Algorithms

ROBERT SEDGEWICK | KEVIN WAYNE

Algorithms

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http://algs4.cs.princeton.edu

6.4 MAXIMUM FLOW

introduction

- Ford-Fulkerson algorithm
- maxflow-mincut theorem
- analysis of running time
- Java implementation

applications

6.4 MAXIMUM FLOW

Ford-Fulkerson algorithm

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analysis of running time

Java implementation

introduction

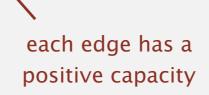
applications

Algorithms

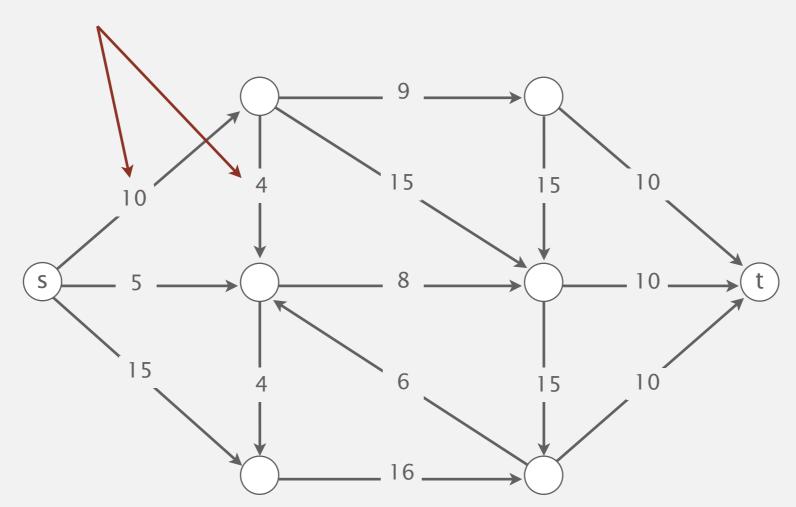
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Input. An edge-weighted digraph, source vertex *s*, and target vertex *t*.



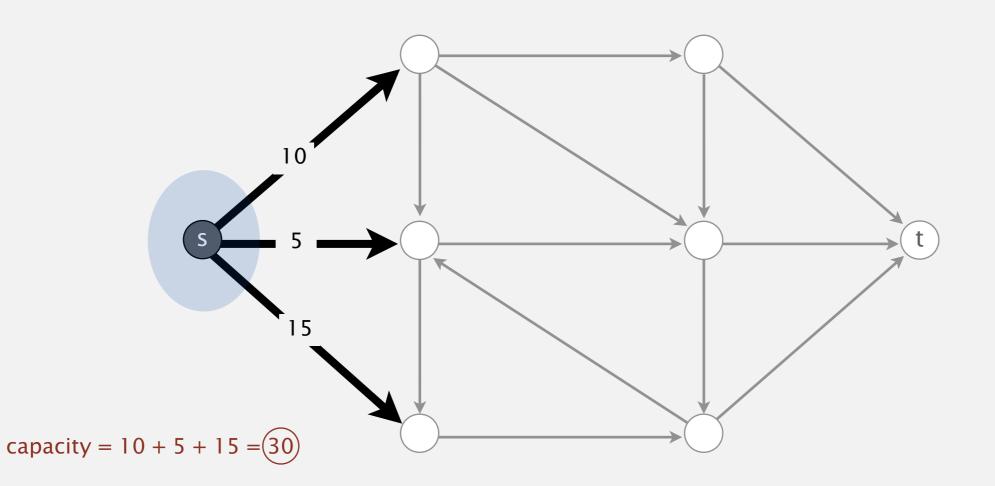
capacity



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*.

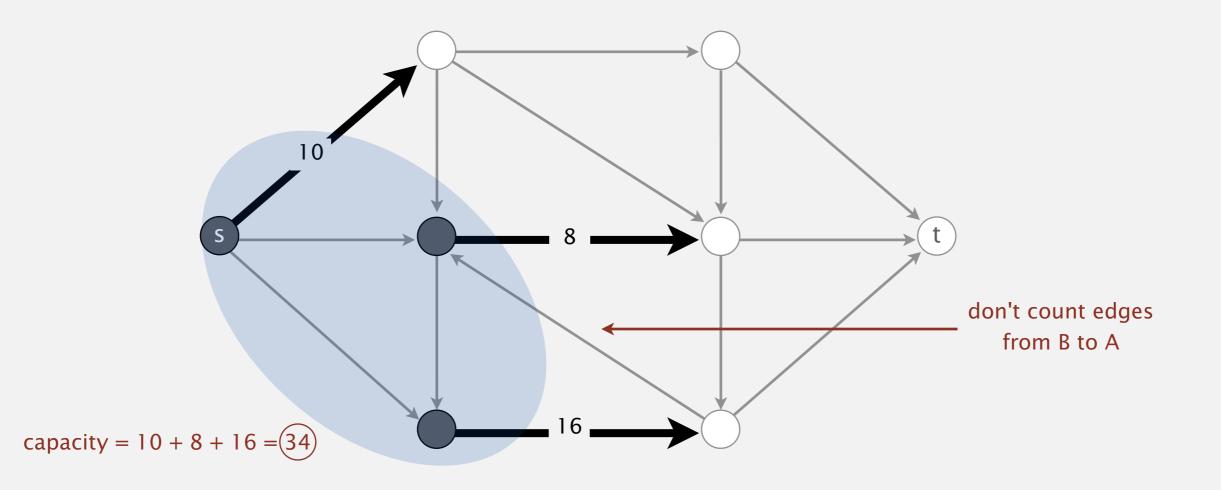
Def. Its capacity is the sum of the capacities of the edges from *A* to *B*.



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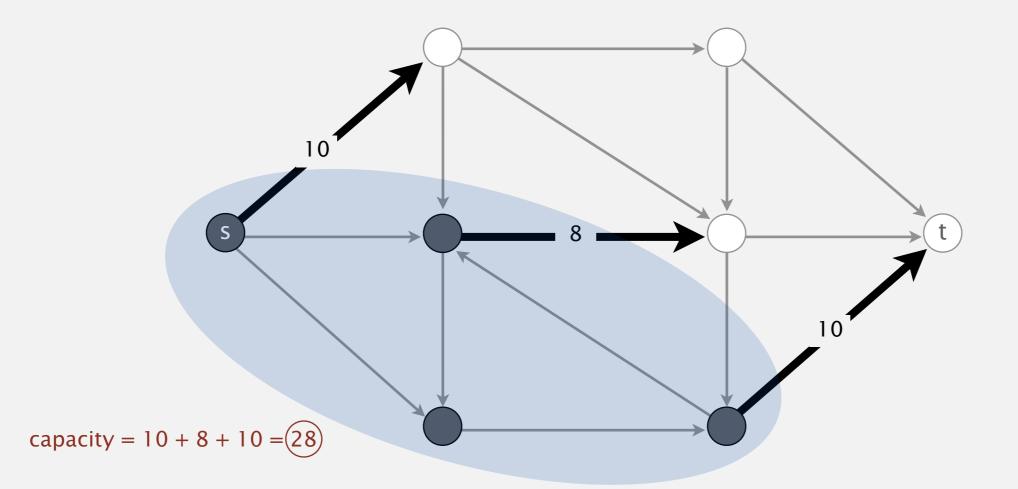


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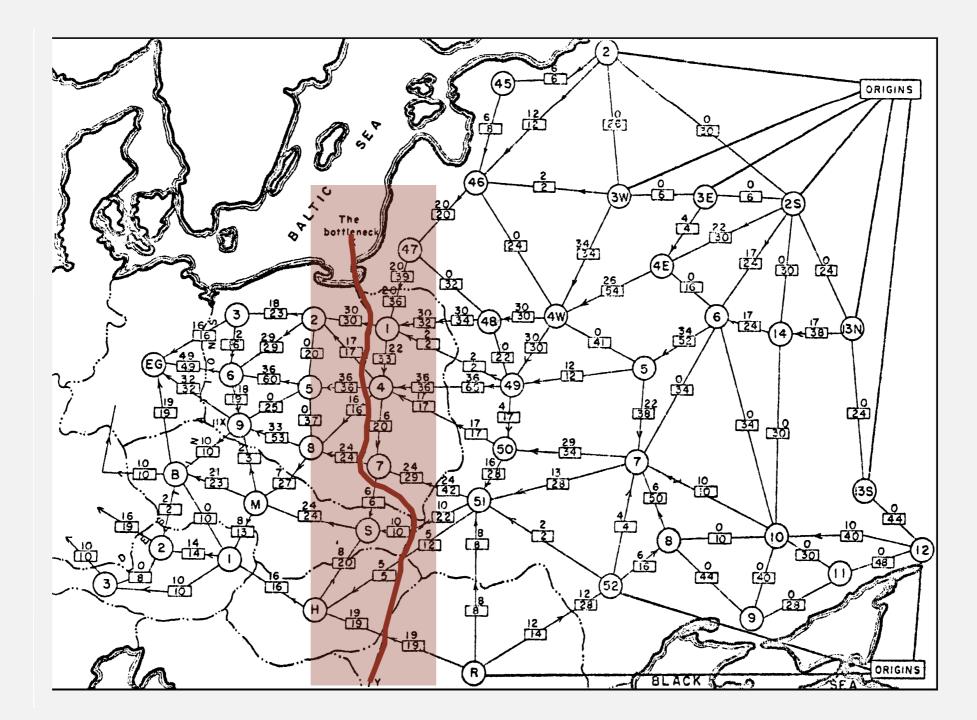
Def. Its capacity is the sum of the capacities of the edges from *A* to *B*.

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



Mincut application (RAND 1950s)

"Free world" goal. Cut supplies (if cold war turns into real war).



