

Chapter 7

Network Flow



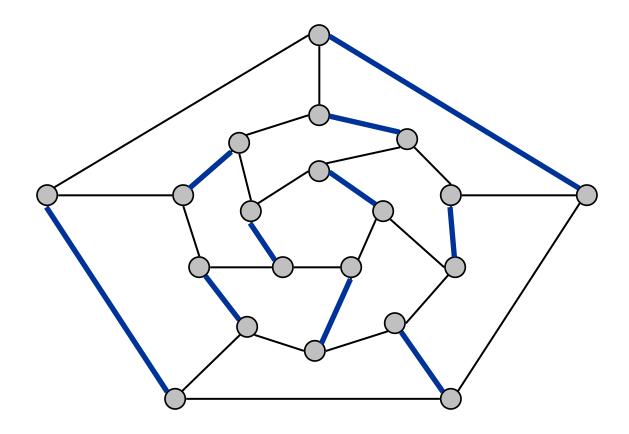
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7.5 Bipartite Matching

Matching

Matching.

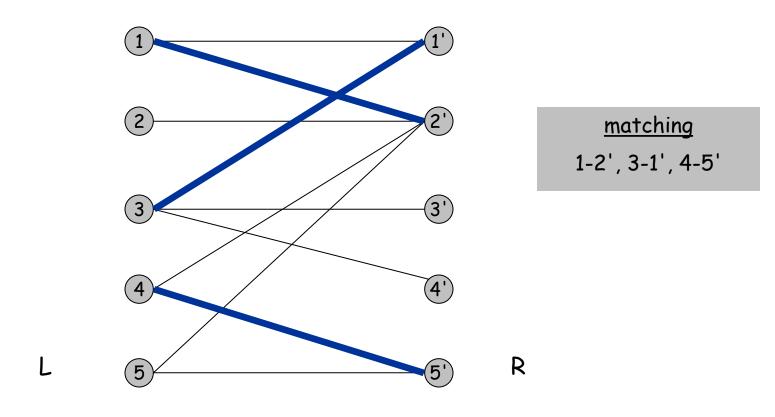
- Input: undirected graph G = (V, E).
- $M \subseteq E$ is a matching if each node appears in at most one edge in M.
- Max matching: find a max cardinality matching.



Bipartite Matching

Bipartite matching.

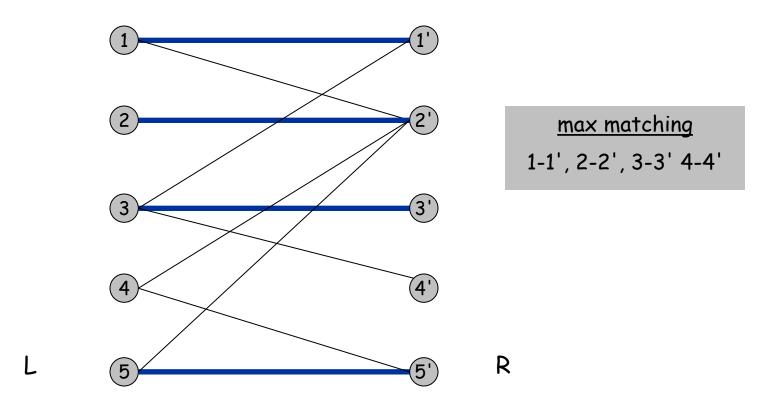
- Input: undirected, bipartite graph $G = (L \cup R, E)$.
- $M \subseteq E$ is a matching if each node appears in at most one edge in M.
- Max matching: find a max cardinality matching.



Bipartite Matching

Bipartite matching.

