

Applications of Network Flows

Lecture 18

October 30, 2014

Is the flow always integral?

Let G be an integral instance of network flow (i.e., all numbers are integers). Consider the following statements:

- (I) The value of the maximum flow is an integer number.
- (II) If f is a maximum flow, then $f(e)$ is an integer, for any edge $e \in E(G)$.
- (III) There always exists a max flow g , such that g is a maximum flow, and $g(e)$ is an integer, for any edge $e \in E(G)$.

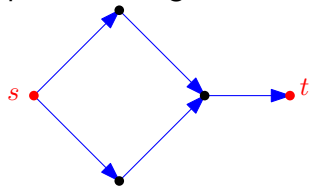
We have the following:

- (A) All the above statements are false.
- (B) All the above statements are true.
- (C) (I) is true, (II) and (III) are false.
- (D) (I) and (II) are true, and (III) is false.
- (E) (I) and (III) are true, and (II) is false.

Why max-flow does not have to be integral...

...but the one we compute always is!

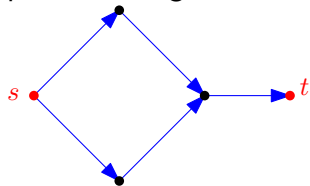
Consider the graph with all capacities being one.



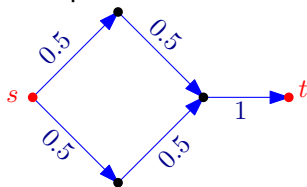
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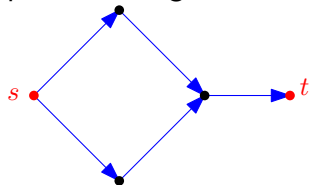
One possible max flow:



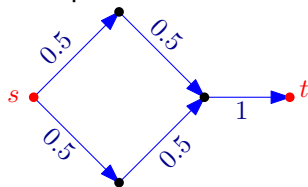
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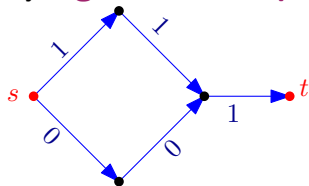
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One possible max flow:



Max flow as computed by **algEdmondsKarp** or **algFordFulkerson**:



Network Flow: Facts to Remember

Flow network: directed graph G , capacities c , source s , sink t .

- 1 Maximum s - t flow can be computed:
 - 1 Using Ford-Fulkerson algorithm in $O(mC)$ time when capacities are integral and C is an upper bound on the flow.
 - 2 Using variant of algorithm, in $O(m^2 \log C)$ time, when capacities are integral. (Polynomial time.)
 - 3 Using Edmonds-Karp algorithm, in $O(m^2n)$ time, when capacities are rational (strongly polynomial time algorithm).

Network Flow

Even more facts to remember

- 1 If capacities are integral then there is a maximum flow that is integral and above algorithms give an integral max flow. This is known as **integrality of flow**.
- 2 Given a flow of value v , can decompose into $O(m + n)$ flow paths of same total value v . Integral flow implies integral flow on paths.
- 3 Maximum flow is equal to the minimum cut and minimum cut can be found in $O(m + n)$ time given any maximum flow.

Paths, Cycles and Acyclicity of Flows

Definition

Given a flow network $G = (V, E)$ and a flow $f : E \rightarrow \mathbb{R}^{\geq 0}$ on the edges, the **support** of f is the set of edges $E' \subseteq E$ with non-zero flow on them. That is, $E' = \{e \in E \mid f(e) > 0\}$.

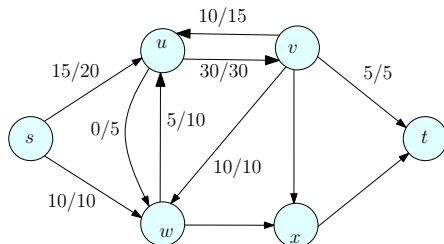
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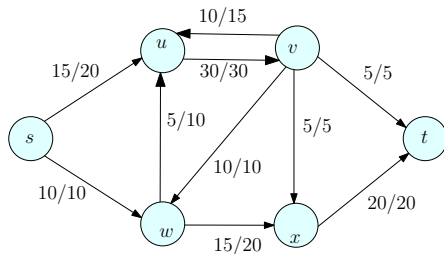


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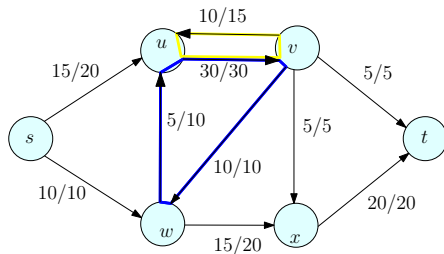


Paths, Cycles and Acyclicity of Flows

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Question: Given a flow \mathbf{f} , can there be cycles in its support?



How fast to detect a cycle in the flow

Given a flow network G with n vertices, and m edges, and a flow f on it, then detecting a cycle in the flow can be done in time

- (A) $O(m + n)$.
- (B) $O(mC)$.
- (C) $O(mn)$.
- (D) $O(m^2n)$.
- (E) $O(mn^2)$.