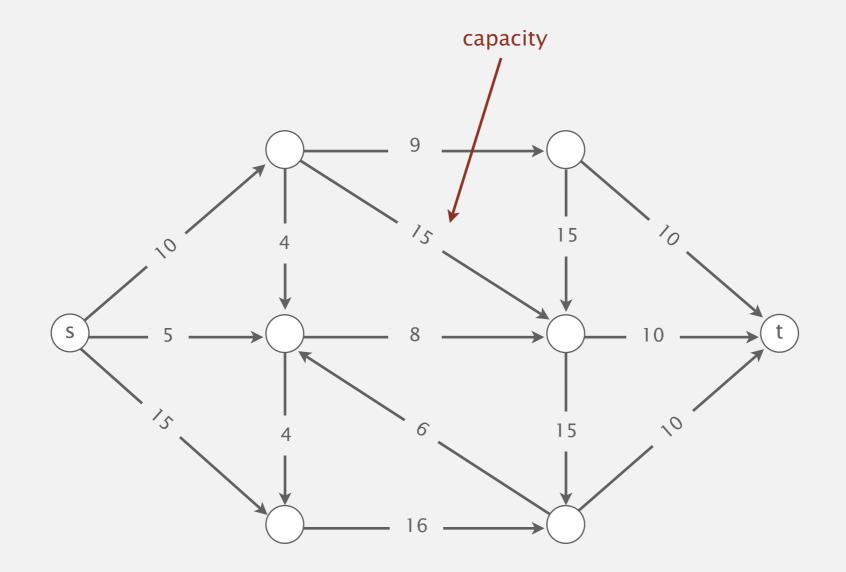
rail network connecting Soviet Union with Eastern European countries (map declassified by Pentagon in 1999)

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



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

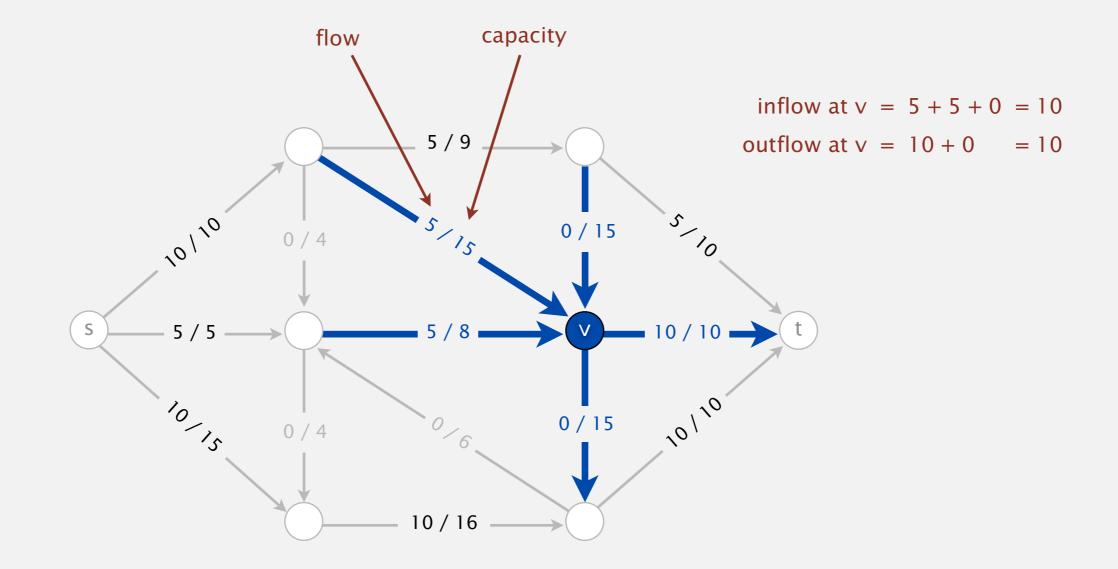




Maxflow problem

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

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

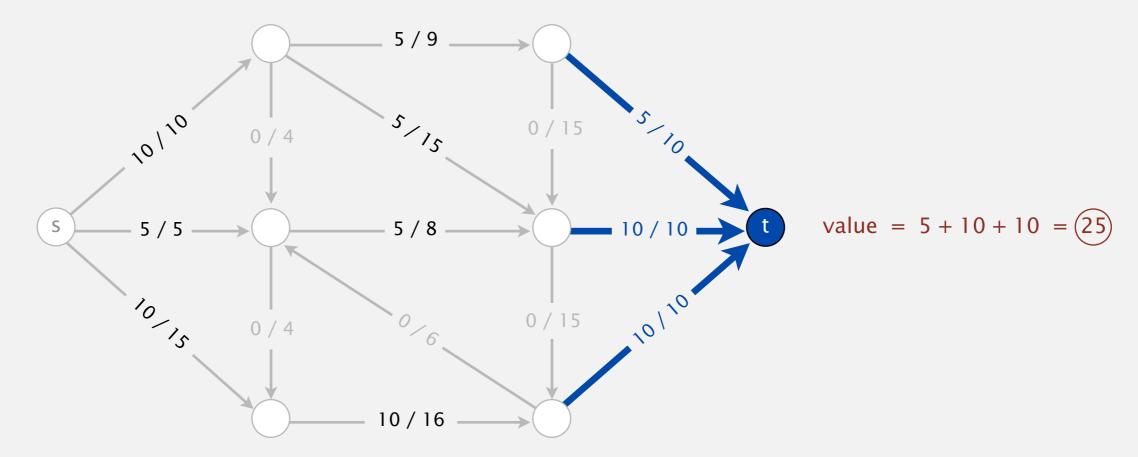


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- Capacity constraint: $0 \le edge's$ flow $\le edge's$ capacity.
- Local equilibrium: inflow = outflow at every vertex (except *s* and *t*).

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

we assume no edges point to s or from t

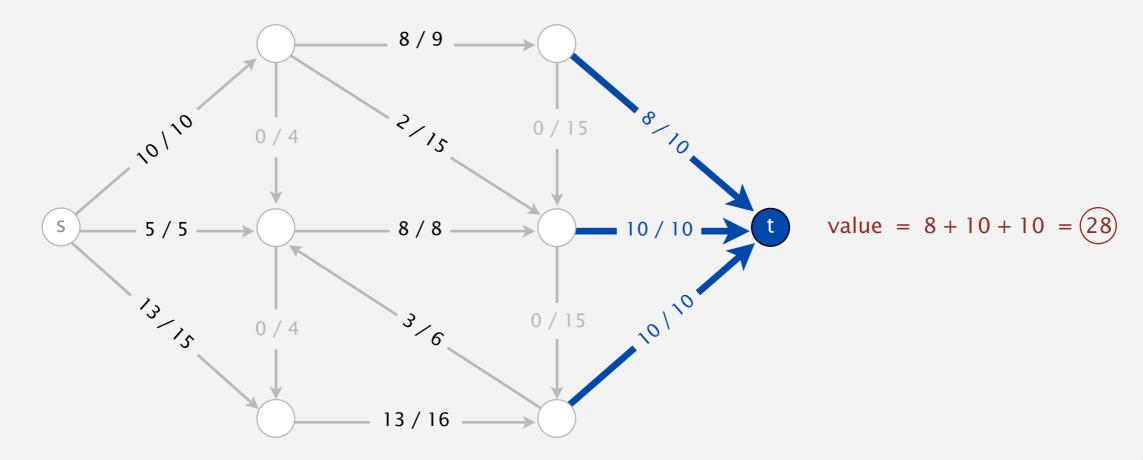


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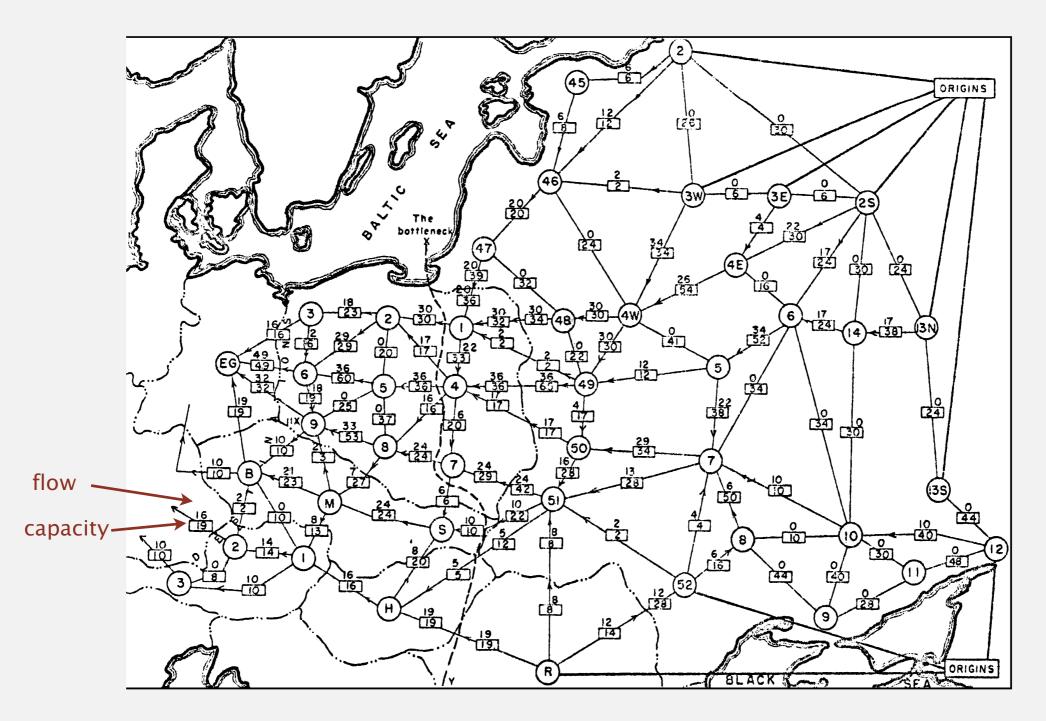
Def. The value of a flow is the inflow at *t*.

