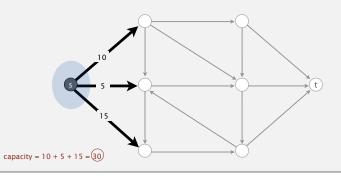


Mincut problem

Def. A *st*-cut (cut) is a partition of the vertices into two disjoint sets, with s in one set A and t in the other set B.

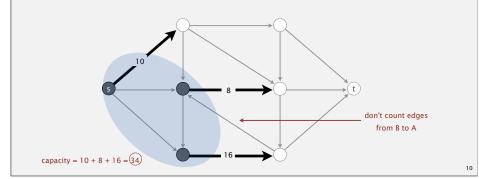
Def. Its capacity is the sum of the capacities of the edges from A to B.



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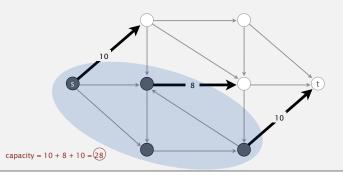


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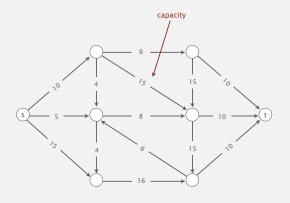
Minimum st-cut (mincut) problem. Find a cut of minimum capacity.



Maxflow problem

Input. An edge-weighted digraph, source vertex s, and target vertex t.

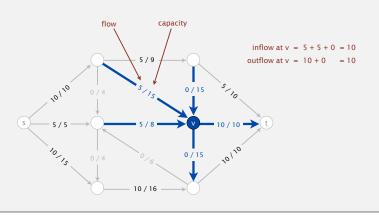
each edge has a positive capacity



Maxflow problem

Def. An st-flow (flow) is an assignment of values to the edges such that:

- Capacity constraint: $0 \le \text{edge's flow} \le \text{edge's capacity}$.
- Local equilibrium: inflow = outflow at every vertex (except s and t).



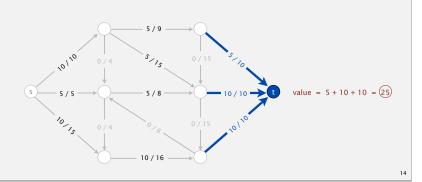
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- Capacity constraint: $0 \le \text{edge's flow} \le \text{edge's capacity}$.
- Local equilibrium: inflow = outflow at every vertex (except s and t).

Def. The value of a flow is the inflow at *t*.

we assume no edges point to s or from t



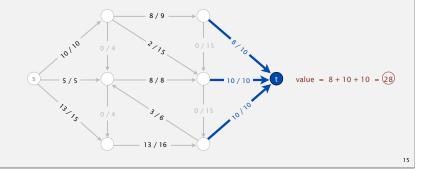
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Def. The value of a flow is the inflow at t.

Maximum st-flow (maxflow) problem. Find a flow of maximum value.

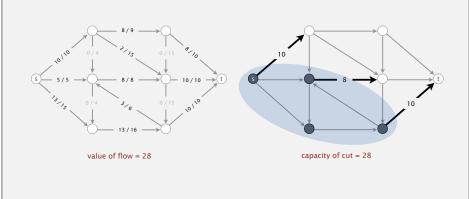


Summary

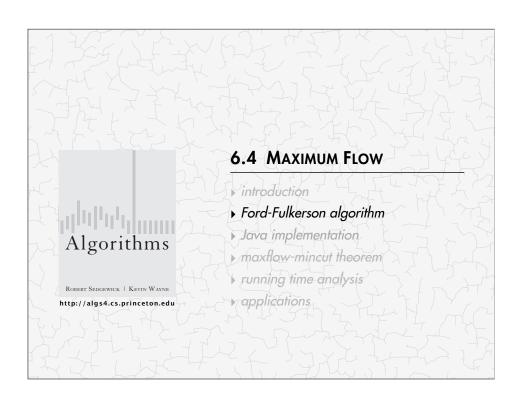
Input. A weighted digraph, source vertex s, and target vertex t.