Acyclicity of Flows

Proposition

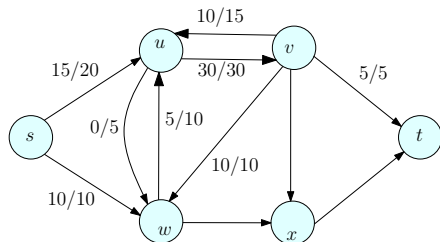
In any flow network, if \mathbf{f} is a flow then there is another flow \mathbf{f}' such that the support of \mathbf{f}' is an acyclic graph and $\mathbf{v}(\mathbf{f}') = \mathbf{v}(\mathbf{f})$. Further if \mathbf{f} is an integral flow then so is \mathbf{f}' .

Proof.

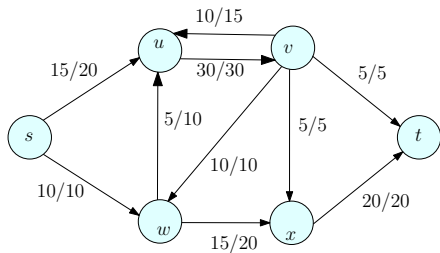
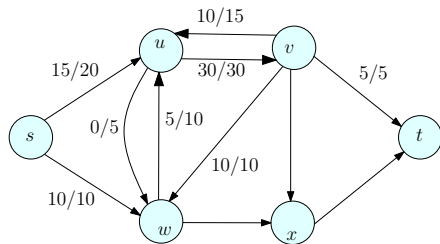
- 1 $\mathbf{E}' = \{\mathbf{e} \in \mathbf{E} \mid \mathbf{f}(\mathbf{e}) > \mathbf{0}\}$, support of \mathbf{f} .
- 2 Suppose there is a directed cycle \mathbf{C} in \mathbf{E}'
- 3 Let \mathbf{e}' be the edge in \mathbf{C} with least amount of flow
- 4 For each $\mathbf{e} \in \mathbf{C}$, reduce flow by $\mathbf{f}(\mathbf{e}')$. Remains a flow. Why?
- 5 Flow on \mathbf{e}' is reduced to $\mathbf{0}$.
- 6 Claim: Flow value from \mathbf{s} to \mathbf{t} does not change. Why?
- 7 Iterate until no cycles



Example

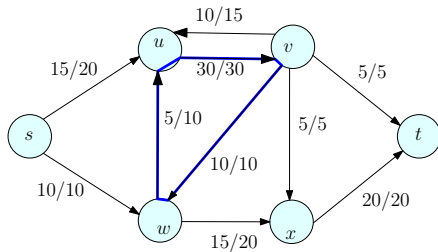
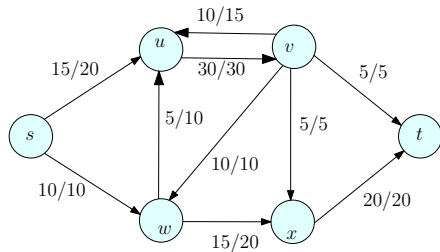


Example



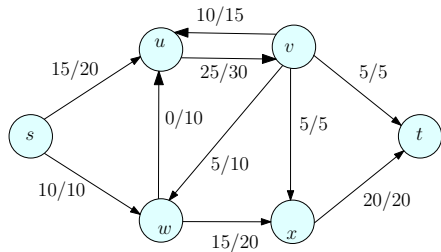
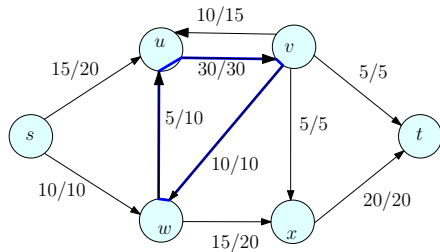
Throw away edge with no flow on it

Example



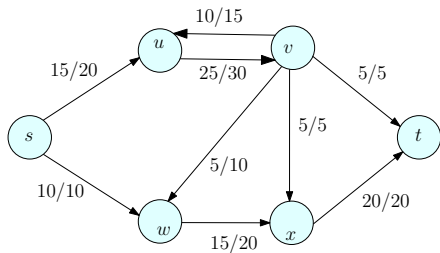
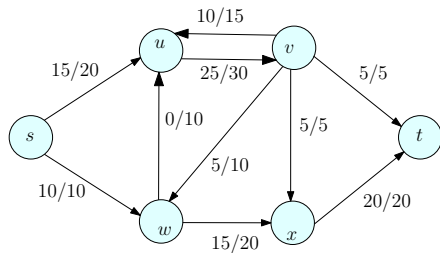
Find a cycle in the support/flow

Example



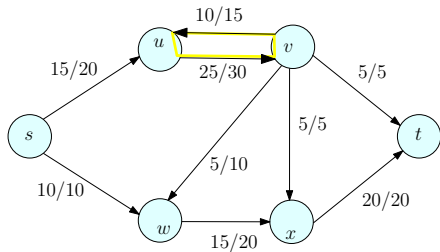
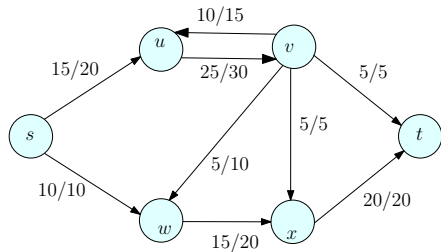
Reduce flow on cycle as much as possible