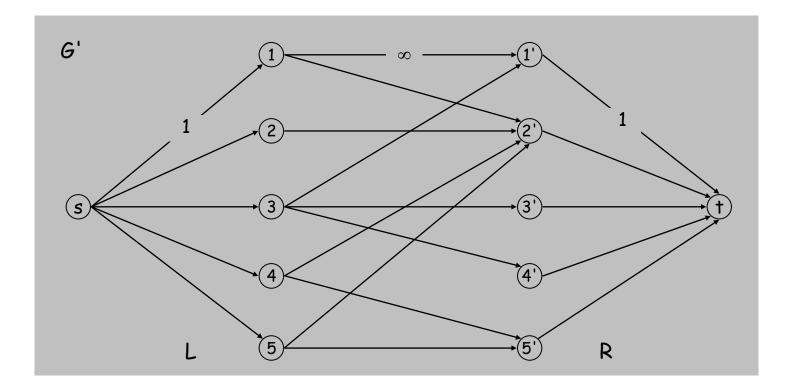
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Bipartite Matching

Max flow formulation.

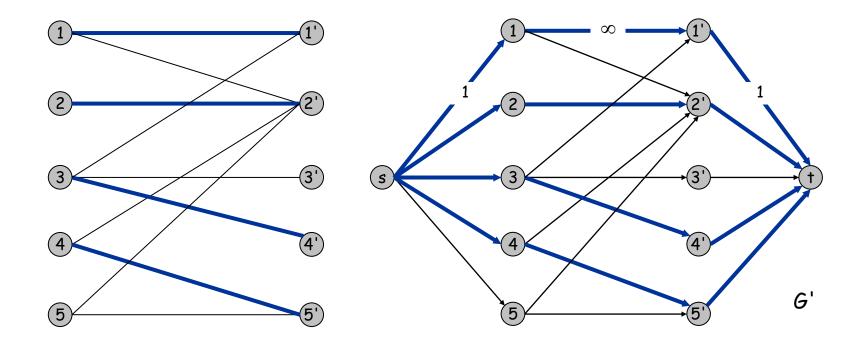
- ^D Create digraph G' = (L \cup R \cup {s, t}, E').
- Direct all edges from L to R and assign infinite (or unit) capacity.
- Add source s, and unit capacity edges from s to each node in L.
- Add sink t, and unit capacity edges from each node in R to t.



Bipartite Matching: Proof of Correctness

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

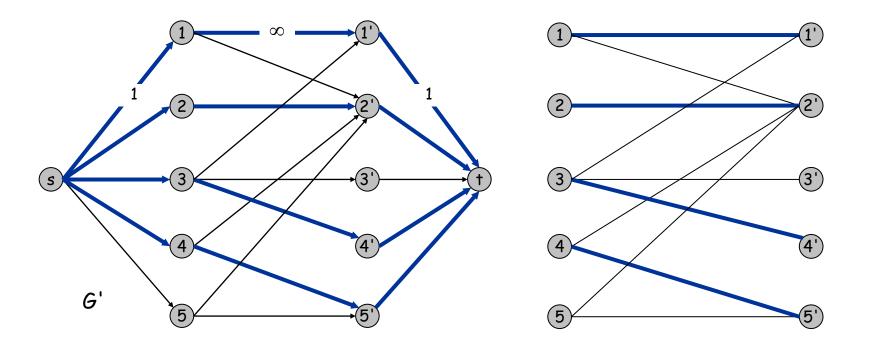
- Given max matching M of cardinality k.
- Consider flow f that sends 1 unit along each of k paths.
- □ f is a flow, and has cardinality k. ■



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?

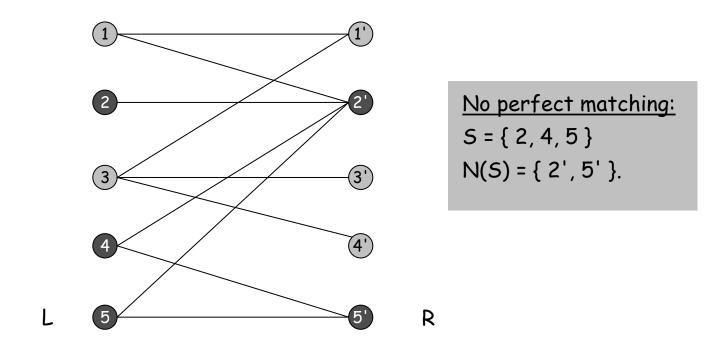
Structure of bipartite graphs with perfect matchings.

- \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).