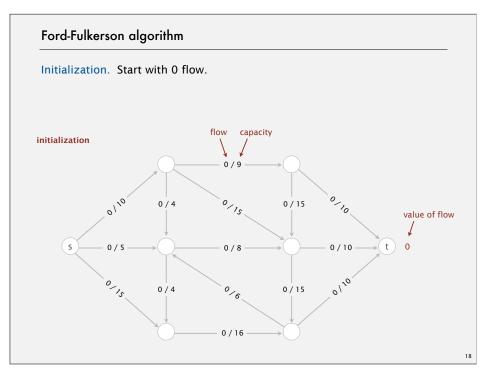
Mincut problem. Find a cut of minimum capacity.

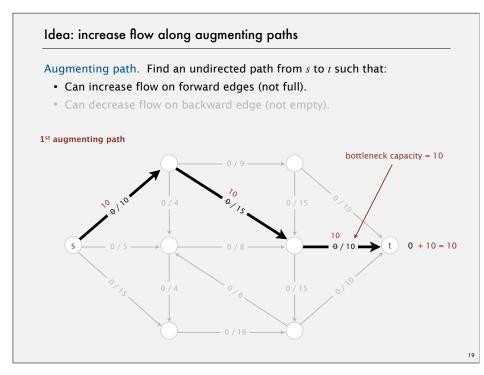
Maxflow problem. Find a flow of maximum value.

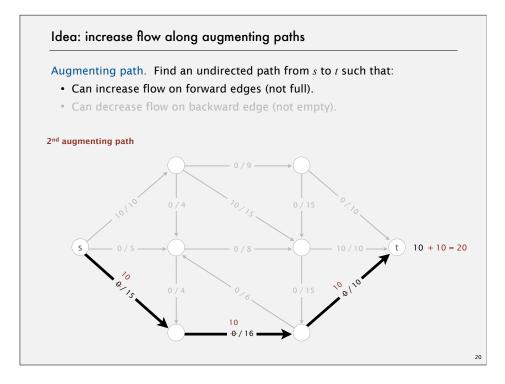


Remarkable fact. These two problems are dual!







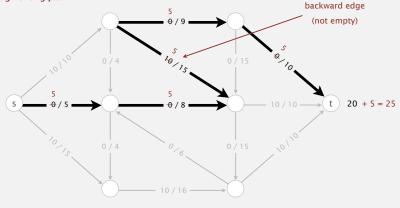


Idea: increase flow along augmenting paths

Augmenting path. Find an undirected path from s to t such that:

- Can increase flow on forward edges (not full).
- · Can decrease flow on backward edge (not empty).



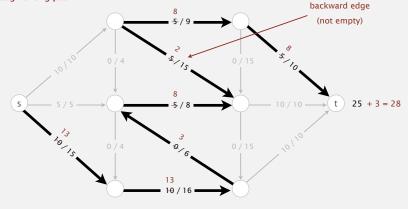


Idea: increase flow along augmenting paths

Augmenting path. Find an undirected path from s to t such that:

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4th augmenting path

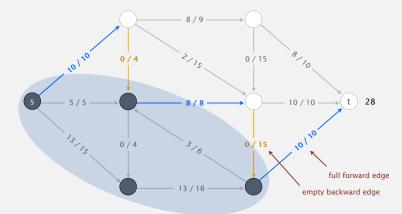


Idea: increase flow along augmenting paths

Termination. All paths from s to t are blocked by either a

- Full forward edge.
- Empty backward edge.

no more augmenting paths



Ford-Fulkerson algorithm

Ford-Fulkerson algorithm

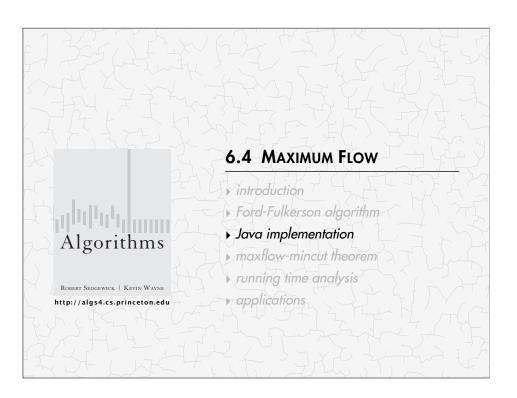
Start with 0 flow.

While there exists an augmenting path:

- find an augmenting path
- compute bottleneck capacity
- increase flow on that path by bottleneck capacity

Questions.

- · How to find an augmenting path?
- If FF terminates, does it always compute a maxflow?
- · How to compute a mincut?
- Does FF always terminate? If so, after how many augmentations?



