P
  - Repeat until you get stuck



Flow value = 0

Towards a Max Flow Algorithm

- Greedy algorithm
  - Start all edges e ∈ E at f(e) = 0
  - Find an *s-t* path P with the most capacity: f(e) < c(e)
  - Augment flow along path P
  - Repeat until you get stuck



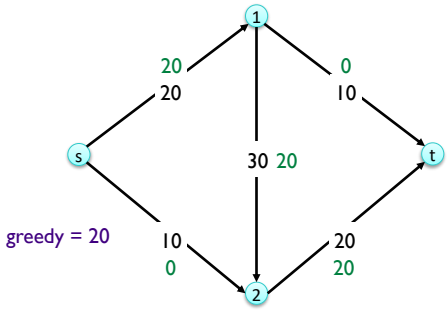
Is this optimal?

Flow value = 20

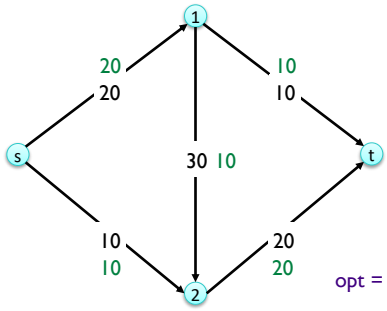
Towards a Max Flow Algorithm

- Greedy algorithm
  - Start all edges e ∈ E at f(e) = 0
  - Find an *s-t* path P with the most capacity: f(e) < c(e)
  - Augment flow along path P
  - Repeat until you get stuck

locally optimality does not ⇒ global optimality



greedy = 20



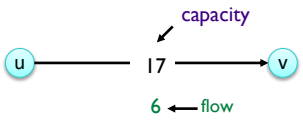
opt = 30

Towards a solution…

RESIDUAL GRAPHS

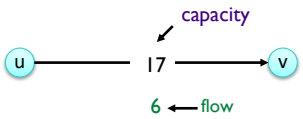
Towards a Residual Graph

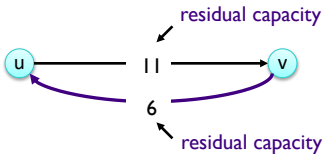
- Original edge: e = (u, v) $\in$ E
  - Flow f(e), capacity c(e)



Towards a Residual Graph

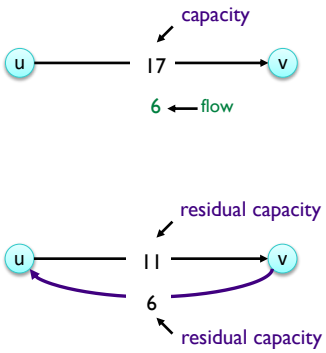
- Original edge: e = (u, v) $\in$ E
  - Flow f(e), capacity c(e)
- Residual edge
  - e = (u, v) w/ capacity c(e) - f(e)
  - e^R = (v, u) with capacity f(e)
    - To undo flow





Residual Graph: G_f

- Original edge: e = (u, v) $\in$ E
  - Flow f(e), capacity c(e)
- Residual edge
  - e = (u, v) w/ capacity c(e) - f(e)
  - e^R = (v, u) with capacity f(e)
    - To undo flow
- Residual graph: $G_f = (V, E_f)$
  - Residual edges with *positive* residual capacity
  - $E_f = \{e : f(e) < c(e)\} \cup \{e^R : f(e) > 0\}$



Forward edges *Backward edges*

Applying Residual Graph

- Used to find the maximum flow
  - Use similar idea to greedy algorithm
- Residual path: simple *s-t* path in G_f
  - Also known as *augmenting path*

Augmenting Path Algorithm

c=capacity

```
Ford-Fulkerson(G, s, t, c):
   foreach e ∈ E  f(e) = 0  # initially no flow
   Gf = residual graph

   while there exists augmenting path P
      f = Augment(f, c, P)     # change the flow
      update Gf             # build a new residual graph

   return f
```

```
Augment(f, c, P):
   b = bottleneck(P) # edge on P with least capacity
   foreach e ∈ P
      if (e ∈ E) f(e) = f(e) + b  # forward edge, ↑ flow
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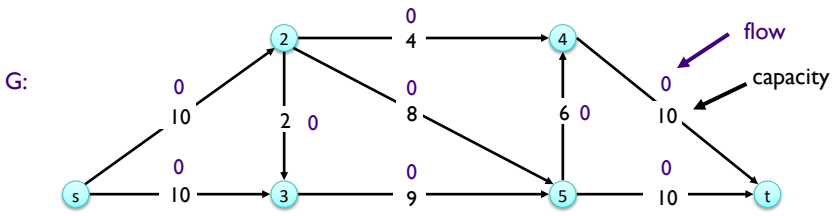
   return f
```

