# 6.4 Maximum Flow

- ▶ overview
- **▶** Ford-Fulkerson
- **▶** implementations
- **▶** applications

Algorithms, 4th Edition Robert Sedgewick and Kevin Wayne Copyright © 2002–2010 April 18, 2011 11:02:27 AM

### Mincut problem

Given. A weighted digraph with identified source s and target t.

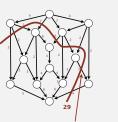
Def. A cut is a partition of the vertices into two disjoint sets.

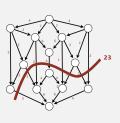
Def. An st-cut is a cut that places s in one of its sets ( $C_s$ ) and t in the other ( $C_t$ ).

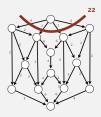
Def. An st-cut's weight is the sum of the weights of its st-crossing edges.

edges from Cs to Ct

Minimum st-cut (mincut) problem. Find an st-cut of minimal weight.



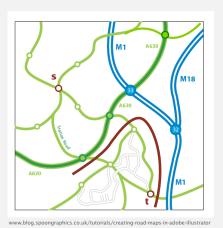




Note: don't count edges from Ct to Cs

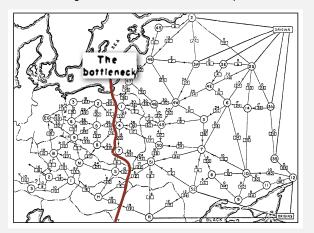
### Typical mincut application

Find cheapest way to cut connection between s and t.



#### Mincut application (1950s)

Rail network connecting Soviet Union with Eastern European countries



"Free world" goal: Know how to cut supplies if cold war turns into real war (map declassified by Pentagon in 1999).

### Potential mincut application (2010s)

### Facebook graph



Government-in-power's goal: Cut off communication to specified set of people.

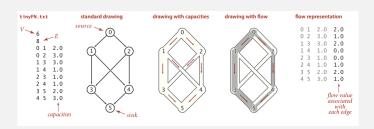
### Maxflow problem

#### Flow network.

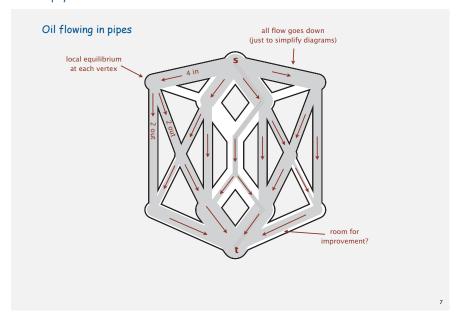
- Weighted digraph with a source s (indegree 0) and sink t (outdegree 0)
- An edge's weight is its capacity (positive)
- Add additional flow variable to each edge(no greater than its capacity)

Maximum st-flow (maxflow) problem: Assign flows to edges that

- Maintain local equilibrium: inflow = outflow at every vertex (except s and t).
- Maximize total flow into t.

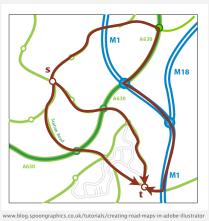


A physical model



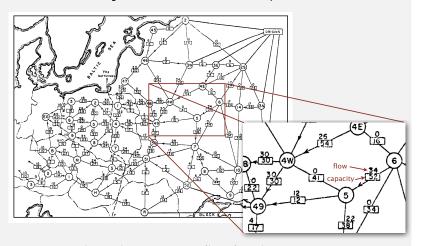
### Typical maxflow application

Find best way to distribute goods from s to t.



### Maxflow application (1950s)

#### Rail network connecting Soviet Union with Eastern European countries



Soviet Union goal: Know how to maximize flow of supplies to Eastern Europe.

#### Potential mincut application (2010s)

#### Facebook graph



"Free world" goal: Maximize flow of information to specified set of people.

### Overview (summary)

Given. A weighted digraph, source s and target t.



Minimum st-cut (mincut) problem. Find an st-cut of minimal weight.

Maximum st-flow (maxflow) problem: Assign flows to edges that

- Maintain local equilibrium: inflow = outflow at every vertex (except s and t).
- Maximize total flow into t.

Remarkable fact. These two problems are equivalent!

- · Two very rich algorithmic problems
- Cornerstone problems in combintorial optimixation
- · Beautiful mathematical duality

### Maxflow / mincut applications

Maxflow/mincut is a widely applicable problem-solving model

- · Data mining.
- · Open-pit mining.
- Project selection.
- · Image processing.
- Airline scheduling.
- Bipartite matching.
- Baseball elimination.
- Distributed computing.
- Egalitarian stable matching.
- Security of statistical data.
- Network connectivity/reliability.
- Many many more . . .

