

CS 473: Algorithms

Ruta Mehta

University of Illinois, Urbana-Champaign

Spring 2021

Midterm 2 Review Session

Lecture 99

April 10, 2021

~~Some of the slides are courtesy Prof. Chekuri~~

Randomized Algorithms

- Universal Hashing, Fingerprinting

Max-Flow, Min-Cut

- Flow: edge and path based definitions, flow decomposition, acyclicity, integral flow
- Max-Flow = Min-Cut
- Residual graphs, Ford-Fulkerson Algorithm and its polynomial-time variants.
- Variants of max-flow and their applications

Part I

Max-flow, Min-cut

The Maximum-Flow Problem

Problem

Input A directed network $G = (V, E)$ with integer capacity $c(e)$ for each $e \in E$, and source s and sink t .

Goal Find flow of **maximum** value.

The Maximum-Flow Problem

Problem

Input A directed network $G = (V, E)$ with integer capacity $c(e)$ for each $e \in E$, and source s and sink t .

Goal Find flow of **maximum** value.

Question: Given a flow network, what is an *upper bound* on the maximum flow between source and sink?

Definition of Flow

Two ways to define flows:

- 1 edge based, or
- 2 path based.

Essentially equivalent but have different uses.

Edge based definition is more compact.

Edge Based Definition of Flow

Definition

Flow in network $G = (V, E)$, is function $f : E \rightarrow \mathbb{R}^{\geq 0}$ s.t.

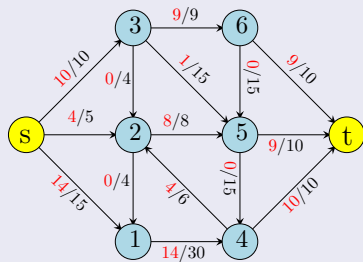


Figure: Flow with value.

Edge Based Definition of Flow

Definition

Flow in network $G = (V, E)$, is function $f : E \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- 1 **Capacity Constraint:** For each edge e , $f(e) \leq c(e)$.

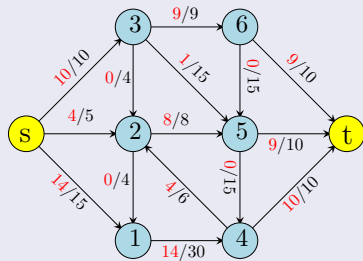


Figure: Flow with value.

Edge Based Definition of Flow

Definition

Flow in network $G = (V, E)$, is function $f : E \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- 1 **Capacity Constraint:** For each edge e , $f(e) \leq c(e)$.
- 2 **Conservation Constraint:** For each vertex $v \neq s, t$.

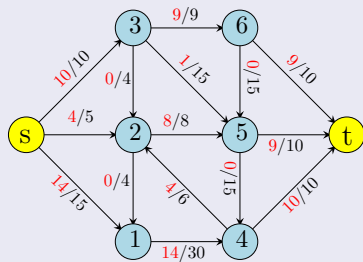


Figure: Flow with value.

Edge Based Definition of Flow

Definition

Flow in network $G = (V, E)$, is function $f : E \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- 1 **Capacity Constraint:** For each edge e , $f(e) \leq c(e)$.
- 2 **Conservation Constraint:** For each vertex $v \neq s, t$.

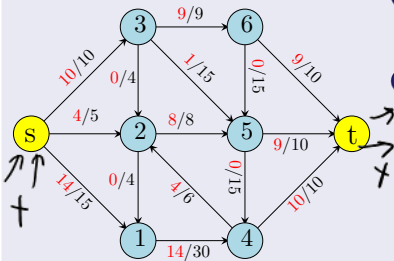


Figure: Flow with value.

- 3 **Value of flow** = (total flow out of source) — (total flow in to source).

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- 1 **Capacity Constraint:** For each edge e , total flow on e is $\leq c(e)$.

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

① **Capacity Constraint**: For each edge e , total flow on e is $\leq c(e)$.

$$\sum_{p \in \mathcal{P} : e \in p} f(p) \leq c(e)$$

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- 1 **Capacity Constraint:** For each edge e , total flow on e is $\leq c(e)$.

$$\sum_{p \in \mathcal{P} : e \in p} f(p) \leq c(e)$$

- 2 **Conservation Constraint:**

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

- ① **Capacity Constraint:** For each edge e , total flow on e is $\leq c(e)$.

$$\sum_{p \in \mathcal{P} : e \in p} f(p) \leq c(e)$$

- ② **Conservation Constraint:** No need! Automatic.