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



Maxflow application (Tolstoi 1930s)

Soviet Union goal. Maximize flow of supplies to Eastern Europe.



rail network connecting Soviet Union with Eastern European countries (map declassified by Pentagon in 1999)

Potential maxflow application (2010s)

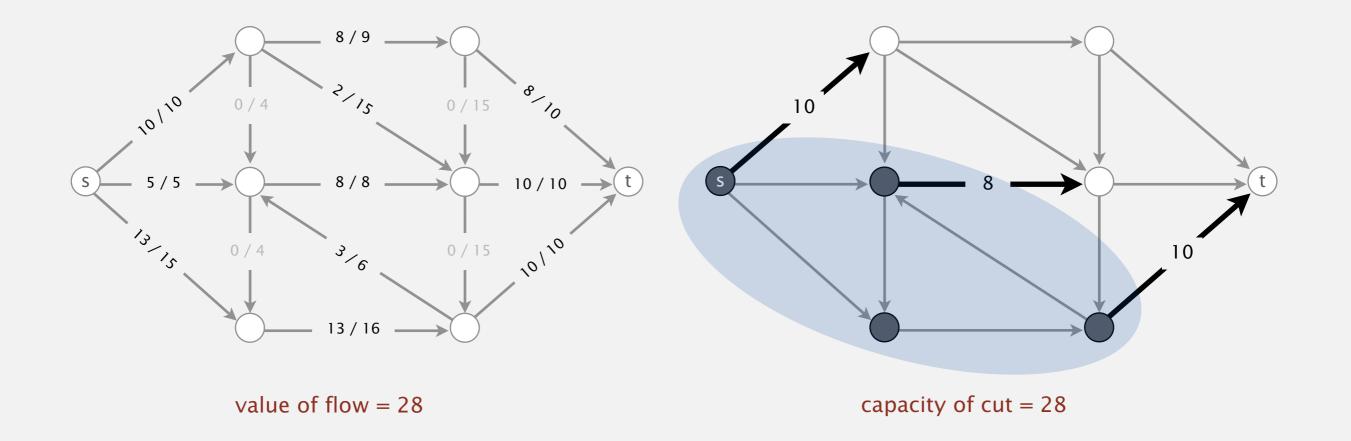
"Free world" goal. Maximize flow of information to specified set of people.



facebook graph

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!

6.4 MAXIMUM FLOW

introduction

applications

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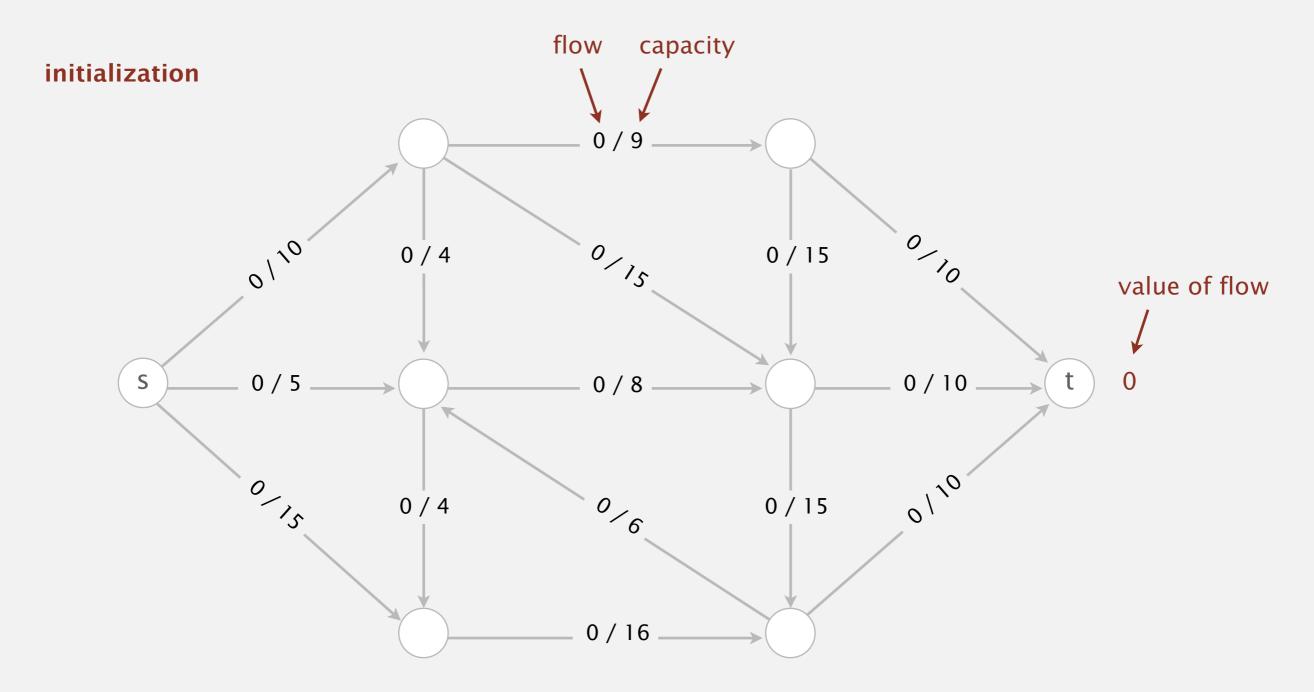
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Ford-Fulkerson algorithm

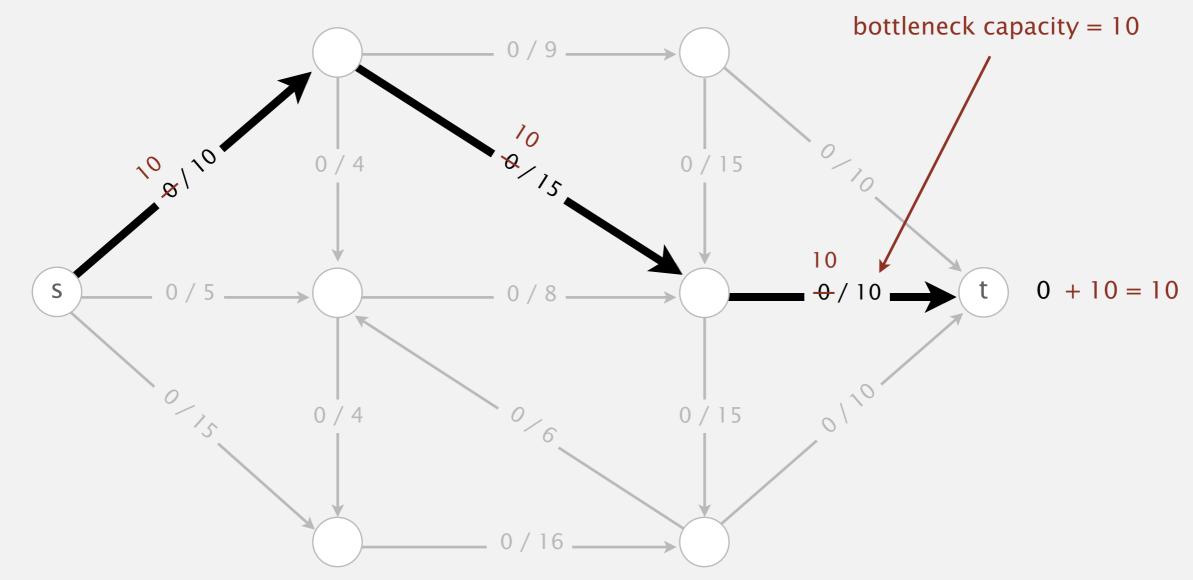
Initialization. Start with 0 flow.



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).

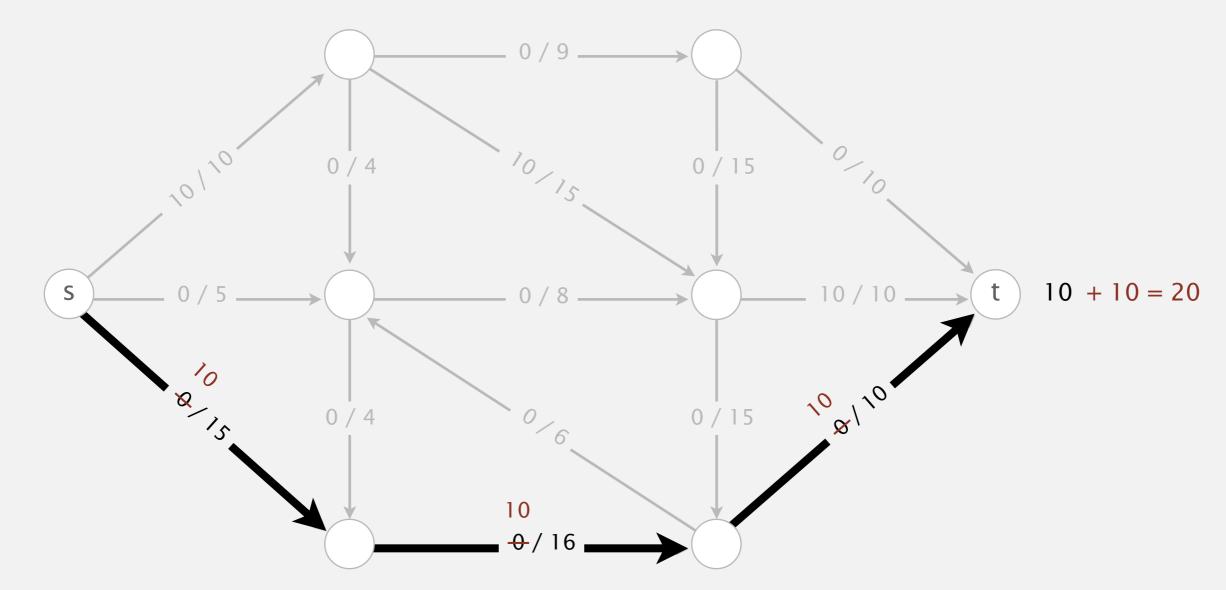




Augmenting path. Find an undirected path from *s* to *t* such that:

