Flow Networks CSCI 532

Test 1 Logistics

- 1. During class on Thursday 9/18.
- 2. You can bring your book and any notes you would like, but no electronic devices.
- 3. You may assume anything proven in class or on homework.
- 4. Three questions (12 points):
 - 1) Prove something related to MSTs (5 points).
 - 2) Identify recursive optimal substructure function for graph problem (5 points).
 - 3) Prove/disprove flow network property (2 points).

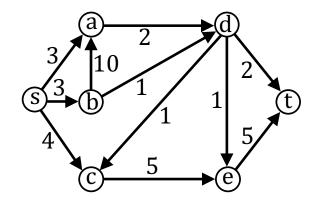
Flow Network

Maximum Flow Problem:

Given a flow network, find the maximum possible value of flow.

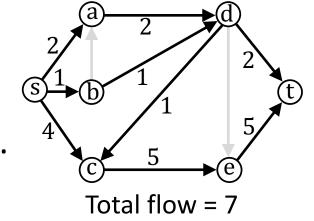
Flow Network:

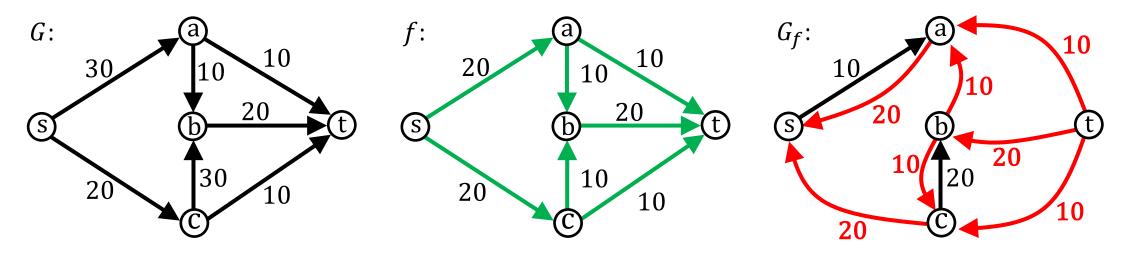
- Directed-edge graph, G = (V, E).
- Finite positive edge capacity, c_e .
- Single source, s, without input edges.
- Single sink, t, without output edges.



An s-t flow is a function $f \colon E \to \mathbb{R}^+$ such that:

- $0 \le f(e) \le c_e$, $\forall e \in E$. (capacity constraint)
- $\sum_{e \in \text{input}(v)} f(e) = \sum_{e \in \text{output}(v)} f(e)$, $\forall v \in V \setminus \{s, t\}$. (conservation of flow constraint)
- Value of flow = $val(f) = \sum_{e \in \text{Output}(s)} f(e) = \sum_{e \in \text{input}(t)} f(e)$





```
Max-Flow(G)
  f(e) = 0 for all e in G
  while s-t path in G<sub>f</sub> exists
    P = simple s-t path in G<sub>f</sub>
    f'= augment(f, P)
    f = f'
    G<sub>f</sub> = G<sub>f'</sub>
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augment(f, P)
  b = bottleneck(P,f)
  for each edge (u, v) in P
    if (u, v) is a back edge
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Claims:

1. If edge capacities are integer-valued, flows found by algorithm will be too.

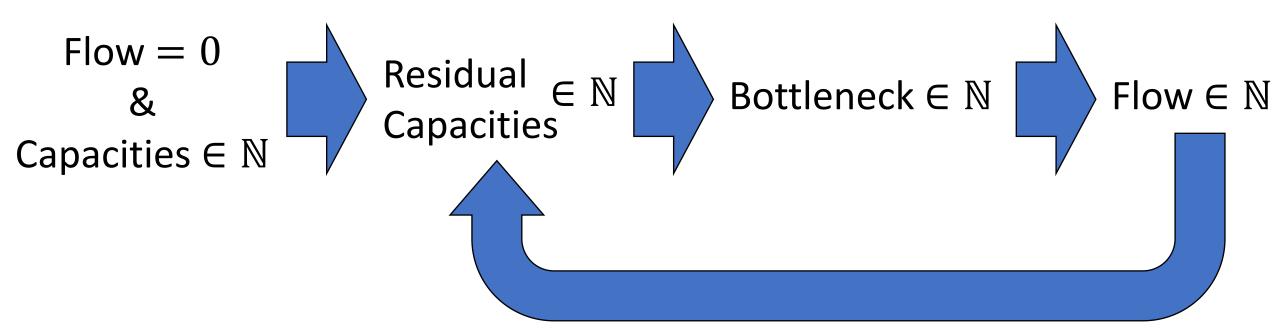
2. If edge capacities are integer-valued, the algorithm will terminate.

3. If an iteration starts with a valid flow, it ends with a valid flow.

4. The first iteration starts with a valid flow.

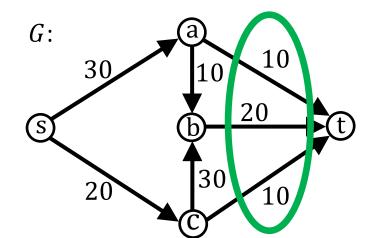
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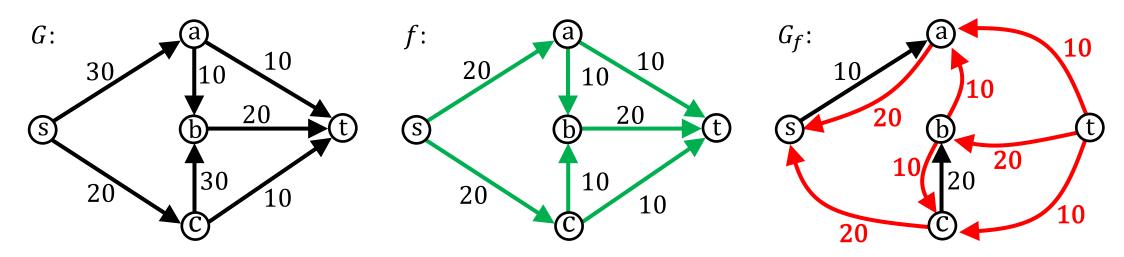
- 1. If edge capacities are integer-valued, flows found by algorithm will be too. Bottleneck values will always be integers, so resulting flows are too.
- 2. If edge capacities are integer-valued, the algorithm will terminate. With integer capacities, each iteration increases flow by ≥ 1 . Since the max flow is bounded (e.g., by total capacity into t), the algorithm needs $\leq |\text{Max Flow}|$ iterations.



Note: This does not hold for general edge capacities (i.e., irrational edge capacities can lead to non-terminating scenarios).

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We only need to consider nodes/edges on the path. Other nodes/edges aren't modified.

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Can't overflow capacities on back edges, because we are removing flow from them. So, if they were valid, less flow doesn't change that.

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Can't overflow capacities on forward edges since...

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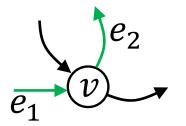
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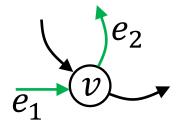
$$e_1$$
 v

Then,
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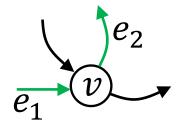
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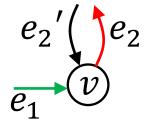