A Path Based Definition of Flow

Intuition: Flow goes from source s to sink t along a path.

$\mathcal{P}$: set of all *simple* paths from s to t . $|\mathcal{P}|$ can be **exponential** in n .

Definition (Flow by paths.)

A **flow** in network $G = (V, E)$, is function $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ s.t.

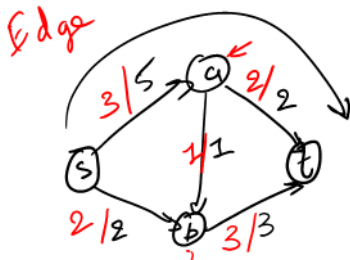
- ① **Capacity Constraint**: For each edge e , total flow on e is $\leq c(e)$.

$$\sum_{p \in \mathcal{P}: e \in p} f(p) \leq c(e)$$

- ② **Conservation Constraint**: No need! Automatic.

Value of flow: $\sum_{p \in \mathcal{P}} f(p)$.

Examples



Path : flow.

s-a-t : 2
s-a-b-t : 1
s-b-t : 2

Flow Decomposition

Edge based flow to Path based Flow

Lemma

Given an edge based flow $f' : E \rightarrow \mathbb{R}^{\geq 0}$, there is a path based flow $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ of same value.

Flow Decomposition

Edge based flow to Path based Flow

Lemma

Given an edge based flow $f' : E \rightarrow \mathbb{R}^{\geq 0}$, there is a path based flow $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ of same value. Moreover, f assigns non-negative flow to at most m paths where $|E| = m$ and $|V| = n$.

Flow Decomposition

Edge based flow to Path based Flow

Lemma

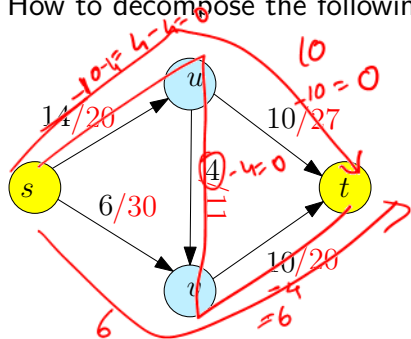
Given an edge based flow $f' : E \rightarrow \mathbb{R}^{\geq 0}$, there is a path based flow $f : \mathcal{P} \rightarrow \mathbb{R}^{\geq 0}$ of same value. Moreover, f assigns non-negative flow to at most m paths where $|E| = m$ and $|V| = n$.

Given f' , the path based flow can be computed in $O(mn)$ time.

Flow Decomposition

Example

How to decompose the following flow:



$$\begin{aligned} s - u - t &: 10 \\ s - u - v - t &: 4 \\ s - v - t &: 6 \end{aligned}$$

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.
- 4 Reduce $f'(e)$ for all $e \in p$ by $f(p)$.

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.
- 4 Reduce $f'(e)$ for all $e \in p$ by $f(p)$.
- 5 Repeat until no path from s to t .

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.
- 4 Reduce $f'(e)$ for all $e \in p$ by $f(p)$.
- 5 Repeat until no path from s to t .

Proof Idea.

- In each iteration at least one edge has flow reduced to zero.

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.
- 4 Reduce $f'(e)$ for all $e \in p$ by $f(p)$.
- 5 Repeat until no path from s to t .

Proof Idea.

- In each iteration at least one edge has flow reduced to zero.
- Hence, at most m iterations. Can be implemented in

Flow Decomposition

Edge based flow to Path based Flow

Algorithm

- 1 Remove all edges with $f'(e) = 0$.
- 2 Find a path p from s to t .
- 3 Assign $f(p)$ to be $\min_{e \in p} f'(e)$.
- 4 Reduce $f'(e)$ for all $e \in p$ by $f(p)$.
- 5 Repeat until no path from s to t .

Proof Idea.

- In each iteration at least one edge has flow reduced to zero.
- Hence, at most m iterations. Can be implemented in $O(m(m+n))$ time. $O(mn)$ time requires care.



Part II

Ford-Fulkerson Algorithm

Residual Graph (The “leftover” graph)

Definition. For a network $G = (V, E)$ and flow f , the **residual graph** $G_f = (V', E')$ of G with respect to f is where $V' = V$ and

Edge flow

Residual graph



Residual Graph (The “leftover” graph)

Definition. For a network $G = (V, E)$ and flow f , the **residual graph** $G_f = (V', E')$ of G with respect to f is where $V' = V$ and

- 1 **Forward Edges:** For each edge $e \in E$ with $f(e) < c(e)$, we add $e \in E'$ with capacity $c(e) - f(e)$.