Ford-Fulkerson algorithm

Ford-Fulkerson algorithm

Start with 0 flow.

While there exists an augmenting path:

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Questions.

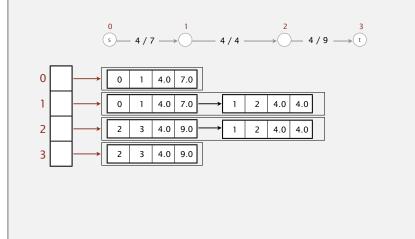
- · How to find an augmenting path?
- If FF terminates, does it always compute a maxflow?
- · How to compute a mincut?
- Does FF always terminate? If so, after how many augmentations?

Flow network: Java implementation public class FlowNetwork same as EdgeWeightedGraph, private final int V; but adjacency lists of private Bag<FlowEdge>[] adj; FlowEdges instead of Edges public FlowNetwork(int V) this.V = V:adj = (Bag<FlowEdge>[]) new Bag[V]; for (int v = 0; v < V; v++) adj[v] = new Bag<FlowEdge>(); public void addEdge(FlowEdge e) int v = e.from(); int w = e.to(); adj[v].add(e); add forward edge adj[w].add(e); add backward edge public Iterable<FlowEdge> adj(int v) { return adj[v]; }

Flow network: Java implementation

Ford-Fulkerson inspired details

· Both forward and backward edges are provided.

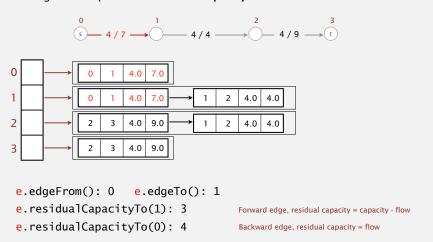


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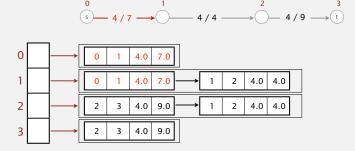
Flow network: Java implementation

Ford-Fulkerson inspired details

- Both forward and backward edges are provided.
- · Edges can report their residual capacity.

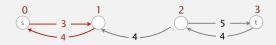


Flow network: Java implementation



Residual Network

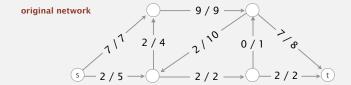
- Edge weighted digraph representing how much spare (used) capacity is available on a forward (backward) edge. If none, no edge.
- Represented IMPLICITLY by e.residualCapacityTo().



30

Residual Networks - Questions to ponder

Draw the residual network corresponding to the graph below.



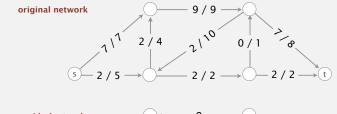
What is the result of the code below?

```
for (FlowEdge e : G.adj(s)) {
  int v = e.from(); int w = e.to();
  System.out.println(e.residualCapacityTo(w));
}
```

How can you find an augmenting path using the residual network graph?

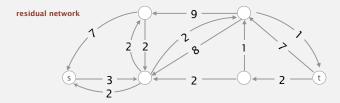
Residual Networks

Draw the residual network corresponding to the graph below.





Residual Network



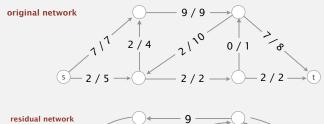
What is the result of the code below (s is the source vertex)?

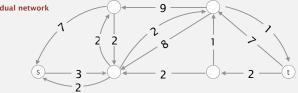
```
for (FlowEdge e : G.adj(s)) {
  int v = e.from(); int w = e.to();
  System.out.println(e.residualCapacityTo(w));
}
```

- The two FlowEdges adjacent to e have residual capacity of 0 and 3 when examined in the forward direction.
- Prints 0 on a new line, and 3 on a new line.

Residual Networks

Draw the residual network corresponding to the graph below.





How can you find an augmenting path using the residual network graph?

• Find any path from s to t. Edge only exists if weight > 0.