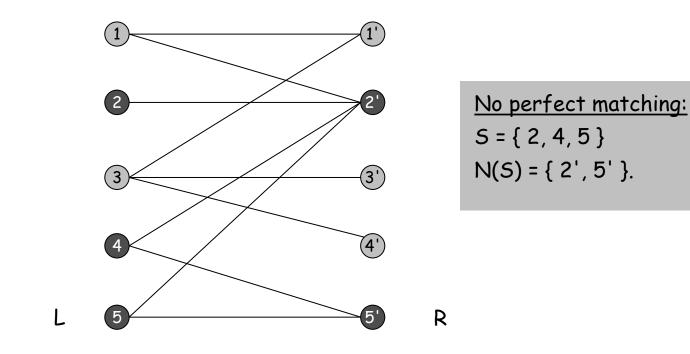
Observation. If a bipartite graph $G = (L \cup R, E)$, has a perfect matching, then $|N(S)| \ge |S|$ for all subsets $S \subseteq L$. Pf. Each node in S has to be matched to a different node in N(S).



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.

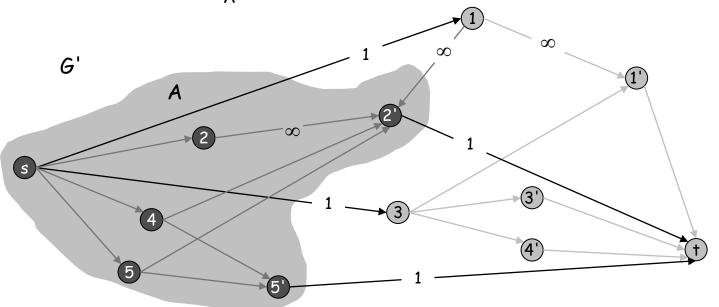


Proof of Marriage Theorem

- 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 ∞ (capacity) edges: N(L_A) \subseteq R_A.
- $|N(L_A)| \le |R_A| = cap(A, B) |L_B| < |L| |L_B| = |L_A|.$
- Choose $S = L_A$.



L_A = {2, 4, 5} L_B = {1, 3} R_A = {2', 5'} N(L_A) = {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	333		

Non-bipartite matching.

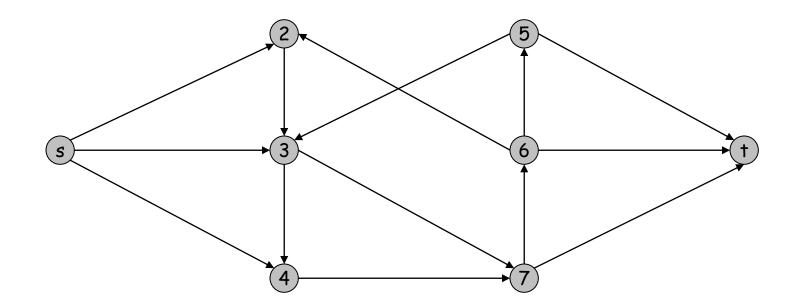
- Structure of non-bipartite graphs is more complicated, but well-understood. [Tutte-Berge, Edmonds-Galai]
- Blossom algorithm: O(n⁴) [Edmonds 1965]
- Best known: O(m n^{1/2}) [Micali-Vazirani 1980]

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.

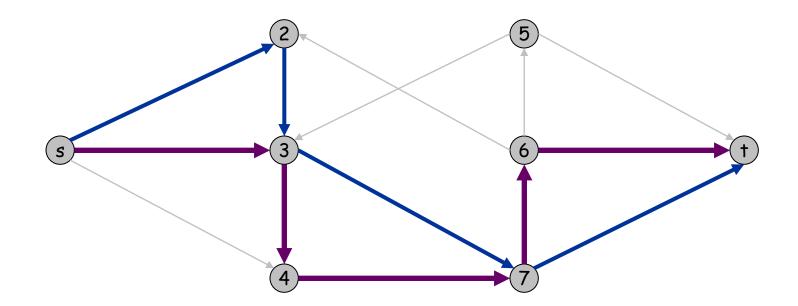
Ex: communication networks.