Residual Graph (The “leftover” graph)

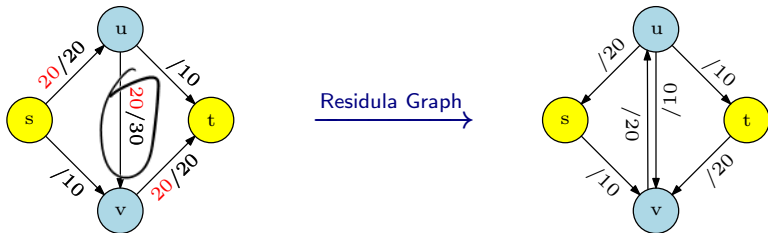
Definition. For a network $G = (V, E)$ and flow f , the **residual graph** $G_f = (V', E')$ of G with respect to f is where $V' = V$ and

- 1 **Forward Edges:** For each edge $e \in E$ with $f(e) < c(e)$, we add $e \in E'$ with capacity $c(e) - f(e)$.
- 2 **Backward Edges:** For each edge $e = (u, v) \in E$ with $f(e) > 0$, we add $(v, u) \in E'$ with capacity $f(e)$.

Residual Graph (The “leftover” graph)

Definition. For a network $G = (V, E)$ and flow f , the **residual graph** $G_f = (V', E')$ of G with respect to f is where $V' = V$ and

- 1 **Forward Edges:** For each edge $e \in E$ with $f(e) < c(e)$, we add $e \in E'$ with capacity $c(e) - f(e)$.
- 2 **Backward Edges:** For each edge $e = (u, v) \in E$ with $f(e) > 0$, we add $(v, u) \in E'$ with capacity $f(e)$.



Residual Graph Property

Observation: Residual graph captures the “residual” problem exactly.

Residual Graph Property

Observation: Residual graph captures the “residual” problem exactly.

Lemma

Let f be a flow in G and G_f be the residual graph. If f' is a flow in G_f then $f + f'$ is a flow in G of value $v(f) + v(f')$.

Residual Graph Property

Observation: Residual graph captures the “residual” problem exactly.

Lemma

Let f be a flow in G and G_f be the residual graph. If f' is a flow in G_f then $f + f'$ is a flow in G of value $v(f) + v(f')$.

Lemma

Let f and f' be two flows in G with $v(f') \geq v(f)$. Then there is a flow f'' of value $v(f') - v(f)$ in G_f .

Residual Graph Property

Observation: Residual graph captures the “residual” problem exactly.

Lemma

Let f be a flow in G and G_f be the residual graph. If f' is a flow in G_f then $f + f'$ is a flow in G of value $v(f) + v(f')$.

Lemma

Let f and f' be two flows in G with $v(f') \geq v(f)$. Then there is a flow f'' of value $v(f') - v(f)$ in G_f .

No s to t flow in G_f then f is a maximum flow.

Residual Graph Property

Observation: Residual graph captures the “residual” problem exactly.

Lemma

Let f be a flow in G and G_f be the residual graph. If f' is a flow in G_f then $f + f'$ is a flow in G of value $v(f) + v(f')$.

Lemma

Let f and f' be two flows in G with $v(f') \geq v(f)$. Then there is a flow f'' of value $v(f') - v(f)$ in G_f .

No s to t flow in G_f then f is a maximum flow.

Definition of $+$ and $-$ for flows is intuitive and the above lemmas are easy in some sense but a bit messy to formally prove.

Ford-Fulkerson Algorithm

algFordFulkerson

for every edge e , $f(e) = 0$

G_f is residual graph of G with respect to f

while G_f has a simple s - t path do

let P be simple s - t path in G_f

$f = \text{augment}(f, P)$

Construct new residual graph G_f .

$O(C)$

largest bottleneck
 $O(m \log m)$

Ford-Fulkerson Algorithm

algFordFulkerson

for every edge e , $f(e) = 0$

G_f is residual graph of G with respect to f

while G_f has a simple s - t path do

let P be simple s - t path in G_f

$f = \text{augment}(f, P)$

Construct new residual graph G_f .

