

# Chapter 7

## Network Flow



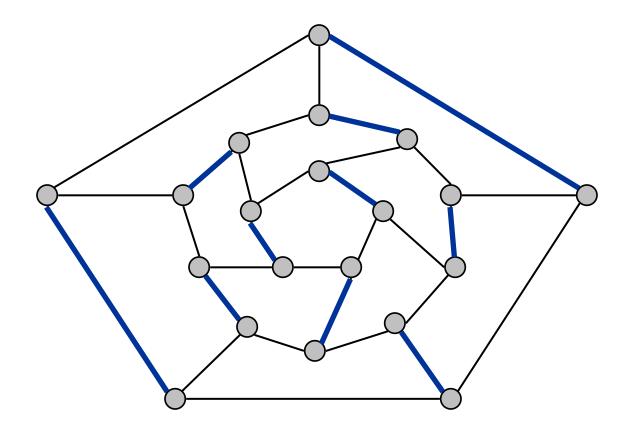
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# 7.5 Bipartite Matching

## Matching

#### Matching.

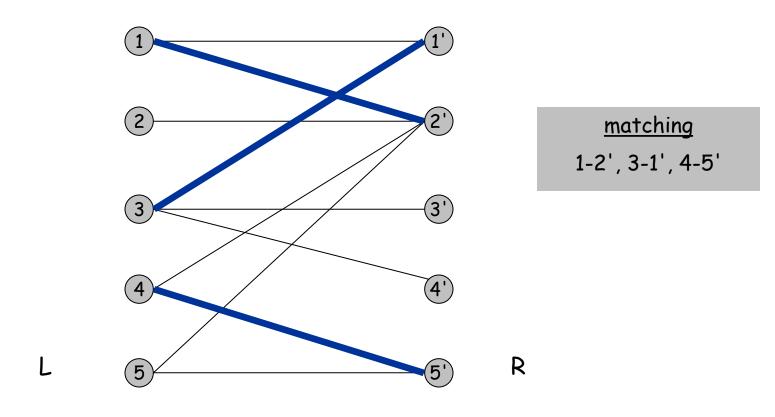
- Input: undirected graph G = (V, E).
- $M \subseteq E$  is a matching if each node appears in at most one edge in M.
- Max matching: find a max cardinality matching.



## **Bipartite Matching**

#### Bipartite matching.

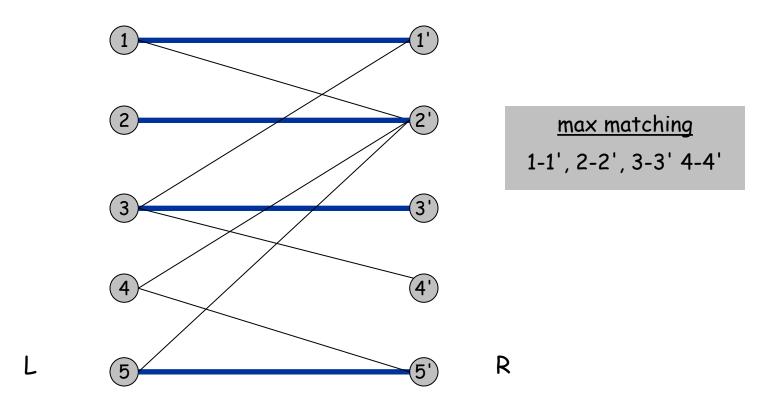
- Input: undirected, bipartite graph  $G = (L \cup R, E)$ .
- $M \subseteq E$  is a matching if each node appears in at most one edge in M.
- Max matching: find a max cardinality matching.



## **Bipartite Matching**

#### Bipartite matching.

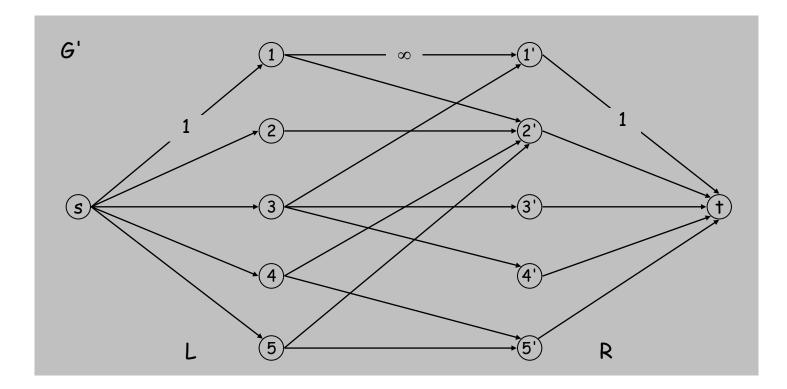
- Input: undirected, bipartite graph  $G = (L \cup R, E)$ .
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## **Bipartite Matching**

#### Max flow formulation.

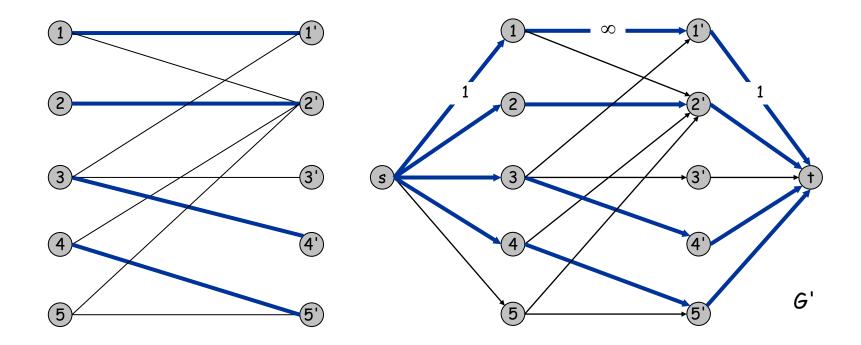
- <sup>D</sup> Create digraph G' = (L  $\cup$  R  $\cup$  {s, t}, E').
- Direct all edges from L to R and assign infinite (or unit) capacity.
- Add source s, and unit capacity edges from s to each node in L.
- Add sink t, and unit capacity edges from each node in R to t.



