CS 473: Algorithms, Spring 2021

More Network Flow Applications

Lecture March 25, 2021

Ruta (UIUC) CS473 1 Spring 2021 1 / 30

Part I

Baseball Pennant Race

Ruta (UIUC) CS473 2 Spring 2021 2 / 30

Pennant Race



Pennant Race: Example

Example

Team	Won	Remaining
New York	92	2
Baltimore	91	3
Toronto	91	3
Boston	89	2

Can Boston win the pennant?

Ruta (UIUC) CS473 4 Spring 2021 4 / 30

Pennant Race: Example

Example

Team	Won	Remaining
New York	92	2
Baltimore	91	3
Toronto	91	3
Boston	89	2

Can Boston win the pennant?

No, because Boston can win at most 91 games.

Ruta (UIUC) CS473 4 Spring 2021 4 / 30

Another Example

Example

Team	Won	Remaining
New York	92	2
Baltimore	91	3
Toronto	91	3
Boston	90	2

Can Boston win the pennant?

Another Example

Example

Team	Won	Remaining
New York	92	2
Baltimore	91	3
Toronto	91	3
Boston	90	2

Can Boston win the pennant?

Not clear unless we know what the remaining games are!

Ruta (UIUC) CS473 5 Spring 2021 5 / 30

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2	_	1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant?

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2		1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant? Suppose Boston does

Ruta (UIUC) CS473 6 Spring 2021 6 / 30

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2	_	1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant? Suppose Boston does

Boston wins both its games to get 92 wins

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2	_	1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant? Suppose Boston does

- Boston wins both its games to get 92 wins
- New York must lose both games

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2	_	1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant? Suppose Boston does

- Boston wins both its games to get 92 wins
- New York must lose both games; now both Baltimore and Toronto have at least 92

CS473 6 Spring 2021

Example

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	92	2	_	1	1	0
Baltimore	91	3	1	_	1	1
Toronto	91	3	1	1	_	1
Boston	90	2	0	1	1	_

Can Boston win the pennant? Suppose Boston does

- Boston wins both its games to get 92 wins
- New York must lose both games; now both Baltimore and Toronto have at least 92
- Winner of Baltimore-Toronto game has 93 wins!

Ruta (UIUC) CS473 6 Spring 2021 6 / 30

Can Boston win the penant?

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	3	6	_	2	3	1
Baltimore	5	4	2	_	1	1
Toronto	4	6	3	1	_	2
Boston	2	4	1	1	2	_

- (A) Yes.(B) No.

Abstracting the Problem

Given

- A set of teams S
- ② For each $x \in S$, the current number of wins w_x
- ullet For any $x,y\in \mathcal{S}$, the number of remaining games g_{xy} between x and y
- 4 A team z

Can z win the pennant?

Ruta (UIUC) CS473 8 Spring 2021 8 / 30

Towards a Reduction

- **z** can win the pennant if
 - z wins at least m games
 - no other team wins more than m games

Ruta (UIUC) CS473 9 Spring 2021 9 / 30

Towards a Reduction

- **z** can win the pennant if
 - z wins at least m games
 - to maximize \overline{z} 's chances we make \overline{z} win all its remaining games and hence $m = w_{\overline{z}} + \sum_{x \in S} g_{x\overline{z}}$
 - 2 no other team wins more than *m* games

Towards a Reduction

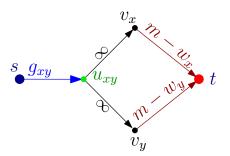
- **z** can win the pennant if
 - z wins at least m games
 - to maximize \overline{z} 's chances we make \overline{z} win all its remaining games and hence $m = w_{\overline{z}} + \sum_{x \in S} g_{x\overline{z}}$
 - 2 no other team wins more than *m* games
 - for each $x, y \in S$ the g_{xy} games between them have to be assigned to either x or y.

Is there an assignment of remaining games to teams such that no team $x \neq \overline{z}$ wins more than $m - w_x$ games?