Example



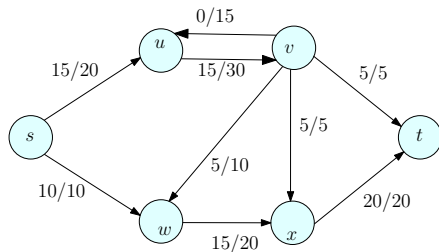
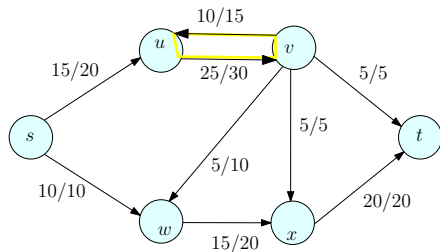
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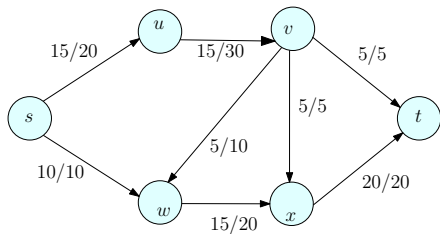
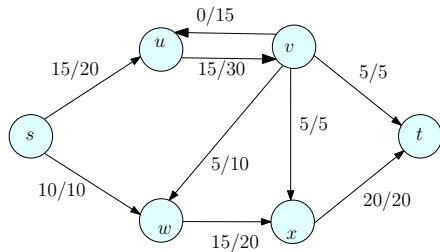
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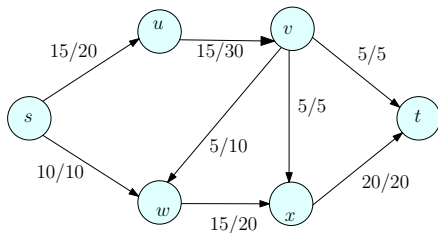
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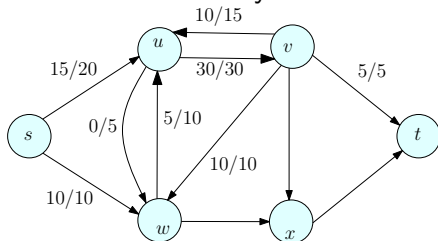


Throw away edge with no flow on it

Example



Viola!!! An equivalent flow with no cycles in it. Original flow:



Flow Decomposition

Lemma

Given an edge based flow $\mathbf{f} : \mathbf{E} \rightarrow \mathbb{R}^{\geq 0}$, there exists a collection of paths \mathcal{P} and cycles \mathcal{C} and an assignment of flow to them $\mathbf{f}' : \mathcal{P} \cup \mathcal{C} \rightarrow \mathbb{R}^{\geq 0}$ such that:

- 1 $|\mathcal{P} \cup \mathcal{C}| \leq m$
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Proof Idea.

- 1 Remove all cycles as in previous proposition.
- 2 Next, decompose into paths as in previous lecture.
- 3 Exercise: verify claims. □

Flow Decomposition

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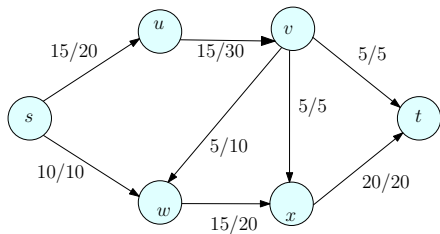
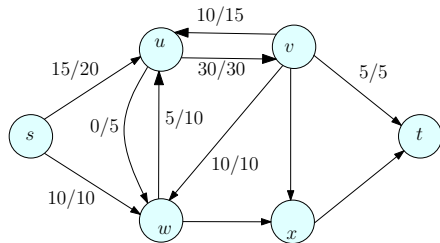
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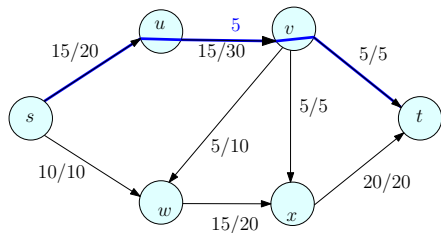
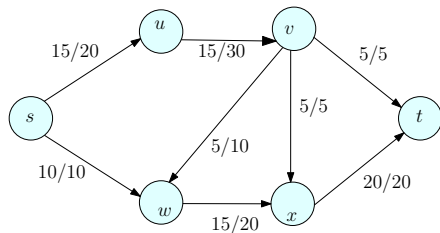
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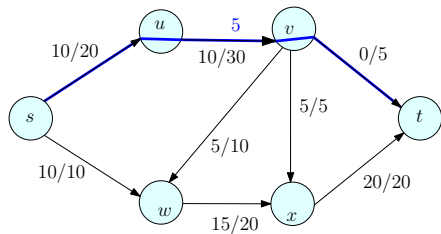
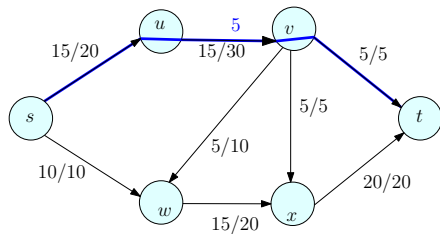
Find cycles as shown before