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$$e_2'()e_2$$
 e_1
 v

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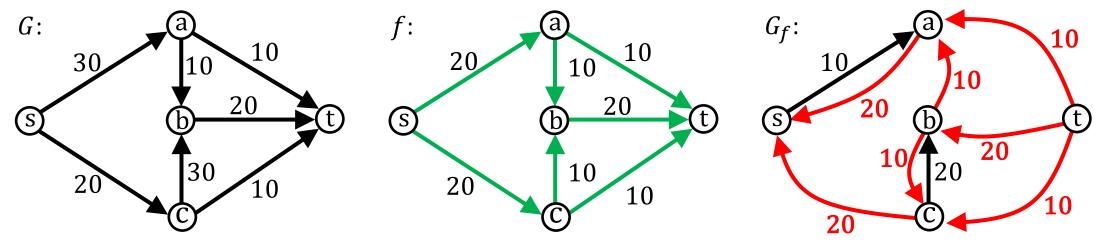
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forward edge.

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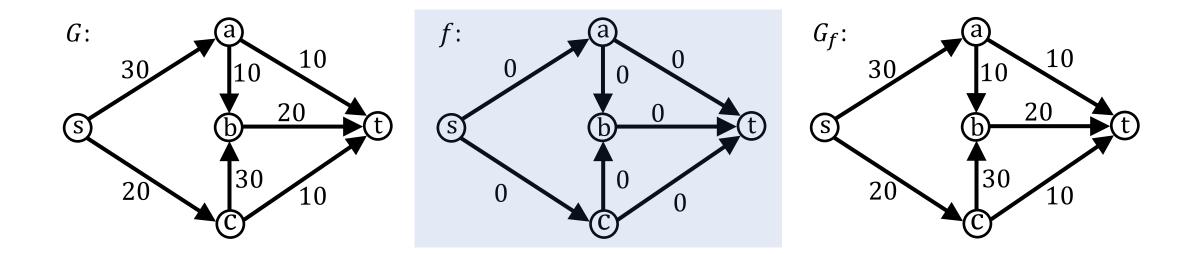
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Considering a node on the path. Suppose the edge in is a back edge and the edge out is a forward edge.

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- 4. The first iteration starts with a valid flow.

Max Flow Algorithm



Algorithm Overview

- 1. Start with 0 flow and initial residual graph.
- 2. Select an s t path P in residual graph.
- 3. Push bottleneck(P) flow on P.
- 4. Update residual graph.
- 5. Repeat until no s t paths exist in residual graph.

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 0 flow on all edges meets capacity and conservation of flow constraints.

What can be concluded from all this?

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What can be concluded from all this? 1. Ford-Fulkerson returns a valid flow.

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Ford-Fulkerson

Claims:

What can be concluded from all this?

- 1. Ford-Fulkerson returns a valid flow.
- 2. The running time is in $\Omega(|Max Flow|)$.
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Assuming integer edge capacities: While loop runs at most ??? times.

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Assuming integer edge capacities: While loop runs at most $|f_{OPT}|$ times.

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While loop runs at most |f_{OPT}| times.
Find s-t path ???
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Assuming integer edge capacities:
While loop runs at most |f_{OPT}| times.
Find s-t path (BFS/DFS): O(|E|+|V|)
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Assuming integer edge capacities: While loop runs at most |f_{OPT}| times. Find s-t path (BFS/DFS): O(|E|+|V|) augment (f, P) ???
```

```
\label{eq:max-flow} \begin{array}{l} \text{Max-Flow}(G) & \text{a} \\ \text{f(e)} = 0 \text{ for all e in G} \\ \text{while s-t path in G}_f \text{ exists} \\ \text{P = simple s-t path in G}_f \\ \text{f'= augment}(f, P) \\ \text{f = f'} \\ \text{G}_f = \text{G}_{f'} \\ \text{return f} \end{array}
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Assuming integer edge capacities: While loop runs at most |f_{OPT}| times. Find s-t path (BFS/DFS): O(|E|+|V|) augment (f, P) just traverses edges: O(|V|)
```