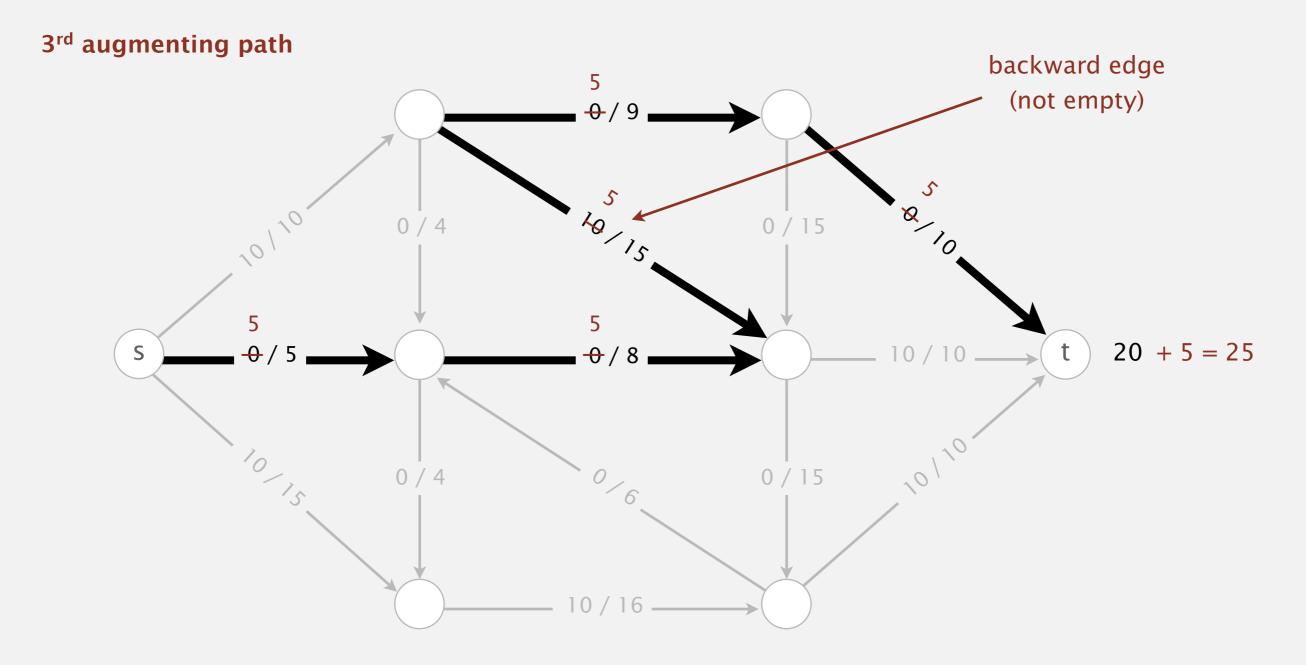
- Can increase flow on forward edges (not full).
- Can decrease flow on backward edge (not empty).

2nd augmenting path



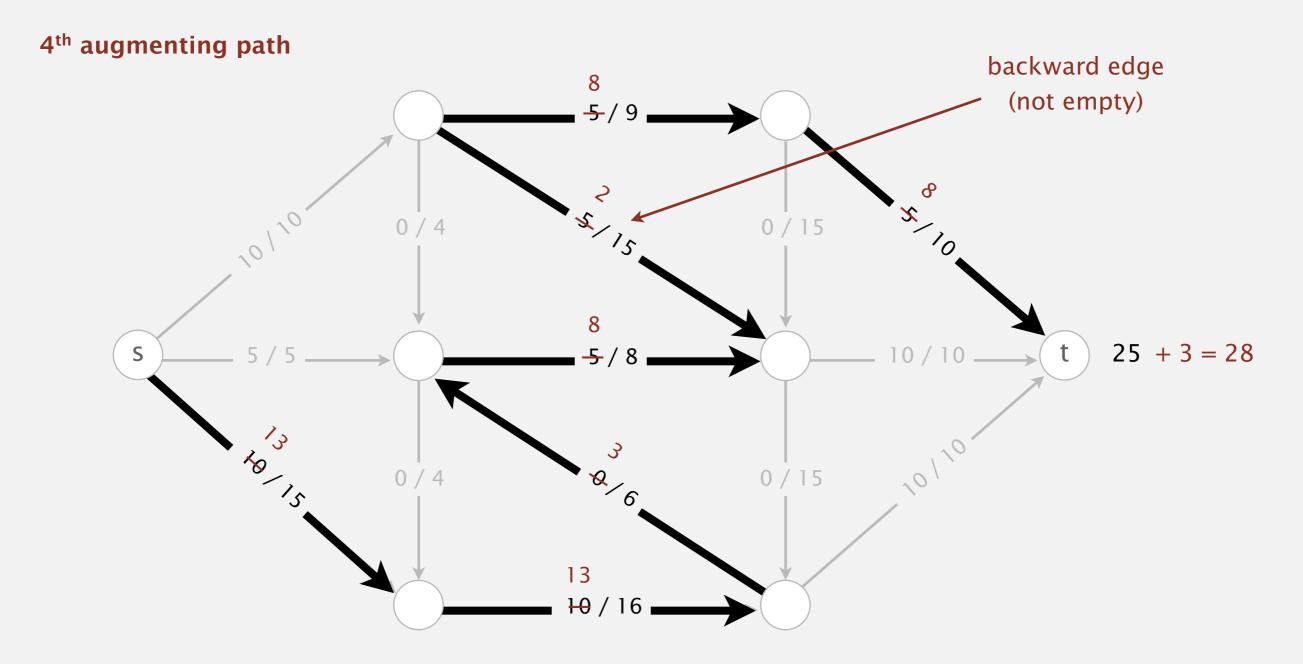
Augmenting path. Find an undirected path from *s* to *t* such that:

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

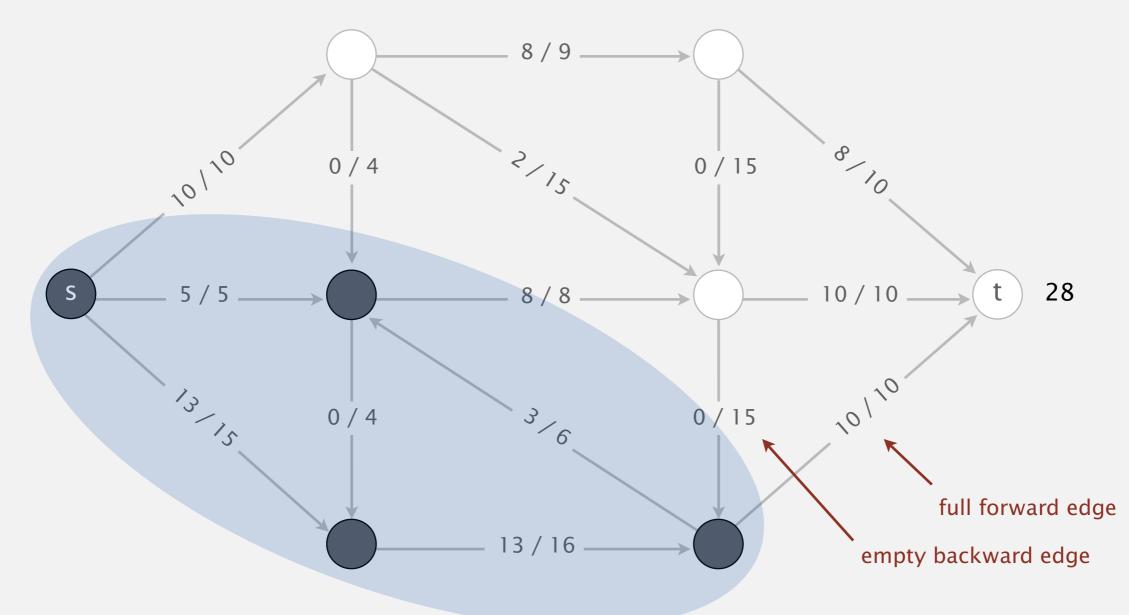
- Can increase flow on forward edges (not full).
- Can decrease flow on backward edge (not empty).