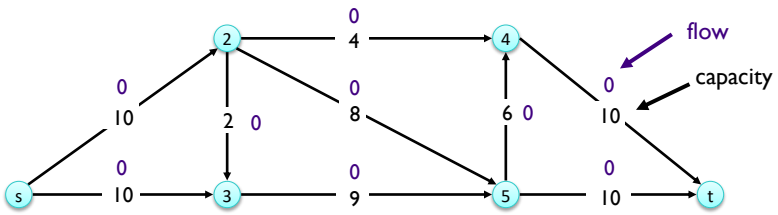

Ford-Fulkerson Algorithm



Flow value = 0

Ford-Fulkerson Algorithm

G:

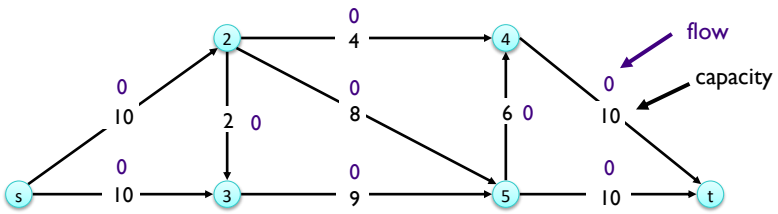


Flow value = 0

What does the residual graph look like?

Ford-Fulkerson Algorithm

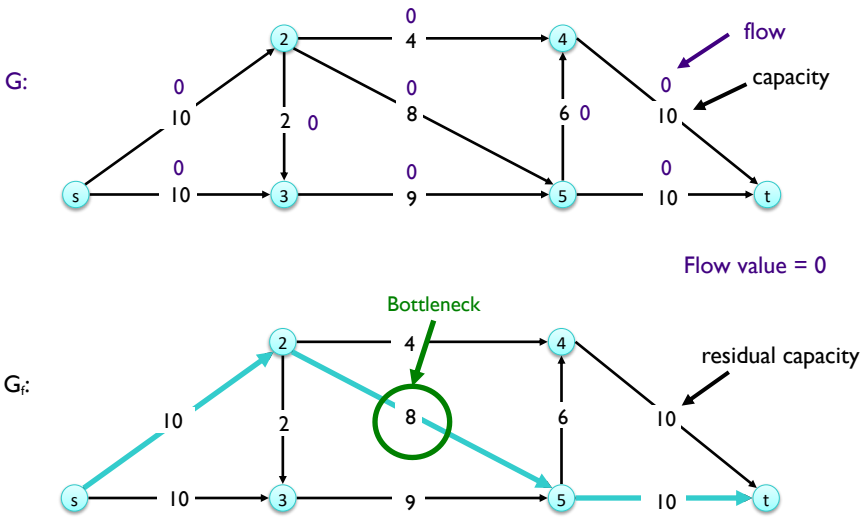
G:



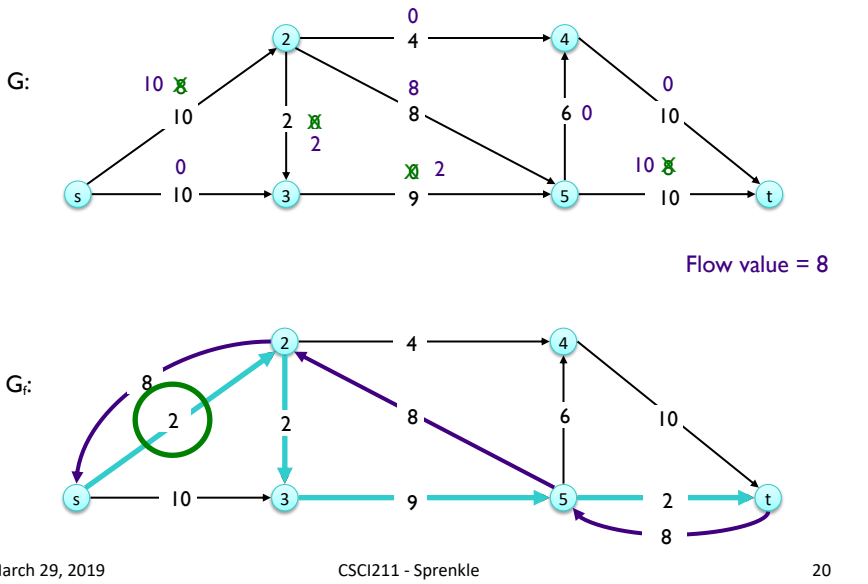
Flow value = 0

G_f:

