

CS7800: Advanced Algorithms

Network Flow I

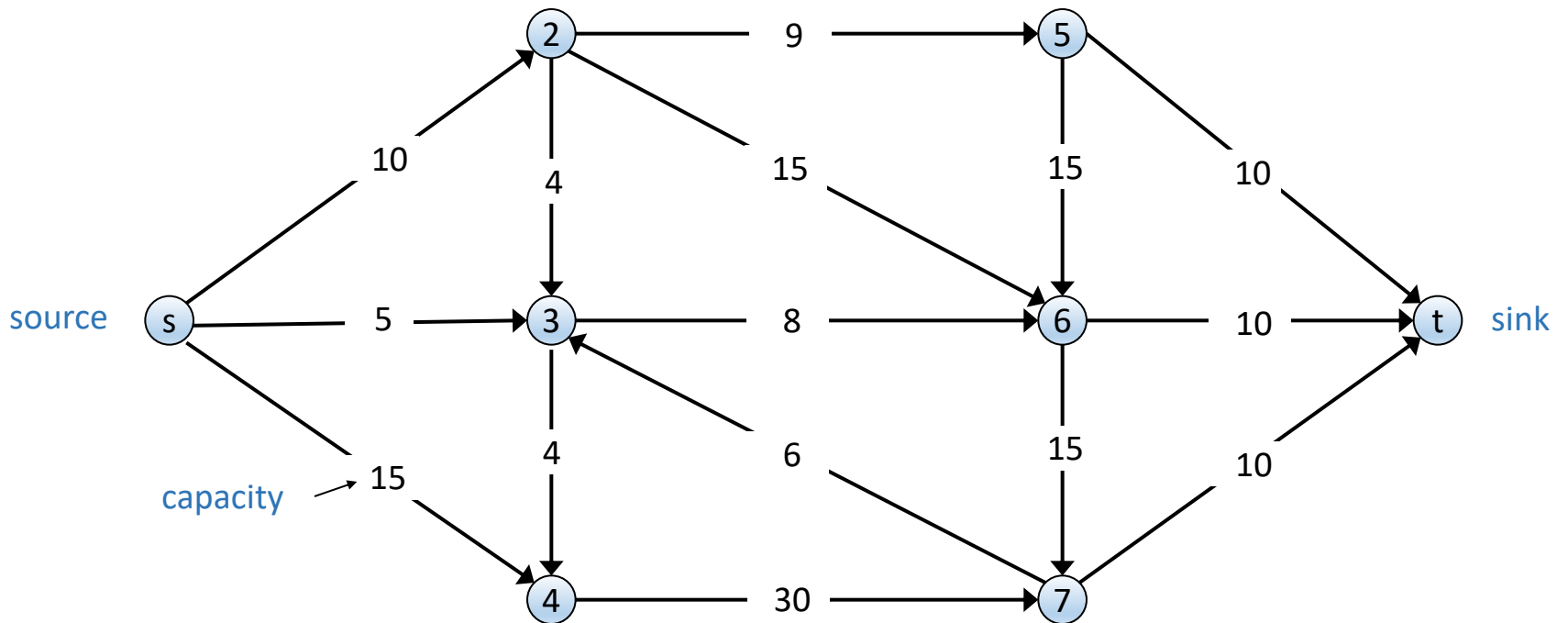
- Ford Fulkerson
- Duality

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09-27-22

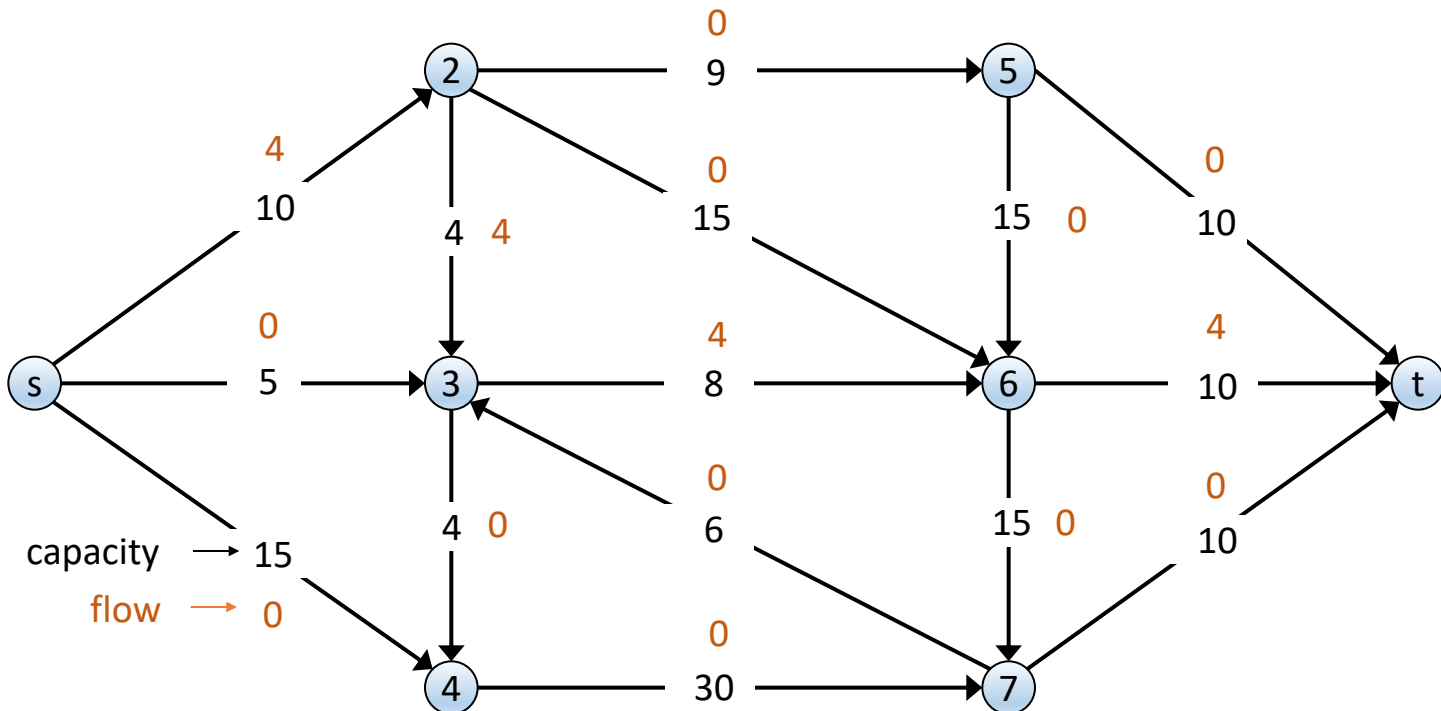
Flow Networks

- Directed graph $G = (V, E)$
- Two special nodes: source s and sink t
- Edge capacities $c(e)$