#### Bipartite Matching: Proof of Correctness

Theorem. Max cardinality matching in G = value of max flow in G'. Pf.  $\leq$ 

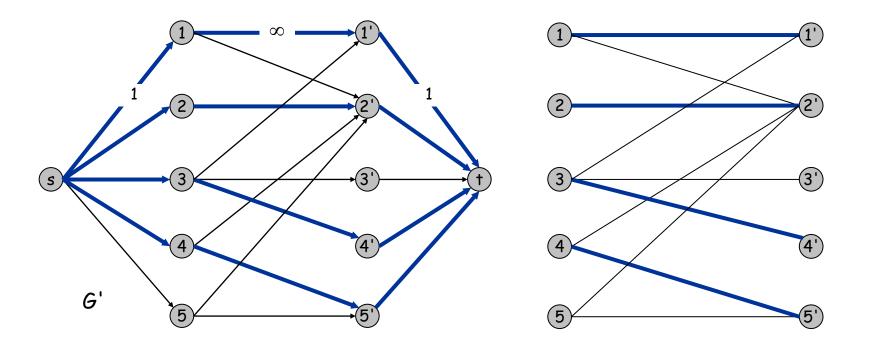
- Given max matching M of cardinality k.
- Consider flow f that sends 1 unit along each of k paths.
- □ f is a flow, and has cardinality k. ■



#### Bipartite Matching: Proof of Correctness

Theorem. Max cardinality matching in G = value of max flow in G'. Pf.  $\geq$ 

- Let f be a max flow in G' of value k.
- Integrality theorem  $\Rightarrow$  k is integral and can assume f is 0-1.
- Consider M = set of edges from L to R with f(e) = 1.
  - each node in L and R participates in at most one edge in M
  - |M| = k: apply flow value lemma to the cut (L  $\cup$  s, R  $\cup$  t)  $\blacksquare$



G

## Perfect Matching

Def. A matching  $M \subseteq E$  is perfect if each node appears in exactly one edge in M.

Q. When does a bipartite graph have a perfect matching?

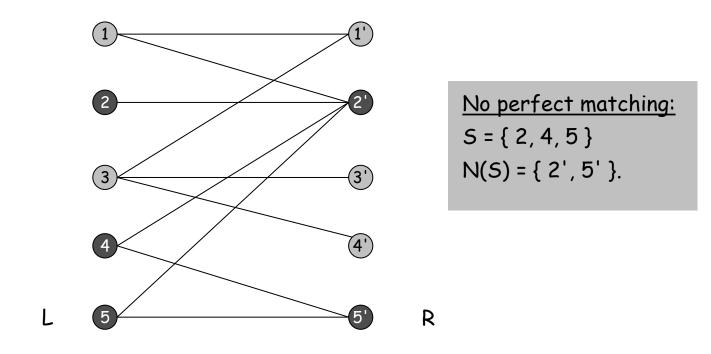
Structure of bipartite graphs with perfect matchings.

- $\Box$  Clearly, we must have |L| = |R|.
- What other conditions are necessary?
- What conditions are sufficient?

#### Perfect Matching

Notation. Let S be a subset of nodes, and let N(S) be the set of nodes adjacent to nodes in S (neighborhood of S).

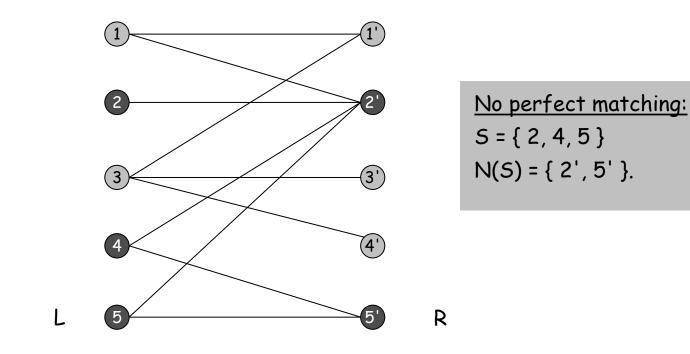
Observation. If a bipartite graph  $G = (L \cup R, E)$ , has a perfect matching, then  $|N(S)| \ge |S|$  for all subsets  $S \subseteq L$ . Pf. Each node in S has to be matched to a different node in N(S).



#### Marriage Theorem

Marriage Theorem. [Frobenius 1917, Hall 1935] Let  $G = (L \cup R, E)$  be a bipartite graph with |L| = |R|. Then, G has a perfect matching iff  $|N(S)| \ge |S|$  for all subsets  $S \subseteq L$ .

Pf.  $\Rightarrow$  This was the previous observation.

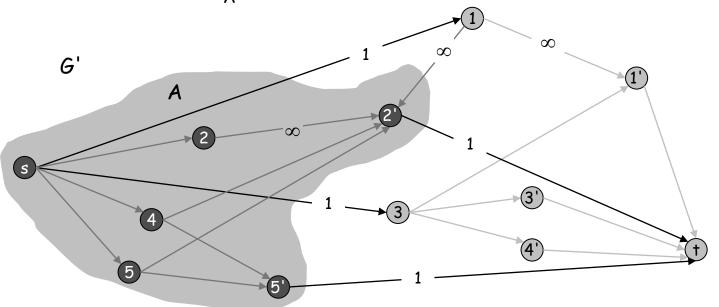


#### Proof of Marriage Theorem

- Pf.  $\leftarrow$  Suppose G does not have a perfect matching.
  - Formulate as a max flow problem and let (A, B) be min cut in G'.
  - By max-flow min-cut, cap(A, B) < |L|.

$${}_{\scriptscriptstyle D}$$
 Define L\_A = L  $\cap$  A, L\_B = L  $\cap$  B , R\_A = R  $\cap$  A.

- □ cap(A, B) =  $|L_B| + |R_A|$ .
- Since min cut can't use  $\infty$  (capacity) edges: N(L<sub>A</sub>)  $\subseteq$  R<sub>A</sub>.
- $|N(L_A)| \le |R_A| = cap(A, B) |L_B| < |L| |L_B| = |L_A|.$
- Choose  $S = L_A$ .