Ford-Fulkerson Algorithm

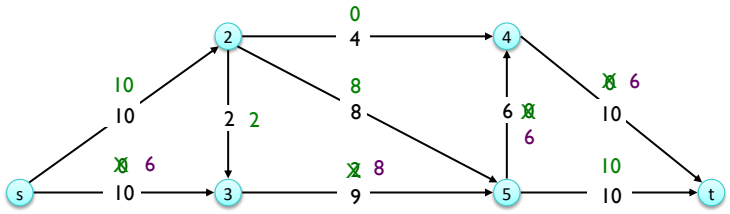


Ford-Fulkerson Algorithm



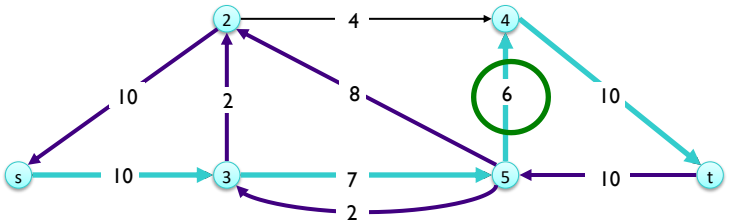
Ford-Fulkerson Algorithm

G:



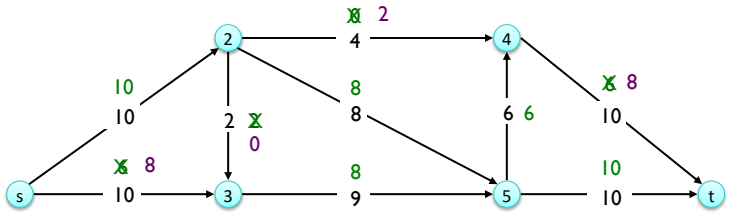
Flow value = 10

G_f:



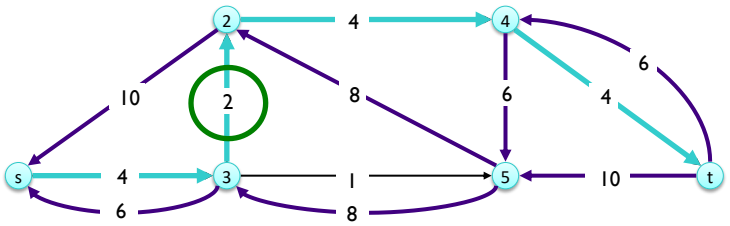
Ford-Fulkerson Algorithm

G:



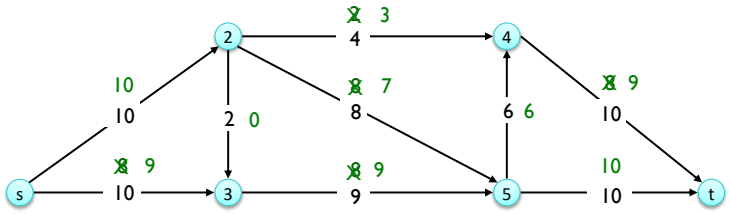
Flow value = 16

G_f:



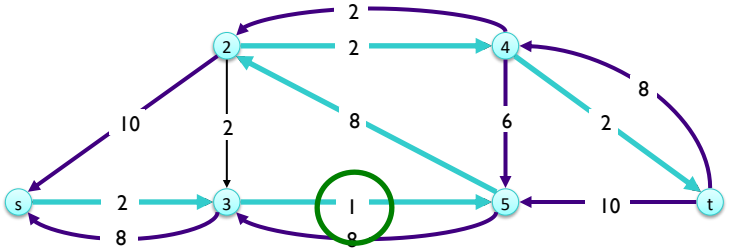
Ford-Fulkerson Algorithm

G:



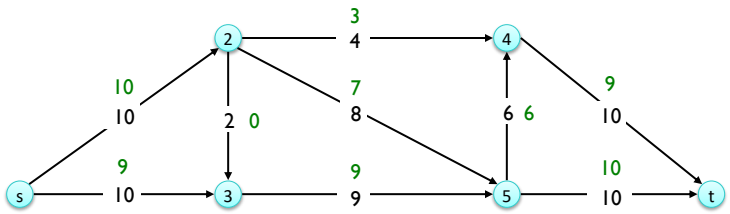
Flow value = 18

G_f:



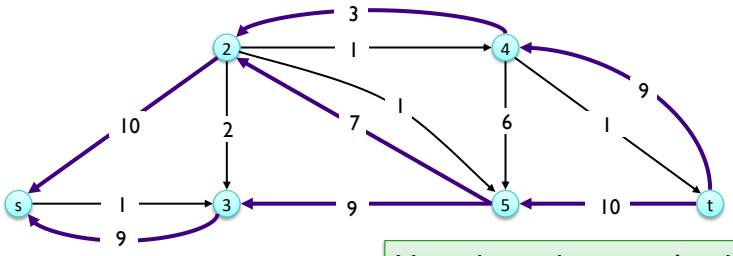
Ford-Fulkerson Algorithm

G:



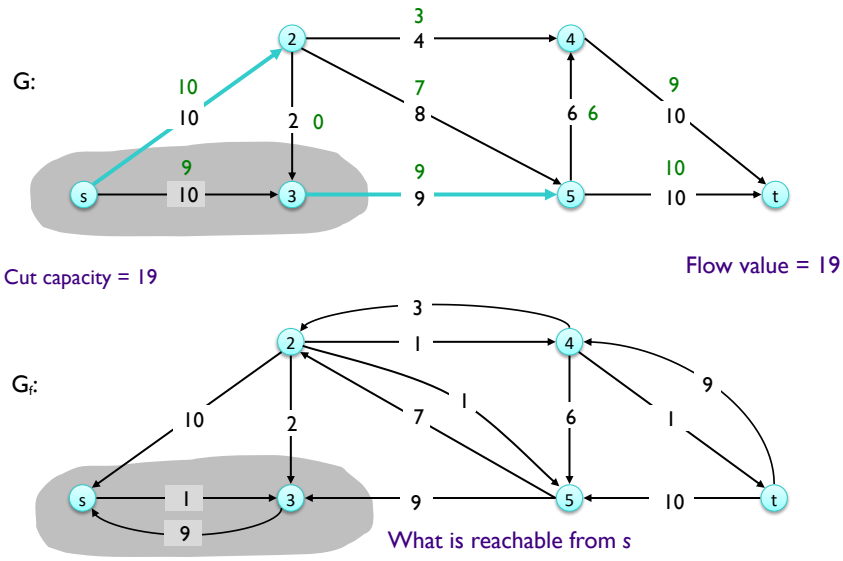
Flow value = 19

G_f:



How do we know we're done?

Ford-Fulkerson Algorithm



Analyzing Augmenting Path Algorithm

```
Ford-Fulkerson(G, s, t, c)
   foreach e ∈ E  f(e) = 0  # initially no flow
   Gf = residual graph

   while there exists augmenting path P
      f = Augment(f, c, P)     # change the flow
      update Gf             # build a new residual graph

   return f
```

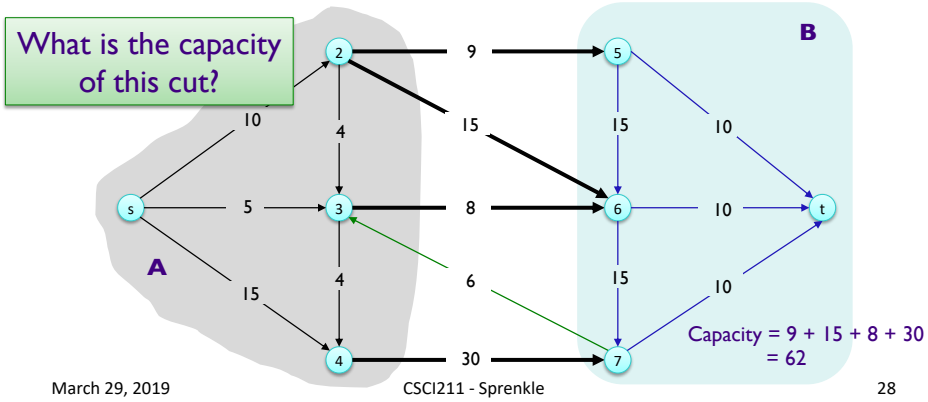
```
Augment(f, c, P)
   b = bottleneck(P) # edge on P with least capacity
   foreach e ∈ P
      if (e ∈ E) f(e) = f(e) + b  # forward edge, ↑ flow
      else       f(eR) = f(e) - b  # forward edge, ↓ flow
   return f
```