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

6.4 MAXIMUM FLOW

introduction

applications

Algorithms

maxflow-mincut theorem

analysis of running time

Java implementation

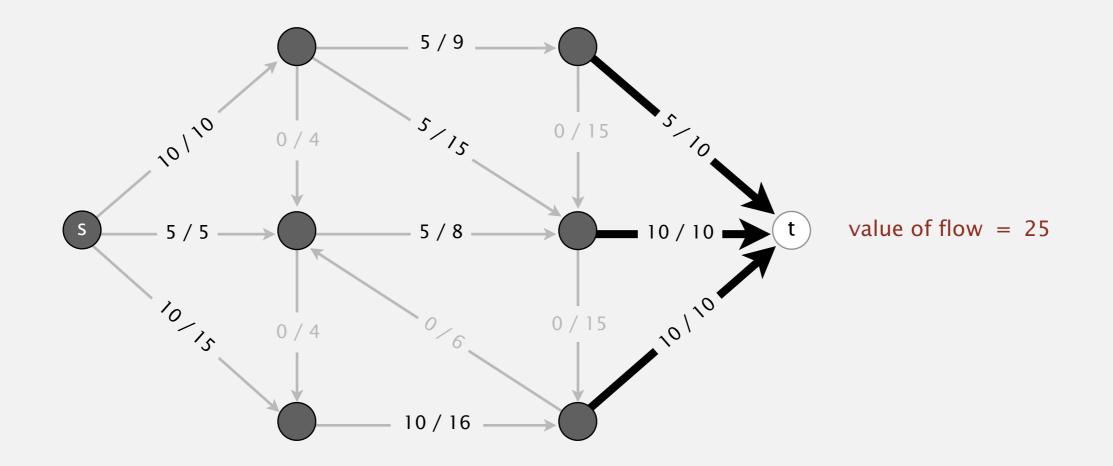
Ford-Fulkerson algorithm

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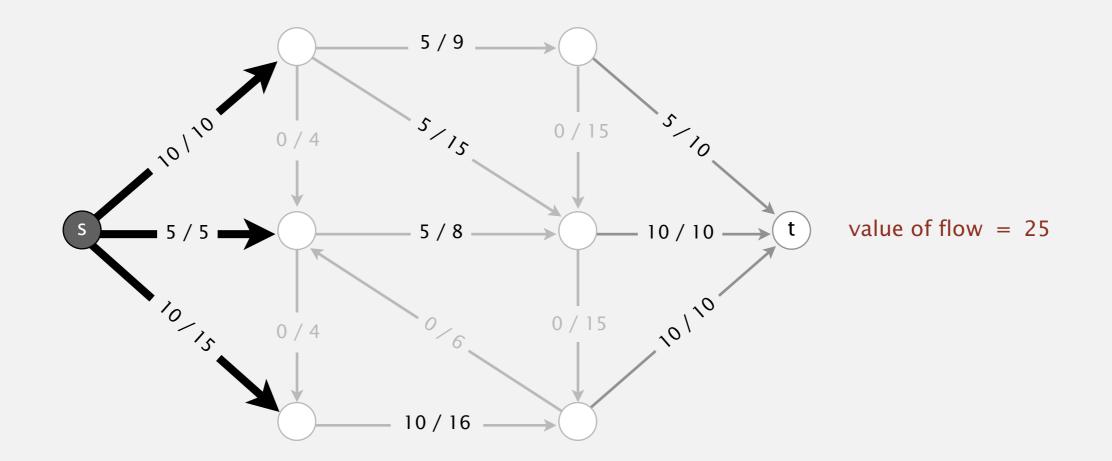
Def. The net flow across a cut (A, B) is the sum of the flows on its edges from A to B minus the sum of the flows on its edges from B to A.

net flow across cut = 5 + 10 + 10 = 25



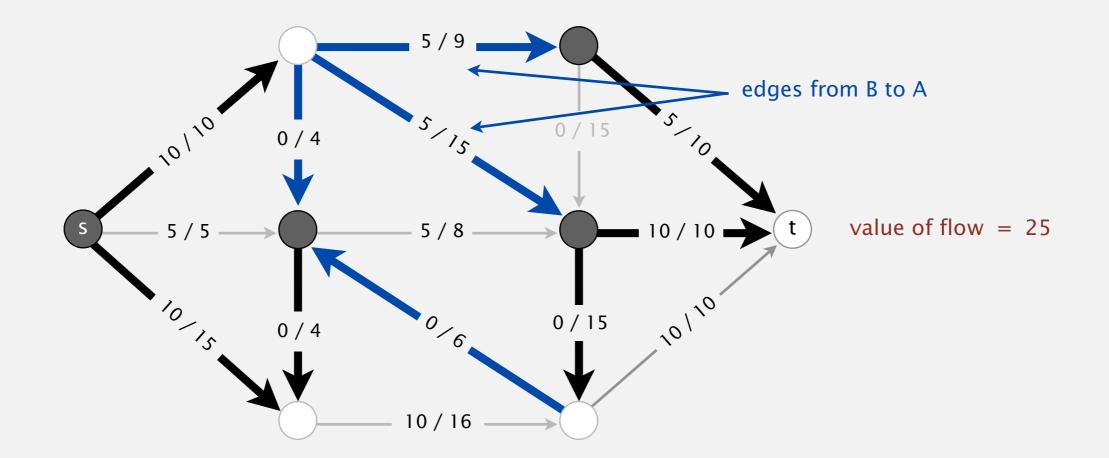
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Def. The net flow across a cut (A, B) is the sum of the flows on its edges from A to B minus the sum of the flows on its edges from B to A.

net flow across cut = (10 + 10 + 5 + 10 + 0 + 0) - (5 + 5 + 0 + 0) = 25



Flow-value lemma. Let f be any flow and let (A, B) be any cut. Then, the net flow across (A, B) equals the value of f.

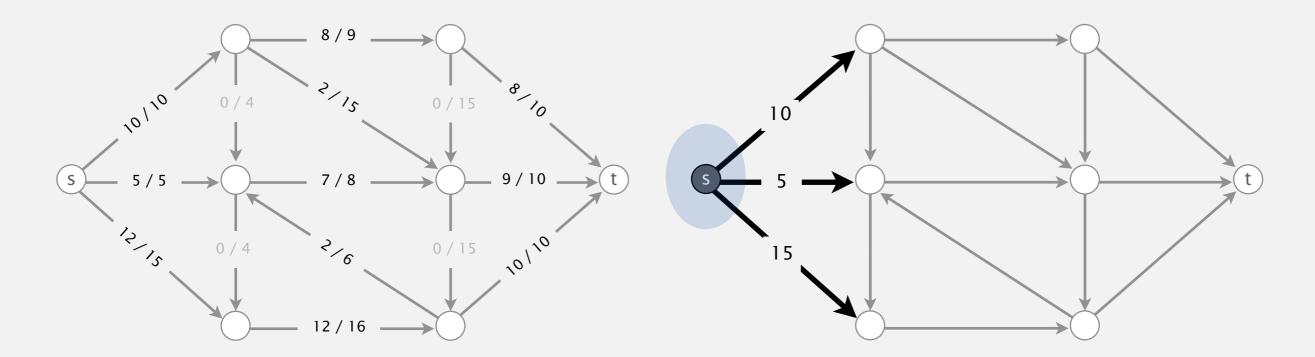
Intuition. Conservation of flow.

- Pf. By induction on the size of *B*.
 - Base case: $B = \{ t \}$.
 - Induction step: remains true by local equilibrium when moving any vertex from *A* to *B*.

Corollary. Outflow from s = inflow to t = value of flow.

Weak duality. Let f be any flow and let (A, B) be any cut. Then, the value of the flow \leq the capacity of the cut.

Pf. Value of flow f = net flow across cut $(A, B) \leq$ capacity of cut (A, B). flow-value lemma flow bounded by capacity



capacity of cut = 30

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*.

 $[i \Rightarrow ii]$

- Suppose that (*A*, *B*) is a cut with capacity equal to the value of *f*.
- Then, the value of any flow $f' \leq \text{capacity of } (A, B) = \text{value of } f$.
- Thus, f is a maxflow.

```
weak duality
```

by assumption

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*.
- [ii \Rightarrow iii] 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.

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*.

$[iii \Rightarrow i]$

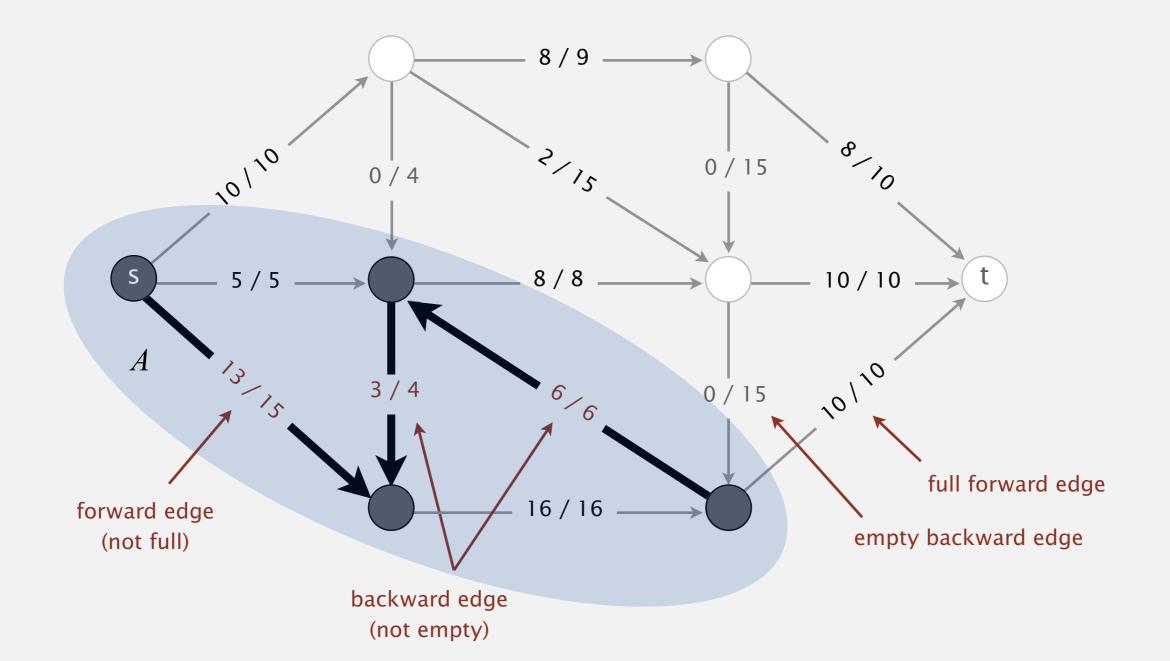
Suppose that there is no augmenting path with respect to *f*.