# ➤ overview ➤ APIs ➤ Ford Fulkerson ➤ implementations ➤ applications

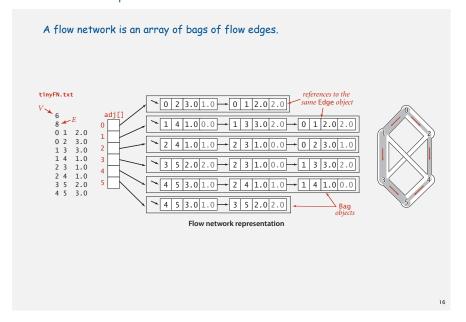
#### APIs (cf. EdgeWeightedDigraph, DirectedEdge)

```
public class FlowNetwork
                                                  empty V-vertex flow network
                     FlowNetwork(int V)
                     FlowNetwork(In in)
                                                  construct from input stream
                int V()
                                                  number of vertices
                int E()
                                                  number of edges
               void addEdge(FlowEdge e)
                                                  add e to this flow network
Iterable<FlowEdge> adj(int v)
                                                  edges pointing from v
Iterable<FlowEdge> edges()
                                                  all edges in this flow network
            String toString()
                                                  string representation
                              Flow network API
public class FlowEdge
               FlowEdge(int v, int w, double cap)
          int from()
                                                   vertex this edge points from
          int to()
                                                   vertex this edge points to
          int other(int v)
                                                   other endpoint
                                                   capacity of this edge
       double capacity()
       double flow()
                                                   flow in this edge
                                                   residual capicity toward v
       double residualCapacityTo(int v)
                                                                                     manipulate flow values
       double addFlowTo(int v, double delta) add delta flow toward v
       String toString()
                                                   string representation
```

#### Flow edge: implementation in Java (cf. DirectedEdge)

```
public class FlowEdge
   private final int v;
                                     // from
                                     // to
   private final int w;
   private final double capacity;
                                     // capacity
    private double flow;
                                     // flow
                                                                           flow variable
    public FlowEdge(int v, int w, double capacity, double flow)
        this.v
                       = v:
        this.w
                      = w;
        this.capacity = capacity;
        this.flow
   public int from()
                              { return v:
   public int to()
                              { return w:
   public double capacity() { return capacity; }
    public double flow()
                              { return flow;
    public int other(int vertex)
                (vertex == v) return w;
        else if (vertex == w) return v;
        else throw new RuntimeException("Illegal endpoint");
    public double residualCapacityTo(int vertex)
                                                              {...}
                                                                           - stay tuned
    public void addResidualFlowTo(int vertex, double delta) {...}
```

#### Flow network representation



#### Flow network: implementation in Java (cf. EdgeWeightedDigraph)

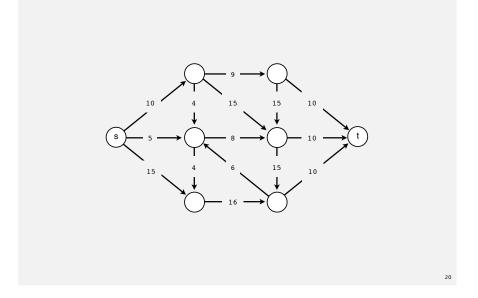
```
public class FlowNetwork
    private final int V;
   private int E;
    private Bag<FlowEdge>[] adj;
                                                            - array of bags of flow edges
    public FlowNetwork(int V)
        this.V = V;
        this.E = 0;
                                                            constructor
        adj = (Bag<FlowEdge>[]) new Bag[V];
        for (int v = 0; v < V; v++)
             adj[v] = new Bag<FlowEdge>();
   public int V() { return V; }
public int E() { return E; }
    public void addEdge(FlowEdge e)
        int v = e.from();
                                                             - add edge (to both adj lists)
        int w = e.to();
        adj[v].add(e);
        adj[w].add(e);
    public Iterable<FlowEdge> adj(int v)
                                                            - iterator for adjacent edges
    { return adj[v]; }
```