Why does alg work? What is happening at each iteration?
What is the running time? Need more analysis …

MINIMUM CUTS

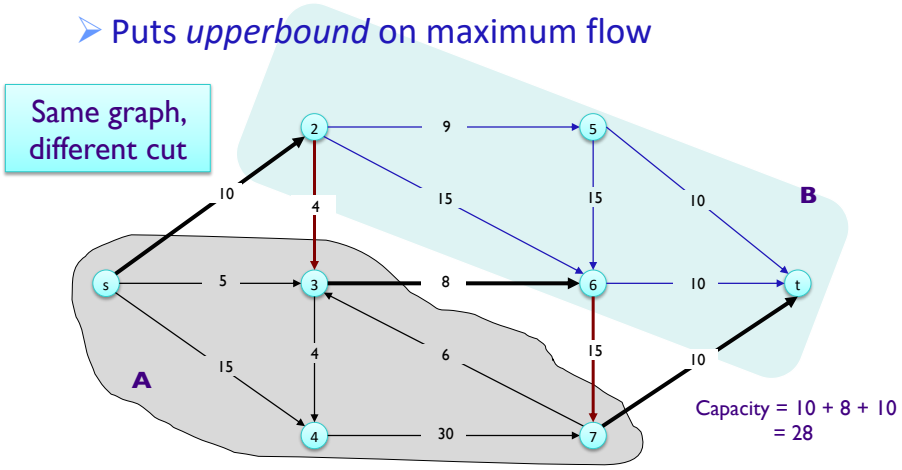
Cuts

- An **s-t cut** is a partition (A, B) of V with s ∈ A and t ∈ B
- The **capacity** of a cut (A, B) is $cap(A, B) = \sum_{e \text{ out of } A} c(e)$



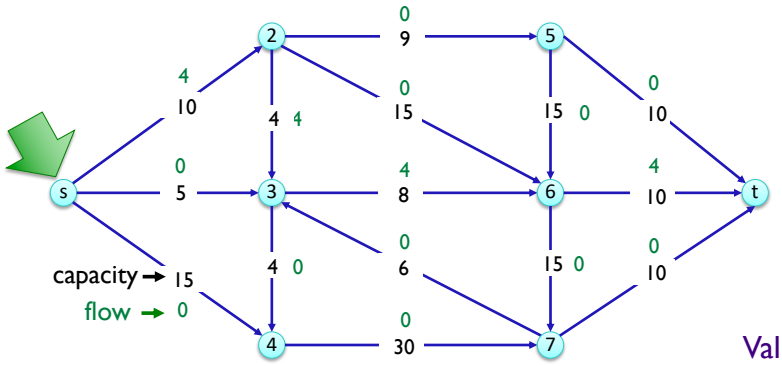
Minimum Cut Problem

- Find an *s-t* cut of *minimum* capacity
  - Puts *upperbound* on maximum flow



Recall

- The **value of a flow** f is v(f) = $\sum_{e \text{ out of } s} f(e)$

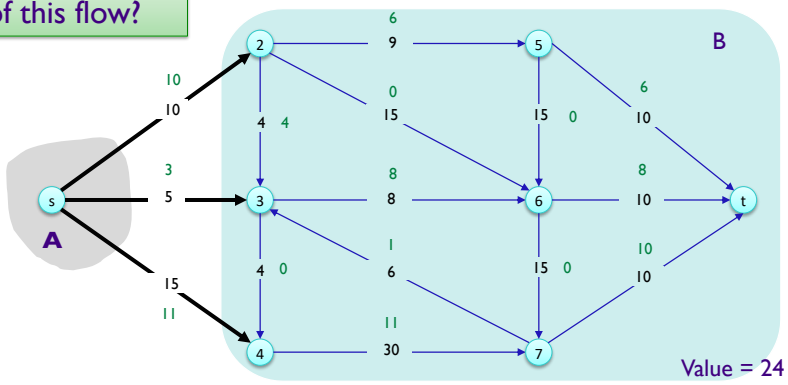


Flow Value Lemma

- Let *f* be *any* flow, and let (A, B) be *any s-t* cut. Then, the **value of the flow** is = $f^{out}(A) - f^{in}(A)$.