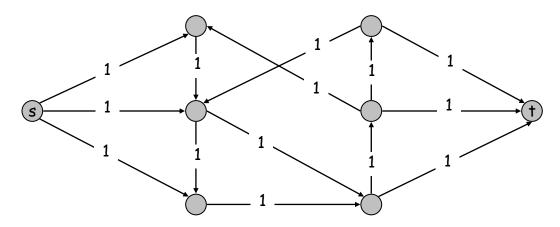
Disjoint path problem. Given a digraph G = (V, E) and two nodes s and t, find the max number of edge-disjoint s-t paths.

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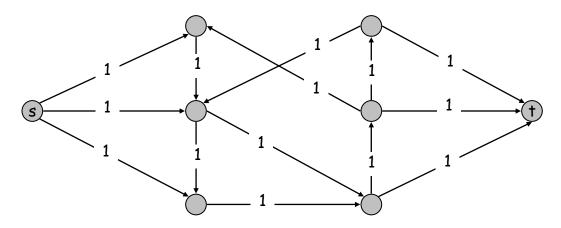
Max flow formulation: assign unit capacity to every edge.



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

- ^D 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

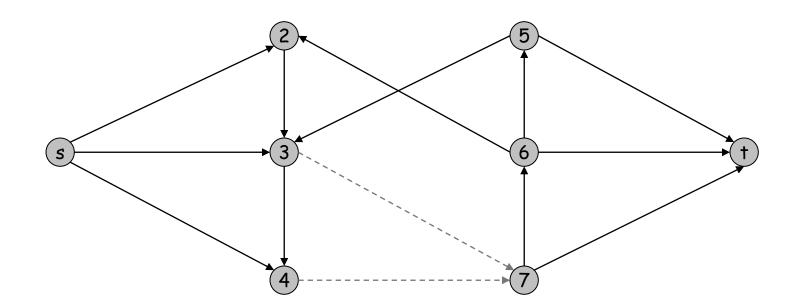
- Suppose max flow value is k.
- Integrality theorem \Rightarrow there exists 0-1 flow f of value k.
- Consider edge (s, u) with f(s, u) = 1.
 - by conservation, there exists an edge (u, v) with f(u, v) = 1
 - continue until reach t, always choosing a new edge
- Produces k (not necessarily simple) edge-disjoint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

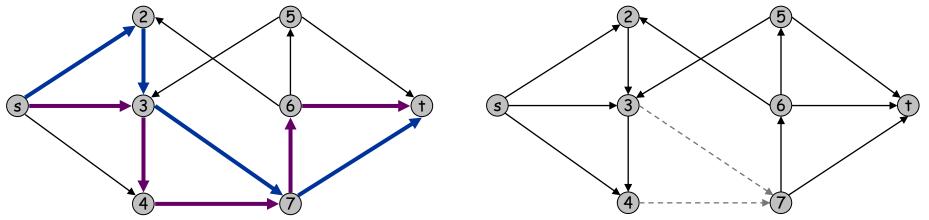


Edge Disjoint Paths and Network Connectivity

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.