# APIs Ford Fulkerson implementations applications

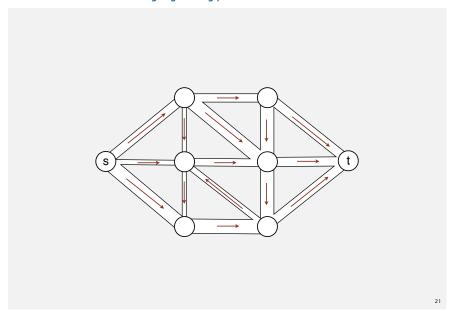
#### Typical client code: check that a flow is feasible

```
private boolean localEq(FlowNetwork G, int v)
{ // Check local equilibrium at v.
   double EPSILON = 1E-11;
   double netflow = 0.0;
   for (FlowEdge e : G.adj(v))
      if (v == e.from()) netflow -= e.flow();
                        netflow += e.flow();
      else
   return Math.abs(netflow) < EPSILON;</pre>
private boolean isFeasible(FlowNetwork G)
   for (int v = 0; v < G.V(); v++)
    for (FlowEdge e : G.adj(v))
                                                              check that each flow
        if (e.flow() < 0 || e.flow() > e.capacity())
                                                              - is nonnegative
                                                              and no greater than capacity
            return false;
   for (int v = 0; v < G.V(); v++)
      if (v !=s && v != t && !localEq(G, v))
                                                               check local equilibrium
                                                               at each vertex
         return false;
   return true;
```

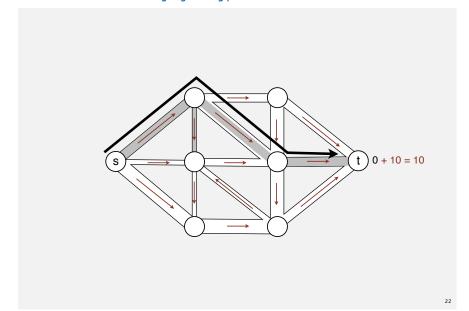
#### Idea: increase flow along augmenting paths



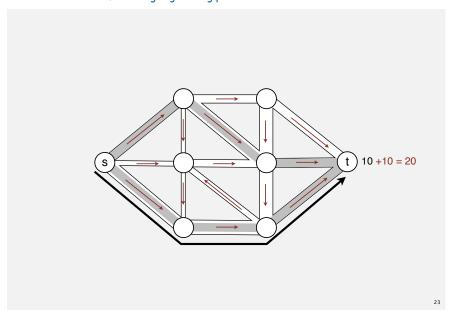
# Idea: increase flow along augmenting paths



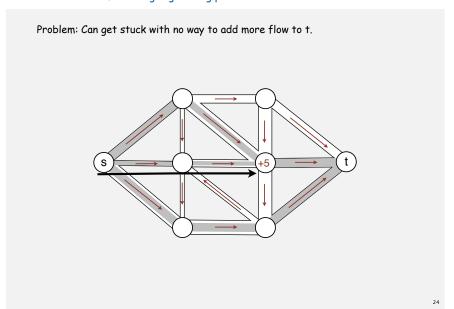
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# Idea: increase flow along augmenting paths



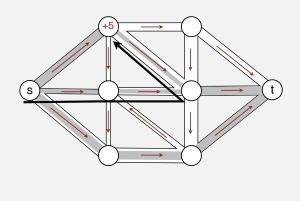
# Idea: increase flow along augmenting paths



# Idea: increase flow along augmenting paths

Problem: Can get stuck with no way to add more flow to t.

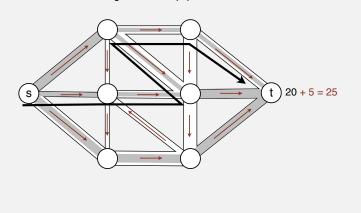
Solution: Go backwards along an edge with flow (removing some flow).



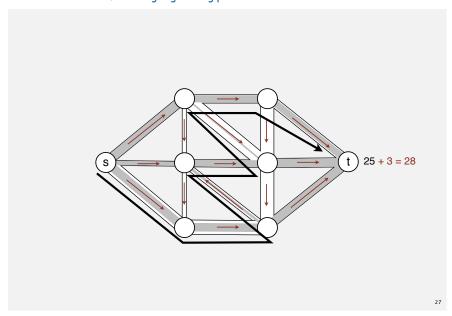
Idea: increase flow along augmenting paths

Augmenting paths in general

- increase flow on forward edge (if not full)
- decrease flow on backward edge (if not empty)



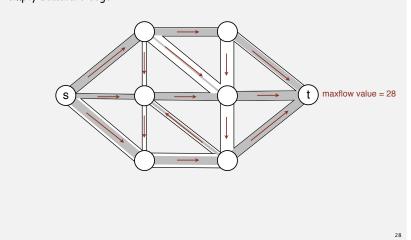
# Idea: increase flow along augmenting paths



# Idea: increase flow along augmenting paths

Eventually all paths from s to t are blocked by either a

- full forward edge
- empty backward edge



#### Ford-Fulkerson algorithm

#### Generic method for solving maxflow problem.

- Start with 0 flow everywhere.
- Find an augmenting path.
- Increase the flow on that path, by as much as possible.
- Repeat until no augmenting paths are left.

