CS 573: Algorithms, Fall 2014

Network Flow II

Lecture 12 October 2, 2014

Accountability



BEFORE I DECIDE TO INVEST
TIME AND ENERGY LEARNING
NETWORK FLOWS, I WANT TO
KNOW HOW MUCH IT'S GOING
TO INCREASE MY POSTDOCTORAL
SALARY! I DEMAND
ACCOUNTABILITY!!

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Accountability

- 1. People that do not know maximum flows: essentially everybody.
- 2. Average salary on earth j \$5,000
- 3. People that know maximum flow most of them work in programming related jobs and make at least \$10,000 a year.
- 4. Salary of people that learned maximum flows: > \$10,000
- 5. Salary of people that did not learn maximum flows: < \$5,000.
- 6. Salary of people that know Latin: **0** (unemployed).

Conclusion

Thus, by just learning maximum flows (and not knowing Latin) you can double your future salary!

Ford Fulkerson

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\begin{array}{|c|c|c|c|}\hline \textbf{algFordFulkerson}(\textbf{G},s,t)\\ \hline \textbf{Initialize flow }f \textbf{ to zero}\\ \textbf{while} & \exists \textbf{ path }\pi \textbf{ from }s\textbf{ to }t\textbf{ in }\textbf{G}_f\textbf{ do}\\ \hline & c_f(\pi) \leftarrow \min\left\{c_f(u,v) \mid (u \rightarrow v) \in \pi\right\}\\ \hline \textbf{for }\forall (u \rightarrow v) \in \pi\textbf{ do}\\ & f(u,v) \leftarrow f(u,v) + c_f(\pi)\\ & f(v,u) \leftarrow f(v,u) - c_f(\pi)\\ \hline \end{array}
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Lemma

If the capacities on the edges of G are integers, then algFordFulkerson runs in $O(m|f^*|)$ time, where $|f^*|$ is the amount of flow in the maximum flow and m = |E(G)|.

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Proof of Lemma...

Proof.

Observe that the **algFordFulkerson** method performs only subtraction, addition and **min** operations. Thus, if it finds an augmenting path π , then $c_f(\pi)$ must be a *positive* integer number. Namely, $c_f(\pi) \geq 1$. Thus, $|f^*|$ must be an integer number (by induction), and each iteration of the algorithm improves the flow by at least 1. It follows that after $|f^*|$ iterations the algorithm stops. Each iteration takes O(m+n) = O(m) time, as can be easily verified.

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Edmonds-Karp algorithm

Edmonds-Karp: modify **algFordFulkerson** so it always returns the shortest augmenting path in G_f .

Definition

For a flow f, let $\delta_f(v)$ be the length of the shortest path from the source s to v in the residual graph G_f . Each edge is considered to be of length 1.

Assume the following key lemma:

Lemma

 $\forall v \in V \setminus \{s,t\}$ the function $\delta_f(v)$ increases.

Integrality theorem

Observation (Integrality theorem)

If the capacity function \mathbf{c} takes on only integral values, then the maximum flow \mathbf{f} produced by the algFordFulkerson method has the property that $|\mathbf{f}|$ is integer-valued. Moreover, for all vertices \mathbf{u} and \mathbf{v} , the value of $\mathbf{f}(\mathbf{u}, \mathbf{v})$ is also an integer.

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The disappearing/reappearing lemma

Lemma

During execution **Edmonds-Karp**, edge $(u \rightarrow v)$ might disappear/reappear from G_f at most n/2 times, n = |V(G)|.

Proof.

- 1. iteration when edge $(u \rightarrow v)$ disappears.
- 2. $(u \rightarrow v)$ appeared in augmenting path π .
- 3. Fully utilized: $c_f(\pi) = c_f(uv)$. f flow in beginning of iter.
- 4. till $(u \rightarrow v)$ "magically" reappears.
- 5. ... augmenting path σ that contained the edge $(\mathbf{v} \to \mathbf{u})$.
- 6. g: flow used to compute σ .
- 7. We have: $\delta_g(u) = \delta_g(v) + 1 \ge \delta_f(v) + 1 = \delta_f(u) + 2$
- 8. distance of \mathbf{s} to \mathbf{u} had increased by $\mathbf{2}$. QED.

Comments...

- 1. $\delta_{?}(u)$ might become infinity.
- 2. \boldsymbol{u} is no longer reachable from \boldsymbol{s} .
- 3. By monotonicity, the edge $(u \rightarrow v)$ would never appear again.

Observation

For every iteration/augmenting path of Edmonds-Karp algorithm, at least one edge disappears from the residual graph $G_{?}$.