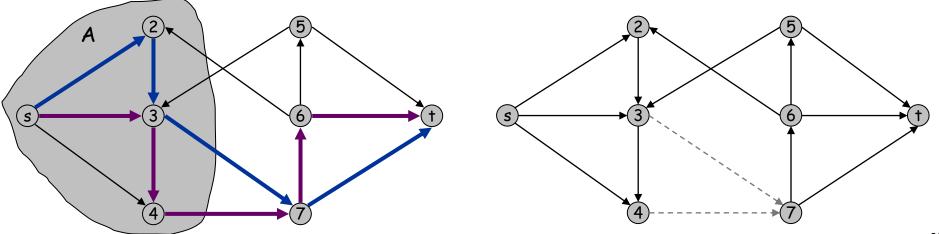


Disjoint Paths and Network Connectivity

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

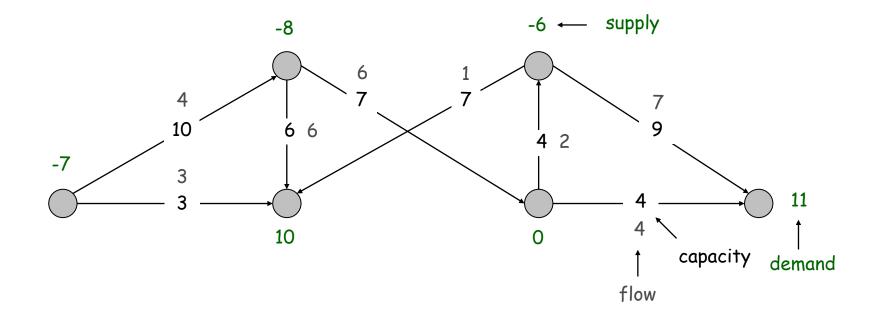
(capacity) (conservation)

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

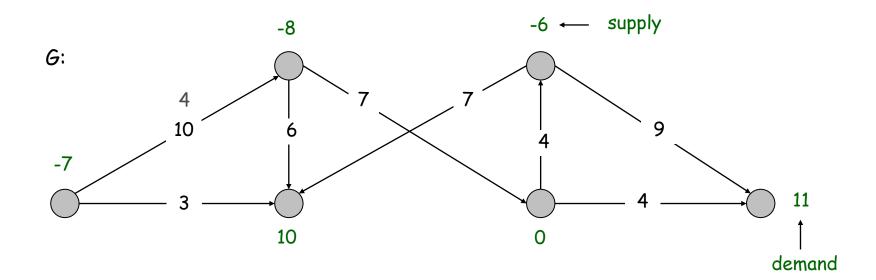
Necessary condition: sum of supplies = sum of demands.

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

Pf. Sum conservation constraints for every demand node v.

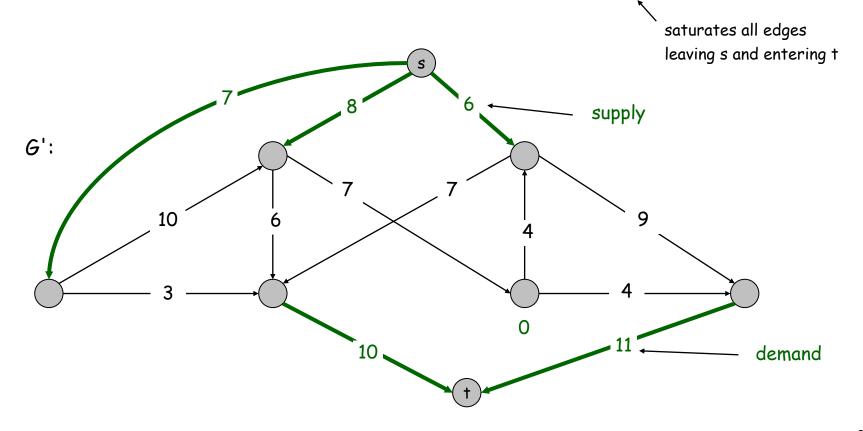


Max flow formulation.



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 ℓ (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, ℓ , 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.

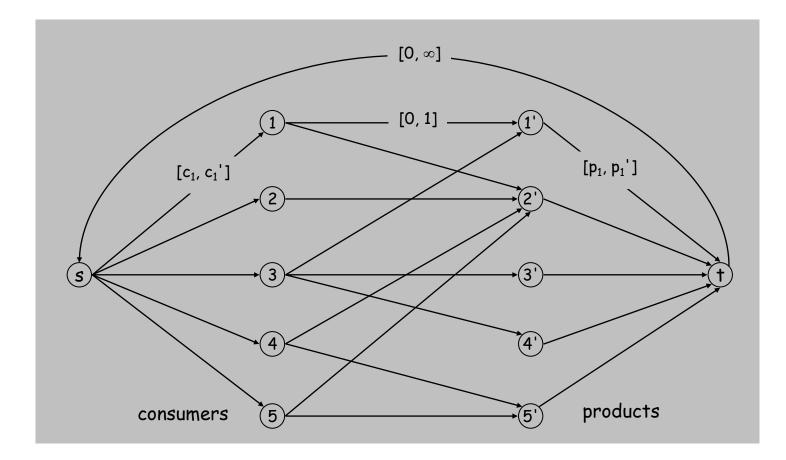
Goal. Design a survey that meets these specs, if possible.