- Let (*A*, *B*) be a cut where *A* is the set of vertices connected to *s* by an undirected path with no full forward or empty backward edges.
- By definition of cut, *s* is in *A*.
- Since no augmenting path, t is in B.
- - = value of flow f. \leftarrow flow-value lemma

Computing a mincut from a maxflow

To compute mincut (*A*, *B*) from maxflow f :

- By augmenting path theorem, no augmenting paths with respect to *f*.
- Compute A = set of vertices connected to s by an undirected path with no full forward or empty backward edges.



6.4 MAXIMUM FLOW

introduction

applications

Algorithms

analysis of running time

Java implementation

maxflow-mincut theorem

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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 compute a mincut? Easy. ✔
- How to find an augmenting path? BFS works well.
- If FF terminates, does it always compute a maxflow? Yes. ✔
- 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

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.

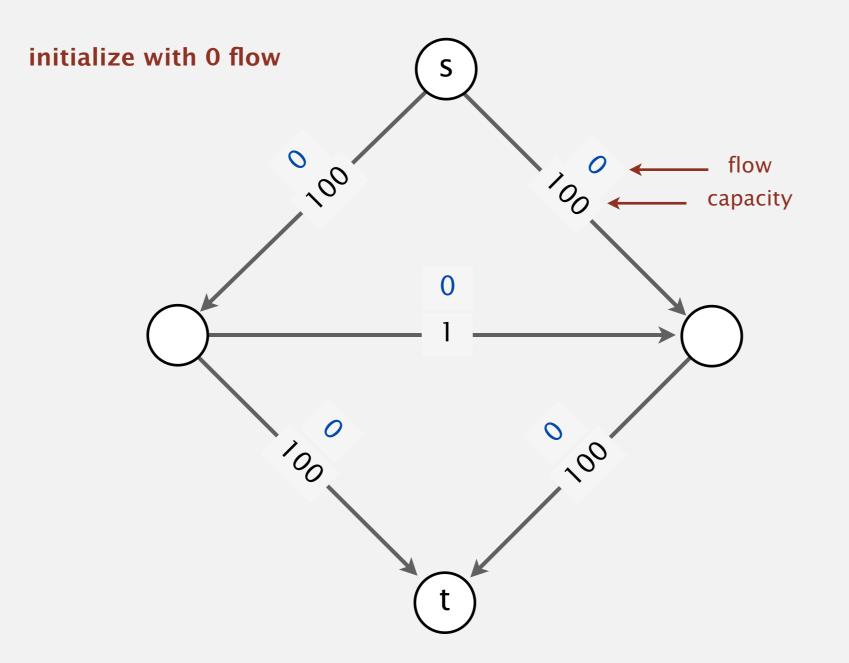
- Pf. [by induction]
 - Bottleneck capacity is an integer.
 - Flow on an edge increases/decreases by bottleneck capacity.

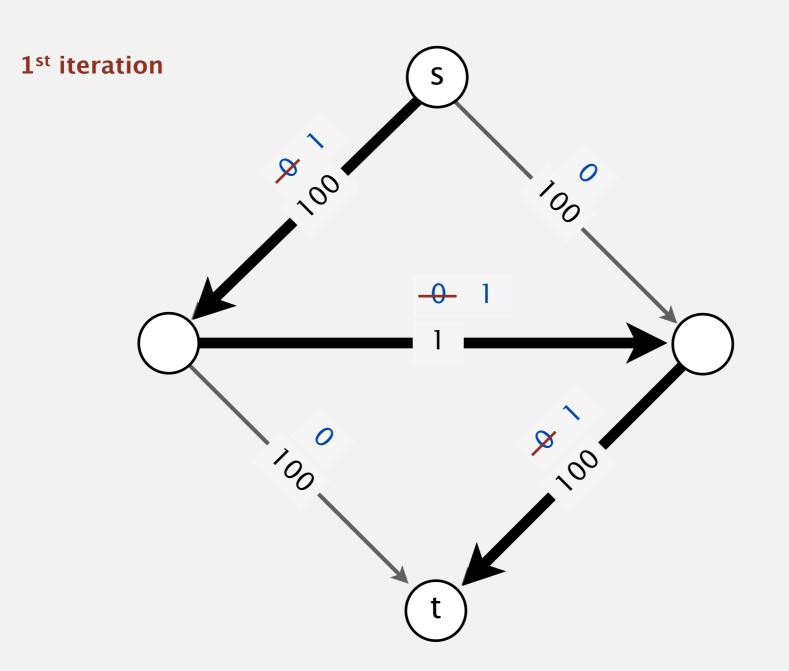
Proposition. Number of augmentations \leq the value of the maxflow. Pf. Each augmentation increases the value by at least 1.

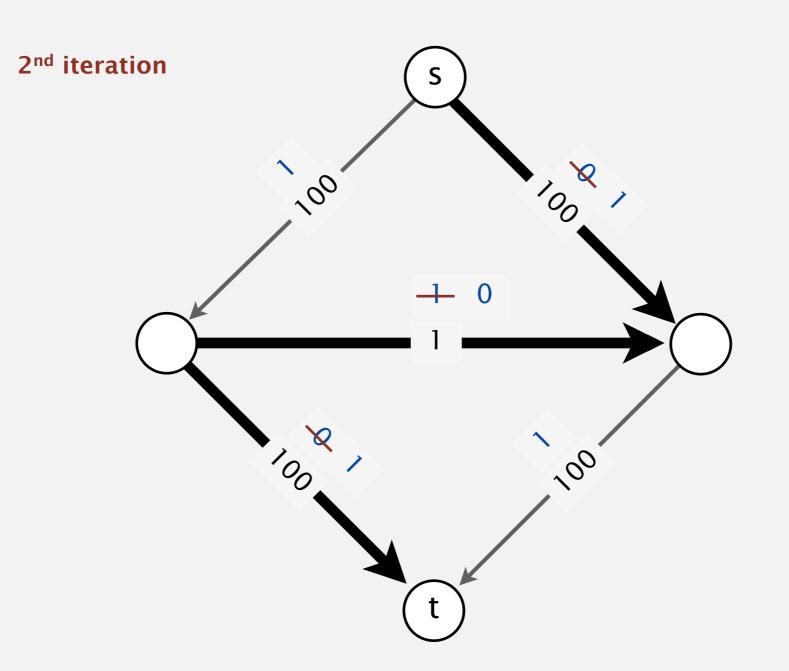
critical for some applications (stay tuned)

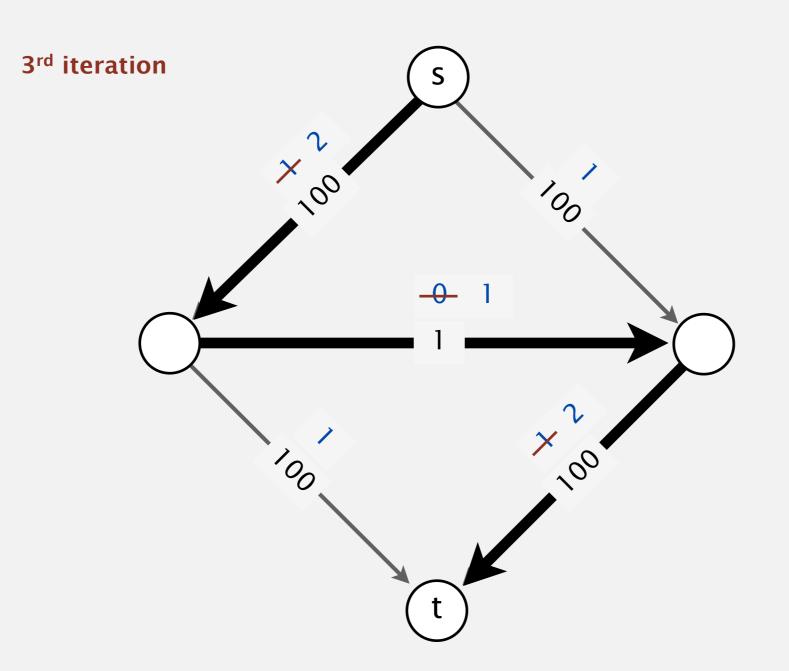
Integrality theorem. There exists an integer-valued maxflow.

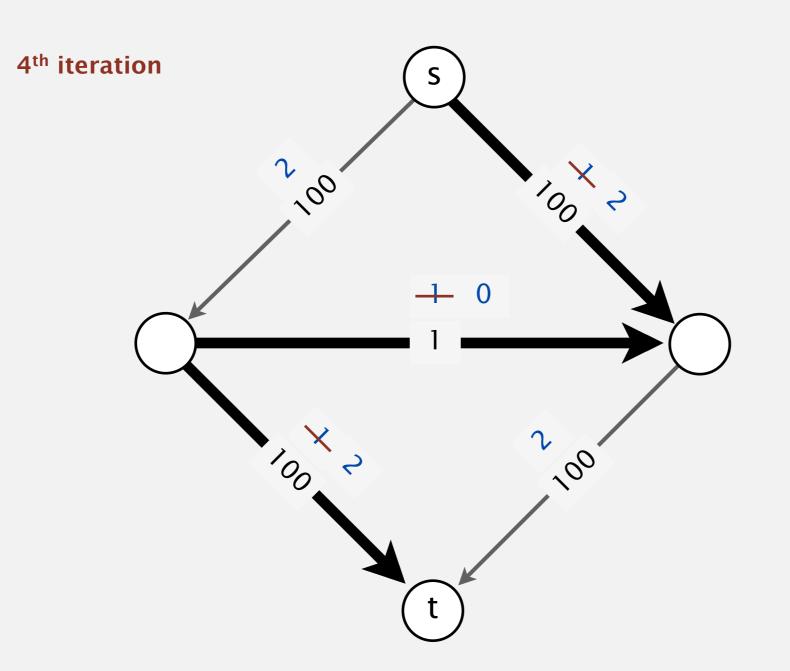
Pf. Ford-Fulkerson terminates and maxflow that it finds is integer-valued.