L<sub>A</sub> = {2, 4, 5} L<sub>B</sub> = {1, 3} R<sub>A</sub> = {2', 5'} N(L<sub>A</sub>) = {2', 5'}

## Bipartite Matching: Running Time

year	worst case	technique	discovered by
1955	O(m n)	augmenting path	Ford–Fulkerson
1973	$O(m n^{1/2})$	blocking flow	Hopcroft-Karp, Karzanov
2004	$O(n^{2.378})$	fast matrix multiplication	Mucha–Sankowsi
2013	$ ilde{O}(m^{10/7})$	electrical flow	Mądry
20xx	<b>333</b>		

#### Non-bipartite matching.

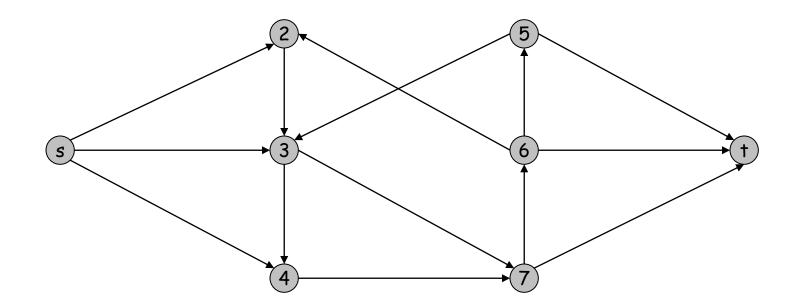
- Structure of non-bipartite graphs is more complicated, but well-understood. [Tutte-Berge, Edmonds-Galai]
- Blossom algorithm: O(n<sup>4</sup>) [Edmonds 1965]
- Best known: O(m n<sup>1/2</sup>) [Micali-Vazirani 1980]

# 7.6 Disjoint Paths

Disjoint path problem. Given a digraph G = (V, E) and two nodes s and t, find the max number of edge-disjoint s-t paths.

Def. Two paths are edge-disjoint if they have no edge in common.

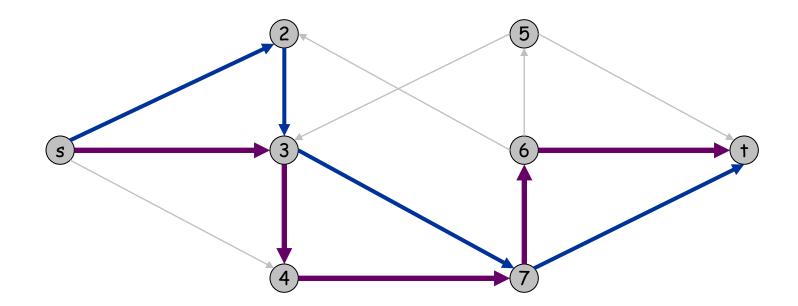
Ex: communication networks.



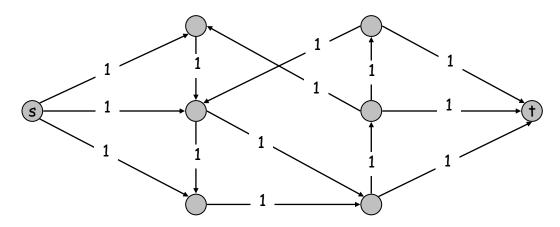
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Ex: communication networks.



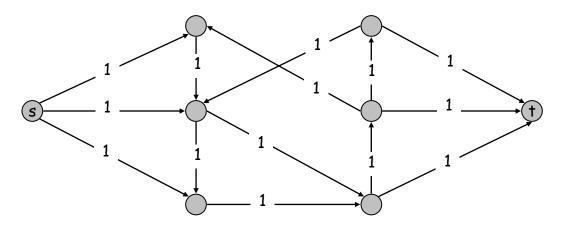
Max flow formulation: assign unit capacity to every edge.



Theorem. Max number edge-disjoint s-t paths equals max flow value. Pf.  $\leq$ 

- <sup>D</sup> Suppose there are k edge-disjoint paths  $P_1, \ldots, P_k$ .
- Set f(e) = 1 if e participates in some path  $P_i$ ; else set f(e) = 0.
- Since paths are edge-disjoint, f is a flow of value k.

Max flow formulation: assign unit capacity to every edge.



Theorem. Max number edge-disjoint s-t paths equals max flow value. Pf.  $\geq$ 

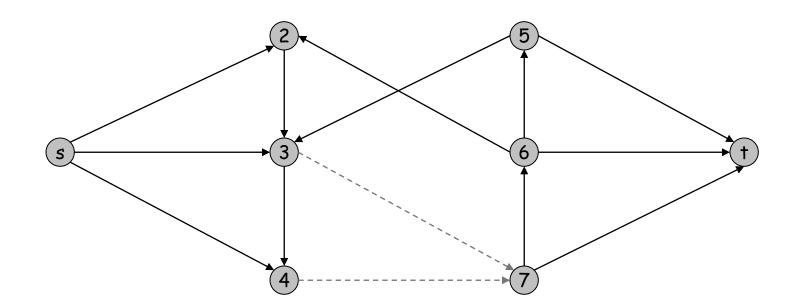
- Suppose max flow value is k.
- Integrality theorem  $\Rightarrow$  there exists 0-1 flow f of value k.
- Consider edge (s, u) with f(s, u) = 1.
  - by conservation, there exists an edge (u, v) with f(u, v) = 1
  - continue until reach t, always choosing a new edge
- Produces k (not necessarily simple) edge-disjoint paths.

can eliminate cycles to get simple paths if desired

#### Network Connectivity

Network connectivity. Given a digraph G = (V, E) and two nodes s and t, find min number of edges whose removal disconnects t from s.

Def. A set of edges  $F \subseteq E$  disconnects t from s if all s-t paths uses at least on edge in F.