#### Questions.

- Q. Does this process give a maximum flow?
- A. Yes! It also finds a mincut (!!). [Classic result]
- Q. How do we find an augmenting path?
- A. Easy. Adapt standard graph-searching methods.
- Q. How many augmenting paths (does the process even terminate)?
- A. Difficult to know: depends on graph model, search method.

Mincut problem (revisited)

Given. A weighted digraph with identified source s and target t.

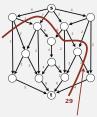
Def. A cut is a partition of the vertices into two disjoint sets.

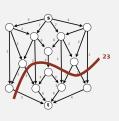
Def. An st-cut is a cut that places s in one of its sets  $(C_s)$  and t in the other  $(C_t)$ .

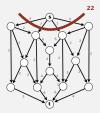
Def. An st-cut's weight is the sum of the weights of its st-crossing edges.

Mincut problem. Find an st-cut of minimal weight.

edges from C<sub>s</sub> to C<sub>t</sub>







Note: don't count edges from Ct to Cs

3

#### Mincut problem (revisited with slight change in terminology)

Given. A flow network with identified source s and target t.

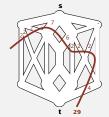
Def. A cut is a partition of the vertices into two disjoint sets.

Def. An st-cut is a cut that places s in one of its sets  $(C_s)$  and t in the other  $(C_t)$ .

Def. An st-cut's capacity is the sum of the capacities of its st-crossing edges.

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

edges from C<sub>s</sub> to C<sub>t</sub>







Amazing fact. Mincut and maxflow problems are equivalent.

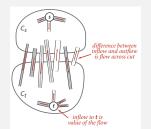
#### Relationship between flows and cuts

Def. The flow across an st-cut is the sum of the flows on its st-crossing edges minus the sum of the flows of its ts-crossing edges.

Thm. For any st-flow, the flow across every st-cut equals the value of the flow.

Pf. By induction on the size of  $C_{t}$ .

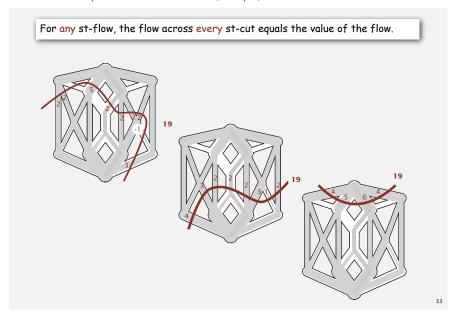
- true when  $C_t = \{t\}$ .
- true by local equilibrium when moving a vertex from  $C_{\text{s}}$  to  $C_{\text{t}}$



Corollary 1. Outflow from s = inflow to t = value.

Corollary 2. No st-flow's value can exceed the capacity of any st-cut.

#### Relationship between flows and cuts (example)



#### Maxflow-mincut theorem

Thm. The following three conditions are equivalent for any st-flow f:

- i. There exists an st-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.

#### Pf.

- i. implies ii. [no flow's value can exceed any cut's capacity]
- ii. implies iii. by contradiction [aug path would give higher-value flow, so f could not be maximal].

#### iii. implies i.

 $C_s$ : set of all vertices connected to s by an undirected path with no full forward or empty backward edges.

 $C_{t}$ : all other vertices.

 $\textbf{capacity = flow across} \; \texttt{[st-crossing edges full, ts-crossing edges empty]} \; .$ 

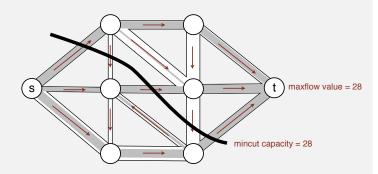
= value of f [capacity of any cut = value of f].

#### \_ .

#### FF termination

Eventually all paths from s to t are blocked by either a

- full forward edge
- empty backward edge

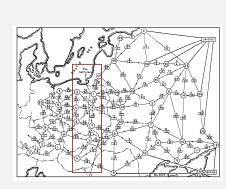


#### Mincut:

Consider only paths with no full forward or empty backward edges.