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                                      for each edge (u, v) in P
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     f'= augment(f, P)
                                            f((v, u)) = b
     f = f'
                                         else
                                            f((u, v)) += b
     G_f = G_f
                                       return f
   return f
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```
Assuming integer edge capacities:

While loop runs at most |f_{OPT}| times.

Find s-t path (BFS/DFS): O(|E|+|V|)

augment(f, P) just traverses edges: O(|V|)

Update G_f???
```

```
Max-Flow(G)
                                    augment(f, P)
  f(e) = 0 for all e in G
                                       b = bottleneck(P,f)
                                       for each edge (u, v) in P
  while s-t path in G<sub>f</sub> exists
                                         if (u, v) is a back edge
     P = simple s-t path in G_f
     f'= augment(f, P)
                                            f((v, u)) = b
     f = f'
                                         else
                                            f((u, v)) += b
     G_f = G_f
                                       return f
   return f
```

Assuming integer edge capacities: While loop runs at most $|f_{OPT}|$ times. Find s-t path (BFS/DFS): O(|E|+|V|) augment (f, P) just traverses edges: O(|V|) Update G_f (for each $e \in P$, make e and $e' \in G_f$): O(|E|)

```
Max-Flow(G)
                                    augment(f, P)
  f(e) = 0 for all e in G
                                      b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                      for each edge (u, v) in P
                                         if (u, v) is a back edge
     P = simple s-t path in G_f
     f'= augment(f, P)
                                            f((v, u)) = b
     f = f'
                                         else
                                            f((u, v)) += b
     G_f = G_f
                                      return f
   return f
```

```
Assuming integer edge capacities:
         While loop runs at most |f_{OPT}| times.
         Find s - t path (BFS/DFS): O(|E| + |V|)
         augment(f, P) just traverses edges: O(|V|)
         Update G_f (for each e \in P, make e and e' \in G_f): O(|E|)
      Total = O(|f_{OPT}| \ 2 \ (|E| + |V|)) = O(|E| \cdot |f_{OPT}|)
Max-Flow(G)
                                       augment(f, P)
                                          b = bottleneck(P,f)
   f(e) = 0 for all e in G
   while s-t path in G<sub>f</sub> exists
                                          for each edge (u, v) in P
                                              if (u, v) is a back edge
      P = simple s-t path in G_f
      f'= augment(f, P)
                                                f((v, u)) = b
      f = f'
                                              else
                                                f((u, v)) += b
     G_f = G_f
                                           return f
   return f
```

```
Assuming integer edge capacities: While loop runs at most |f_{OPT}| times. Find s-t path (BFS/DFS): O(|E|+|V|) augment (f, P) just traverses edges: O(|V|) Update G_f (for each e \in P, make e and e' \in G_f): O(|E|) Total = O(|f_{OPT}| \ 2 \ (|E|+|V|)) = O(|E| \cdot |f_{OPT}|) augment (f, P)
```

```
f(e) = 0 for all e in G
while s-t path in G<sub>f</sub> exists
  P = simple s-t path in G<sub>f</sub>
  f'= augment(f, P)
  f = f'
  G<sub>f</sub> = G<sub>f'</sub>
return f
```

```
hugment(f, P)
b = bottleneck(P,f)
for each edge (u, v) in P
if (u, v) is a back edge
f((v, u)) -= b
else
f((u, v)) += b
return f
```

Ford-Fulkerson

```
Max-Flow(G)
                                   augment(f, P)
  f(e) = 0 for all e in G
                                      b = bottleneck(P,f)
  while s-t path in G exists
                                      for each edge (u, v) in P
   P = simple s-t path in G<sub>f</sub>
                                         if (u, v) is a back edge
                                           f((v, u)) = b
     f'= augment(f, r)
     f = f'
                                         else
                                           f((u, v)) += b
     G_f = G_f
                                      return f
   return f
```

Edmonds-Karp

```
b = bottleneck(P,f)
for each edge (u, v) in P
   if (u, v) is a back edge
    f((v, u)) -= b
   else
    f((u, v)) += b
   return f
```

```
Max-Flow(G)
                                      augment(f, P)
   f(e) = 0 for all e in G
                                         b = bottleneck(P,f)
                                         for each edge (u, v) in P
  while s-t path in G<sub>f</sub> exists
     P = \text{shortest } s-t \text{ path in } G_f
                                            if (u, v) is a back edge
                                               f((v, u)) = b
     f'= augment(f, P)
     f = f'
                                            else
                                               f((u, v)) += b
     G_f = G_f
   return f
                                         return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

```
Max-Flow(G)
                                      augment(f, P)
  f(e) = 0 for all e in G
                                         b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                         for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                            if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                            else
                                              f((u, v)) += b
     G_f = G_f
                                         return f
   return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Intuition: Paths change in the residual graph as we remove edges by filling them up or adding (back) edges by using forward edges for the first time.