$\text{augment}(f, P)$ integer, $b > 0 \Rightarrow b \geq 1$

let b be bottleneck capacity,

i.e., min capacity of edges in P (in G_f)

for each edge (u, v) in P do

if $e = (u, v)$ is a forward edge then

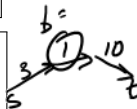
$f(e) = f(e) + b \leftarrow \text{integer}$

else (* (u, v) is a backward edge *)

let $e = (v, u)$ (* (v, u) is in G *)

$f(e) = f(e) - b \leftarrow \text{integer}$

return f



Properties of Augmentation

Lemma

At every stage of the Ford-Fulkerson algorithm, the flow values on the edges (i.e., $f(e)$, for all edges e) and the residual capacities in G_f are integers.

Proposition

Let f be a flow and f' be flow after one augmentation. Then $v(f) < v(f')$.

Properties of Augmentation

Lemma

At every stage of the Ford-Fulkerson algorithm, the flow values on the edges (i.e., $f(e)$, for all edges e) and the residual capacities in G_f are integers.

Proposition

Let f be a flow and f' be flow after one augmentation. Then $v(f) < v(f')$.

Since edges in G_f have integer capacities, $v(f') \geq v(f) + 1$.

Properties of Augmentation

Lemma

At every stage of the Ford-Fulkerson algorithm, the flow values on the edges (i.e., $f(e)$, for all edges e) and the residual capacities in G_f are integers.

Proposition

Let f be a flow and f' be flow after one augmentation. Then $v(f) < v(f')$.

Since edges in G_f have integer capacities, $v(f') \geq v(f) + 1$.

Runtime: If max-flow value is C , then terminates in $O(mC)$ time.

This is tight.



Cuts

Definition

Given a flow network an **s-t cut** is a set of edges $E' \subset E$ such that removing E' disconnects s from t : in other words there is no directed $s \rightarrow t$ path in $E - E'$. **Capacity** of cut E' is $\sum_{e \in E'} c(e)$.

Let $A \subset V$ such that

- ① $s \in A$, $t \notin A$, and
- ② $B = V \setminus A$ and hence $t \in B$.

$$B = \bar{A}$$



Define $(A, B) = \{(u, v) \in E \mid u \in A, v \in B\}$

$$c(A, B) = \sum_{e \in (A, B)} c(e)$$

Claim

(A, B) is an s-t cut.

Recall: Every *minimal* s-t cut E' is a cut of the form (A, B) .

Cuts

Definition

Given a flow network an **s-t cut** is a set of edges $E' \subset E$ such that removing E' disconnects s from t : in other words there is no directed $s \rightarrow t$ path in $E - E'$. **Capacity** of cut E' is $\sum_{e \in E'} c(e)$.

Let $A \subset V$ such that

- ① $s \in A$, $t \notin A$, and
- ② $B = V \setminus A$ and hence $t \in B$.

Define $(A, B) = \{(u, v) \in E \mid u \in A, v \in B\}$

Claim

(A, B) is an s-t cut.

Recall: Every *minimal* s-t cut E' is a cut of the form (A, B) .

Max-flow $\leq$ Min-cut

Ford-Fulkerson Correctness

Max-flow = Min-cut Theorem

$$v(f) \leq \text{max-flow} \leq \text{min-cut} \leq c(A, B)$$

Lemma

If there is no s - t path in G_f then there is some cut (A, B) such that $v(f) = c(A, B)$

Ford-Fulkerson Correctness

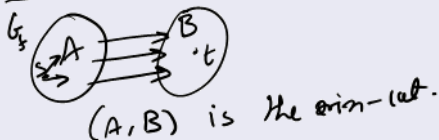
Max-flow = Min-cut Theorem

Lemma

If there is no s - t path in G_f then there is some cut (A, B) such that $v(f) = c(A, B)$

Proof.

Let A be all vertices reachable from s in G_f ; $B = V \setminus A$.



Ford-Fulkerson Correctness

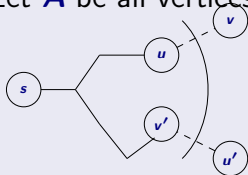
Max-flow = Min-cut Theorem

Lemma

If there is no s - t path in G_f then there is some cut (A, B) such that $v(f) = c(A, B)$

Proof.

Let A be all vertices reachable from s in G_f ; $B = V \setminus A$.



We showed that $c(A, B) = v(f)$



Polynomial-time variants

Choose the augmenting path with largest bottleneck capacity.