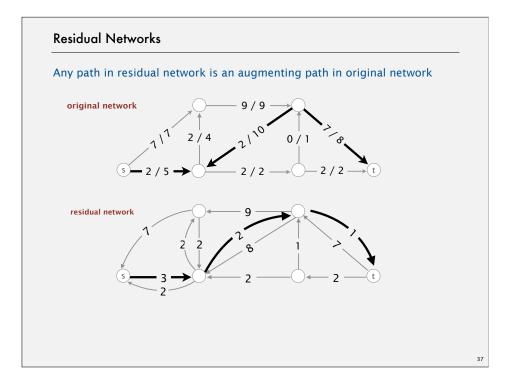
34

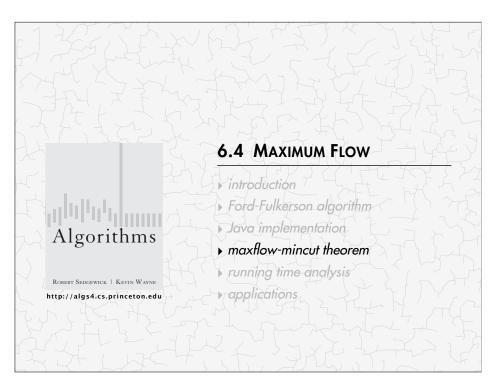
Finding a shortest augmenting path (cf. breadth-first search)

```
private boolean hasAugmentingPath(FlowNetwork G, int s, int t)
  edgeTo = new FlowEdge[G.V()];
  marked = new boolean[G.V()];
  Queue<Integer> queue = new Queue<Integer>();
  queue.enqueue(s);
  while (!queue.isEmpty()) {
    int v = queue.dequeue();
    for (FlowEdge e : G.adj(v)) {
       int w = e.other(v);
        if (!marked[w] && e.residualCapacityTo(w) > 0) {
           marked[w] = true;
           queue.enqueue(w);
           edgeTo[w] = e;
    //how do we know if a path exists to t?
     return marked[t];
}
```

Ford-Fulkerson: Java implementation

```
public class FordFulkerson
  private boolean[] marked; // true if s->v path in residual network
  private FlowEdge[] edgeTo; // last edge on s->v path
  private double value;
                               // value of flow
   public FordFulkerson(FlowNetwork G, int s, int t)
                          creates edgeTo[]
      value = 0.0;
                                                             walk backwards from t
      while (hasAugmentingPath(G, s, t))
                                                             and compute
         double bottle = Double.POSITIVE_INFINITY;
                                                             bottleneck capacity
         for (int v = t; v != s; v = edgeTo[v].other(v))
            bottle = Math.min(bottle, edgeTo[v].residualCapacityTo(v));
         for (int v = t; v != s; v = edgeTo[v].other(v))
            edgeTo[v].addResidualFlowTo(v, bottle);
         value += bottle:
                                                             walk backwards from
                                                            t and augment flow
```





Ford-Fulkerson algorithm

Ford-Fulkerson algorithm

Start with 0 flow.

While there exists an augmenting path:

- find an augmenting path
- compute bottleneck capacity
- increase flow on that path by bottleneck capacity

Questions.

- How to find an augmenting path? BFS (or other).
- If FF terminates, does it always compute a maxflow?
- · How to compute a mincut?
- Does FF always terminate? If so, after how many augmentations?

Maxflow-mincut theorem



Augmenting path theorem. A flow f is a maxflow iff no augmenting paths. Maxflow-mincut theorem. Value of the maxflow = capacity of mincut.

- Pf. The following three conditions are equivalent for any flow f:
- i. There exists an st-cut cut whose capacity equals the value of the flow f.
- ii. f is a maxflow.
- iii. There is no augmenting path with respect to f.

Overall Goal:

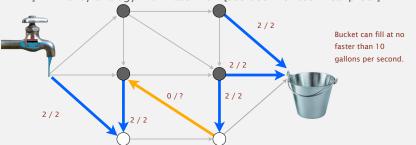
- Prove that $i \Rightarrow ii$. [Trivial]
- Prove that ii ⇒ iii. [Trivial]
- Prove that iii ⇒ i. [A little work]

Maxflow-mincut theorem

Augmenting path theorem. A flow f is a maxflow iff no augmenting paths. Maxflow-mincut theorem. Value of the maxflow = capacity of mincut.

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- \blacktriangleright ii. f is a maxflow.
- iii. There is no augmenting path with respect to f.

[$i \Rightarrow ii$]: Trivial by analogy with water flow [see book for technical proof].



Maxflow-mincut theorem

Augmenting path theorem. A flow f is a maxflow iff no augmenting paths. Maxflow-mincut theorem. Value of the maxflow = capacity of mincut.