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.

- ^D 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: $\sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}| = 1}} p_{ij}$

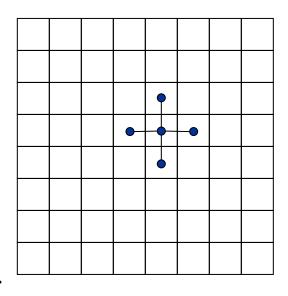


Image Segmentation

Formulate as min cut problem.

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

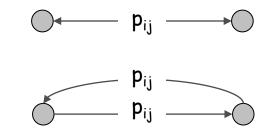
Turn into minimization problem.

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.



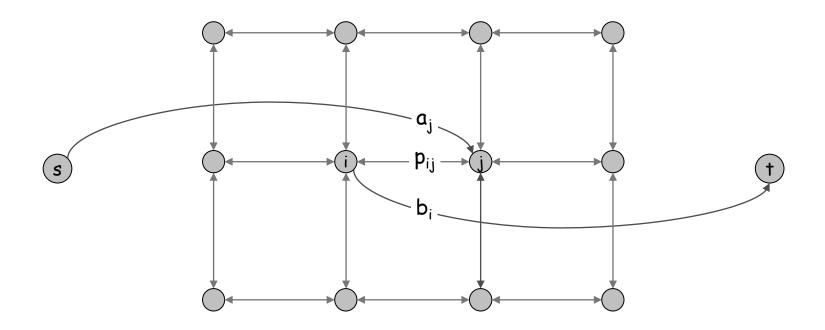


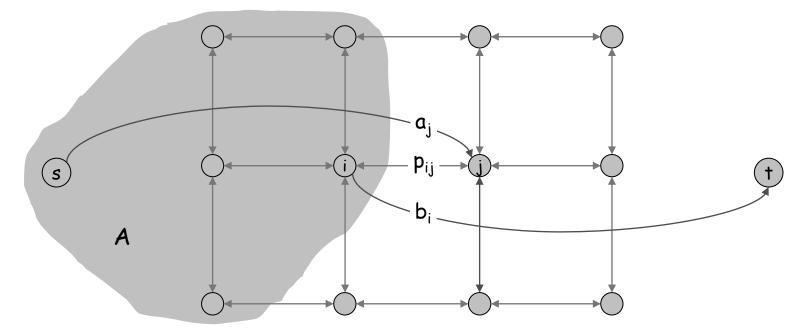
Image Segmentation

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_{ij} counted exactly once

Precisely the quantity we want to minimize.



7.11 Project Selection

Project Selection

Projects with prerequisites.

can be positive or negative

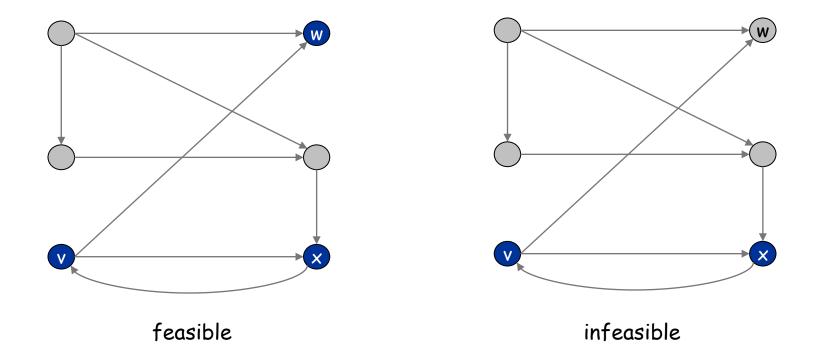
- $_{\scriptscriptstyle \rm D}$ Set P of possible projects. Project v has associated revenue $\dot{p}_{\rm v}.$
 - some projects generate money: create interactive e-commerce interface, redesign web page
 - others cost money: upgrade computers, get site license
- Set of prerequisites E. If $(v, w) \in E$, 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.