Example



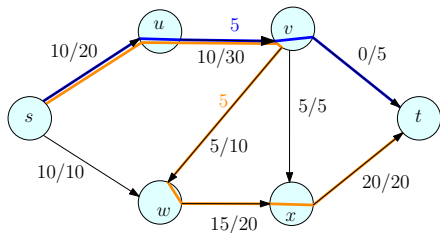
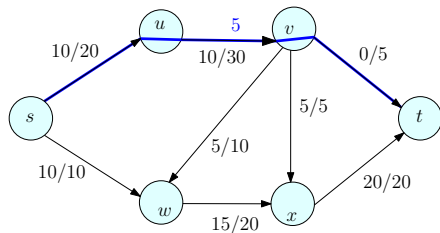
Find a source to sink path, and push max flow along it (5 unites)

Example



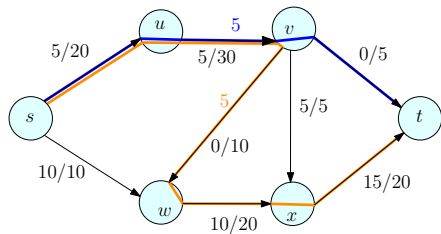
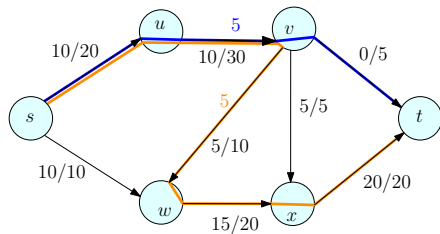
Compute remaining flow

Example



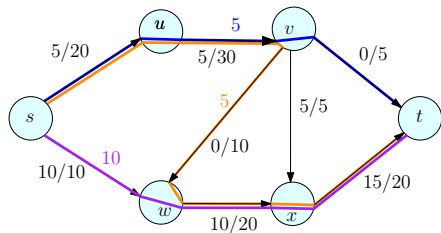
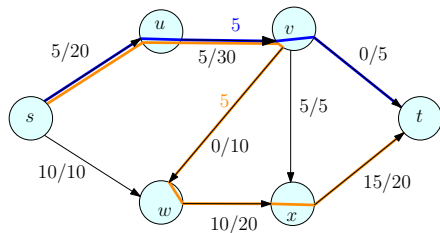
Find a source to sink path, and push max flow along it (5 units).
Edges with **0** flow on them can not be used as they are no longer in the support of the flow.

Example



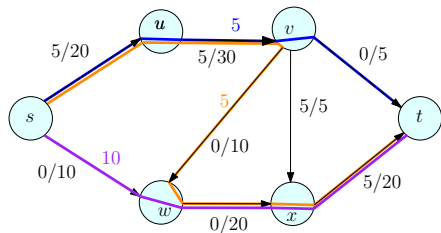
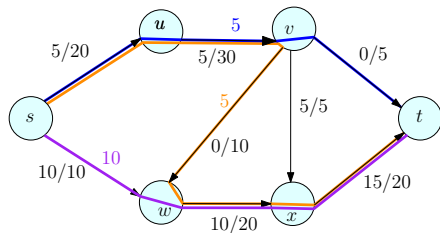
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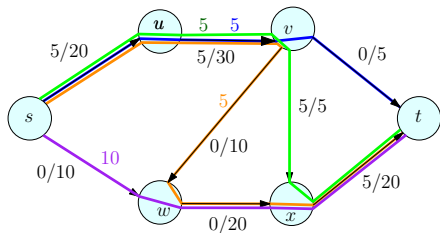
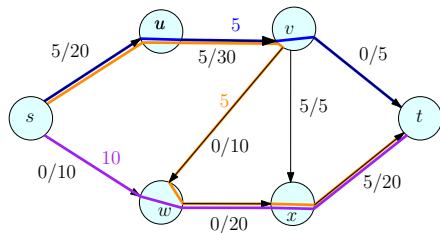
Find a source to sink path, and push max flow along it (10 unites).

Example



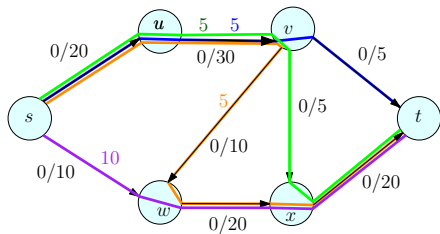
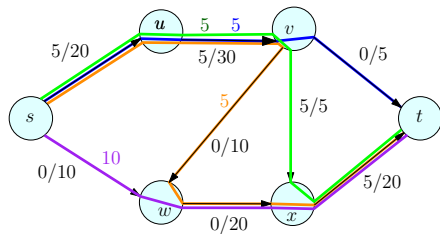
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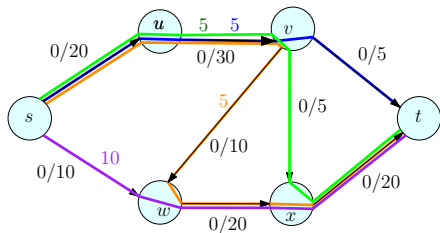
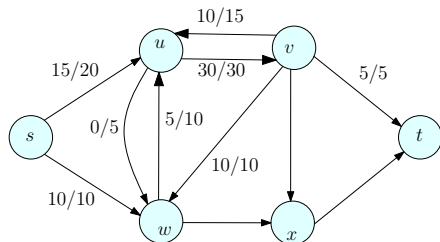
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Example



Compute remaining flow

Example



No flow remains in the graph. We fully decomposed the flow into flow on paths. Together with the cycles, we get a decomposition of the original flow into m flows on paths and cycles.