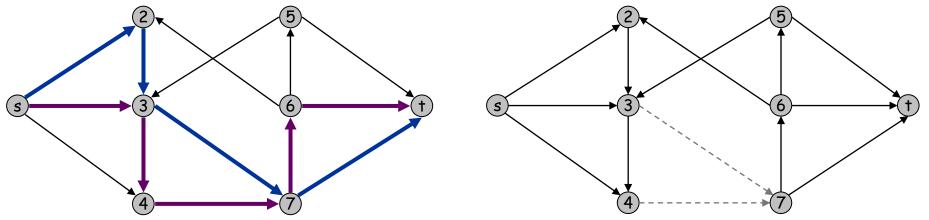


#### Edge Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from s.

#### Pf. $\leq$

- Suppose the removal of  $F \subseteq E$  disconnects t from s, and |F| = k.
- All s-t paths use at least one edge of F. Hence, the number of edgedisjoint paths is at most k.

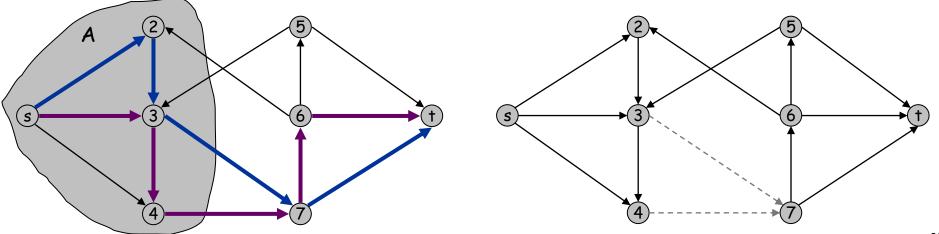


#### Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from s.

#### Pf. $\geq$

- Suppose max number of edge-disjoint paths is k.
- Then max flow value is k.
- Max-flow min-cut  $\Rightarrow$  cut (A, B) of capacity k.
- Let F be set of edges going from A to B.
- IF| = k and disconnects t from s.



## 7.7 Extensions to Max Flow

#### Circulation with demands.

- Directed graph G = (V, E).
- Edge capacities c(e),  $e \in E$ .
- Node supply and demands  $d(v), v \in V$ .

demand if d(v) > 0; supply if d(v) < 0; transshipment if d(v) = 0

#### Def. A circulation is a function that satisfies:

□ For each  $e \in E$ :  $0 \leq f(e) \leq c(e)$ For each  $\mathbf{v} \in \mathbf{V}$ :  $\sum f(e) - \sum f(e) = d(v)$ e out of v

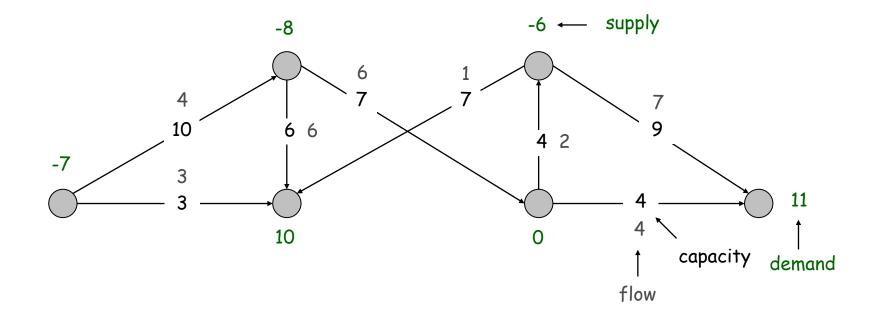
(capacity) (conservation)

Circulation problem: given (V, E, c, d), does there exist a circulation?

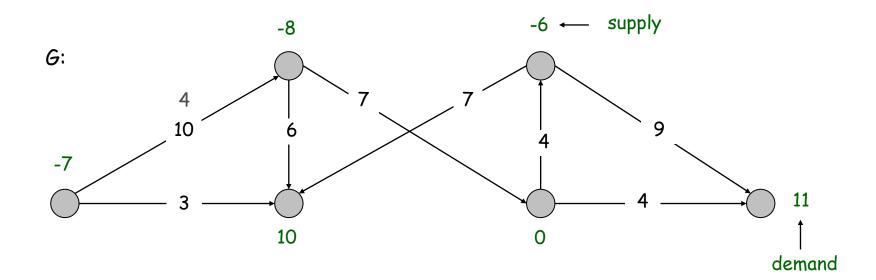
Necessary condition: sum of supplies = sum of demands.

$$D = \sum_{v: d(v) > 0} d(v) = \sum_{v: d(v) < 0} -d(v)$$

Pf. Sum conservation constraints for every demand node v.

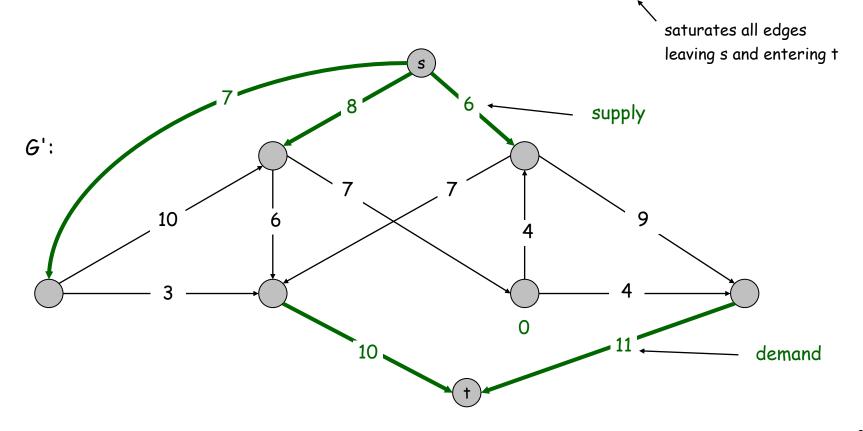


Max flow formulation.



#### Max flow formulation.

- Add new source s and sink t.
- For each v with d(v) < 0, add edge (s, v) with capacity -d(v).
- For each v with d(v) > 0, add edge (v, t) with capacity d(v).
- Claim: G has circulation iff G' has max flow of value D.



Integrality theorem. If all capacities and demands are integers, and there exists a circulation, then there exists one that is integer-valued.