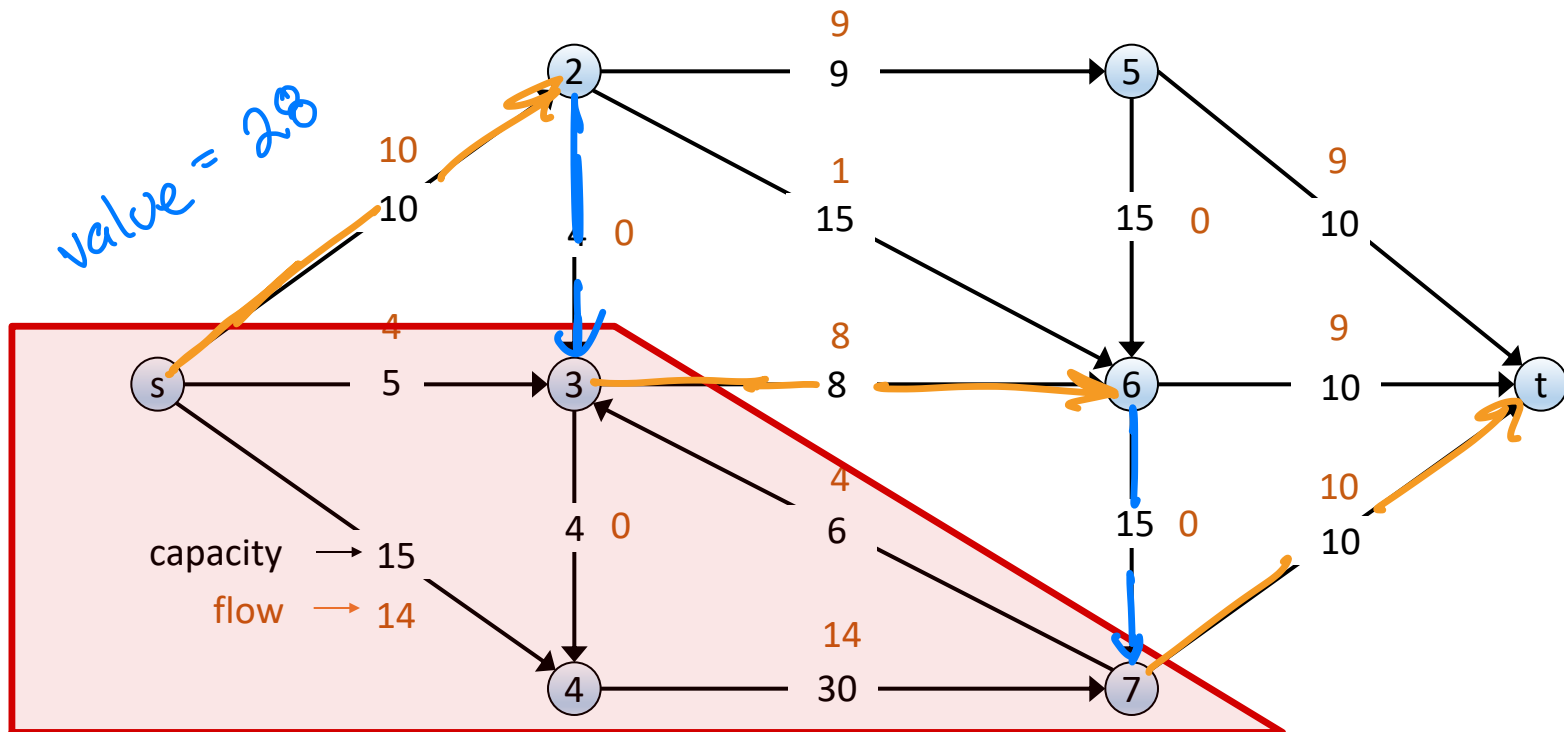
Flows

- An **s-t flow** is a function $f(e)$ such that
 - For every $e \in E$, $0 \leq f(e) \leq c(e)$ (non-negativity, capacity)
 - For every $v \in E$, $\sum_{e \text{ in to } v} f(e) = \sum_{e \text{ out of } v} f(e)$ (flow conservation)
except for s,t
- The **value** of a flow is $val(f) = \sum_{e \text{ out of } s} f(e)$