Flow Decomposition

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- 4 if \mathbf{f} is integral then so are $\mathbf{f}'(\mathbf{P})$ and $\mathbf{f}'(\mathbf{C})$ for all \mathbf{P} and \mathbf{C} .

Above flow decomposition can be computed in $\mathbf{O}(m^2)$ time.

Flow decomposition into paths and cycles

Consider an integral flow network G , and two maximum flows \mathbf{f} and \mathbf{g} in G . Assume both \mathbf{f} and \mathbf{g} are acyclic. Let \mathbf{P}_f and \mathbf{P}_g be the decomposition of the two flows into paths. Then:

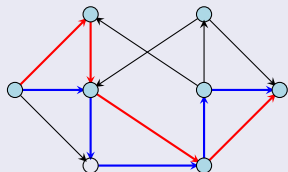
- (A) $\mathbf{P}_f = \mathbf{P}_g$ (paths are the same).
- (B) $|\mathbf{P}_f| = |\mathbf{P}_g|$ (i.e., number of paths is the same).
- (C) $|\mathbf{P}_f| + |\mathbf{P}_g| = m$.
- (D) $|\mathbf{P}_f| * |\mathbf{P}_g| = nm$.
- (E) None of the above.

Part I

Network Flow Applications I

Edge-Disjoint Paths in Directed Graphs

Definition



A set of paths is **edge disjoint** if no two paths share an edge.

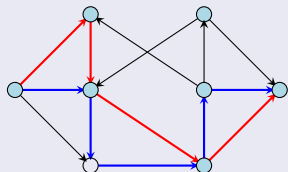
Problem

Given a directed graph with two special vertices s and t , find the *maximum* number of edge disjoint paths from s to t .

Applications: Fault tolerance in routing — edges/nodes in networks can fail. Disjoint paths allow for planning backup routes in case of failures.

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Reduction to Max-Flow

Problem

Given a directed graph G with two special vertices s and t , find the maximum number of edge disjoint paths from s to t .

Reduction

Consider G as a flow network with edge capacities 1 , and compute max-flow.

Correctness of Reduction

Lemma

If G has k edge disjoint paths P_1, P_2, \dots, P_k then there is an s - t flow of value k in G .

Proof.

Set $f(e) = 1$ if e belongs to one of the paths P_1, P_2, \dots, P_k ; other-wise set $f(e) = 0$. This defines a flow of value k . □

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Set $f(e) = 1$ if e belongs to one of the paths P_1, P_2, \dots, P_k ; otherwise set $f(e) = 0$. This defines a flow of value k . □

Correctness of Reduction

Lemma

If G has a flow of value k then there are k edge disjoint paths between s and t .

Proof.

- 1 Capacities are all 1 and hence there is integer flow of value k , that is $f(e) = 0$ or $f(e) = 1$ for each e .
- 2 Decompose flow into paths.
- 3 Flow on each path is either 1 or 0 .
- 4 Hence there are k paths P_1, P_2, \dots, P_k with flow of 1 each.
- 5 Paths are edge-disjoint since capacities are 1 . □

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- 5 Paths are edge-disjoint since capacities are 1 . □

Running Time

Theorem

The number of edge disjoint paths in G can be found in $O(mn)$ time.

Proof.

- 1 Set capacities of edges in G to 1 .
- 2 Run Ford-Fulkerson algorithm.
- 3 Maximum value of flow is n and hence run-time is $O(nm)$.
- 4 Decompose flow into k paths ($k \leq n$).
Takes $O(k \times m) = O(km) = O(mn)$ time. □

Remark

The algorithm also computes a set of edge-disjoint paths realizing this optimal solution.

Running Time

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Proof.

- 1 Set capacities of edges in G to 1 .
- 2 Run Ford-Fulkerson algorithm.
- 3 Maximum value of flow is n and hence run-time is $O(nm)$.
- 4 Decompose flow into k paths ($k \leq n$).
Takes $O(k \times m) = O(km) = O(mn)$ time. □

Remark

The algorithm also computes a set of edge-disjoint paths realizing this optimal solution.

Menger's Theorem

Theorem (?)

Let G be a directed graph. The minimum number of edges whose removal disconnects s from t (the minimum-cut between s and t) is equal to the maximum number of edge-disjoint paths in G between s and t .

Proof.

Maxflow-mincut theorem and integrality of flow. □

Menger proved his theorem before Maxflow-Mincut theorem!

Maxflow-Mincut theorem is a generalization of Menger's theorem to capacitated graphs.

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Edge Disjoint Paths in Undirected Graphs

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Given an **undirected** graph G , find the maximum number of edge disjoint paths in G

Reduction:

- 1 create **directed** graph H by adding directed edges (u, v) and (v, u) for each edge uv in G .
- 2 compute maximum **s-t** flow in H .

