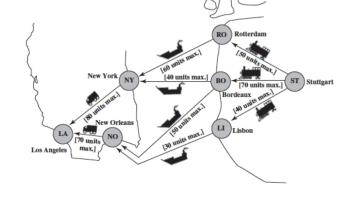
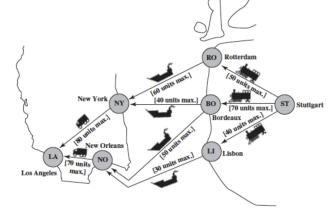
Algorithms and Complexity

Maximum Flow and Flow Networks

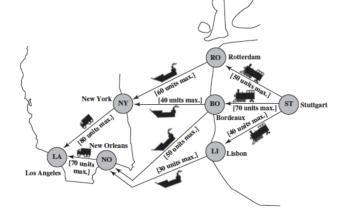
Marc Hellmuth

University of Stockholm

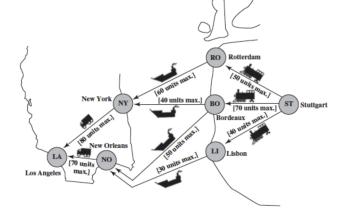




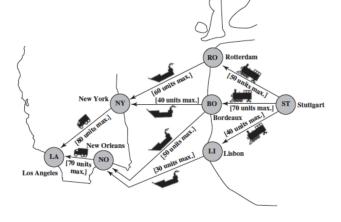
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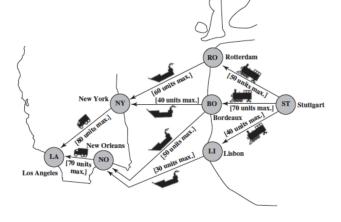
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- the system is in a steady state, i.e. the amount of material leaving a vertex is equal to the amount of material entering the vertex [= no possibility to store material]
- all material ends at a vertex called target, where it is consumed

A flow network G = (V, E) is a directed graph such that

- G has no self-loops
- $(u,v) \in E \Rightarrow (v,u) \notin E$ $(\forall u,v \in V)$
- V has two distinct vertices, a source s and a target t
- $\forall v \in V$ there is a path $s \leadsto v \leadsto t$

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For a di-graph G = (V, E) a capacity funktion is a map $c \colon V \times V \to \mathbb{R}$ such that

- each edge $(u,v) \in E$ has a capacity $c(u,v) \ge 0$
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For a di-graph G=(V,E) with cap.fct. c, a flow in G is a function $f:V\times V\to \mathbb{R}$ such that

- F1 capacity constraint: $0 \le f(u, v) \le c(u, v)$ $(\forall u, v \in V)$
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Aim is to maximize flow, i.e., maximize

$$|f| := \sum_{v \in V} f(s,v) - \sum_{v \in V} f(v,s).$$

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For a di-graph G = (V, E) a capacity funktion is a map $c: V \times V \to \mathbb{R}$ such that

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In practice, we often have multiple sourses, targets or anti-parallel edges – no problem! [WHITEBOARD]

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Let f be a flow in G. Then for two vertices u, v the residual capacity is defined as

$$c_f(u,v) = \begin{cases} c(u,v) - f(u,v) & \text{, if } (u,v) \in E \\ f(v,u) & \text{, if } (v,u) \in E \\ 0 & \text{, otherwise.} \end{cases}$$

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Intuition: G_f consists of all edges of G where we can increase flow and edges (non-edges of G) to represent the possibility to decrease flow, i.e., an edge to admit positive flow in opposite direction

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$$(f \uparrow f')(u,v) = \left\{ \begin{array}{ll} f(u,v) + f'(u,v) - f'(v,u) & \text{, if } (u,v) \in E \\ 0 & \text{, otherwise.} \end{array} \right.$$

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Lemma 1: Given flow network G=(V,E) with source s, target t, capacity fct. c and flow f and f' be flow in G_f . Then, $f \uparrow f'$ is a flow in G and satisfies $|f \uparrow f'| = |f| + |f'|$.

[Proof - WHITEBOARD]

Given flow network G = (V, E) with source s, target t and capacity fct. c and flow f.

- An augmenting path P is a simple st-path in G_f .
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• The flow $f_p: V \times V \to \mathbb{R}$ defined by augmenting path P is

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Lemma 2: Given flow network G=(V,E) with source s, target t, capacity fct. c, flow f and P be an augmenting path in G_f . Then, f_P is a flow in G_f with value $|f_P|=c_f(P)>0$.

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Cor. 1: Given flow network G = (V, E) with source s, target t, capacity fct. c, flow f and P be an augmenting path in G_f . Then, $|f \uparrow f_P| = |f| + |f_P| > |f|$.

To recall ..

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Show, that if it terminates, then we a mximum flow f of G is returned. To this end, we need the definition of CUTS!

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Lemma 3: Given flow network G with source s, target t, capacity fct. c and flow f.

Then, |f| = f(S,T) for any cut (S,T) of G.

[Proof - WHITEBOARD]

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Then, |f| = f(S,T) for any cut (S,T) of G.

[Proof - WHITEBOARD]

Cor. 2: $|f| \le c(S,T)$ for any cut (S,T) of G.

Given flow network G = (V, E) with source s, target t, capacity fct. c and flow f.

- A cut (S,T) of G is a partition of V into S and $T = V \setminus S$ such that $s \in S$ and $t \in T$.
- The net flow f(S,T) across the cut (S,T) is

$$f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u).$$

• The capacity c(S,T) of the cut (S,T) is

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Thm [Max-Flow Min-Cut Theorem] Given flow network G with source s, target t, capacity fct. c and flow f. The following statements are quivalent:

- 1) f is a maximum flow in G.
- 2) The residual network G_f contains no augmenting paths.
- 3) |f| = c(S,T) for some cut (S,T) of G.

[Proof - WHITEBOARD]

FORDFULKERSON_ALGORITHM(G, s, t, c)1: **for** each edge $(u, v) \in E$ **do** $f(u, v) \leftarrow 0$

- 2: **while** there is a path P from s to t in the residual network G_f do
- 3: $c_f(P) \leftarrow \min\{c_f(u,v) | (u,v) \text{ is on } P\}$ 4:
 - for each edge (u, v) in p do if $(u, v) \in E$ then $f(u,v) \leftarrow f(u,v) + c_f(P)$
- 5: 6: 7: else
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- 9: return f as maximum flow

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FORDFULKERSON_ALGORITHM(G, s, t, c)

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By the latter arguments, it is ensured, that if this alg. terminates, we get maximum flow.

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However, if we have e.g. irrational capacities, this alg. may no converge.

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Runtime (assuming that f^* is returned max flow):

- Line 1: O(|E|) (via BFS in O(|V|+|E|) time and since G "connected" and so $|E| \ge |V|-1$ ")
- Line 2: is called at most $|f^*|$ times and finding *st*-path can be done in O(|E|) time.
- Line 3: When constructing P in Line 2, we can keep track of $c_f(P)$, i.e., constant time in Line 3
- Line 4: O(|E|) calls (with Line 5,6 constant time)

In total $O(|f^*||E|)$ time - which can cause problem if e.g. $|f^*| = 10^9$.

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If one chooses "shortest st-paths" in Line 2 we obtain the EDMONDS-KARP algorithm which has runtime $O(|V||E|^2)$ time [Detail Chp 26 in Course Book]