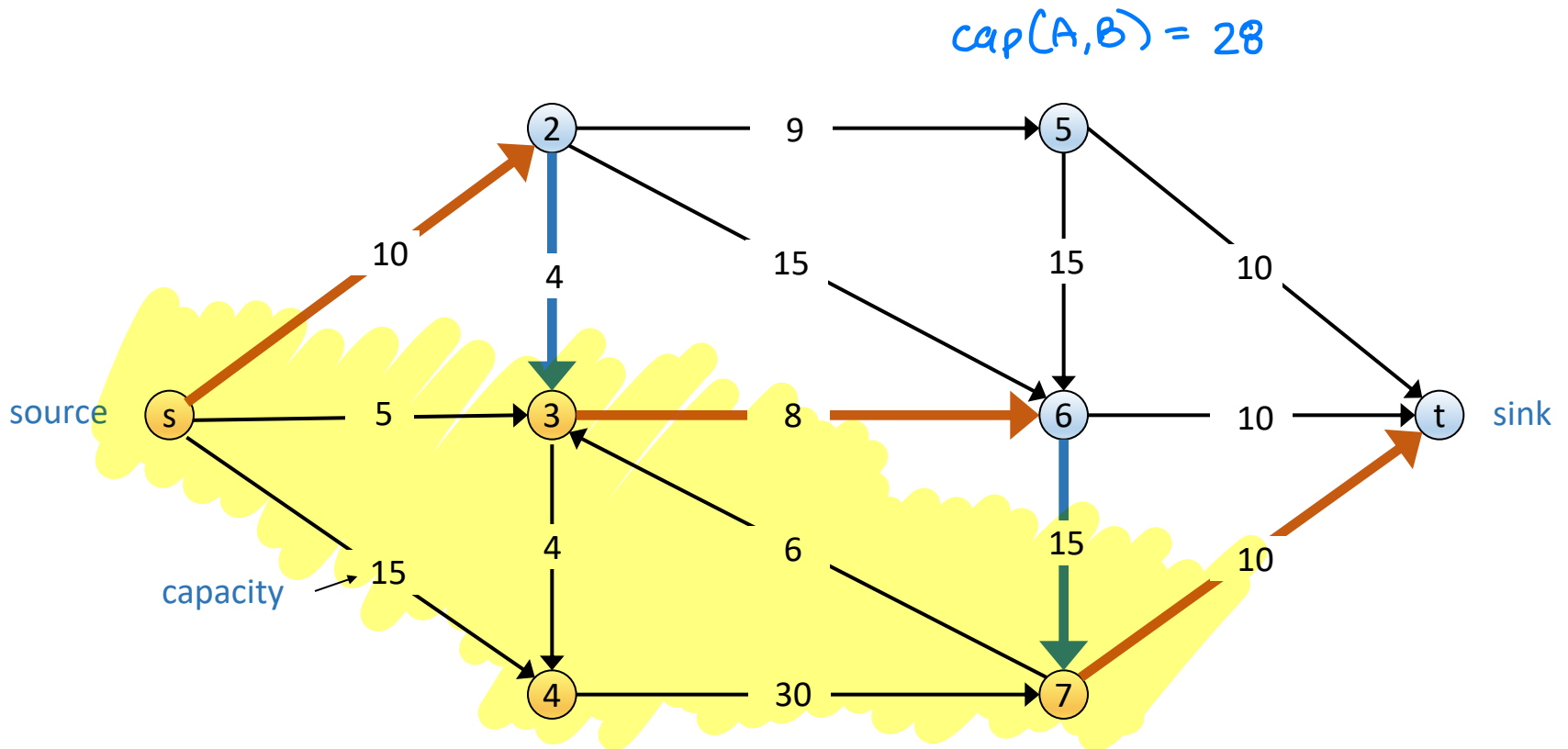
Maximum Flow Problem

Given $G = (V, E, s, t, \{c(e)\})$, find an s-t flow of max. value



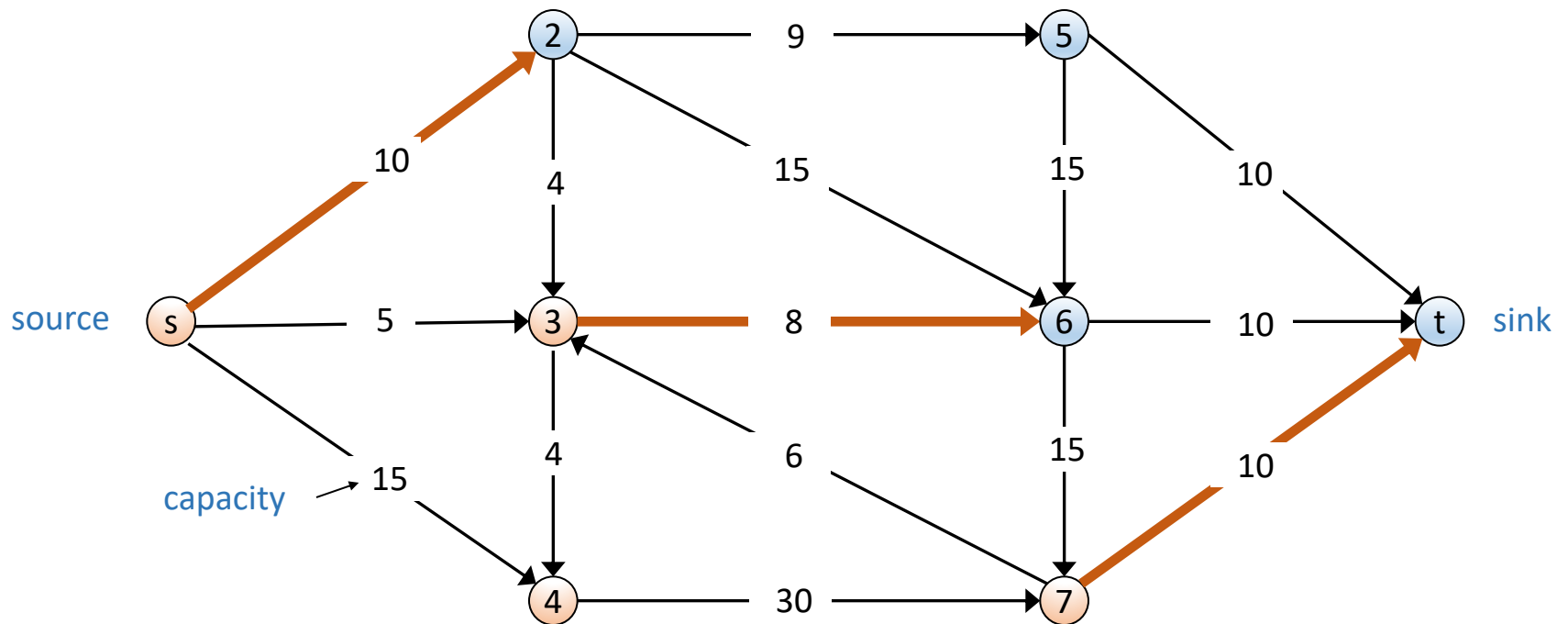
Cuts

- An **s-t cut** is a partition (A, B) of V with $s \in A$ and $t \in B$
- The **capacity** of a cut (A, B) is $cap(A, B) = \sum_{e \text{ out of } A} c(e)$