Problem: Both edges (u, v) and (v, u) may have non-zero flow!

Not a Problem! Can assume maximum flow in H is acyclic and hence cannot have non-zero flow on both (u, v) and (v, u) . Reduction works. See book for more details.

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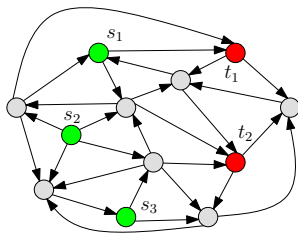
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Multiple Sources and Sinks

Input:

- 1 A directed graph \mathbf{G} with edge capacities $\mathbf{c}(\mathbf{e})$.
- 2 Source nodes $\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_k$.
- 3 Sink nodes $\mathbf{t}_1, \mathbf{t}_2, \dots, \mathbf{t}_\ell$.
- 4 Sources and sinks are *disjoint*.



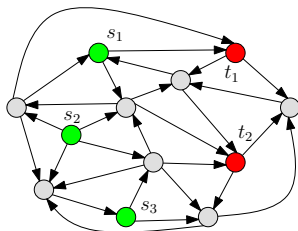
Maximum Flow: Send as much flow as possible from the sources to the sinks. *Sinks don't care which source they get flow from.*

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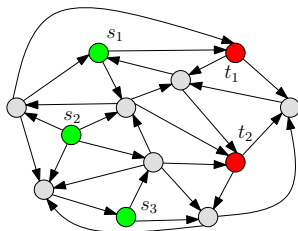
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Multiple Sources and Sinks: Formal Definition

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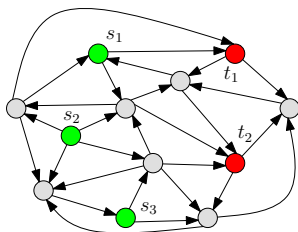
A function $\mathbf{f} : \mathbf{E} \rightarrow \mathbb{R}^{\geq 0}$ is a **flow** if:

- 1 For each $\mathbf{e} \in \mathbf{E}$, $\mathbf{f}(\mathbf{e}) \leq \mathbf{c}(\mathbf{e})$, and
- 2 for each \mathbf{v} which is not a source or a sink $\mathbf{f}^{\text{in}}(\mathbf{v}) = \mathbf{f}^{\text{out}}(\mathbf{v})$.

Goal: $\max \sum_{i=1}^k (\mathbf{f}^{\text{out}}(\mathbf{s}_i) - \mathbf{f}^{\text{in}}(\mathbf{s}_i))$, that is, flow out of sources.

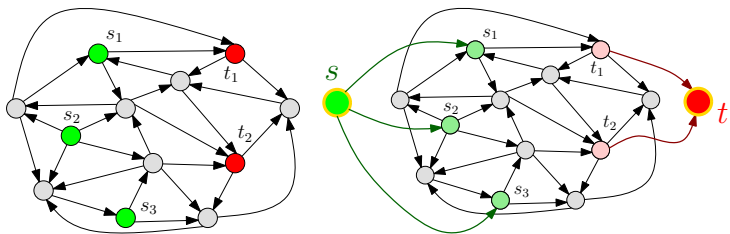
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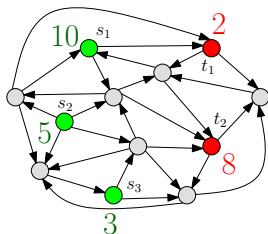


Supplies and Demands

A further generalization:

- 1 source s_i has a supply of $S_i \geq 0$
- 2 since t_j has a demand of $D_j \geq 0$ units

Question: is there a flow from source to sinks such that supplies are not exceeded and demands are met? Formally we have the additional constraints that $f^{\text{out}}(s_i) - f^{\text{in}}(s_i) \leq S_i$ for each source s_i and $f^{\text{in}}(t_j) - f^{\text{out}}(t_j) \geq D_j$ for each sink t_j .

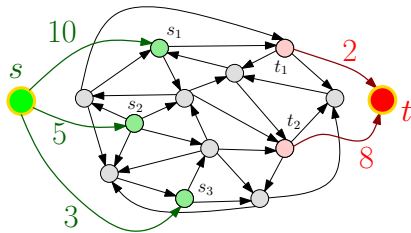
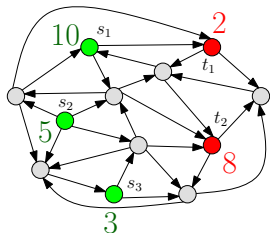


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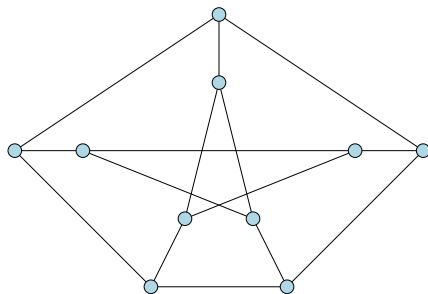
Matching

Problem (Matching)

Input: Given a (undirected) graph $G = (V, E)$.

Goal: Find a matching of maximum cardinality.