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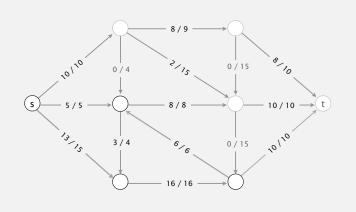
[$ii \Rightarrow iii$] Trivial, we prove contrapositive: $\sim iii \Rightarrow \sim ii$.

- Suppose that there is an augmenting path with respect to f.
- Can improve flow f by sending flow along this path.
- Thus, f is not a maxflow.

-2

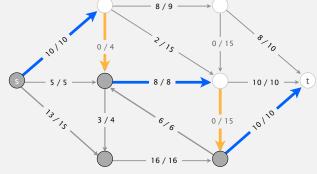
Computing a mincut from a maxflow

Find an augmenting path.



Computing a mincut from a maxflow

• We've found a cut whose capacity equals the value of the flow.



Find an augmenting path.

- Couldn't find an augmenting path (some edges block us).
 - These edges form a cut.
 - There is no backward flow from t to s.
 - All edges from s to t are full.

Maxflow-mincut theorem

Augmenting path theorem. A flow f is a maxflow iff no augmenting paths. Maxflow-mincut theorem. Value of the maxflow = capacity of mincut.

Pf. The following three conditions are equivalent for any flow f:

i. There exists a cut whose capacity equals the value of the flow f.

ii. f is a maxflow.

iii. There is no augmenting path with respect to f.

Overall Goal:

• Prove that $i \Rightarrow ii$. [Analogy with water, see book for technical proof]

• Prove that ii ⇒ iii. [Trivial by proving contrapositive]

• Prove that iii ⇒ i. [Constructive proof, see book for technical proof]

45

Ford-Fulkerson algorithm

Ford-Fulkerson algorithm

Start with 0 flow.

While there exists an augmenting path:

- find an augmenting path
- compute bottleneck capacity
- increase flow on that path by bottleneck capacity

Questions.

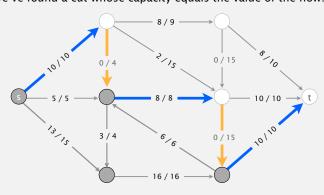
- · How to find an augmenting path? BFS (or other).
- · If FF terminates, does it always compute a maxflow?
 - Yes, because non-existence of augmenting path implies max flow.
 - iii ⇒ i ⇒ ii
- · How to compute a mincut?
- Does FF always terminate? If so, after how many augmentations?

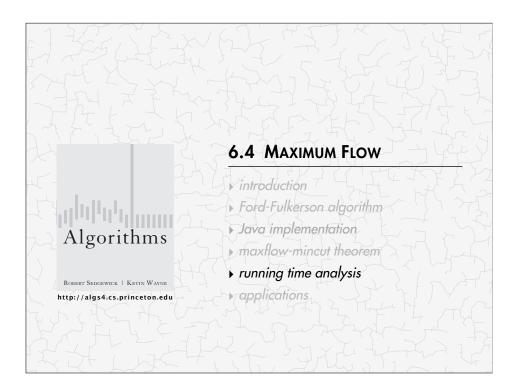
46

Computing a mincut from a maxflow

Find an augmenting path.

- Couldn't find an augmenting path (some edges block us).
 - These edges form a cut.
 - There is no backward flow from t to s.
 - All edges from s to t are full.
- We've found a cut whose capacity equals the value of the flow.





Ford-Fulkerson algorithm

Ford-Fulkerson algorithm

Start with 0 flow.

While there exists an augmenting path:

- find an augmenting path
- compute bottleneck capacity
- increase flow on that path by bottleneck capacity

Questions.

- How to find an augmenting path? BFS (or other).
- If FF terminates, does it always compute a maxflow? Yes. 🗸
- How to compute a mincut? Easy. ✓
- Does FF always terminate? If so, after how many augmentations?

yes, provided edge capacities are integers (or augmenting paths are chosen carefully)

requires clever analysis

4

Ford-Fulkerson algorithm with integer capacities

Important special case. Edge capacities are integers between 1 and U.

flow on each edge is an integer

Invariant. The flow is integer-valued throughout Ford-Fulkerson.

Pf. [by induction]

- · Bottleneck capacity is an integer.
- · Flow on an edge increases/decreases by bottleneck capacity.

Proposition. Number of augmentations ≤ the value of the maxflow.