Minimum Cut problem

Given $G = (V, E, s, t, \{c(e)\})$, find an s-t cut of min. capacity

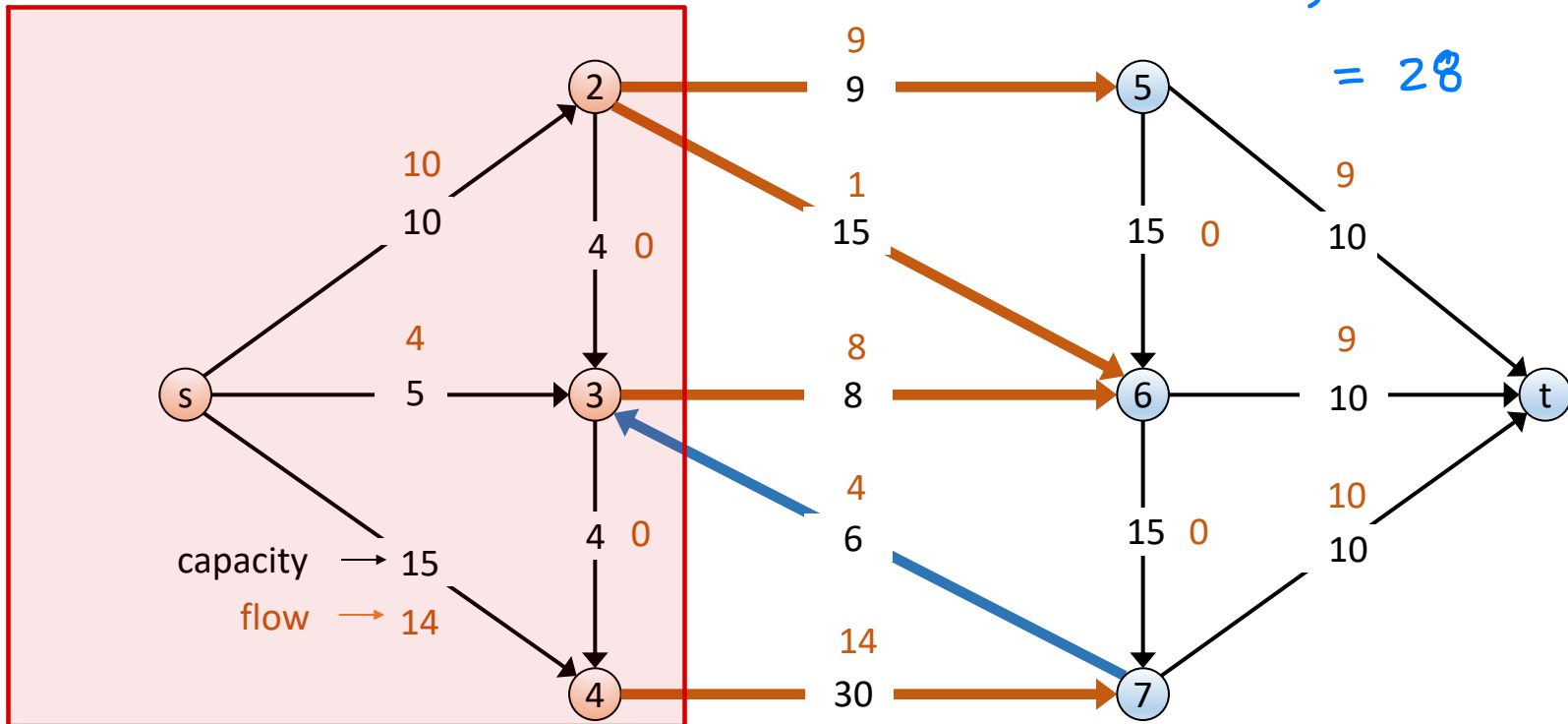


Flows vs. Cuts

- **Fact:** If f is any s-t flow and (A, B) is any s-t cut, then the net flow across (A, B) is equal to the amount leaving s

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) = \text{val}(f)$$

$$\text{val}(f) = 9 + 1 + 8 - 4 + 14 = 28$$



Weak MaxFlow-MinCut Duality

- For any s-t flow f and any s-t cut (A, B) $val(f) \leq cap(A, B)$

$$val(f) = \sum_{e \text{ out of } s} f(e)$$

$$= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e)$$

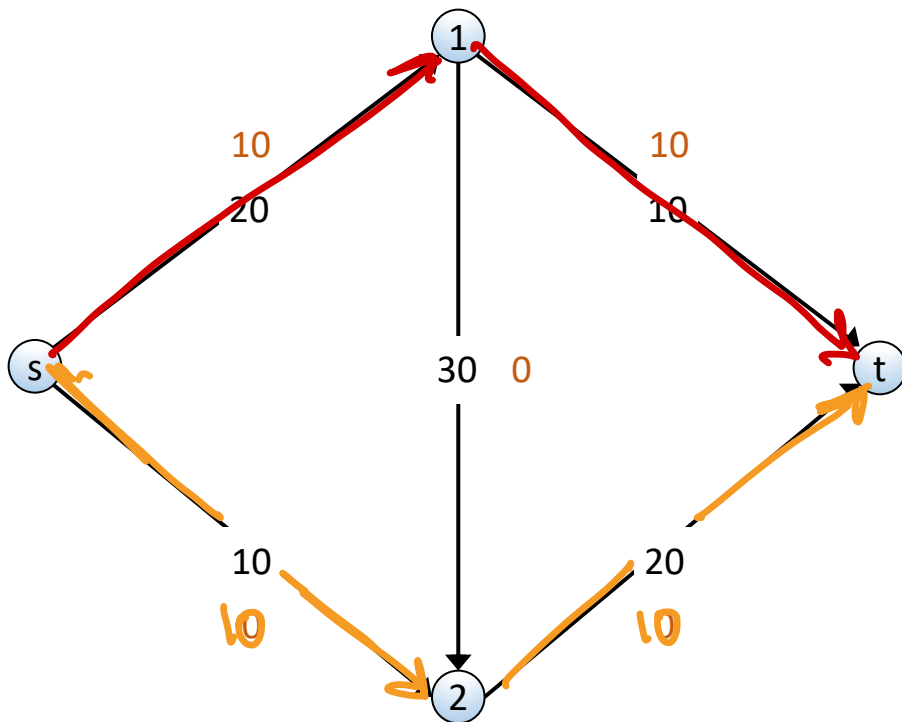
$$\leq \sum_{e \text{ out of } A} c(e) - \sum_{e \text{ into } A} f(e) \quad (\text{max capacity})$$

$$\leq \sum_{e \text{ out of } A} c(e) - 0 = cap(A, B) \quad (\text{non-negativity})$$

- If f is a flow, (A, B) is a cut, and $val(f) = cap(A, B)$, then f is a max flow and (A, B) is a min cut

Augmenting Paths

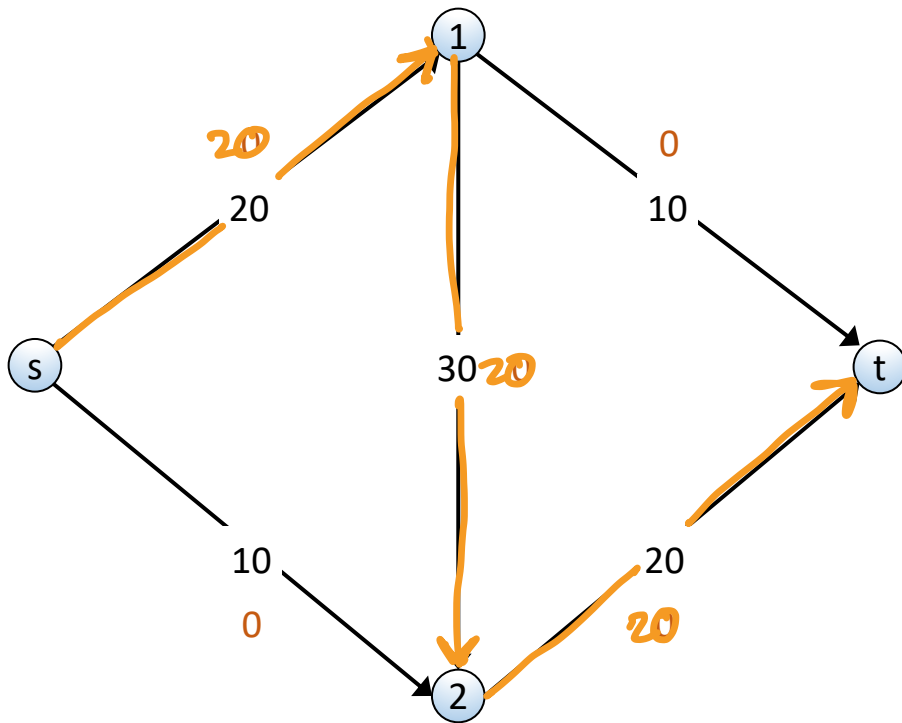
- Given a network $G = (V, E, s, t, \{c(e)\})$ and a flow f , an **augmenting path** P is an $s \rightarrow t$ path such that $f(e) < c(e)$ for every edge $e \in P$