- 1 A matching is $M \subseteq E$ such that at most one edge in M is incident on any vertex



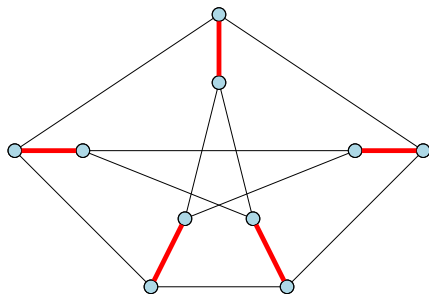
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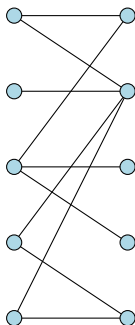


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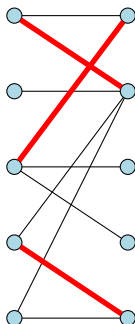
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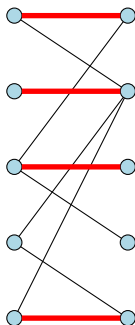
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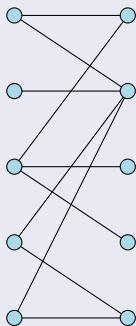


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Reduction of bipartite matching to max-flow

Max-Flow Construction

Given graph $G = (L \cup R, E)$ create flow-network $G' = (V', E')$ as follows:

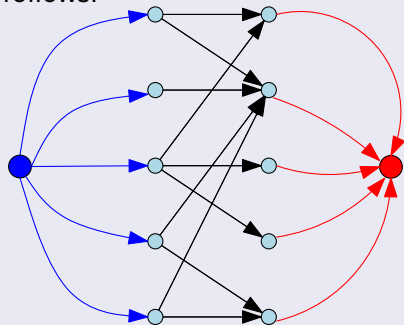


- 1 $V' = L \cup R \cup \{s, t\}$ where s and t are the new source and sink.
- 2 Direct all edges in E from L to R , and add edges from s to all vertices in L and from each vertex in R to t .
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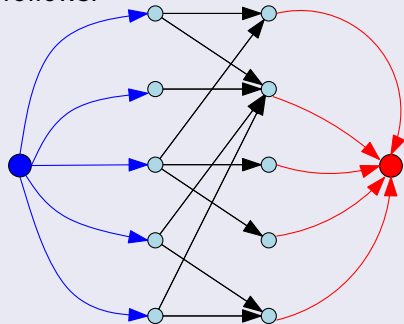


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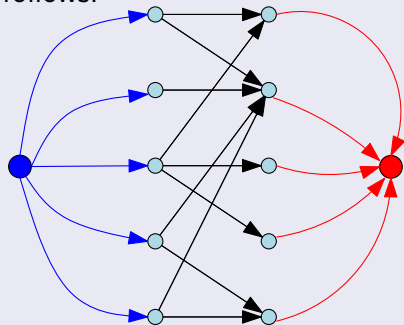


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Correctness: Matching to Flow

Proposition

If G has a matching of size k then G' has a flow of value k .

Proof.

Let M be matching of size k . Let $M = \{(u_1, v_1), \dots, (u_k, v_k)\}$. Consider following flow f in G' :

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- 3 for all other edges flow is zero.

Verify that f is a flow of value k (because M is a matching). □

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Proof.

Consider flow f of value k .

- 1 Can assume f is integral. Thus each edge has flow 1 or 0 .
- 2 Consider the set M of edges from L to R that have flow 1 .
 - 1 M has k edges because value of flow is equal to the number of non-zero flow edges crossing cut $(L \cup \{s\}, R \cup \{t\})$
 - 2 Each vertex has at most one edge in M incident upon it. Why?



Correctness of Reduction

Theorem

The maximum flow value in G' = maximum cardinality of matching in G .

Consequence

Thus, to find maximum cardinality matching in G , we construct G' and find the maximum flow in G' . Note that the matching itself (not just the value) can be found efficiently from the flow.

Running Time

For graph G with n vertices and m edges G' has $O(n + m)$ edges, and $O(n)$ vertices.

- ① Generic Ford-Fulkerson: Running time is $O(mC) = O(nm)$ since $C = n$.
- ② Capacity scaling: Running time is $O(m^2 \log C) = O(m^2 \log n)$.

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Perfect Matchings

Definition

A matching M is said to be **perfect** if every vertex has one edge in M incident upon it.

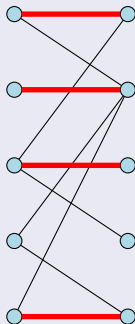


Figure : This graph does not have a perfect matching

Characterizing Perfect Matchings

Problem

When does a bipartite graph have a perfect matching?

- 1 Clearly $|L| = |R|$
- 2 Are there any necessary and sufficient conditions?

A Necessary Condition

Lemma

If $G = (L \cup R, E)$ has a perfect matching then for any $X \subseteq L$, $|N(X)| \geq |X|$, where $N(X)$ is the set of neighbors of vertices in X .

Proof.

Since G has a perfect matching, every vertex of X is matched to a different neighbor, and so $|N(X)| \geq |X|$. □

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Hall's Theorem

Theorem (Frobenius-Hall)

Let $\mathbf{G} = (\mathbf{L} \cup \mathbf{R}, \mathbf{E})$ be a bipartite graph with $|\mathbf{L}| = |\mathbf{R}|$. \mathbf{G} has a perfect matching if and only if for every $\mathbf{X} \subseteq \mathbf{L}$, $|\mathbf{N}(\mathbf{X})| \geq |\mathbf{X}|$.