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Shortest distance increases during Edmonds-Karp execution

Lemma

Edmonds-Karp run on G = (V, E), s, t, then $\forall v \in V \setminus \{s, t\}$, the distance $\delta_f(v)$ in G_f increases monotonically.

Proof

- 1. By Contradiction. f: flow before (first fatal) iteration.
- 2. g: flow after.
- 3. \mathbf{v} : vertex s.t. $\delta_g(\mathbf{v})$ is minimal, among all counter example vertices.
- 4. \mathbf{v} : $\delta_g(\mathbf{v})$ is minimal and $\delta_g(\mathbf{v}) < \delta_f(\mathbf{v})$.

Edmonds-Karp # of iterations

Lemma

Edmonds-Karp handles O(nm) augmenting paths before it stops.

Its running time is $O(nm^2)$, where n = |V(G)| and m = |E(G)|.

Proof.

- 1. Every edge might disappear at most n/2 times.
- 2. At most *nm*/2 edge disappearances during execution Edmonds-Karp.
- 3. In each iteration, by path augmentation, at least one edge disappears.
- 4. **Edmonds-Karp** algorithm perform at most O(mn) iterations.
- 5. Computing augmenting path takes O(m) time.

6. Overall running time is $O(nm^2)$.

Proof continued...

- 1. $\pi = s \to \cdots \to u \to v$: shortest path in \mathbf{G}_g from s to v.
- 2. $(u o v) \in \mathsf{E}(\mathsf{G}_g)$, and thus $\delta_g(u) = \delta_g(v) 1$.
- 3. By choice of \mathbf{v} : $\delta_g(\mathbf{u}) \geq \delta_f(\mathbf{u})$. (i) If $(\mathbf{u} \to \mathbf{v}) \in \mathsf{E}(\mathsf{G}_f)$ then

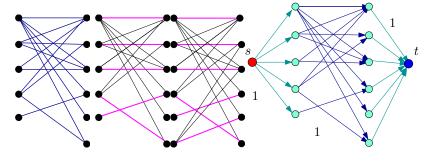
$$\delta_f(\mathbf{v}) < \delta_f(\mathbf{u}) + 1 < \delta_g(\mathbf{u}) + 1 = \delta_g(\mathbf{v}) - 1 + 1 = \delta_g(\mathbf{v})$$

This contradicts our assumptions that $\delta_f(\mathbf{v}) > \delta_g(\mathbf{v})$.

Proof continued II

- (ii) $f(u \rightarrow v) \notin E(G_f)$:
 - 1. π used in computing g from f contains $(v \rightarrow u)$.
- 2. $(u \rightarrow v)$ reappeared in the residual graph G_g (while not being present in G_f).
- 3. $\Longrightarrow \pi$ pushed a flow in the other direction on the edge $(u \to v)$. Namely, $(v \to u) \in \pi$.
- 4. Algorithm always augment along the shortest path. By assumption $\delta_g(\mathbf{v}) < \delta_f(\mathbf{v})$, and definition of \mathbf{u} : $\delta_f(\mathbf{u}) = \delta_f(\mathbf{v}) + 1 > \delta_g(\mathbf{v}) = \delta_g(\mathbf{u}) + 1,$
- 5. $\Longrightarrow \delta_f(u) > \delta_g(u)$ \Longrightarrow monotonicity property fails for u. But: $\delta_g(u) < \delta_g(v)$. A contradiction.

Bipartite Matching



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Bipartite matching

Definition

G = (V, E): undirected graph.

 $M \subseteq E$: *matching* if all vertices $v \in V$, at most one edge of M is incident on v.

M is $maximum \ matching$ if for any matching M': $|M| \ge |M'|$.

M is **perfect** if it involves all vertices.

Computing bipartite matching

Theorem

Compute maximum bipartite matching in **O(nm)** time.

Proof.

- 1. **G**: bipartite graph **G**. (n vertices and m edges)
- 2. Create new graph **H** with source on left and sink right.
- 3. Direct all edges from left to right. Set all capacities to one.
- 4. By Integrality theorem, flow in \boldsymbol{H} is 0/1 on edges.
- 5. A flow of value k in $H \implies$ a collection of k vertex disjoint s t paths \implies matching in G of size k.
- 6. M: matching of k edge in G, \Longrightarrow flow of value k in H.
- 7. Running time of the algorithm is O(nm). Max flow is n, and as such, at most n augmenting paths.

Extension: Multiple Sources and Sinks

Question

Given a flow network with several sources and sinks, how can we compute maximum flow on such a network?

Solution

The idea is to create a super source, that send all its flow to the old sources and similarly create a super sink that receives all the flow.

Clearly, computing flow in both networks in equivalent.