Greedy Max Flow

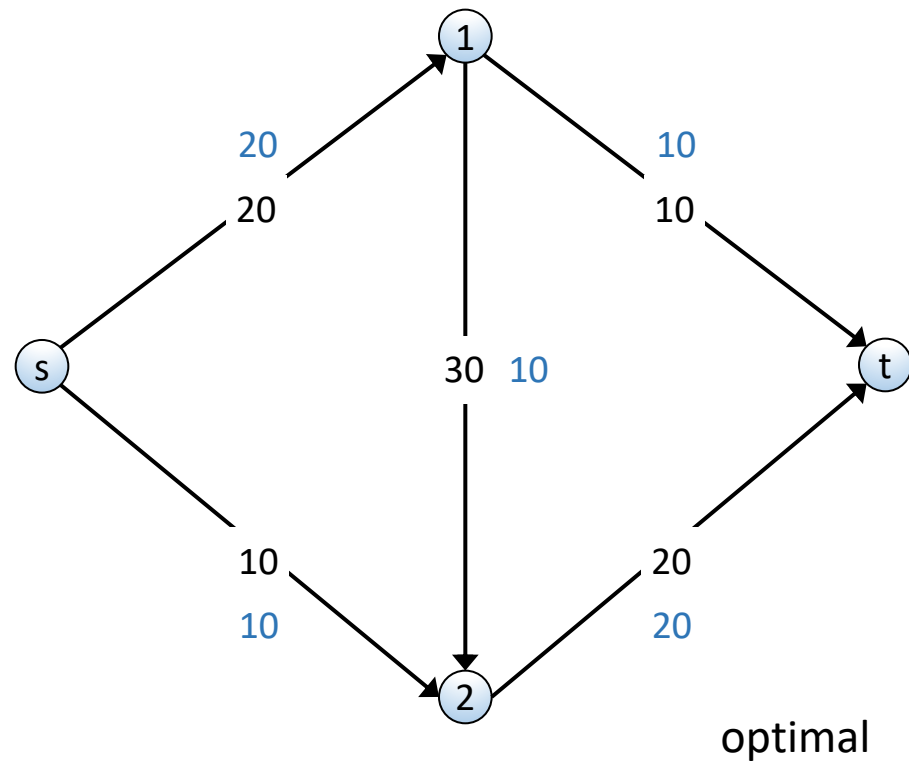
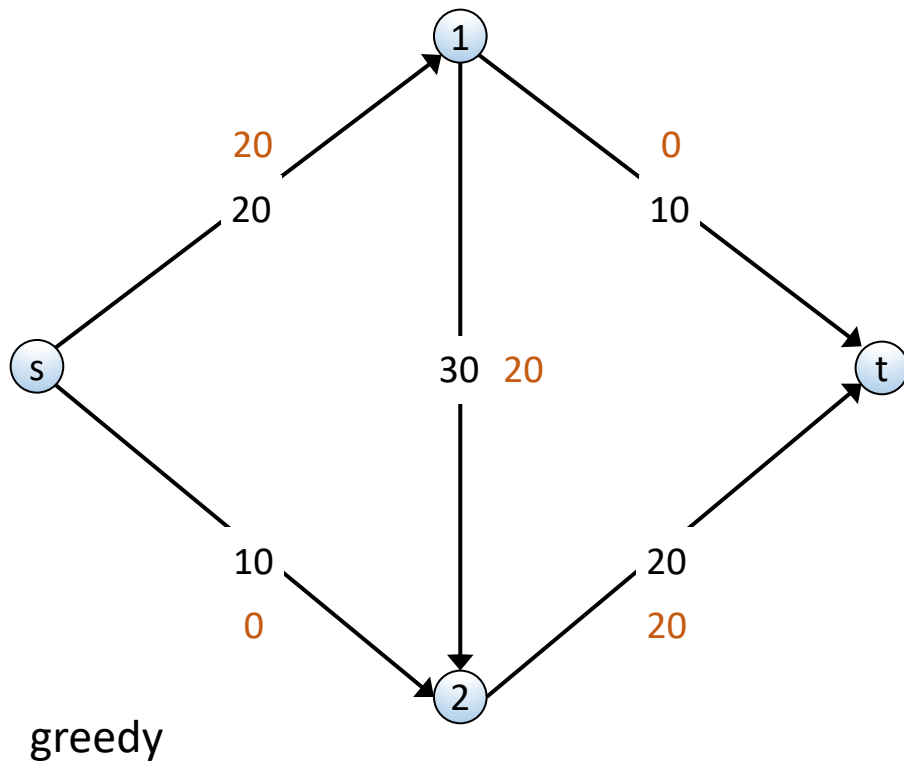
the only feasible flow you know

- Start with $f(e) = 0$ for all edges $e \in E$
- Find an **augmenting path** P
- Repeat until you get stuck



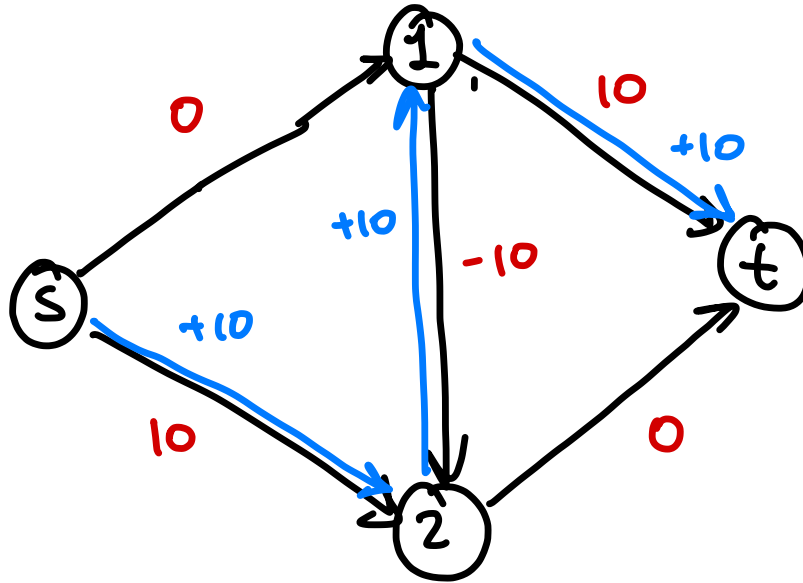
Does Greedy Work?

- Greedy gets stuck before finding a max flow
- How can we get from our solution to the max flow?