What is the value of this flow?

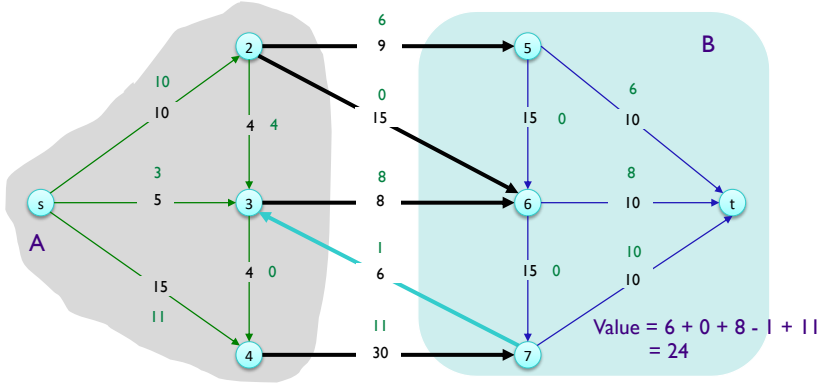
$$\sum_{e \text{ out of } A} f(e) \; - \sum_{e \text{ in to A}} f(e) \; = \; v(f)$$



Flow Value Lemma

- Let *f* be *any* flow, and let (A, B) be *any s-t* cut. Then, the **value of the flow** is = $f^{out}(A) - f^{in}(A)$.

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

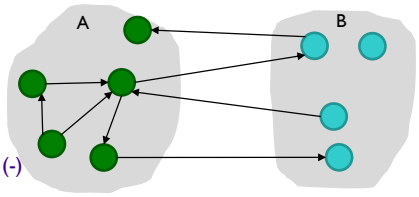


Flow Value Lemma (FVL)

- Let *f* be *any* flow, and let (A, B) be *any* *s*-*t* cut.
- Then $v(f) = \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)$
- Pf.

$$
\begin{aligned}
v(f) &= \sum_{e \text{ out of } s} f(e) && \text{By definition} \\
&= \sum_{e \text{ out of } s} f(e) + \sum_{v \in A \neq s} \Big(\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e) \Big) && \text{by flow conservation, all terms except v = s are 0} \\
&= \sum_{e \text{ out of } s} f(e) - \sum_{e \text{ into } s} f(e) + \sum_{v \in A \neq s} \Big(\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e) \Big) \\
&= \sum_{v \in A} \Big(\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e) \Big) \\
&= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e)
\end{aligned}
$$

Possibilities for edge e:
- Both ends in A (0)
- Points out from A (+), Points in to A (-)

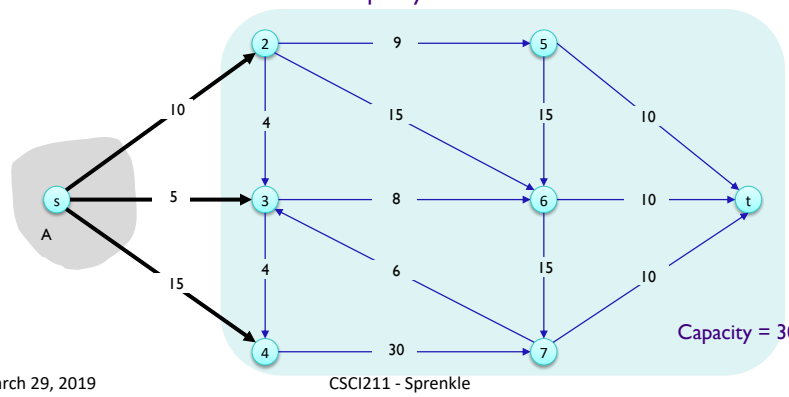


Weak Duality

- Let *f* be any flow and let (A, B) be any *s*-*t* cut.

→ Then the value of the flow is *at most* the cut's capacity

Cut capacity = 30 ⇒ Flow value ≤ 30

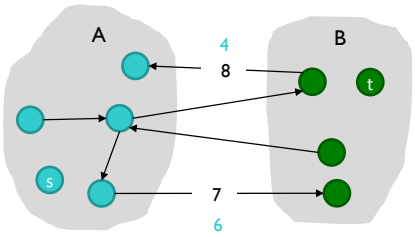


Weak Duality

- Let *f* be any flow. Then, for any *s-t* cut (A, B) v(f) ≤ cap(A, B).
- Pf.