Ruta (UIUC) CS473 9 Spring 2021 9 / 30

Flow Network: The basic gadget

- **9** s: source
- t: sink
- 3 x, y: two teams
- g_{xy}: number of games remaining between x and y.
- w_x: number of points x has.
- m: maximum number of points x can win before Z starts loosing.

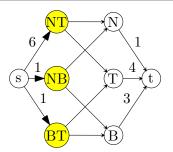


Flow Network: An Example

Can Boston win?

Team	Won	Remaining	NY	Bal	Tor	Bos
New York	90	11	_	1	6	4
Baltimore	88	6	1	_	1	4
Toronto	87	11	6	1	_	4
Boston	79	12	4	4	4	_

1 m = 79 + 12 = 91: Boston can get at most **91** points.



Constructing Flow Network

Notations

- S: set of teams,
- w_x wins for each team, and
- g_{xy} games remaining between x and y.
- m be the maximum number of wins for Z,

Reduction

Construct the flow network \boldsymbol{G} as follows

- ① One vertex v_x for each team $x \in S'$, one vertex u_{xy} for each pair of teams x and y in S'
- A new source vertex s and sink t
- **3** Edges (s, u_{xy}) of capacity g_{xy}
- Edges (v_x, t) of capacity equal $m w_x$
- Edges (u_{xy}, v_x) and (u_{xy}, v_y) of capacity ∞

Correctness of reduction

Theorem

G' has a maximum flow of value $g^* = \sum_{x,y \in S'} g_{xy}$ if and only if \overline{z} can win the most number of games (including possibly tie with other teams).

Proof of Correctness

Proof.

Existence of g^* flow $\Rightarrow \overline{z}$ wins pennant

- An integral flow saturating edges out of s ensures that each remaining game between x and y is played.
- 2 Capacity on (v_x, t) edges ensures that no team wins more than m games

Ruta (UIUC) CS473 14 Spring 2021 14 / 30

Proof of Correctness

Proof.

Existence of g^* flow $\Rightarrow \overline{z}$ wins pennant

- An integral flow saturating edges out of s ensures that each remaining game between x and y is played.
- 2 Capacity on (v_x, t) edges ensures that no team wins more than m games

Conversely, \overline{z} wins pennant \Rightarrow flow of value g^*

• The game outcomes determines flow on edges; if x wins k of the games against y, then flow on (u_{xy}, v_x) edge is k and on (u_{xy}, v_y) edge is $g_{xy} - k$

Ruta (UIUC) CS473 14 Spring 2021 14 / 30

Proof that **z** cannot win the pennant

① Suppose \overline{z} cannot win the pennant since $g^* < g$. How do we prove to some one compactly that \overline{z} cannot win the pennant?

Proof that **z** cannot win the pennant

- ① Suppose \overline{z} cannot win the pennant since $g^* < g$. How do we prove to some one compactly that \overline{z} cannot win the pennant?
- Show them the min-cut in the reduction flow network!

Ruta (UIUC) CS473 15 Spring 2021 15 / 30

Proof that **z** cannot win the pennant

- ① Suppose \overline{z} cannot win the pennant since $g^* < g$. How do we prove to some one compactly that \overline{z} cannot win the pennant?
- Show them the min-cut in the reduction flow network!
- See Kleinberg-Tardos book for a natural interpretation of the min-cut as a certificate.

Ruta (UIUC) CS473 15 Spring 2021 15 / 30

The biggest loser?

Given an input as above for the pennant competition, deciding if a team can come in the last place

- (A) Can be done using the same reduction as just seen.
- (B) Can not be done using the same reduction as just seen.
- (C) Can be done using flows but we need lower bounds on the flow, instead of upper bounds.
- (D) The problem is NP-Hard and requires exponential time.
- (E) Can be solved by negating all the numbers, and using the above reduction.
- **(F)** Can be solved efficiently only by running a reality show on the problem.