Pf. Follows from max flow formulation and integrality theorem for max flow.

Characterization. Given (V, E, c, d), there does not exist a circulation iff there exists a node partition (A, B) such that  $\Sigma_{v \in B} d_v > cap(A, B)$ 

Pf idea. Look at min cut in G'.

demand by nodes in B exceeds supply of nodes in B plus max capacity of edges going from A to B

#### Circulation with Demands and Lower Bounds

#### Feasible circulation.

- Directed graph G = (V, E).
- Edge capacities c(e) and lower bounds  $\ell$  (e),  $e \in E$ .
- Node supply and demands  $d(v), v \in V$ .

#### **Def.** A circulation is a function that satisfies:

□ For each  $e \in E$ : □ For each  $v \in V$ : □ For each  $v \in V$ : □  $\sum_{e \text{ in to } v} f(e) - \sum_{e \text{ out of } v} f(e) = d(v)$  (conservation)

Circulation problem with lower bounds. Given (V, E,  $\ell$ , c, d), does there exists a a circulation?

#### Circulation with Demands and Lower Bounds

Idea. Model lower bounds with demands.

- Send  $\ell(e)$  units of flow along edge e.
- Update demands of both endpoints.



Theorem. There exists a circulation in G iff there exists a circulation in G'. If all demands, capacities, and lower bounds in G are integers, then there is a circulation in G that is integer-valued.

Pf sketch. f(e) is a circulation in G iff f'(e) = f(e) -  $\ell(e)$  is a circulation in G'.

# 7.8 Survey Design

## Survey Design

#### Survey design.

- Design survey asking  $n_1$  consumers about  $n_2$  products.
- Can only survey consumer i about a product j if they own it.
- $_{\scriptscriptstyle \rm II}$  Ask consumer i between  $c_i$  and  $c_i'$  questions.
- Ask between  $p_j$  and  $p_j'$  consumers about product j.

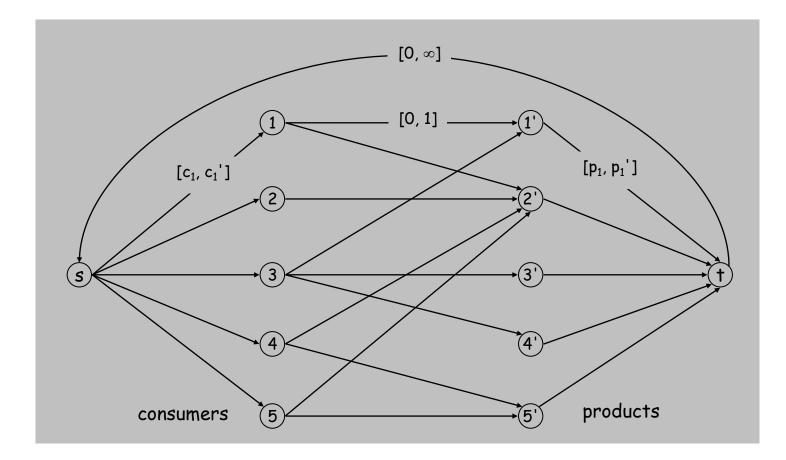
Goal. Design a survey that meets these specs, if possible.

Bipartite perfect matching. Special case when  $c_i = c_i' = p_i = p_i' = 1$ .

#### Survey Design

Algorithm. Formulate as a circulation problem with lower bounds.

- Include an edge (i, j) if customer own product i.
- Integer circulation  $\Leftrightarrow$  feasible survey design.



# 7.10 Image Segmentation

#### Image Segmentation

#### Image segmentation.

- Central problem in image processing.
- Divide image into coherent regions.

Ex: Three people standing in front of complex background scene. Identify each person as a coherent object.

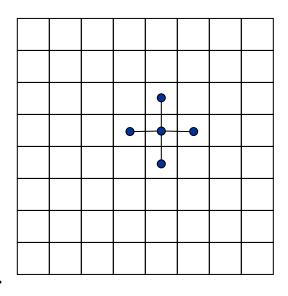
## Image Segmentation

#### Foreground / background segmentation.

- Label each pixel in picture as belonging to foreground or background.
- V = set of pixels, E = pairs of neighboring pixels.
- $a_i \ge 0$  is likelihood pixel i in foreground.
- $b_i \ge 0$  is likelihood pixel i in background.

#### Goals.

- <sup>D</sup> Accuracy: if  $a_i > b_i$  in isolation, prefer to label i in foreground.
- Smoothness: if many neighbors of i are labeled foreground, we should be inclined to label i as foreground.
- Find partition (A, B) that maximizes:  $\sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}| = 1}} p_{ij}$



#### Image Segmentation

#### Formulate as min cut problem.

- Maximization.
- No source or sink.
- Undirected graph.

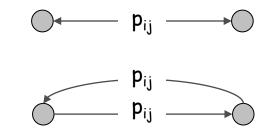
#### Turn into minimization problem.

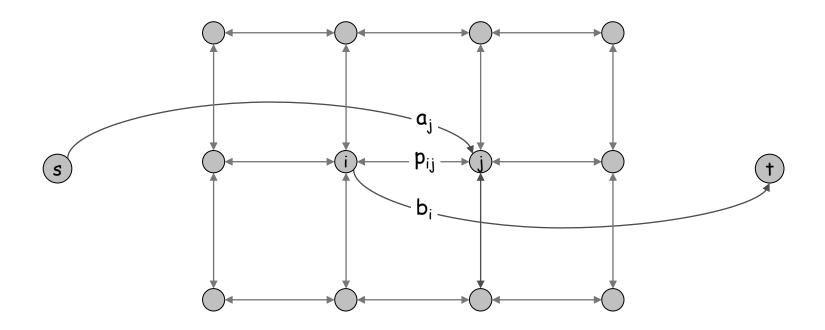
Maximizing  $\sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$ is equivalent to minimizing  $\left(\sum_{i \in V} a_i + \sum_{j \in V} b_j\right) - \sum_{i \in A} a_i - \sum_{j \in B} b_j + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$ or alternatively  $\sum_{j \in B} a_j + \sum_{i \in A} b_i + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$ 

## Image Segmentation

#### Formulate as min cut problem.

- □ G' = (V', E').
- Add source to correspond to foreground;
   add sink to correspond to background
- Use two anti-parallel edges instead of undirected edge.