 $C_s$  is the set of vertices reachable from s;  $C_t$  is the set of remaining vertices.

#### Maxflow/mincut application (1950s)



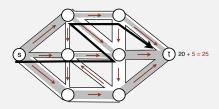
"bottleneck" is mincut (all forward edges full)
value of flow = 30+17+36+16+24+6+10+5+19 = 163,000 tons



### Integrality property

Corollary to maxflow-mincut theorem. When capacities are integers, there exists an integer-valued maxflow, and the Ford Fulkerson algorithm finds it.

Pf. Flow increases by augmenting path value, which is either unused capacity in a forward edge or flow in a backwards edge [and always an integer].



Bottom line: Ford-Fulkerson always works when weights are integers.

Note: When weights are not integers, it could converge to the wrong value!

Possible strategies for augmenting paths

FF algorithm: any strategy for choosing augmenting paths will give a maxflow.

[Caveat: Can have convergence problems when weights are not integers.]

Shortest path?

aug path with fewest number of edges

DFS path?

This lecture (guaranteed to converge)

Random path?

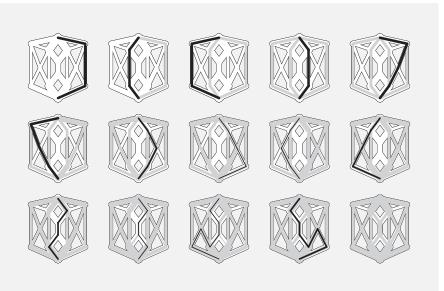
Fattest path? max capacity aug path

All easy to implement

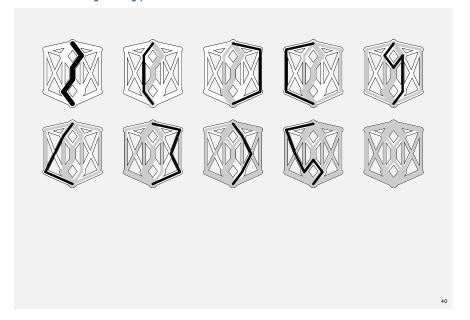
- Define residual graph
- Find paths in residual graph.

Performance depends on network properties (stay tuned)

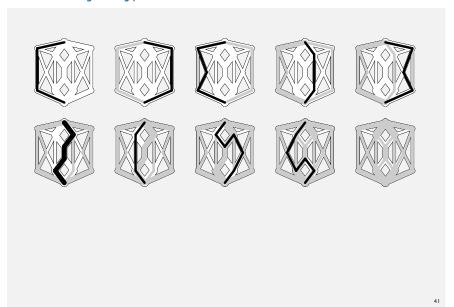
### Shortest augmenting path



### Fattest augmenting path

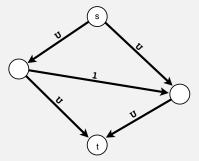


# Random augmenting path

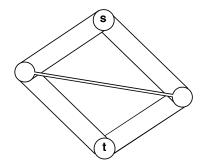


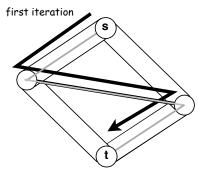
# Bad case for Ford-Fulkerson

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

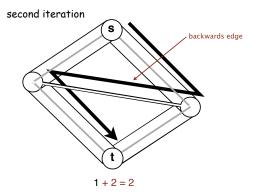


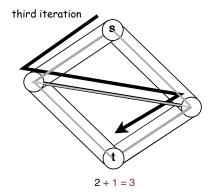
Good news: This case is easily avoided [use shortest augmenting path].

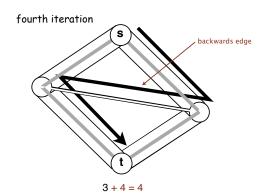




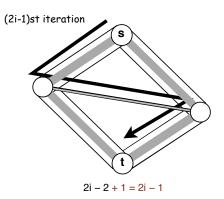
0 + 1 = 1

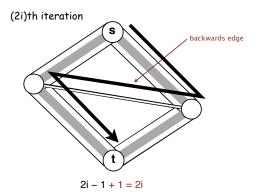






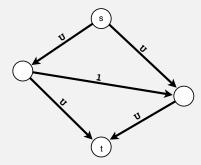
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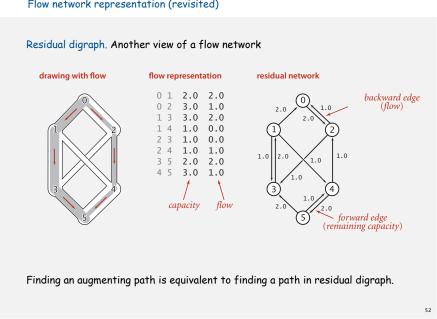
#### Bad case for Ford-Fulkerson

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



Good news: This case is easily avoided [use shortest augmenting path].