Part II

An Application of Min-Cut to Project Scheduling

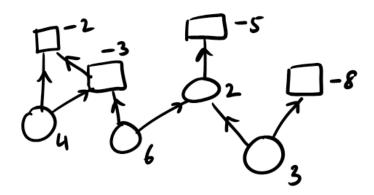
Project Scheduling

Problem:

- **1** *n* projects/tasks $1, 2, \ldots, n$
- dependencies between projects: i depends on j implies i cannot be done unless j is done. dependency graph is acyclic
- each project i has a cost/profit p_i
 - $\mathbf{0} \ \mathbf{p_i} < \mathbf{0} \ \text{implies} \ \mathbf{i} \ \text{requires a cost of} \ -\mathbf{p_i} \ \text{units}$
 - $p_i > 0$ implies that i generates p_i profit

Goal: Find projects to do so as to maximize profit.

Example



Ruta (UIUC) CS473 19 Spring 2021 19 / 3

Notation

For a set **A** of projects:

1 A is a valid solution if **A** is dependency closed, that is for every $i \in A$, all projects that i depends on are also in A.

Ruta (UIUC) CS473 20 Spring 2021 20 / 30

Notation

For a set **A** of projects:

- ① A is a valid solution if A is dependency closed, that is for every $i \in A$, all projects that i depends on are also in A.
- ② $profit(A) = \sum_{i \in A} p_i$. Can be negative or positive.

Ruta (UIUC) CS473 20 Spring 2021 20 / 30

Notation

For a set **A** of projects:

- A is a valid solution if A is dependency closed, that is for every $i \in A$, all projects that i depends on are also in A.
- ② $profit(A) = \sum_{i \in A} p_i$. Can be negative or positive.

Goal: find valid A to maximize profit(A).

Ruta (UIUC) CS473 20 Spring 2021 20 / 30

Idea: Reduction to Minimum-Cut

Finding a set of projects is partitioning the projects into two sets: those that are done and those that are not done.

Can we express this is a minimum cut problem?

Ruta (UIUC) CS473 21 Spring 2021 21 / 30

Idea: Reduction to Minimum-Cut

Finding a set of projects is partitioning the projects into two sets: those that are done and those that are not done.

Can we express this is a minimum cut problem?

Several issues:

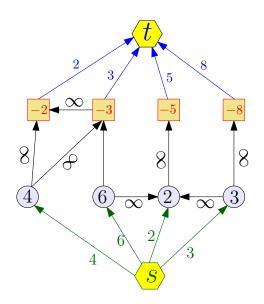
- We are interested in maximizing profit but we can solve minimum cuts.
- We need to convert negative profits into positive capacities.
- Need to ensure that chosen projects is a valid set.
- The cut value captures the profit of the chosen set of projects.

Reduction to Minimum-Cut

Note: We are reducing a *maximization* problem to a *minimization* problem.

- projects represented as nodes in a graph
- ② if i depends on j then (i, j) is an edge
- 3 add source s and sink t
- for each i with $p_i > 0$ add edge (s, i) with capacity p_i
- ullet for each i with $p_i < 0$ add edge (i, t) with capacity $-p_i$
- lacktriangledown for each dependency edge (i,j) put capacity ∞ (more on this later)

Reduction: Flow Network Example



Reduction contd

Algorithm:

- form graph as in previous slide
- ② compute s-t minimum cut (A, B)
- **3** output the projects in $A \{s\}$

Let $C = \sum_{i:p_i>0} p_i$: maximum possible profit.

Let $C = \sum_{i:p_i>0} p_i$: maximum possible profit.

Observation: The minimum s-t cut value is $\leq C$. Why?

Let $C = \sum_{i:p_i>0} p_i$: maximum possible profit.

Observation: The minimum s-t cut value is $\leq C$. Why?

Lemma

Suppose (A, B) is an s-t cut of finite capacity $(no \infty)$ edges. Then projects in $A - \{s\}$ are a valid solution.

Let $C = \sum_{i:p_i>0} p_i$: maximum possible profit.

Observation: The minimum s-t cut value is $\leq C$. Why?

Lemma

Suppose (A, B) is an s-t cut of finite capacity (no ∞) edges. Then projects in $A - \{s\}$ are a valid solution.

Proof.

If $A - \{s\}$ is not a valid solution then there is a project $i \in A$ and a project $j \notin A$ such that i depends on j

Let $C = \sum_{i:p_i>0} p_i$: maximum possible profit.