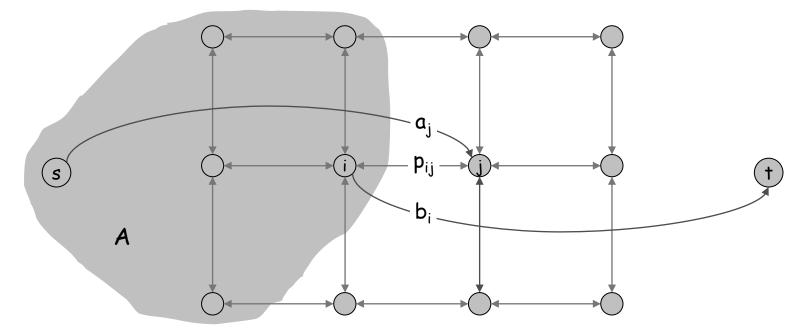
### Image Segmentation

#### Consider min cut (A, B) in G'.

• A = foreground.

$$cap(A,B) = \sum_{j \in B} a_j + \sum_{i \in A} b_i + \sum_{\substack{(i,j) \in E \\ i \in A, \ j \in B}} p_{ij}$$
 if i and j on different sides, p<sub>ij</sub> counted exactly once

Precisely the quantity we want to minimize.



# 7.11 Project Selection

## **Project Selection**

## Projects with prerequisites.

can be positive or negative

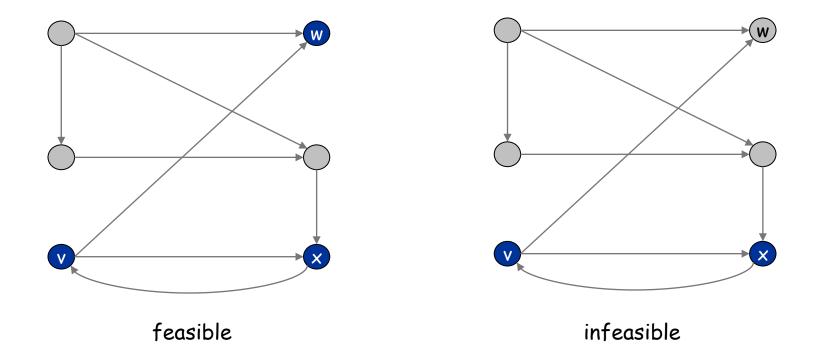
- $_{\scriptscriptstyle \rm D}$  Set P of possible projects. Project v has associated revenue  $\dot{p}_{\rm v}.$ 
  - some projects generate money: create interactive e-commerce interface, redesign web page
  - others cost money: upgrade computers, get site license
- Set of prerequisites E. If  $(v, w) \in E$ , can't do project v and unless also do project w.
- A subset of projects  $A \subseteq P$  is feasible if the prerequisite of every project in A also belongs to A.

Project selection. Choose a feasible subset of projects to maximize revenue.

### Project Selection: Prerequisite Graph

## Prerequisite graph.

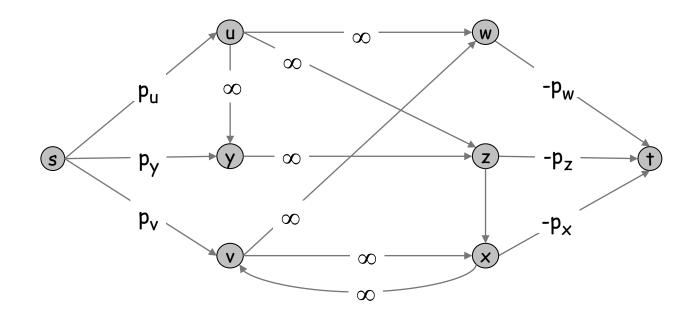
- Include an edge from v to w if can't do v without also doing w.
- {v, w, x} is feasible subset of projects.
- v, x} is infeasible subset of projects.



#### Project Selection: Min Cut Formulation

#### Min cut formulation.

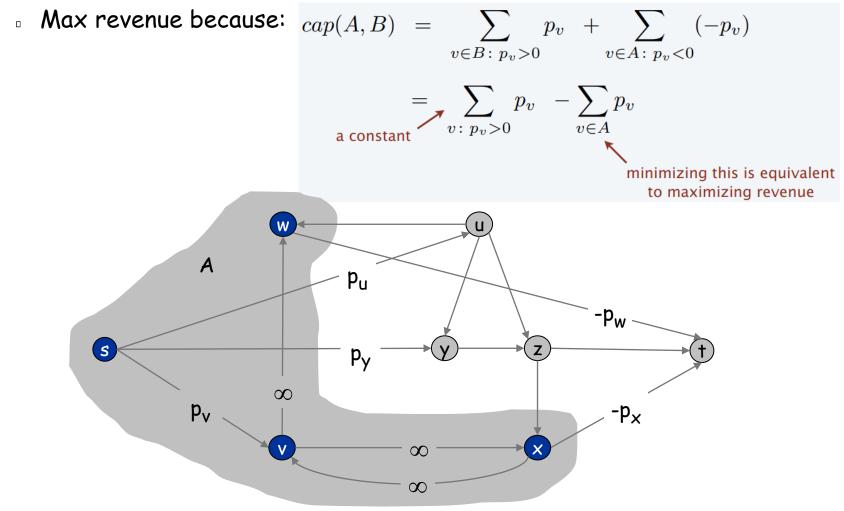
- $\square$  Assign capacity  $\infty$  to all prerequisite edge.
- Add edge (s, v) with capacity  $p_v$  if  $p_v > 0$ .
- Add edge (v, t) with capacity  $-p_v$  if  $p_v < 0$ .
- For notational convenience, define  $p_s = p_t = 0$ .