```
Max-Flow(G)
                                      augment(f, P)
  f(e) = 0 for all e in G
                                         b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                         for each edge (u, v) in P
                                           if (u, v) is a back edge
     P = \text{shortest } s-t \text{ path in } G_f
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
                                         return f
   return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Intuition: Adding flow to a residual graph can only make paths longer by removing (saturated) edges or adding back edges, which to be able to use, first requires reaching its head (at least as far as before) plus one extra hop.

```
Max-Flow(G)
                                     augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                       for each edge (u, v) in P
                                          if (u, v) is a back edge
     P = shortest s-t path in G<sub>f</sub>
     f'= augment(f, P)
                                             f((v, u)) = b
     f = f'
                                          else
                                             f((u, v)) += b
     G_f = G_f
   return f
                                        return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

```
Max-Flow(G)
                                      augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                        for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                           if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
   return f
                                         return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

Intuition: An edge cannot be a bottleneck again without the shortest distance increasing, which can happen at most |V| - 1 times.

```
Max-Flow(G)
                                     augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                        for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                           if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
                                        return f
   return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

Thus, each iteration needs a bottleneck + at most |E| * O(|V|) bottlenecks

```
Max-Flow(G)
                                      augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                        for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                           if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
                                         return f
   return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

Thus, each iteration needs a bottleneck + at most |E| * O(|V|) bottlenecks \Rightarrow at most O(|E||V|) iterations \Rightarrow

```
Max-Flow(G)
                                     augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                        for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                           if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
                                         return f
   return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

Thus, each iteration needs a bottleneck + at most |E| * O(|V|) bottlenecks \Rightarrow at most O(|E||V|) iterations $\Rightarrow O(|E|^2|V|)$ time total.

```
Max-Flow(G)
                                     augment(f, P)
  f(e) = 0 for all e in G
                                        b = bottleneck(P,f)
  while s-t path in G<sub>f</sub> exists
                                        for each edge (u, v) in P
     P = \text{shortest } s-t \text{ path in } G_f
                                           if (u, v) is a back edge
     f'= augment(f, P)
                                              f((v, u)) = b
     f = f'
                                           else
                                              f((u, v)) += b
     G_f = G_f
   return f
                                        return f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

```
Th Running Time:
     O(|E| \cdot |f_{OPT}|) [Ford-Fulkerson, 1956]
    O(|V||E|^2) [Edmonds-Karp, 1972]
     f'= augment(f, P)
                                             f((v, u)) = b
```

```
f = f'
                                        else
                                           f((u, v)) += b
  G_f = G_f
return t
```

return f

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times.

```
Th Running Time:
     O(|E| \cdot |f_{OPT}|) [Ford-Fulkerson, 1956]
    O(|V||E|^2) [Edmonds-Karp, 1972]
     O(|V||E|) [Orlin, 2013]
     f'= augment(f, P)
                                             f((v, u)) -= b
     f = f'
                                           else
                                             f((u, v)) += b
     G_f = G_f
```

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times. Th Running Time: $O(|E| \cdot |f_{OPT}|)$ [Ford-Fulkerson, 1956] $O(|V||E|^2)$ [Edmonds-Karp, 1972] O(|V||E|) [Orlin, 2013] $O(|E|^{1+o(1)})$ [Chen et al., 2022] f'= augment(f, P) f((v, u)) = bf = f'else f((u, v)) += b $G_f = G_f$ return f

Claim 1: The distance of the shortest path from s to any v in the residual graph is non-decreasing over the iterations of the algorithm.

Claim 2: Each edge can be the bottleneck for a path at most O(|V|) times. Running Time: $O(|E| \cdot |f_{OPT}|)$ [Ford-Fulkerson, 1956] $O(|V||E|^2)$ [Edmonds-Karp, 1972] $\in O(Max Flow)$ O(|V||E|) [Orlin, 2013] $O(|E|^{1+o(1)})$ [Chen et al., 2022] f'= augment(f, P) f((v, u))f = f'else f((u, v)) += b $G_f = G_f$ return f