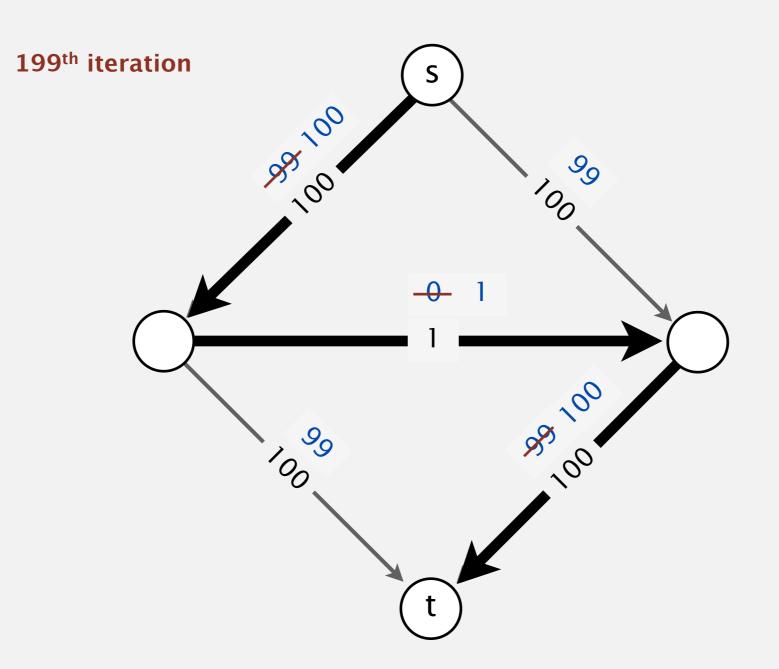


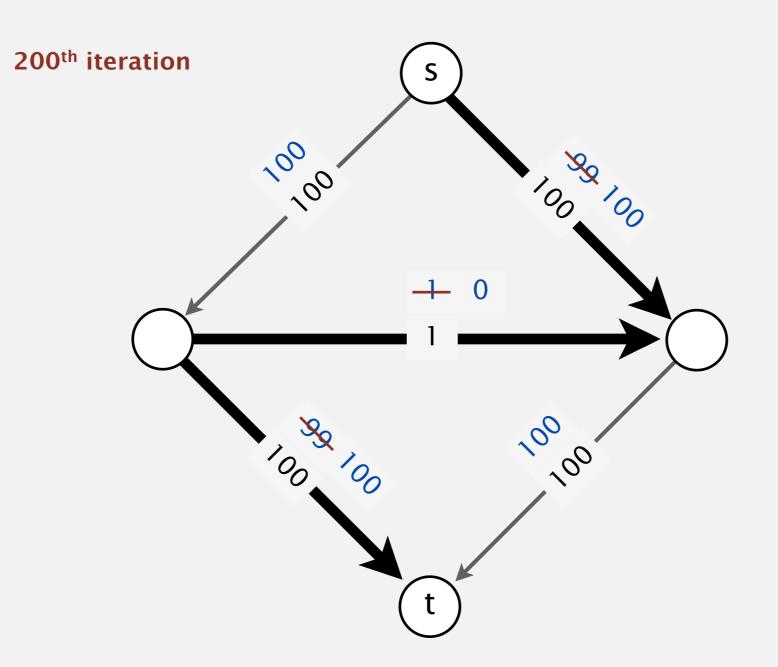








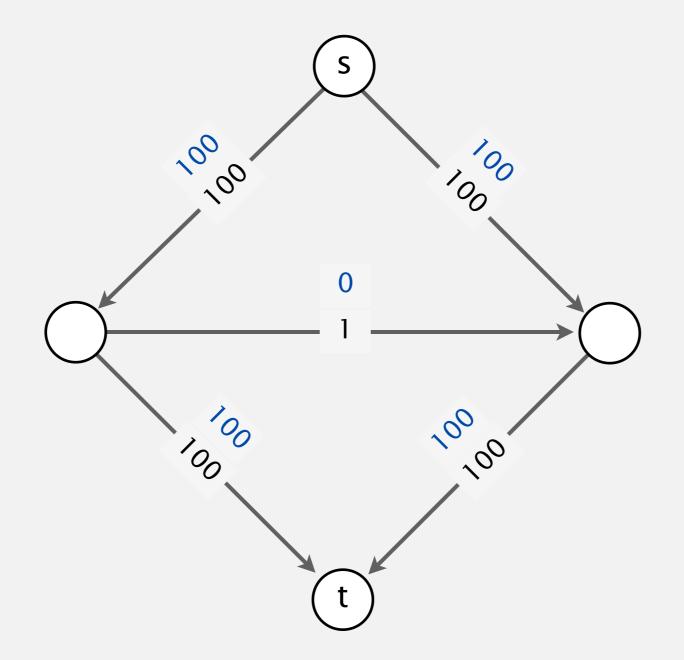




Bad news. Even when edge capacities are integers, number of augmenting paths could be equal to the value of the maxflow.

can be exponential in input size

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



How to choose augmenting paths?

Use care when selecting augmenting paths.

- Some choices lead to exponential algorithms.
- Clever choices lead to polynomial algorithms.

augmenting path	number of paths	implementation
random path	$\leq E U$	randomized queue
DFS path	$\leq E U$	stack (DFS)
shortest path	\leq 1/2 E V	queue (BFS)
fattest path	$\leq E \ln(E U)$	priority queue

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

How to choose augmenting paths?

Choose augmenting paths with:

- Shortest path: fewest number of edges.
- Fattest path: max bottleneck capacity.

Theoretical Improvements in Algorithmic Efficiency for Network Flow Problems

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RICHARD M. KARP

University of California, Berkeley, California

ABSTRACT. This paper presents new algorithms for the maximum flow problem, the Hitchcock transportation problem, and the general minimum-cost flow problem. Upper bounds on the numbers of steps in these algorithms are derived, and are shown to compare favorably with upper bounds on the numbers of steps required by earlier algorithms.

Edmonds-Karp 1972 (USA)

Dokl. Akad. Nauk SSSR Tom 194 (1970), No. 4

UDC 518.5

Soviet Math. Dokl. Vol. 11 (1970), No.5

ALGORITHM FOR SOLUTION OF A PROBLEM OF MAXIMUM FLOW IN A NETWORK WITH POWER ESTIMATION

E. A. DINIC

Different variants of the formulation of the problem of maximal stationary flow in a network and its many applications are given in [1]. There also is given an algorithm solving the problem in the case where the initial data are integers (or, what is equivalent, commensurable). In the general case this algorithm requires preliminary rounding off of the initial data, i.e. only an approximate solution of the problem is possible. In this connection the rapidity of convergence of the algorithm is inversely proportional to the relative precision.

Dinic 1970 (Soviet Union)

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analysis of running time

introduction

applications

Algorithms

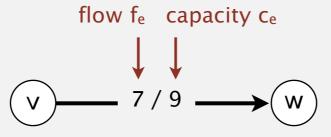
Java implementation

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Flow network representation

Flow edge data type. Associate flow f_e and capacity c_e with edge $e = v \rightarrow w$.



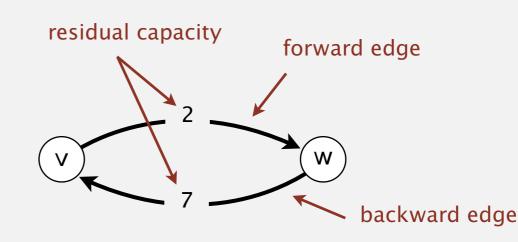
Flow network data type. Must be able to process edge $e = v \rightarrow w$ in either direction: include *e* in adjacency lists of both *v* and *w*.

Residual (spare) capacity.