#### Project Selection: Min Cut Formulation

Claim. (A, B) is min cut iff  $A - \{s\}$  is optimal set of projects.

Infinite capacity edges ensure  $A - \{s\}$  is feasible.



Team	Wins	Losses	To play	Against = r <sub>ij</sub>			
i	Wi	l <sub>i</sub>	r <sub>i</sub>	Atl	Phi	NУ	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

#### Which teams have a chance of finishing the season with most wins?

- Montreal eliminated since it can finish with at most 80 wins, but Atlanta already has 83.
- $w_i + r_i < w_j \implies \text{team i eliminated.}$
- Only reason sports writers appear to be aware of.
- Sufficient, but not necessary!

Team	Wins	Losses	To play	Against = r <sub>ij</sub>			
i	Wi	l <sub>i</sub>	r <sub>i</sub>	Atl	Phi	NУ	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

#### Which teams have a chance of finishing the season with most wins?

- Philly can win 83, but still eliminated ...
- If Atlanta loses a game, then some other team wins one.

Remark. Answer depends not just on how many games already won and left to play, but also on whom they're against.



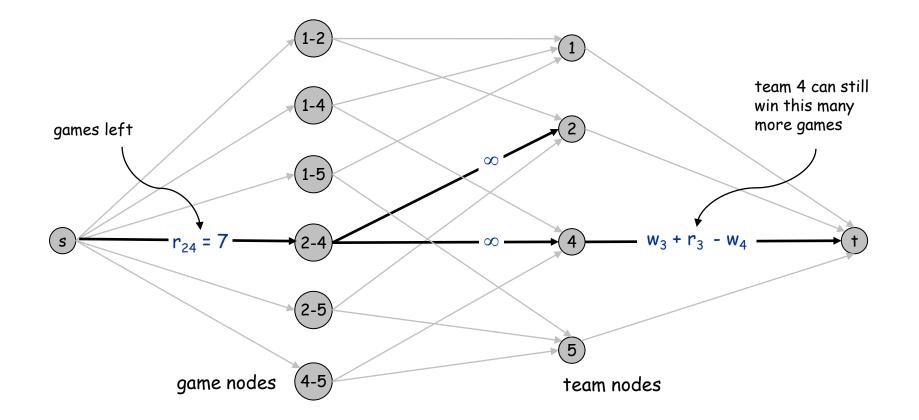
#### Baseball elimination problem.

- Set of teams S.
- Distinguished team  $s \in S$ .
- Team x has won  $w_x$  games already.
- Teams x and y play each other  $r_{xy}$  additional times.
- Is there any outcome of the remaining games in which team s finishes with the most (or tied for the most) wins?

### Baseball Elimination: Max Flow Formulation

#### Can team 3 finish with most wins?

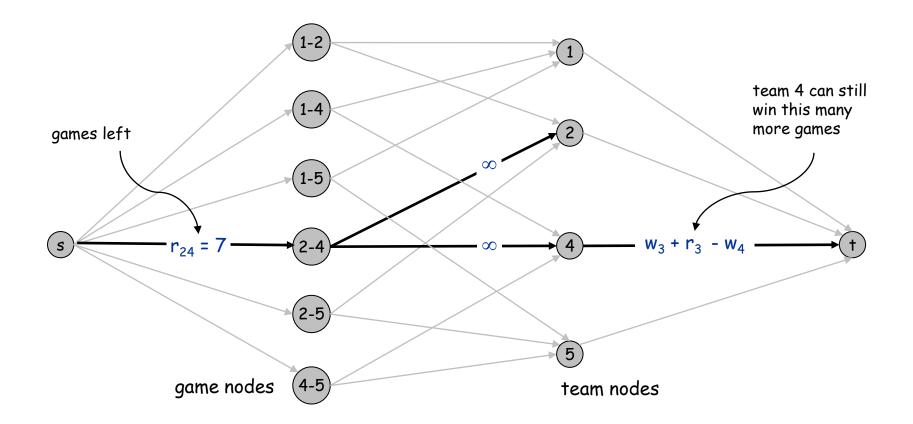
- Assume team 3 wins all remaining games  $\Rightarrow$  w<sub>3</sub> + r<sub>3</sub> wins.
- Divvy remaining games so that all teams have  $\leq w_3 + r_3$  wins.



### Baseball Elimination: Max Flow Formulation

Theorem. Team 3 is not eliminated iff max flow saturates all edges leaving source.

- Integrality theorem  $\Rightarrow$  each remaining game between x and y added to number of wins for team x or team y.
- $\Box$  Capacity on (x, t) edges ensure no team wins too many games.



Team	Wins	Losses	To play	Against = r <sub>ij</sub>				
i	w <sub>i</sub>	l <sub>i</sub>	r <sub>i</sub>	NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-

AL East: August 30, 1996

Which teams have a chance of finishing the season with most wins?

Detroit could finish season with 49 + 27 = 76 wins.

Team	Wins	ns Losses To play Agains <sup>.</sup>				ainst =	: r <sub>ij</sub>	
i	w <sub>i</sub>	l <sub>i</sub>	r <sub>i</sub>	NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-

AL East: August 30, 1996

Which teams have a chance of finishing the season with most wins?

Detroit could finish season with 49 + 27 = 76 wins.

#### Certificate of elimination. R = {NY, Bal, Bos, Tor}

- Have already won w(R) = 278 games.
- Must win at least r(R) = 27 more.
- Average team in R wins at least 305/4 > 76 games.

Certificate of elimination. (Set of teams -- S)

$$T \subseteq S, \ w(T) \coloneqq \underbrace{\sum_{i \in T}^{\# \text{ wins}}}_{i \in T} , \ g(T) \coloneqq \underbrace{\sum_{i \in T}^{\# \text{ remaining games}}}_{\{x, y\} \subseteq T} r_{xy}$$

If 
$$w_z + g_z < \frac{w(T^*) + g(T^*)}{|T^*|}$$
 is eliminated (by subset T\*).