### Flow network representation (revisited)



#### Residual network implementation

```
public class FlowEdge
   private final int v;
                                     // from
   private final int w;
                                     // to
                                     // capacity
    private final double capacity;
                                     // flow
    private double flow;
   public double residualCapacityTo(int vertex)
                (vertex == v) return flow;
        else if (vertex == w) return capacity - flow;
        else throw new RuntimeException("Illegal endpoint");
   public void addResidualFlowTo(int vertex, double delta)
                (vertex == v) flow -= delta;
        else if (vertex == w) flow += delta;
        else throw new RuntimeException("Illegal endpoint");
```

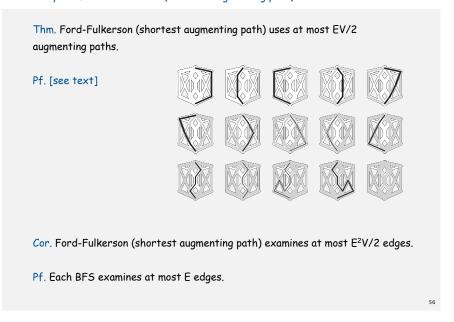
#### Finding a shortest augmenting path (cf. breadth-first search)

```
private boolean hasAugmentingPath(FlowNetwork G, int s, int t)
    edgeTo = new FlowEdge[G.V()];
    marked = new boolean[G.V()];
    Queue<Integer> q = new Queue<Integer>();
    q.enqueue(s);
    marked[s] = true;
    while (!q.isEmpty())
        int v = q.dequeue();
        for (FlowEdge e : G.adj(v))
                                                                     is there a path from s to w
                                                                      in the residual graph?
            int w = e.other(v);
            if (e.residualCapacityTo(w) > 0 && !marked[w])
                edgeTo[w] = e;
                                                                       save last edge on path,
                                                                            mark w,
                marked[w] = true;
                q.enqueue(w);
                                                                       and add w to the queue
    return marked[t];
```

#### Ford-Fulkerson: Java implementation

```
public class FordFulkerson
  private boolean[] marked; // true if s->v path in residual digraph
private FlowEdge[] edgeTo; // last edge on s->v path
   private double value;
   public FordFulkerson(FlowNetwork G, int s, int t)
      value = 0;
      while (hasAugmentingPath(G, s, t))
         double bottle = Double.POSITIVE INFINITY;
                                                                                    compute
         for (int v = t; v != s; v = edgeTo[v].other(v))
                                                                                    bottleneck
             bottle = Math.min(bottle, edgeTo[v].residualCapacityTo(v));
                                                                                     capacity
         for (int v = t; v != s; v = edgeTo[v].other(v))
                                                                                     augment
             edgeTo[v].addResidualFlowTo(v, bottle);
                                                                                      flow
         value += bottle:
   public double hasAugmentingPath(FlowNetwork G, int s, int t)
   { /* See next slide. */ }
   public double value()
   { return value; }
   public boolean inCut(int v)
   { return marked[v]; }
```

#### Analysis of Ford-Fulkerson (shortest augmenting path)



#### Summary: possible strategies for augmenting paths

All easy to implement

• Define residual graph

• Find paths in residual graph.

Shortest path: Use BFS. DFS path: Use DFS.

Fattest path: Use a PQ, ala shortest paths. Random path: Use a randomized queue.

Performance depends on network properties

· how many augmenting paths?

· how many edges examined to find each augmenting path?

Analysis of maxflow algorithms

(Yet another) holy grail for mathematicians/theoretical computer scientists.

For sparse graphs with E edges, integer capacities (max U).

year	method	worst case order of growth	discovered by
1951	simplex	O ( E <sup>3</sup> U )	Dantzig
1955	augmenting paths	O ( E <sup>2</sup> U )	Ford-Fulkerson
1970	shortest aug path	O ( E <sup>3</sup> )	Edmunds-Karp
1970	fattest aug path	O ( E <sup>2</sup> log E log U )	Edmunds-Karp
1973	capacity scaling	O ( E² log U )	Dinitz-Gabow
1983	preflow-push	O ( E <sup>2</sup> log E )	Sleator-Tarjan
1997	length function	Õ ( E <sup>3/2</sup> )	Goldberg-Rao
2011	electrical flow	Õ(E <sup>4/3</sup> )*	Christiano-Kelner-Madry- Spielman-Teng
?		O ( E )	

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

# O-notation considered harmful (Lecture 2 revisited)

Facebook and Google: Huge sparse graphs are of interest (1010 - 1011 edges).