Observation: The minimum s-t cut value is $\leq C$. Why?

Lemma

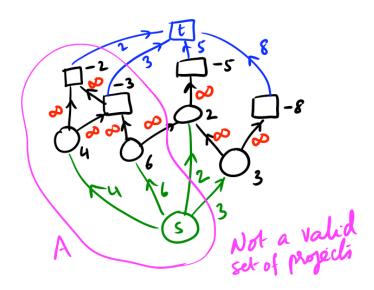
Suppose (A, B) is an s-t cut of finite capacity (no ∞) edges. Then projects in $A - \{s\}$ are a valid solution.

Proof.

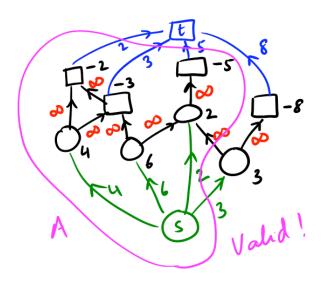
If $A-\{s\}$ is not a valid solution then there is a project $i\in A$ and a project $j\not\in A$ such that i depends on j

Since (i, j) capacity is ∞ , implies (A, B) capacity is ∞ , contradicting assumption.

Example



Example



Correctness of Reduction

Recall that for a set of projects X, $profit(X) = \sum_{i \in X} p_i$.

Correctness of Reduction

Recall that for a set of projects X, $profit(X) = \sum_{i \in X} p_i$.

Lemma

Suppose (A, B) is an s-t cut of finite capacity $(no \infty)$ edges. Then $c(A, B) = C - profit(A - \{s\})$.

Correctness of Reduction

Recall that for a set of projects X, $profit(X) = \sum_{i \in X} p_i$.

Lemma

Suppose (A, B) is an s-t cut of finite capacity (no ∞) edges. Then $c(A, B) = C - profit(A - \{s\})$.

Proof.

Edges in (A, B):

- **1** (s,i) for $i \in B$ and $p_i > 0$: capacity is p_i
- ② (i, t) for $i \in A$ and $p_i < 0$: capacity is $-p_i$
- \odot cannot have ∞ edges



Proof contd

For project set **A** let

- $benefit(A) = \sum_{i \in A: p_i > 0} p_i$

Proof.

Let
$$A' = A \cup \{s\}$$
.

$$c(A', B) = cost(A) + benefit(B)$$

= $cost(A) - benefit(A) + benefit(A) + benefit(B)$
= $-profit(A) + C$
= $C - profit(A)$

We have shown that if (A, B) is an s-t cut in G with finite capacity then

- \bullet $A \{s\}$ is a valid set of projects
- $c(A,B) = C profit(A \{s\})$

Ruta (UIUC) CS473 30 Spring 2021 30 / 30

We have shown that if (A, B) is an s-t cut in G with finite capacity then

- \bullet $A \{s\}$ is a valid set of projects
- ② $c(A, B) = C profit(A \{s\})$

Therefore a minimum s-t cut (A^*, B^*) gives a maximum profit set of projects $A^* - \{s\}$ since C is fixed.

We have shown that if (A, B) is an s-t cut in G with finite capacity then

- **1** $A \{s\}$ is a valid set of projects
- ② $c(A, B) = C profit(A \{s\})$

Therefore a minimum s-t cut (A^*, B^*) gives a maximum profit set of projects $A^* - \{s\}$ since C is fixed.

Question: How can we use ∞ in a real algorithm?

Ruta (UIUC) CS473 30 Spring 2021 30 / 30

We have shown that if (A, B) is an s-t cut in G with finite capacity then

- **1** $A \{s\}$ is a valid set of projects
- $c(A,B) = C profit(A \{s\})$

Therefore a minimum s-t cut (A^*, B^*) gives a maximum profit set of projects $A^* - \{s\}$ since C is fixed.

Question: How can we use ∞ in a real algorithm?

Set capacity of ∞ arcs to C+1 instead. Why does this work?

Ruta (UIUC) CS473 30 Spring 2021 30 / 30