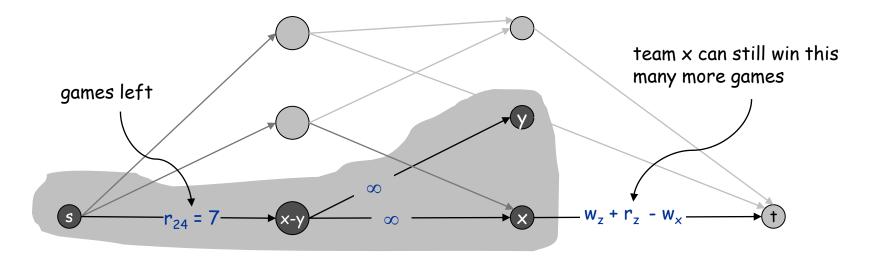
Theorem. [Hoffman-Rivlin 1967] Team z is eliminated iff there exists a subset T\* that eliminates z.

Proof. 
$$\leftarrow$$
 Suppose there exists T\*  $\subseteq$  S such that  $w_z + g_z < \frac{w(T^*) + g(T^*)}{|T^*|}$ 

Then the teams in T\* win at least  $w(T^*)+g(T^*)/|T^*|$  games on average, which exceeds the maximum number team z can win.

#### $\textsf{Proof.} \Rightarrow$

- <sup>D</sup> Use max flow formulation, and consider min cut (A, B).
- Define T\* = team nodes on source side of min cut.
- $\ \ \, \text{Observe $x-y\in A$ iff both $x\in T^*$ and $y\in T^*$.}$ 
  - infinite capacity edges ensure if x-y  $\in$  A then x  $\in$  A and y  $\in$  A
  - if  $x \in A$  and  $y \in A$  but  $x y \in B$ , then adding x y to A decreases capacity of cut



## Pf of theorem.

- <sup>D</sup> Use max flow formulation, and consider min cut (A, B).
- Define T\* = team nodes on source side of min cut.
- <sup>D</sup> Observe  $x-y \in A$  iff both  $x \in T^*$  and  $y \in T^*$ .
- Since team z is eliminated, by max-flow min-cut theorem,

$$g(S - \{z\}) > cap(A, B)$$
capacity of game edges leaving s capacity of team edges entering
$$= g(S - \{z\}) - g(T^*) + \sum_{x \in T^*} (w_z + g_z - w_x)$$

$$= g(S - \{z\}) - g(T^*) - w(T^*) + |T^*|(w_z + g_z)$$

Rearranging terms:

$$w_z + g_z < \frac{w(T^*) + g(T^*)}{|T^*|}$$

# Extra Slides

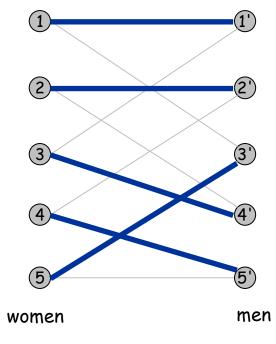
## k-Regular Bipartite Graphs

## Dancing problem.

- Exclusive Ivy league party attended by n men and n women.
- Each man knows exactly k women; each woman knows exactly k men.
- Acquaintances are mutual.
- Is it possible to arrange a dance so that each woman dances with a different man that she knows?

Mathematical reformulation. Does every k-regular bipartite graph have a perfect matching?

Ex. Boolean hypercube.

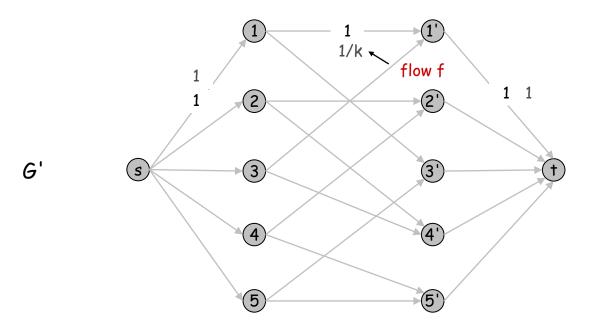


#### k-Regular Bipartite Graphs Have Perfect Matchings

Theorem. [König 1916, Frobenius 1917] Every k-regular bipartite graph has a perfect matching.

Pf. Size of max matching = value of max flow in G'. Consider a flow f:

- f(i, j') = 1/k for all i, j'
  f(i',t) = 1 for all i'
- f is a flow and its value =  $n \Rightarrow$  perfect matching. •



## Census Tabulation (Exercise 7.39)

### Feasible matrix rounding.

- Given a p-by-q matrix  $D = \{d_{ij}\}$  of real numbers.
- Row i sum =  $a_i$ , column j sum  $b_j$ .
- Round each d<sub>ij</sub>, a<sub>i</sub>, b<sub>j</sub> up or down to integer so that sum of rounded elements in each row (column) equals row (column) sum.
- Original application: publishing US Census data.

#### Goal. Find a feasible rounding, if one exists.

3.14	6.8	7.3	17.24
9.6	2.4	0.7	12.7
3.6	1.2	6.5	11.3
16.34	10.4	14.5	

original matrix

3	7	7	17
10	2	1	13
3	1	7	11
16	10	15	

feasible rounding

## Census Tabulation

#### Feasible matrix rounding.

- Given a p-by-q matrix  $D = \{d_{ij}\}$  of real numbers.
- Row i sum =  $a_i$ , column j sum  $b_j$ .
- Round each d<sub>ij</sub>, a<sub>i</sub>, b<sub>j</sub> up or down to integer so that sum of rounded elements in each row (column) equals row (column) sum.
- Original application: publishing US Census data.

Goal. Find a feasible rounding, if one exists. Remark. "Threshold rounding" can fail.

0.35	0.35	0.35	1.05
0.55	0.55	0.55	1.65
0.9	0.9	0.9	

original matrix

0	0	1	1
1	1	0	2
1	1	1	

feasible rounding

## Census Tabulation

Theorem. Feasible matrix rounding always exists.

Pf. Formulate as a circulation problem with lower bounds.

- Original data provides circulation (all demands = 0).
- $_{ au}$  Integrality theorem  $\Rightarrow$  integral solution  $\Rightarrow$  feasible rounding.  $\bullet$