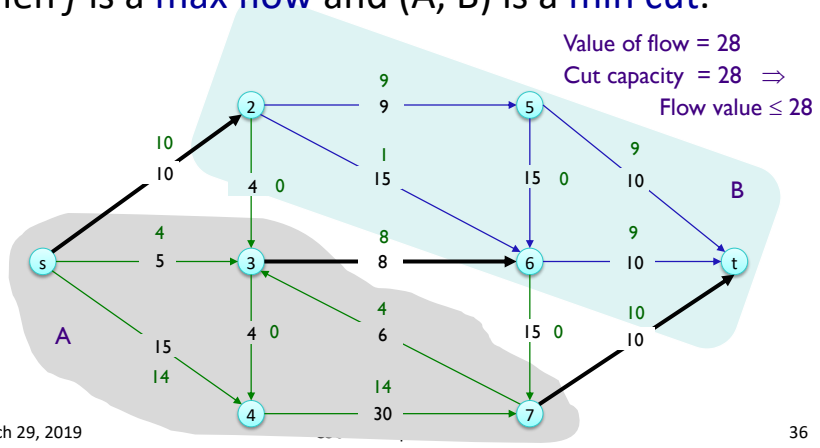
By FVL

$$
\begin{aligned}
v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\
&\le \sum_{e \text{ out of } A} f(e) \\
&\le \sum_{e \text{ out of } A} c(e) \\
&= \text{cap}(A, B)
\end{aligned}
$$



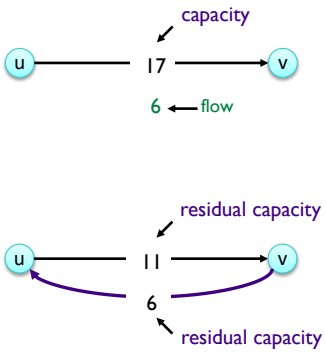
Certificate of Optimality

- Corollary. Let *f* be any flow, and let (A, B) be any cut. If v(f) = cap(A, B), then *f* is a max flow and (A, B) is a min cut.



Recall: Residual Graph G_f

- Original edge: e = (u, v) $\in$ E
  - Flow f(e), capacity c(e)
- Residual edge
  - e = (u, v) w/ capacity c(e) - f(e)
  - e^R = (v, u) with capacity f(e)
    - To undo flow
- Residual graph: $G_f = (V, E_f)$
  - Residual edges with *positive* residual capacity
  - $E_f = \{e : f(e) < c(e)\} \cup \{e^R : f(e) > 0\}$