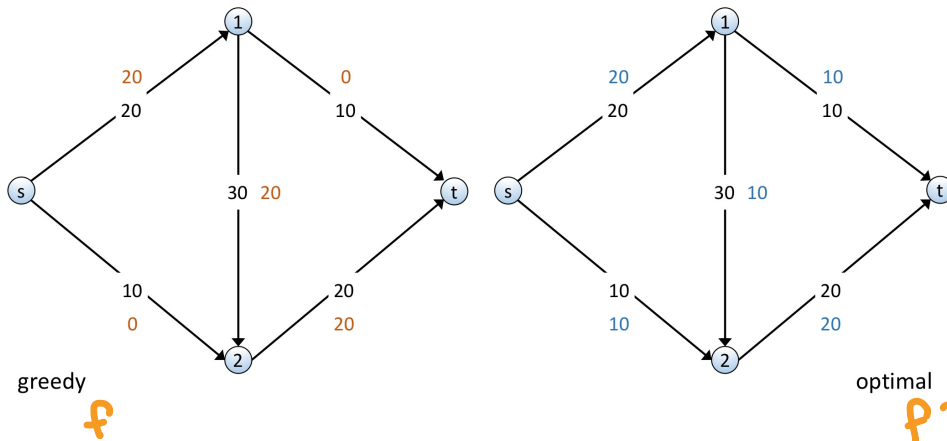
Why didn't greedy work?

$$f^* - f$$



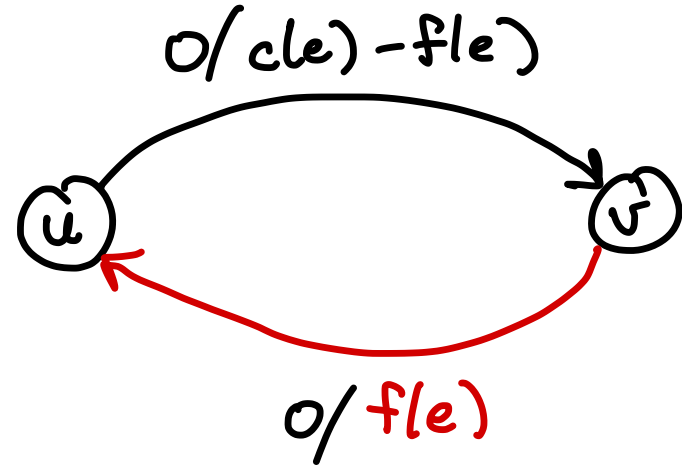
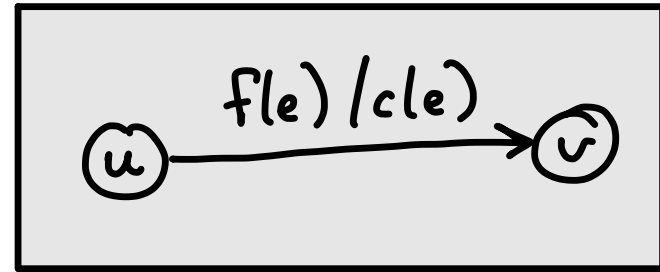
• Greedy send "negative flow"

• Negative flow \approx sending flow back



Residual Graphs

- Original edge: $e = (u, v) \in E$.
 - Flow $f(e)$, capacity $c(e)$
- Residual edge
 - Allows “undoing” flow
 - $e = (u, v)$ and $e^R = (v, u)$.
 - Residual capacity
- Residual graph $G_f = (V, E_f)$
 - Edges with positive residual capacity.
 - $E_f = \{e : f(e) < c(e)\} \cup \{e^R : c(e) > 0\}$.



Given G, f it's $O(m)$ time to compute G_f

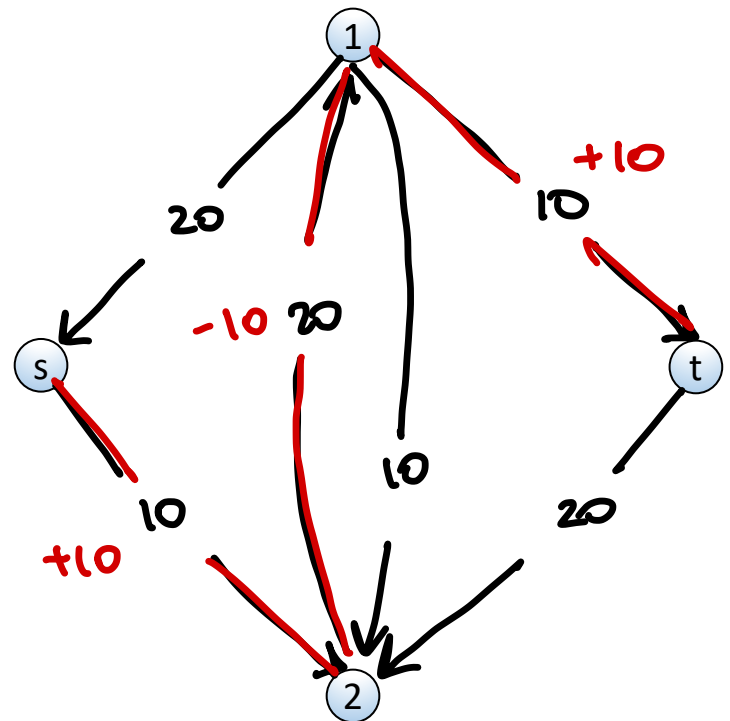
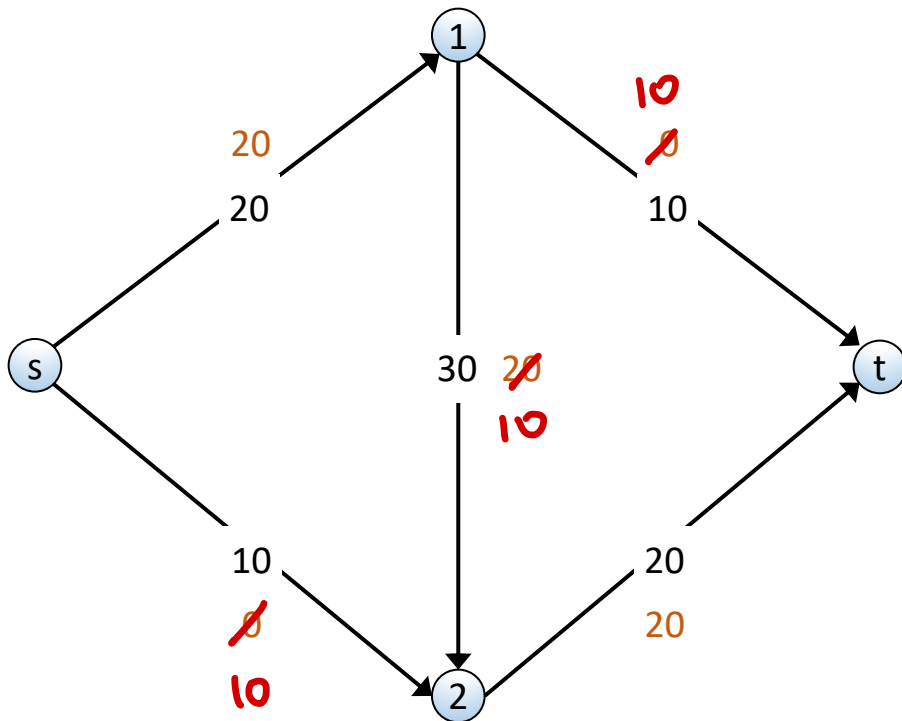
Augmenting Paths in Residual Graphs