Time to solve maxflow:

Algorithm A:  $\tilde{O}(E^{3/2})$ . Algorithm B:  $\widetilde{O}(E^{4/3})$ .

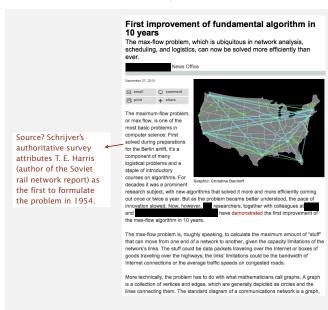
- ~ ignore log factors \* approximation algorithm

Q. Which algorithm should Facebook and Google be interested in?

A. Who knows? These mathematical results are not relevant!

- Upper bound on worst case [may never take stated time].
- Unknown constants [most published maxflow algs never are implemented].
- E<sup>1/6</sup> savings likely offset by ignored log factors [40-50 vs. 30-40+].
- Performance for practical graph models likely unknown [and not studied].
- Approximation algorithm [cost of accuracy may be too high].

#### O-notation considered harmful



#### O-notation considered harmful

If N is the number of nodes in a graph, and L is the number of links between them, then the execution of the fastest previous max-flow algorithm was proportional to  $(N+L)^{(3/2)}$ . The execution of the new algorithm is proportional to  $(N+L)^{(4/3)}$ . For a network like the Internet, which has hundreds of billions of nodes, the new algorithm could solve the max-flow problem  $\frac{\text{hundreds}}{\text{up to }100}$  of times faster than its predecessor.

The immediate practicality of the algorithm, however, is not what impresses John

The algorithm has not been implemented or tested on graphs the size of the internet (or at all, for that matter). The algorithm would have to be implemented and tested before any claim to immediate practicality could be assessed.

It is likely that simpler approaches involving parallelism will be used in practice.

if the constant-factor costs were the same for both algorithms and if the internet were the worst case for both algorithms, which there is no reason to believe.

Moreover, these mathematical results are approximate, ignoring factors that could run into the hundreds for the internet graph.

The algorithm also computes an approximation to the maxflow, not the actual maxflow, and slows down as the approximation improves.

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#### Summary

Minimum st-cut (mincut) problem. Find an st-cut of minimal weight.

Maximum st-flow (maxflow) problem: Assign flows to edges that

- Maintain local equilibrium: inflow = outflow at every vertex (except s and t).
- · Maximize total flow into t.

#### Proven successful approaches.

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

#### Open research challenges.

- Practice: Solve maxflow/mincut problems for real networks in linear time.
- Theory: Prove it for worst-case networks.

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#### Maxflow / mincut applications

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

- Data mining.
- · Open-pit mining.
- · Project selection.
- · Image processing.
- Airline scheduling.
- · Bipartite matching.
- · Baseball elimination.
- · Distributed computing.
- Egalitarian stable matching.
- · Security of statistical data.
- · Network connectivity/reliability.
- · Many many more . . .

Δ DIc

Ford Fulkerson

implementations

**→** applications

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### Bipartite matching problem

# N students apply for N jobs





# Each get several offers

### Is there a way to match all student to jobs?



1	Alice Adobe Amazon Facebook	7 Adobe Alice Bob Dave
2	Bob Adobe Amazon Yahoo	8 Amazon Alice Bob Dave
3	Carol Facebook Google IBM	9 Facebook Alice Carol 10 Google
4	Dave Adobe Amazon	Carol Eliza 11 IBM
5	Eliza Google IBM Yahoo	Carol Eliza Frank
6	Frank IBM Yahoo	12 Yahoo Bob Eliza Frank

### Network flow formulation of bipartite matching

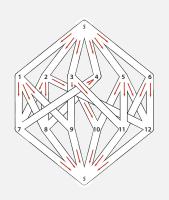
### To formulate a bipartite matching problem as a network flow problem

- create s, t, one vertex for each student, and one vertex for each job
- add edge from s to each student
- add edge from each job to t
- add edge from student to each job offered
- give all edges capacity 1