Forward edges *Backward edges*

Recall: Augmenting Path Algorithm

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   foreach e ∈ E  f(e) = 0  # initially no flow
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      if (e ∈ E) f(e) = f(e) + b  # forward edge, ↑ flow
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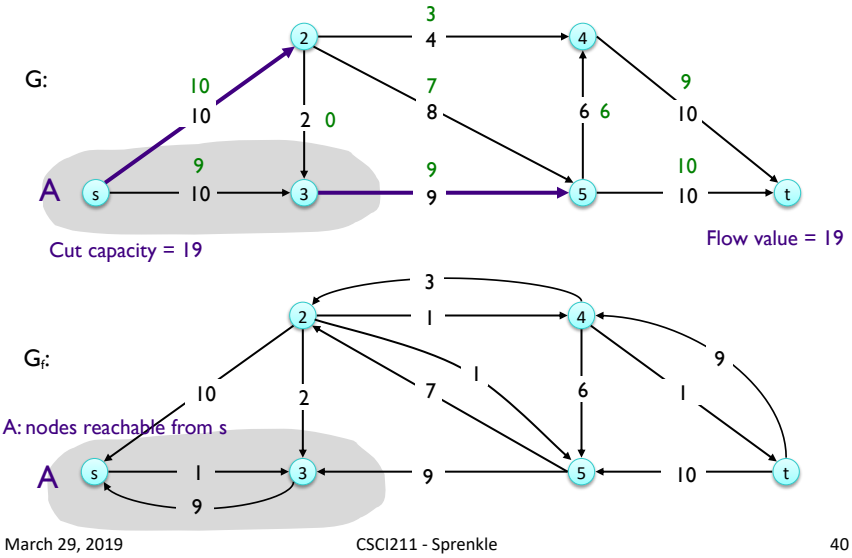
   return f
```

Intuition Behind Correctness of F-F Algorithm

- Let A be set of vertices *reachable* from *s* in residual graph at end of F-F alg execution
- By definition of A, s ∈ A
- By definition of the F-F algorithm's resulting flow, t ∉ A

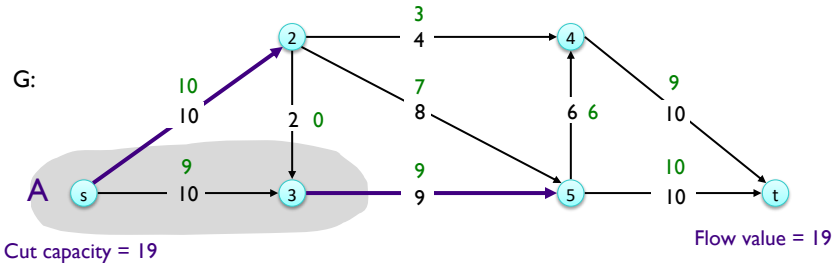
Ford-Fulkerso

- What do we know about the flow out of A?
- What do we know about the flow into A?

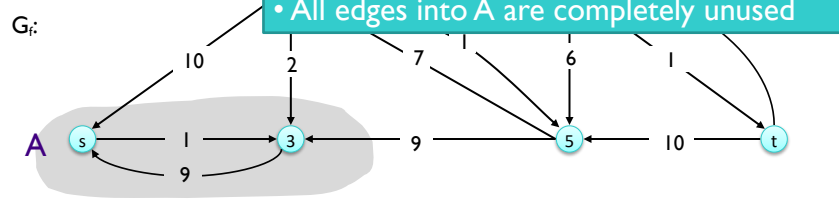


Ford-Fulkerso

- What do we know about the flow out of A?
- What do we know about the flow into A?



- All edges out of A are completely saturated
- All edges into A are completely unused



Max-Flow Min-Cut Theorem

Augmenting path theorem.
Flow *f* is a max flow iff there are no augmenting paths.

Max-flow min-cut theorem. [Ford-Fulkerson 1956]
The value of the max flow is equal to the value of the min cut.

- Proof strategy. Prove both simultaneously by showing the following are equivalent:
  - (i) There exists a cut (A, B) such that v(f) = cap(A, B).
  - (ii) Flow f is a max flow.
  - (iii) There is no augmenting path relative to f.

See formal proof in book

Analyzing Augmenting Path Algorithm

```
Ford-Fulkerson(G, s, t, c)
   foreach e ∈ E  f(e) = 0  # initially no flow
   Gf = residual graph

   while there exists augmenting path P
      f = Augment(f, c, P)     # change the flow
      update Gf             # build a new residual graph

   return f
```

```
Augment(f, c, P)
   b = bottleneck(P) # edge on P with least capacity
   foreach e ∈ P
      if (e ∈ E) f(e) = f(e) + b  # forward edge, ↑ flow
      else       f(eR) = f(e) - b  # forward edge, ↓ flow
   return f
```


Analyzing Augmenting Path Algorithm

```
Ford-Fulkerson(G, s, t, c)
O(m)  foreach e ∈ E  f(e) = 0  # initially no flow
O(m)  Gf = residual graph
Find path: O(m); Iterations: O(F) iterations, where F = max flow
      while there exists augmenting path P
O(m)     f = Augment(f, c, P)     # change the flow
O(m)     update Gf             # build a new residual graph

      return f
```

Total: O(Fm)

```
Augment(f, c, P)
O(n)  b = bottleneck(P) # edge on P with least capacity
O(n)  foreach e ∈ P
O(1)     if (e ∈ E) f(e) = f(e) + b  # forward edge, ↑ flow
O(1)     else       f(eR) = f(e) - b  # forward edge, ↓ flow
      return f
```

Total: O(n) → O(m), since n ≤ 2m

Running Time

- Assumption. All capacities are integers between 1 and F.
- Invariant. Every flow value f(e) and every residual capacity's $c_f(e)$ remains an integer throughout algorithm.

- Theorem. Algorithm terminates in at most $v(f^*) \leq nF$ iterations.
- Pf. Each augmentation increases value by at least 1.
- Corollary. If F = 1, Ford-Fulkerson runs in O(mn) time.

- Integrality theorem. If all capacities are integers, then there exists a max flow *f* for which every flow value f(e) is an integer.
- Pf. Since algorithm terminates, theorem follows from invariant.

Looking Ahead

- PS 9 (last one!) due Friday
  - See course schedule page for starter code
- Wiki due Monday – Network flows focus