One direction is the necessary condition.

For the other direction we will show the following:

- 1 Create flow network \mathbf{G}' from \mathbf{G} .
- 2 If $|\mathbf{N}(\mathbf{X})| \geq |\mathbf{X}|$ for all \mathbf{X} , show that minimum $\mathbf{s-t}$ cut in \mathbf{G}' is of capacity $\mathbf{n} = |\mathbf{L}| = |\mathbf{R}|$.
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Proof of Sufficiency

Assume $|\mathbf{N}(\mathbf{X})| \geq |\mathbf{X}|$ for any $\mathbf{X} \subseteq \mathbf{L}$. Then show that min **s-t** cut in \mathbf{G}' is of capacity at least \mathbf{n} .

Let (\mathbf{A}, \mathbf{B}) be an *arbitrary* **s-t** cut in \mathbf{G}'

- 1 Let $\mathbf{X} = \mathbf{A} \cap \mathbf{L}$ and $\mathbf{Y} = \mathbf{A} \cap \mathbf{R}$.
- 2 Cut capacity is at least $(|\mathbf{L}| - |\mathbf{X}|) + |\mathbf{Y}| + |\mathbf{N}(\mathbf{X}) \setminus \mathbf{Y}|$

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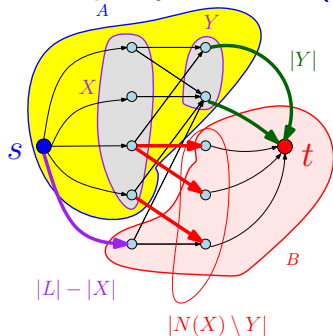
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Because there are...

- 1 $|L| - |X|$ edges from s to $L \cap B$.
- 2 $|Y|$ edges from Y to t .
- 3 there are at least $|\mathbf{N}(\mathbf{X}) \setminus \mathbf{Y}|$ edges from \mathbf{X} to vertices on the right side that are not in \mathbf{Y} .

Proof of Sufficiency

Continued...

- ① By the above, cut capacity is at least

$$\alpha = (|L| - |X|) + |Y| + |N(X) \setminus Y|.$$

- ② $|N(X) \setminus Y| \geq |N(X)| - |Y|$.

(This holds for any two sets.)

- ③ By assumption $|N(X)| \geq |X|$ and hence

$$|N(X) \setminus Y| \geq |N(X)| - |Y| \geq |X| - |Y|.$$

- ④ Cut capacity is therefore at least

$$\begin{aligned} \alpha &= (|L| - |X|) + |Y| + |N(X) \setminus Y| \\ &\geq |L| - |X| + |Y| + |X| - |Y| \geq |L| = n. \end{aligned}$$

- ⑤ Any s - t cut capacity is at least $n \implies$ max flow at least n units \implies perfect matching.

QED

Hall's Theorem: Generalization

Theorem (Frobenius-Hall)

Let $\mathbf{G} = (\mathbf{L} \cup \mathbf{R}, \mathbf{E})$ be a bipartite graph with $|\mathbf{L}| \leq |\mathbf{R}|$. \mathbf{G} has a matching that matches all nodes in \mathbf{L} if and only if for every $\mathbf{X} \subseteq \mathbf{L}$, $|\mathbf{N}(\mathbf{X})| \geq |\mathbf{X}|$.

Proof is essentially the same as the previous one.

Assigning jobs to people

- 1 n jobs, $n/2$ people
- 2 For each job: a set of people who can do that job.
- 3 Each person j has to do exactly two jobs.
- 4 **Goal:** find an assignment of 2 jobs to each person, such that all jobs are assigned.

Solution: Build bipartite graph, compute maximum matching, remove it, compute another maximum matching. Both matchings together form a valid solution if it exists. This algorithm is

(A) Correct.

(B) Incorrect.

Application: Assigning jobs to people

- 1 n jobs or tasks
- 2 m people
- 3 for each job a set of people who can do that job
- 4 for each person j a limit on number of jobs k_j
- 5 **Goal:** find an assignment of jobs to people so that all jobs are assigned and no person is overloaded

Reduce to max-flow similar to matching.

Arises in many settings. Using *minimum-cost flows* can also handle the case when assigning a job i to person j costs c_{ij} and goal is assign all jobs but minimize cost of assignment.

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Reduction to Maximum Flow

- 1 Create directed graph $G = (V, E)$ as follows
 - 1 $V = \{s, t\} \cup L \cup R$: L set of n jobs, R set of m people
 - 2 add edges (s, i) for each job $i \in L$, capacity 1
 - 3 add edges (j, t) for each person $j \in R$, capacity k_j
 - 4 if job i can be done by person j add an edge (i, j) , capacity 1
- 2 Compute max s - t flow. There is an assignment if and only if flow value is n .

Matchings in General Graphs

Matchings in general graphs more complicated.

There is a polynomial time algorithm to compute a maximum matching in a general graph. Best known running time is $O(m\sqrt{n})$.

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