Pf. Each augmentation increases the value by at least 1.

important for some applications (stay tuned)

and FF finds one!

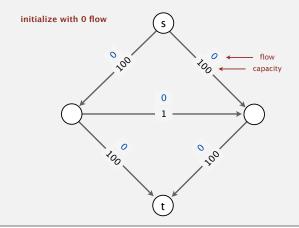
Integrality theorem. There exists an integer-valued maxflow.

Pf. Ford-Fulkerson terminates and maxflow that it finds is integer-valued.

50

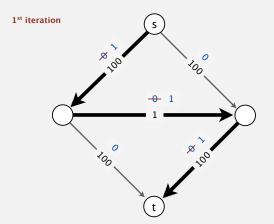
Bad case for Ford-Fulkerson

Bad news. Even when edge capacities are integers, number of augmenting paths could be equal to the value of the maxflow.



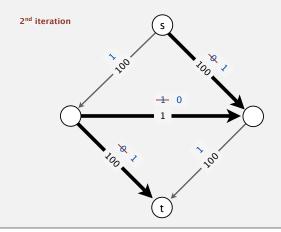
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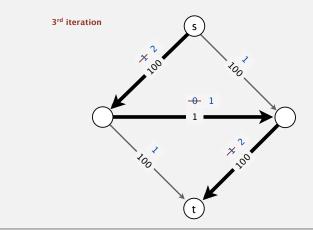
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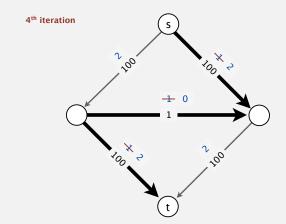
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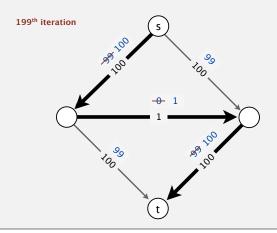
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• • •

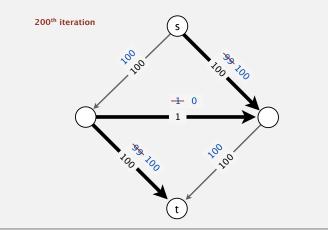
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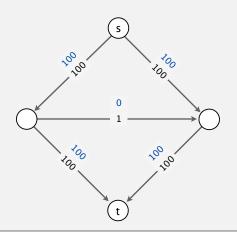


Bad case for Ford-Fulkerson

Bad news. Even when edge capacities are integers, number of augmenting paths could be equal to the value of the maxflow.

can be exponential in input size

Good news. This case is easily avoided. [use shortest/fattest path]



How to choose augmenting paths?

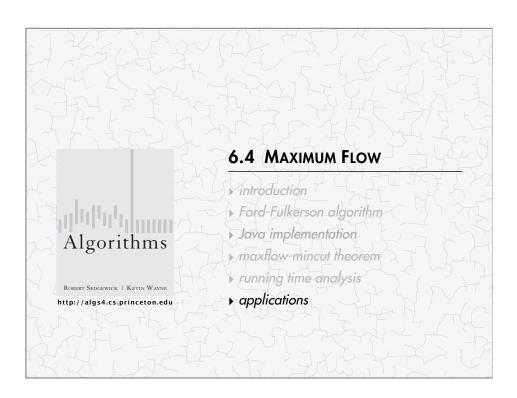
FF performance depends on choice of augmenting paths.

augmenting path	number of paths	implementation
shortest path	≤ ½ E V	queue (BFS)
fattest path	≤ E In(E U)	priority queue
random path	≤ E U	randomized queue
DFS path	≤ E U	stack (DFS)

digraph with V vertices, E edges, and integer capacities between 1 and U



Non-integer weights (beyond scope of course) If: • e1 = 1 • e2 = (sqrt(5) - 1)/2 • e3 = 1 • Other edges of weight 2 or greater Can show: • Ford Fulkerson can get stuck in infinite loop. • Does not converge even if it runs forever.



"Free world" goals. Understand peak Soviet supply rate. Cut supplies (if cold war turns into real war). For each of the content of the cont



Maxflow and mincut applications

Maxflow/mincut is a widely applicable problem-solving model.