- Let G_f be a **residual graph** Any path where every edge has >0 capacity
↓
- Let P be an augmenting path in the **residual graph**
- **Fact:** $f' = \text{Augment}(G_f, P)$ is a valid flow

```
Augment( $G_f, P$ )  
   $b \leftarrow$  the minimum capacity of an edge in  $P$   
  for  $e \in P$   
    if  $e \in E$ :     $f(e) \leftarrow f(e) + b$   
    else:          $f(e) \leftarrow f(e) - b$   
  return  $f$ 
```

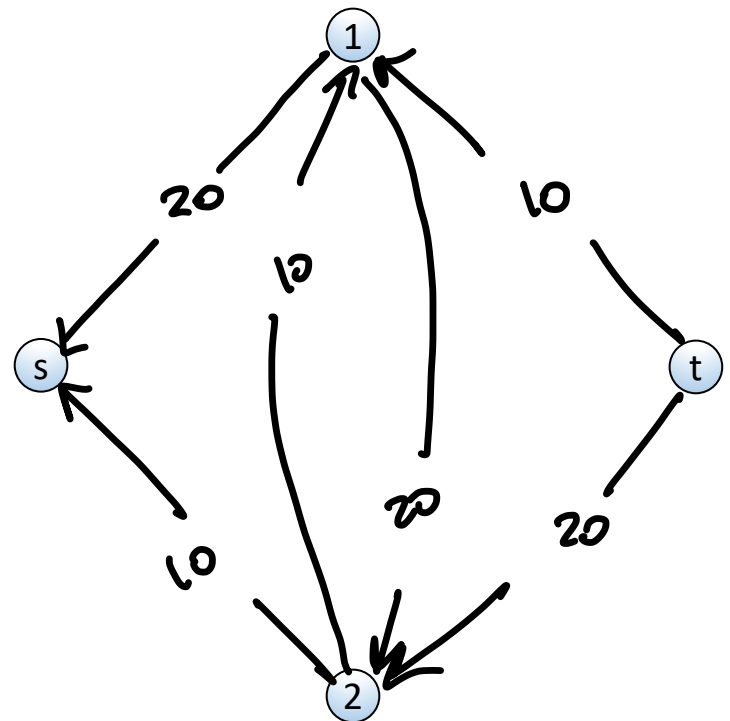
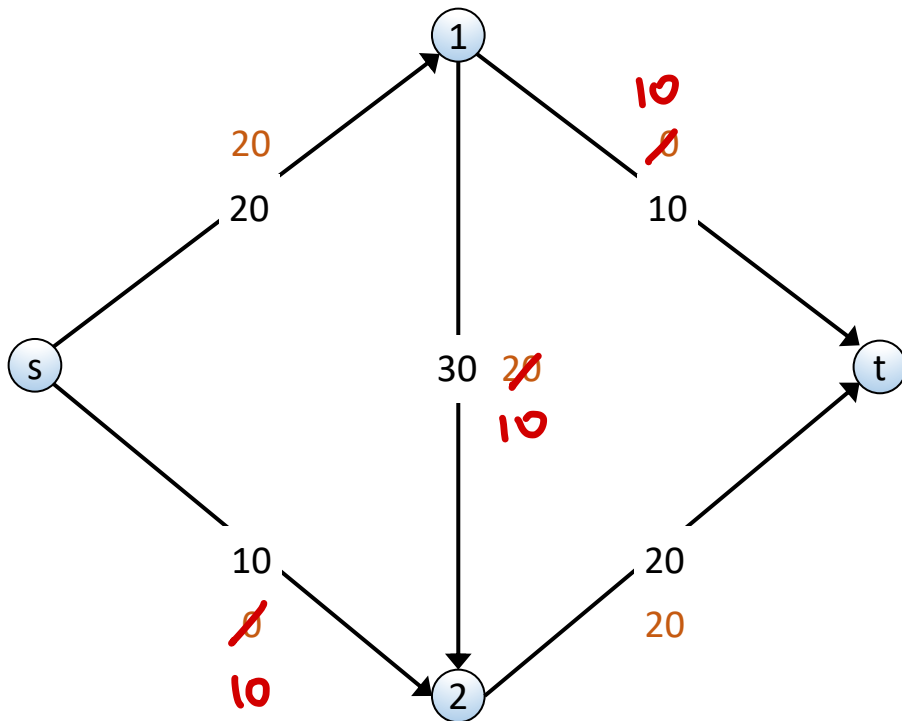
Ford-Fulkerson Algorithm

- Start with $f(e) = 0$ for all edges $e \in E$
- Find an **augmenting path** P in the **residual graph**
- Repeat until you get stuck



Ford-Fulkerson Algorithm

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Ford-Fulkerson Algorithm

```
FordFulkerson( $G, s, t, \{c(e)\}$ )
```

```
  for  $e \in E$ :  $f(e) \leftarrow 0$            //  $O(m)$ 
```

```
   $G_f$  is the residual graph           //  $O(m)$ 
```

```
  while (there is an  $s$ - $t$  path  $P$  in  $G_f$ )
```

```
     $f \leftarrow \text{Augment}(G_f, P)$  //  $O(m)$  per iteration
```

```
    update  $G_f$ 
```

How many iterations?

```
  return  $f$ 
```

```
Augment( $G_f, P$ )
```

```
   $b \leftarrow$  the minimum capacity of an edge in  $P$ 
```

```
  for  $e \in P$ 
```