### Bipartite matching problem formulated as a network flow problem



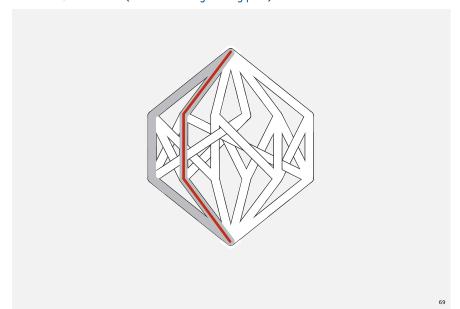


1-1 correspondence between maxflow solution and bipartite matching solution

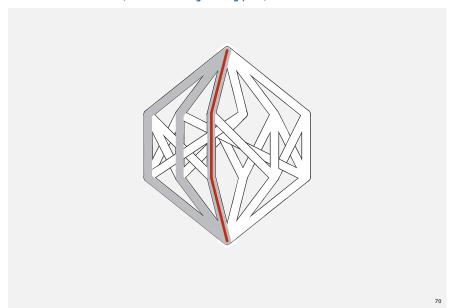
### Maxflow solution (FF shortest augmenting path)



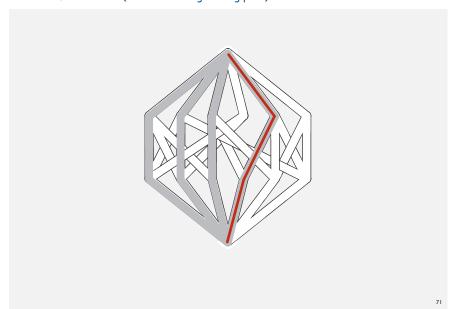
# Maxflow solution (FF shortest augmenting path)



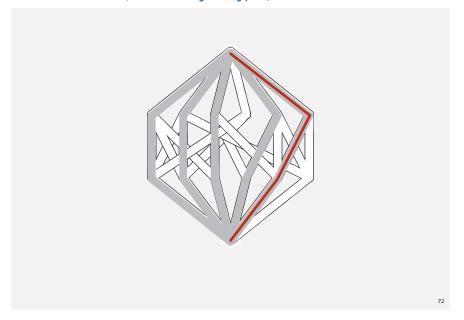
# Maxflow solution (FF shortest augmenting path)



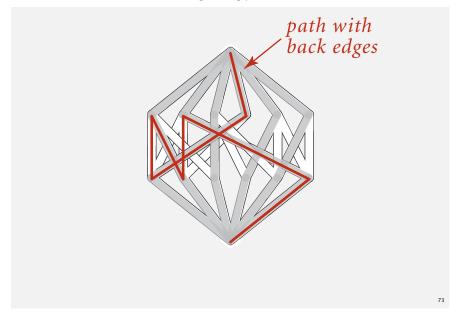
# Maxflow solution (FF shortest augmenting path)



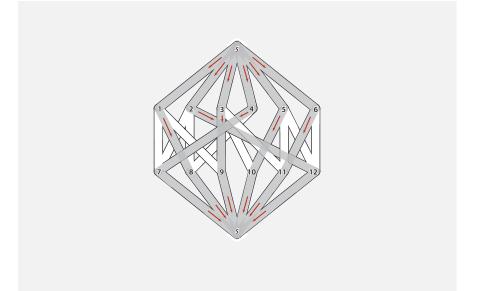
# Maxflow solution (FF shortest augmenting path)



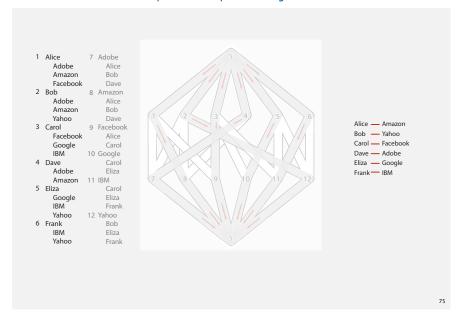
#### Maxflow solution (FF shortest augmenting path)



#### Maxflow solution



### Maxflow solution corresponds directly to matching solution



### Overview (summary)

Given. A weighted digraph, source s and target t.



Minimum st-cut (mincut) problem. Find an st-cut of minimal weight.

Maximum st-flow (maxflow) problem: Assign flows to edges that

- Maintain local equilibrium: inflow = outflow at every vertex (except s and t).
- · Maximize total flow into t.

Remarkable fact. These two problems are equivalent!

- Two very rich algorithmic problems
- Cornerstone problems in combinatorial optimisation
- · Beautiful mathematical duality
- · Still much to be learned!