- · Data mining.
- · Open-pit mining.
- · Bipartite matching.
- · Network reliability.
- · Baseball elimination.
- · Image segmentation.
- · Network connectivity.
- · Distributed computing.
- · Security of statistical data.
- · Egalitarian stable matching.
- · Multi-camera scene reconstruction.
- · Sensor placement for homeland security.
- · Many, many, more.



liver and hepatic vascularization segmentation

03

Bipartite matching problem

N students apply for N jobs.



Each gets several offers.



Is there a way to match all students to jobs?



bipartite matching problem

- 1	Alice	6	Adobe
	Adobe		Alice
	Amazon		Bob
	Google		Carol
2	Bob	7	Amazon
	Adobe		Alice
	Amazon		Bob
3	Carol		Dave
	Adobe		Eliza
	Facebook	8	Facebook
	Google		Carol
4	Dave	9	Google
	Amazon		Alice
	Yahoo		Carol
5	Eliza	10	Yahoo
	Amazon		Dave
	Yahoo		Eliza

6

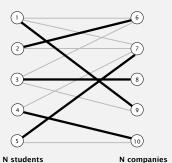
Bipartite matching problem

Given a bipartite graph, find a perfect matching.

perfect matching (solution)

Alice — Google
Bob — Adobe
Carol — Facebook
Dave — Yahoo
Eliza — Amazon

bipartite graph

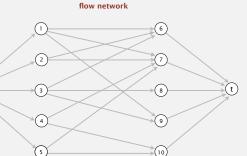


bipartite matching problem

1	Alice	6	Adobe
	Adobe		Alice
	Amazon		Bob
	Google		Carol
2	Bob	7	Amazon
	Adobe		Alice
	Amazon		Bob
3	Carol		Dave
	Adobe		Eliza
	Facebook	8	Facebook
	Google		Carol
4	Dave	9	Google
	Amazon		Alice
	Yahoo		Carol
5	Eliza	10	Yahoo
	Amazon		Dave
	Yahoo		Eliza

Network flow formulation of bipartite matching

- Create s, t, one vertex for each student, and one vertex for each job.
- Add edge from s to each student (capacity 1).
- Add edge from each job to t (capacity 1).
- Add edge from student to each job offered (infinite capacity).



N students N companies

bipartite matching problem

6 Adobe

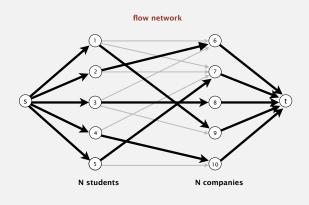
also works if just 1

1 Alice

Alice Amazon Bob Google Carol Adobe Amazon Roh Dave Adobe Eliza Facebook 8 Facebook Google Carol 4 Dave 9 Google Amazon Alice Yahoo Carol 5 Eliza 10 Yahoo Amazon Dave Yahoo Eliza

Network flow formulation of bipartite matching

1-1 correspondence between perfect matchings in bipartite graph and integer-valued maxflows of value N.

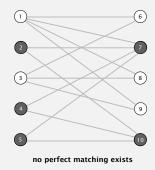


bipartite matching problem

1	Alice	6	Adobe
	Adobe		Alice
	Amazon		Bob
	Google		Carol
2	Bob	7	Amazon
	Adobe		Alice
	Amazon		Bob
3	Carol		Dave
	Adobe		Eliza
	Facebook	8	Facebook
	Google		Carol
4	Dave	9	Google
	Amazon		Alice
	Yahoo		Carol
5	Eliza	10	Yahoo
	Amazon		Dave
	Yahoo		Eliza

What the mincut tells us

Goal. When no perfect matching, explain why.



 $S = \{ 2, 4, 5 \}$ $T = \{ 7, 10 \}$

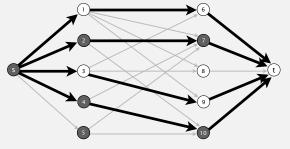
student in S can be matched only to companies in T

|S| > |T|

What the mincut tells us

Mincut. Consider mincut (A, B).

- Let S =students on sside of cut.
- Let T =companies on s side of cut.
- Fact: |S| > |T|; students in S can be matched only to companies in T.



 $S = \{ 2, 4, 5 \}$ $T = \{ 7, 10 \}$

student in S can be matched only to companies in T

|S|>|T|

no perfect matching exists

Bottom line. When no perfect matching, mincut explains why.