- Finding such a path takes $O(m \log m)$ time.
- Algorithm terminates in $O(m \log^x m C)$ iterations.
- Overall run-time: $(m^2 \log m \log m C)$

$$C = 2^{30}$$
$$\frac{\#bits(C) = 30}{\log C}$$

Polynomial-time variants

Choose the augmenting path with largest bottleneck capacity.

- Finding such a path takes $O(m \log m)$ time.
- Algorithm terminates in $O(m \log mC)$ iterations.
- Overall run-time:

Edmond-Karp: Augment along shortest path

- Terminates in $O(mn)$ iterations, hence overall run-time: $O(m^2n)$

Polynomial-time variants

Choose the augmenting path with largest bottleneck capacity.

- Finding such a path takes $O(m \log m)$ time.
- Algorithm terminates in $O(m \log mC)$ iterations.
- Overall run-time:

Edmond-Karp: Augment along shortest path

- Terminates in $O(mn)$ iterations, hence overall run-time:

Orlin gave an $O(mn)$ time algorithm.



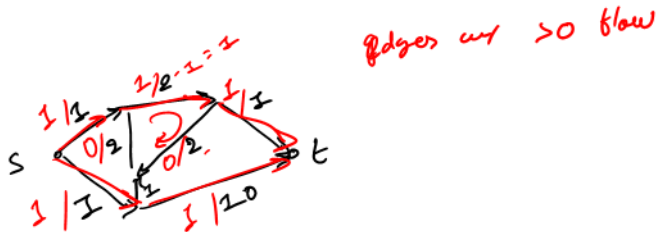
Find max-flow in $O(mn)$ time.

Acyclicity of Flows

Proposition

In any flow network, if f is a flow then there is another flow f' such that the support of f' is an acyclic graph and $v(f') = v(f)$. Further if f is an integral flow then so is f' .

Proof: Repeatedly cancel flow along a cycle to get an acyclic flow.



Circulation problem

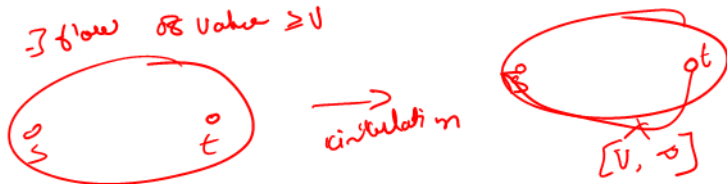
Problem

Input A network G with capacity c and lower bound ℓ

Goal Find a feasible circulation

Simply a feasibility problem.

Observation: Equivalent to s - t maxflow!



Important properties of circulations

- Reduction shows that one can find in $O(mn)$ time a feasible circulation in a network with capacities and lower bounds
- If edge capacities and lower bounds are integer valued then there is always a feasible integer-valued circulation
- Hoffman's circulation theorem is the equivalent of maxflow-mincut theorem.
- Circulation can be decomposed into at most m cycles in $O(mn)$ time.

Minimum Cost Flows

- ① **Input:** Given a flow network G and also edge costs, $w(e)$ for edge e , and a flow requirement F .
- ② **Goal;** Find a minimum cost flow of value F from s to t

Given flow $f : E \rightarrow R^+$, cost of flow = $\sum_{e \in E} w(e) \underline{f(e)}$.

Minimum Cost Flows

- ① **Input:** Given a flow network G and also edge costs, $w(e)$ for edge e , and a flow requirement F .
- ② **Goal;** Find a *minimum cost* flow of value F from s to t

Given flow $f : E \rightarrow R^+$, cost of flow = $\sum_{e \in E} w(e)f(e)$.

Much more general than the shortest path problem.

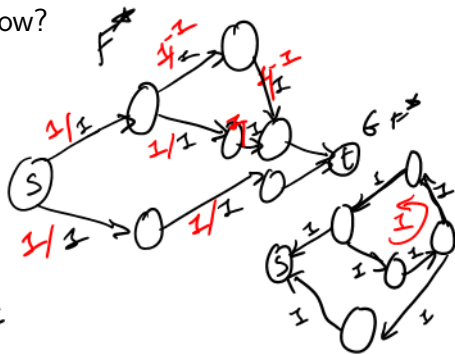
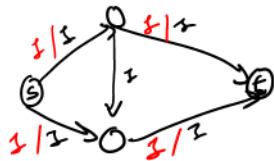
Minimum Cost Flow: Facts

- ① problem can be solved efficiently in polynomial time
 - ① $O(nm \log C \log(nW))$ time algorithm where C is maximum edge capacity and W is maximum edge cost
 - ② $O(m \log n(m + n \log n))$ time strongly polynomial time algorithm
- ② for integer capacities there is always an optimum solution in which flow is integral

Max-Flows/Min-Cut: Example Problem

Max-Flows/Min-Cut: Example Problem

How to tell if G has a **unique** max-flow?