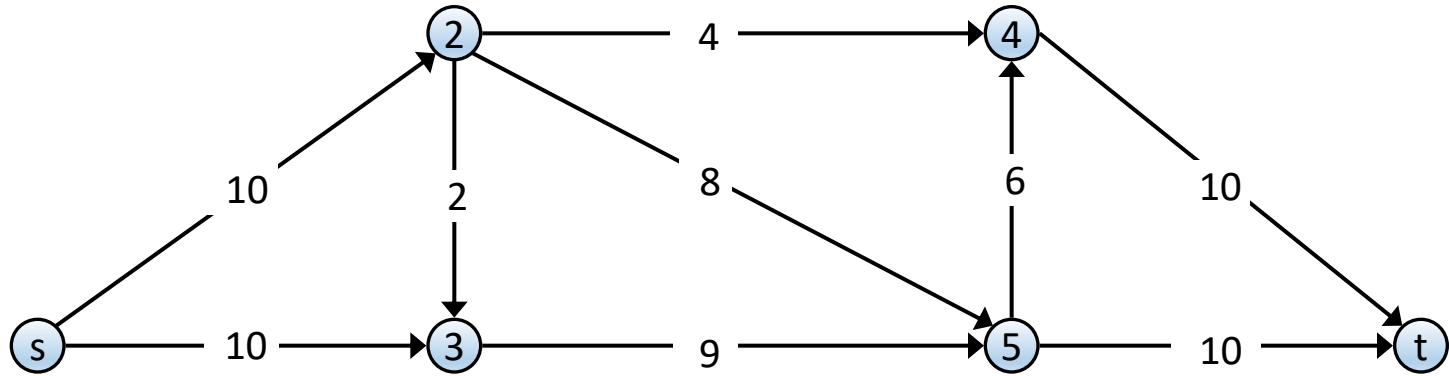
```
    if  $e \in E$ :    $f(e) \leftarrow f(e) + b$ 
```

```
    else:         $f(e) \leftarrow f(e) - b$ 
```

```
  return  $f$ 
```

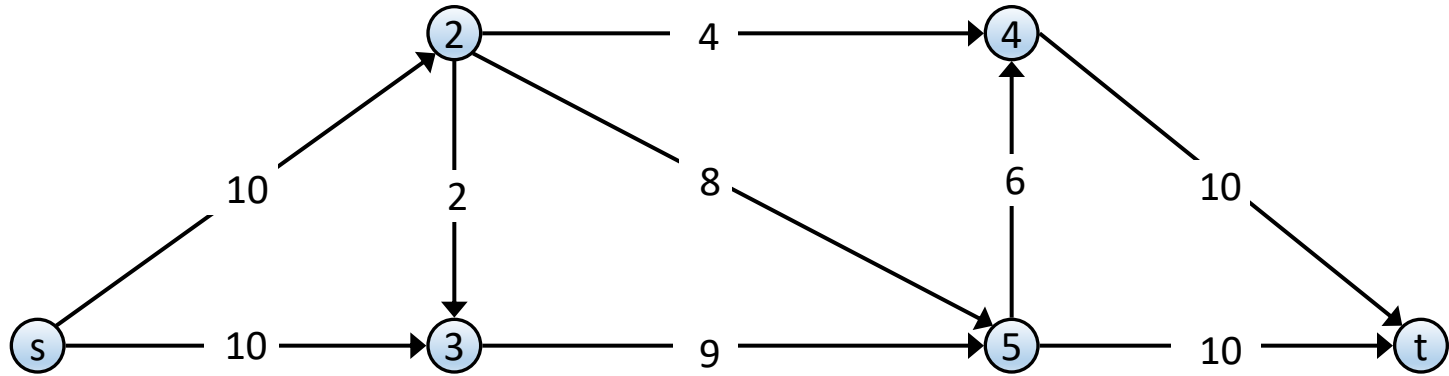
Ford-Fulkerson Demo

G :



Ford-Fulkerson Demo

G :



G_f :



What do we want to prove?

- Termination?
- Correctness / optimality?
- Running time?
- Finding min cuts?

Termination of Ford-Fulkerson

Assume all capacities are integers $0 \leq c(e) \leq C$

① Value of the max flow
 $\text{val}(f^*) \leq nC$

② Every augmentation adds ≥ 1 to $\text{val}(f)$

\Rightarrow # of iterations $\leq nC$

Correctness of Ford-Fulkerson

• **Theorem:** the following are equivalent for all f

1. There exists a cut (A, B) such that $val(f) = cap(A, B)$
2. Flow f is a maximum flow
3. There is no augmenting path in G_f

Strong max flow min cut duality

Correctness of Ford-Fulkerson

- **Theorem:** f is a maximum s-t flow if and only if there is no augmenting s-t path in G_f

- **Strong MaxFlow-MinCut Duality:** The value of the max s-t flow equals the capacity of the min s-t cut

- We'll prove that the following are equivalent for all f

- ✓ 1. There exists a cut (A, B) such that $val(f) = cap(A, B)$
- ✓ 2. Flow f is a maximum flow
- ✓ 3. There is no augmenting path in G_f

Correctness of Ford-Fulkerson

- **(3 → 1)** If there is no augmenting path in G_f , then there is a cut (A, B) such that $val(f) = cap(A, B)$
 - Let A be the set of nodes reachable from s in G_f
 - Let B be all other nodes

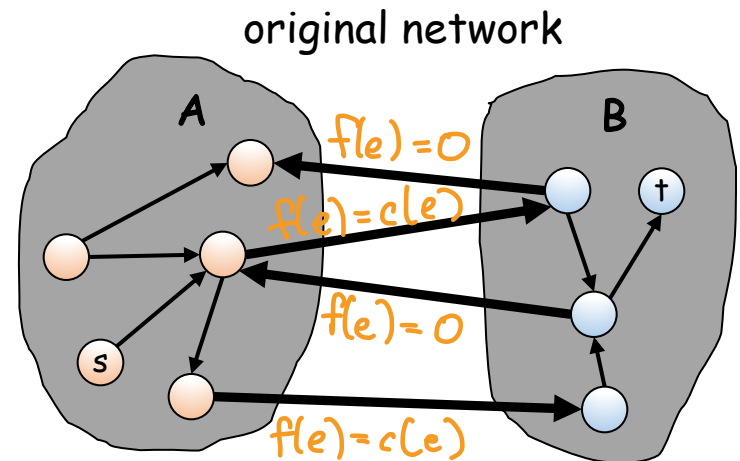
↑
notice $s \in A$, $t \in B$

Correctness of Ford-Fulkerson

- **(3 → 1)** If there is no augmenting path in G_f , then there is a cut (A, B) such that $val(f) = cap(A, B)$
 - Let A be the set of nodes reachable from s in G_f
 - Let B be all other nodes
 - **Key observation:** no edges in G_f go from A to B

- If e is $A \rightarrow B$, then $f(e) = c(e)$
- If e is $B \rightarrow A$, then $f(e) = 0$

$$\begin{aligned}
 val(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) \\
 &= \sum_{e \text{ out of } A} c(e) - \sum_{e \text{ into } A} 0 \\
 &= cap(A, B)
 \end{aligned}$$



Running Time of Ford-Fulkerson

New Problem: Integer max flow

Given $G = (V, E, s, t, \{c(e)\})$ with integer $c(e)$

find a flow with integer $f(e)$

FF solves integer max flow

Running Time (for Integer Max Flow)

- $O(\text{val}(F^*)) = O(mn C)$

largest capacity

- $O(mn)$ if all capacities are 1

Summary