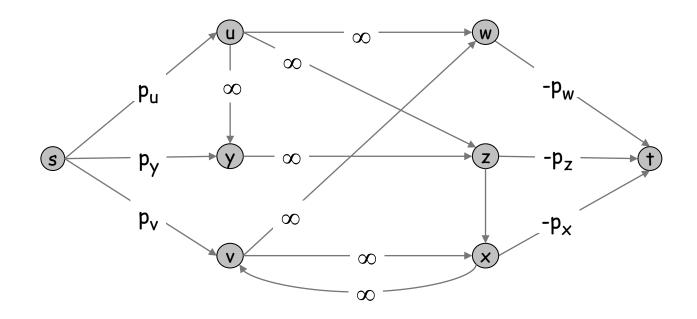
- Include an edge from v to w if can't do v without also doing w.
- {v, w, x} is feasible subset of projects.
- v, x} is infeasible subset of projects.



Project Selection: Min Cut Formulation

Min cut formulation.

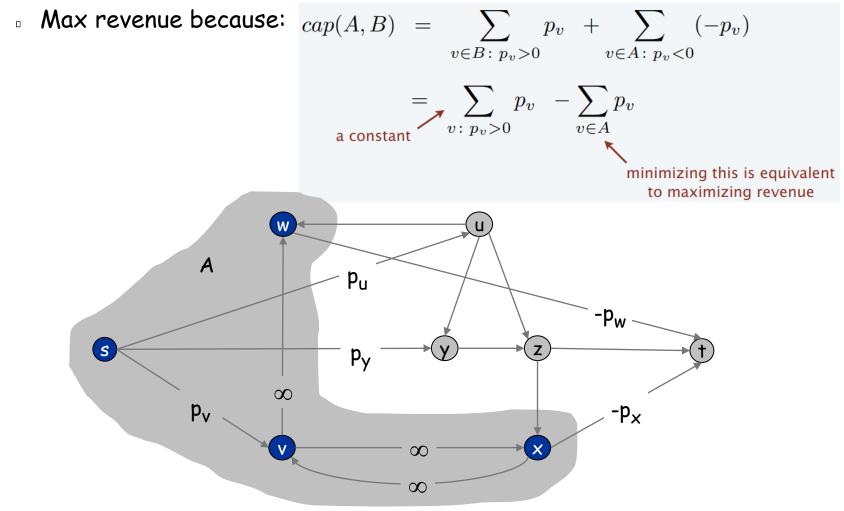
- \square Assign capacity ∞ to all prerequisite edge.
- Add edge (s, v) with capacity p_v if $p_v > 0$.
- Add edge (v, t) with capacity $-p_v$ if $p_v < 0$.
- For notational convenience, define $p_s = p_t = 0$.



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 _{ij}			
i	Wi	l _i	r _i	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 _{ij}			
i	Wi	l _i	r _i	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.



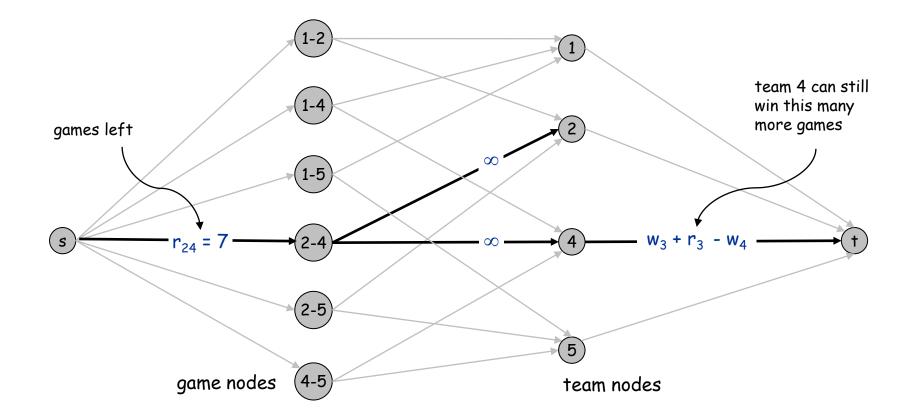
Baseball elimination problem.