→ Compute max-flow F^*
 → check if G_{F^*} is DAG

Claim: F^* is unique $\Leftrightarrow G_{F^*}$ is a DAG.

Pf:

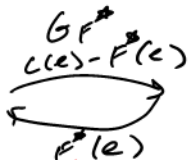
① G_{F^*} has a cycle $\Rightarrow$ push flow along the cycle
 $\downarrow \underline{1}$ $val(F') = val(F^*)$

② $f' \neq F^*$ both are max flow $\Rightarrow G_{F^*}$ has a cycle.

$f' - F^* \Rightarrow$ gives a cycle in G_{F^*}

$$0 \leq F^*(e), f'(e) \leq c(e)$$

$\xrightarrow{c(e)}$



if $f'(e) > F^*(e) \rightarrow$

$\wedge$
 $c(e)$

$$\xrightarrow{f'(e) - F^*(e) / c(e) - F^*(e)}$$

if $F^*(e) > f'(e) \rightarrow$

$$\xleftarrow{f'(e) / F^*(e)}$$

claim: $f'' = f' - F^*$ is a circulation.

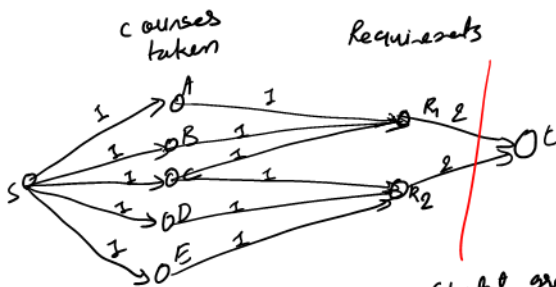
Pf: Since $\text{val}(f') = \text{val}(F^*)$, net flow out of s & into t are 0 as per f'' . At every other node f'' conserves flow.

Applications: Example Problem

Menger's Theorem: Max # edge disjoint s-t paths = Min # edges needed to disconnect s from t .

Applications: Example Problem

Menger's Theorem: Max # edge disjoint s-t paths = Min # edges needed to disconnect **s** from **t**. Spring 2017, Problem 4.



R_1 : Two courses from $\{A, B, C\}$
 R_2 : Two " " $\{C, D, E\}$

Student graduates iff
this is a min-cut.

Spring 2017, Problem 3 (min vertex-cut)

Given undirected graph

$$G = (V, E)$$

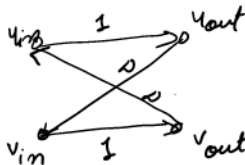
$$\rightarrow u \in V$$

$$\rightarrow \{u, v\} \in E$$

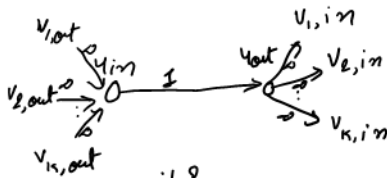


$$G' = (V', E')$$

$$u_{in}, u_{out} \in V'$$



$$n \sim (n+1)$$



Obs1: $\exists$ a cut in G' w/ cap n . What is it?

Algo:

- construct G' . set $S = \emptyset$
- compute min-cut in G'
(every edge in the min-cut is of type (u_{in}, u_{out}))
- For each edge e in the min-cut
if $e = (u_{in}, u_{out})$
 $S = S \cup \{u\}$.

Proof of correctness:

- Consider the corresponding max-flow in G . And it's flow decomposition into paths $P_1, \dots, P_k$.
- $f(P_i) \leq 1$. And P_i is of type $u_{out} \rightarrow u_{in} \rightarrow v_{out} \rightarrow v_{in} \rightarrow v_{out}$
(in & out vertices alternate) $\leftarrow u_{out} \leftarrow u_{in}$
- $\Downarrow$
 P_i 's are edge disjoint. $\Rightarrow$ corresponding paths in G are vertex-disjoint

□

Finger Printing: Example

Describe and analyze an algorithm to determine, given two strings $A[1 \dots m]$ and $B[1 \dots n]$ with $m \leq n$, whether A is a substring of some left cyclic shift of B .

Universal Hashing: Example