Baseball elimination problem

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

i	team		wins	losses	to play	ATL	PHI	NYM	MON
0	A	Atlanta	83	71	8	-	1	6	1
1		Philly	80	79	3	1	-	0	2
2		New York	78	78	6	6	0	-	0
3		Montreal	77	82	3	1	2	0	-

Montreal is mathematically eliminated.

- Montreal finishes with ≤ 80 wins.
- · Atlanta already has 83 wins.

Baseball elimination problem

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

i		team	wins	losses	to play	ATL	PHI	NYM	MON
0	A	Atlanta	83	71	8	-	1	6	1
1		Philly	80	79	3	1	-	0	2
2		New York	78	78	6	6	0	-	0
3		Montreal	77	82	3	1	2	0	-

Philadelphia is mathematically eliminated.

- Philadelphia finishes with ≤ 83 wins.
- Either New York or Atlanta will finish with ≥ 84 wins.

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

Baseball elimination problem

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

i	team	wins	losses	to play	NYY	BAL	BOS	TOR	DET
0	New Y	ork 75	59	28	-	3	8	7	3
1	Baltim	ore 71	63	28	3	-	2	7	4
2	Bosto	on 69	66	27	8	2	-	0	0
3	Toror	nto 63	72	27	7	7	0	-	0
4	Detro	oit 49	86	27	3	4	0	0	-

AL East (August 30, 1996)

Detroit is mathematically eliminated.

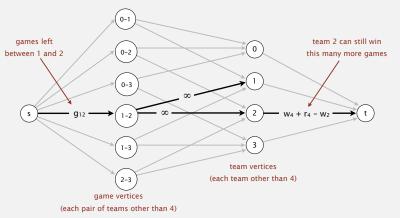
- Detroit finishes with ≤ 76 wins.
- Wins for $R = \{ NYY, BAL, BOS, TOR \} = 278.$
- Remaining games among $\{ NYY, BAL, BOS, TOR \} = 3 + 8 + 7 + 2 + 7 = 27.$
- Average team in R wins 305/4 = 76.25 games.

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Baseball elimination problem: maxflow formulation

Intuition. Remaining games flow from s to t.

Build a flow network for EACH team. Below is graph for 4.



Fact. Team 4 not eliminated iff all edges pointing from s are full in maxflow.

Maximum flow algorithms: theory

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(Yet another) holy grail for theoretical computer scientists.

year	method	worst case	discovered by
1951	simplex	E³ U	Dantzig
1955	augmenting path	E² U	Ford-Fulkerson
1970	shortest augmenting path	E ³	Dinitz, Edmonds-Karp
1970	fattest augmenting path	E ² log E log(EU)	Dinitz, Edmonds-Karp
1977	blocking flow	E 5/2	Cherkasky
1978	blocking flow	E 7/3	Galil
1983	dynamic trees	E ² log E	Sleator-Tarjan
1985	capacity scaling	E ² log U	Gabow
1997	length function	E ^{3/2} log E log U	Goldberg-Rao
2012	compact network	E ² / log E	Orlin
?	?	Е	?

maxflow algorithms for sparse digraphs with E edges, integer capacities between 1 and U

Maximum flow algorithms: practice

Warning. Worst-case order-of-growth is generally not useful for predicting or comparing maxflow algorithm performance in practice.

Best in practice. Push-relabel method with gap relabeling: $E^{3/2}$.

On Implementing Push-Relabel Method for the Maximum Flow Problem

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Abstract. We study efficient implementations of the push-relabel method for the maximum flow problem. The resulting codes are faster than the previous codes, and much faster on some problem families. The speedup is due to the combination of heuristics used in our implementations. We also exhibit a family of problems for which the running time of all known methods seem to have a roughly updarkize growth rate.



//

Algorithms

ROBERT SEDGEWICK | KEVIN WAYNE



http://algs4.cs.princeton.edu

6.4 MAXIMUM FLOW

- introduction
- ▶ Ford-Fulkerson algorithm
- maxflow-mincut theorem
- running time analysis
- Java implementation
- applications

Summary

Mincut problem. Find an st-cut of minimum capacity.

Maxflow problem. Find an st-flow of maximum value.

Duality. Value of the maxflow = capacity of mincut.

Proven successful approaches.

- Ford-Fulkerson (various augmenting-path strategies).
- Preflow-push (various versions).

Open research challenges.

- · Practice: solve real-word maxflow/mincut problems in linear time.
- · Theory: prove it for worst-case inputs.
- · Still much to be learned!

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