- 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?

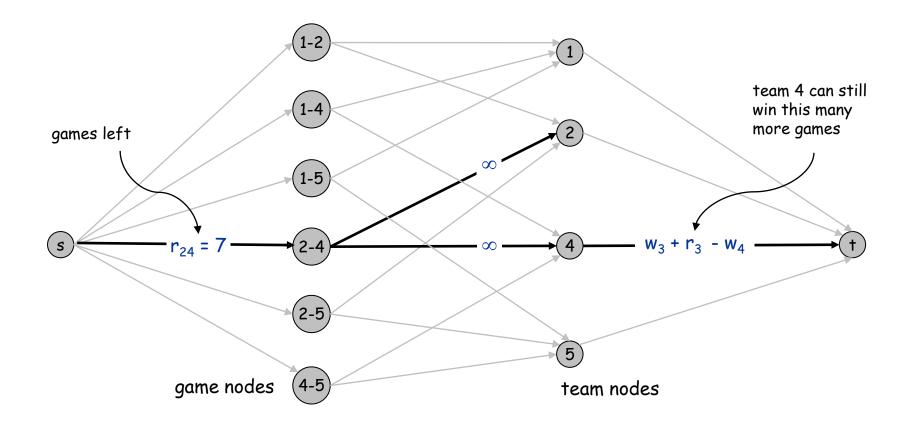
- Assume team 3 wins all remaining games \Rightarrow w₃ + r₃ wins.
- Divvy remaining games so that all teams have $\leq w_3 + r_3$ wins.



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 _{ij}				
i	w _i	l _i	r _i	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 [.]				ainst =	: r _{ij}	
i	w _i	l _i	r _i	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*).

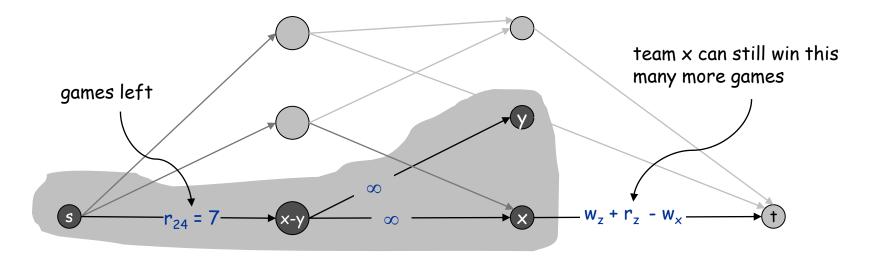
Theorem. [Hoffman-Rivlin 1967] Team z is eliminated iff there exists a subset T* that eliminates z.

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.

$\textsf{Proof.} \Rightarrow$

- ^D 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.

- ^D Use max flow formulation, and consider min cut (A, B).
- Define T* = team nodes on source side of min cut.
- ^D 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

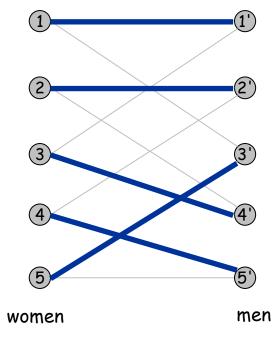
k-Regular Bipartite Graphs

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.

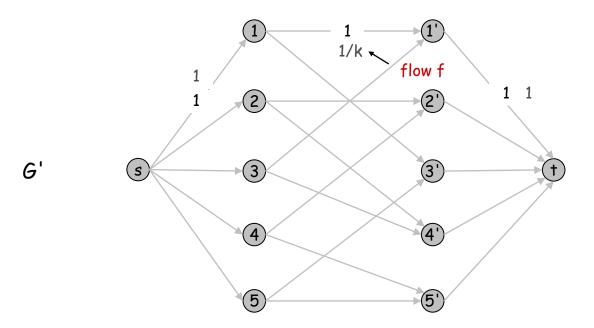


k-Regular Bipartite Graphs Have Perfect Matchings

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_{ij}, a_i, b_j 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.

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- 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