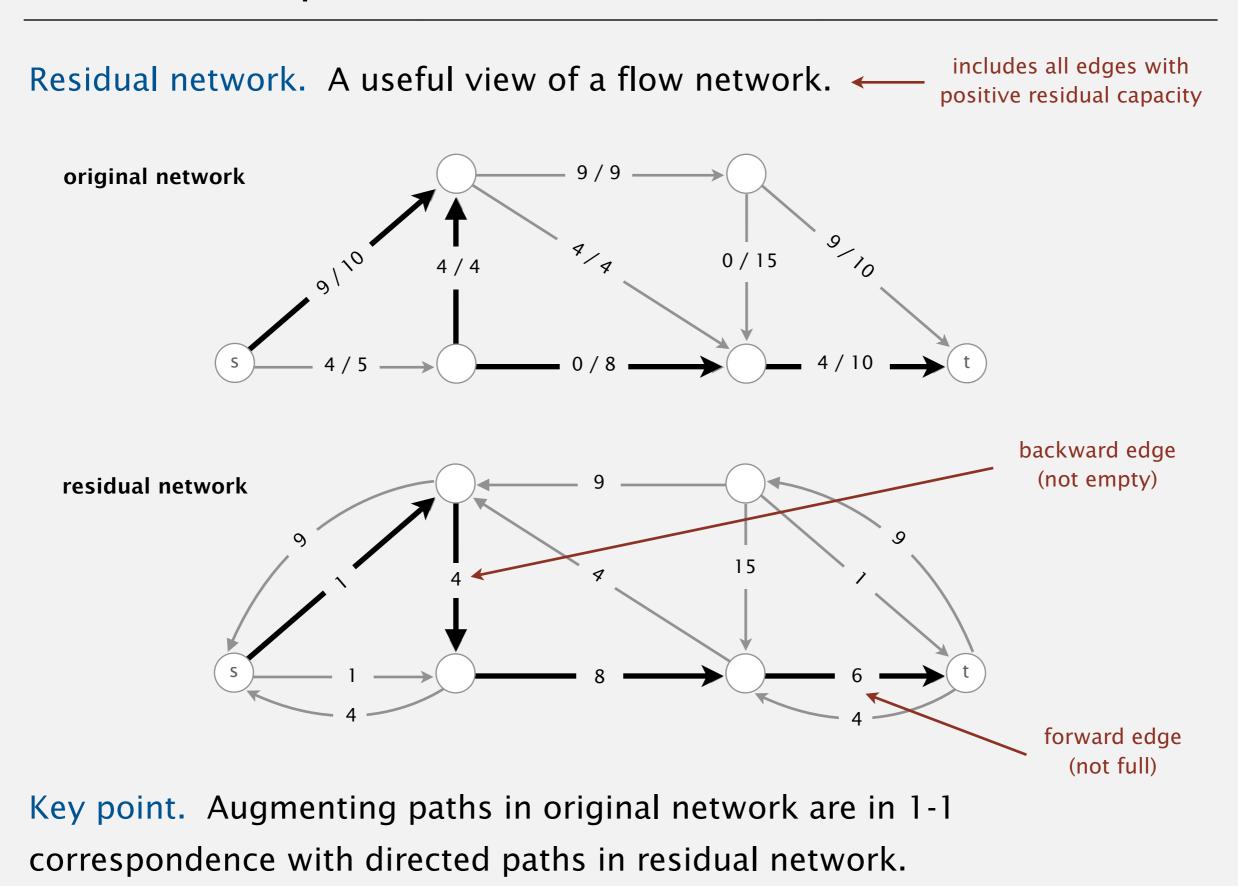
- Forward edge: residual capacity $= c_e f_e$.
- Backward edge: residual capacity $= f_e$.

Augment flow.

- Forward edge: add Δ .
- Backward edge: subtract Δ .

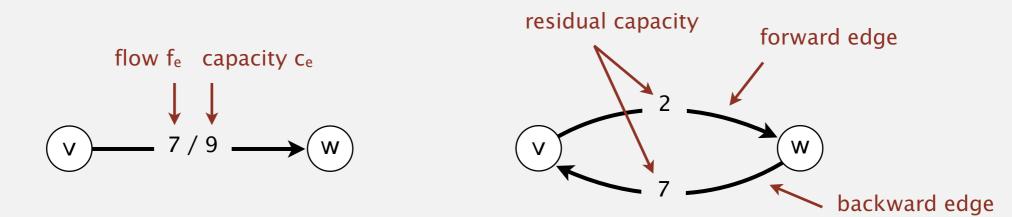


Flow network representation

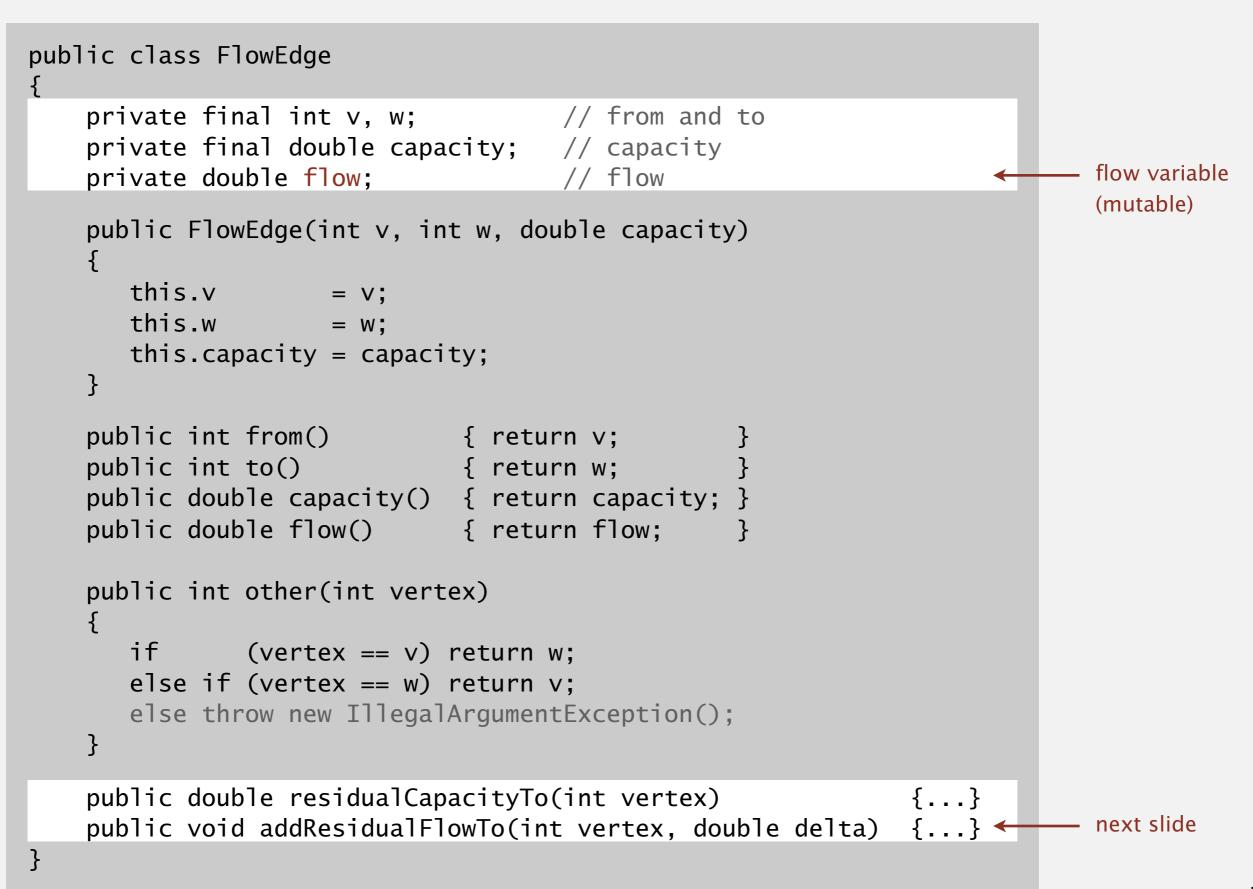


public class FlowEdge

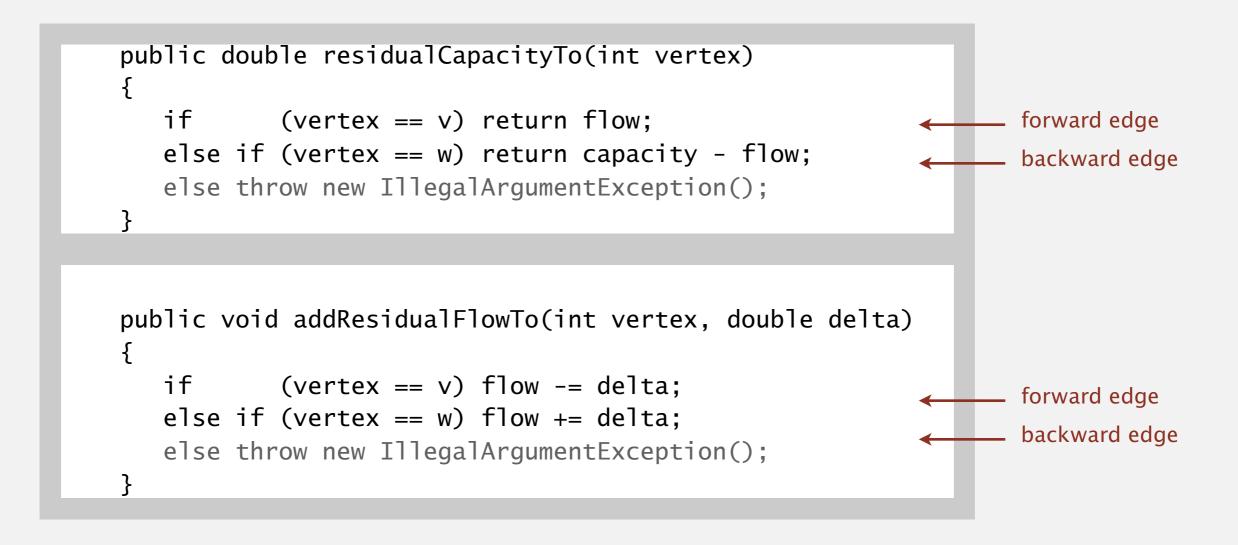
	<pre>FlowEdge(int v, int w, double capacity)</pre>	<i>create a flow edge</i> $v \rightarrow w$
int	from()	vertex this edge points from
int	to()	vertex this edge points to
int	other(int v)	other endpoint
double	capacity()	capacity of this edge
double	flow()	flow in this edge
double	residualCapacityTo(int v)	residual capacity toward v
void	addResidualFlowTo(int v, double delta)	add delta flow toward v

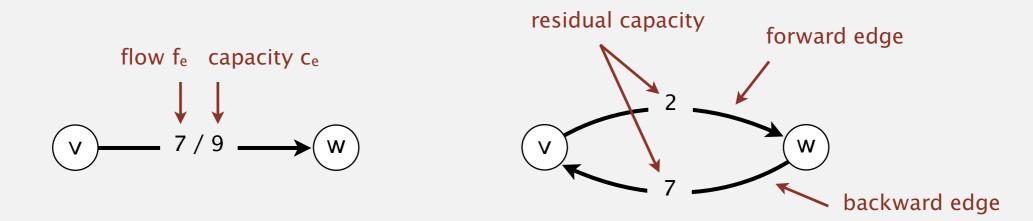


Flow edge: Java implementation



Flow edge: Java implementation (continued)

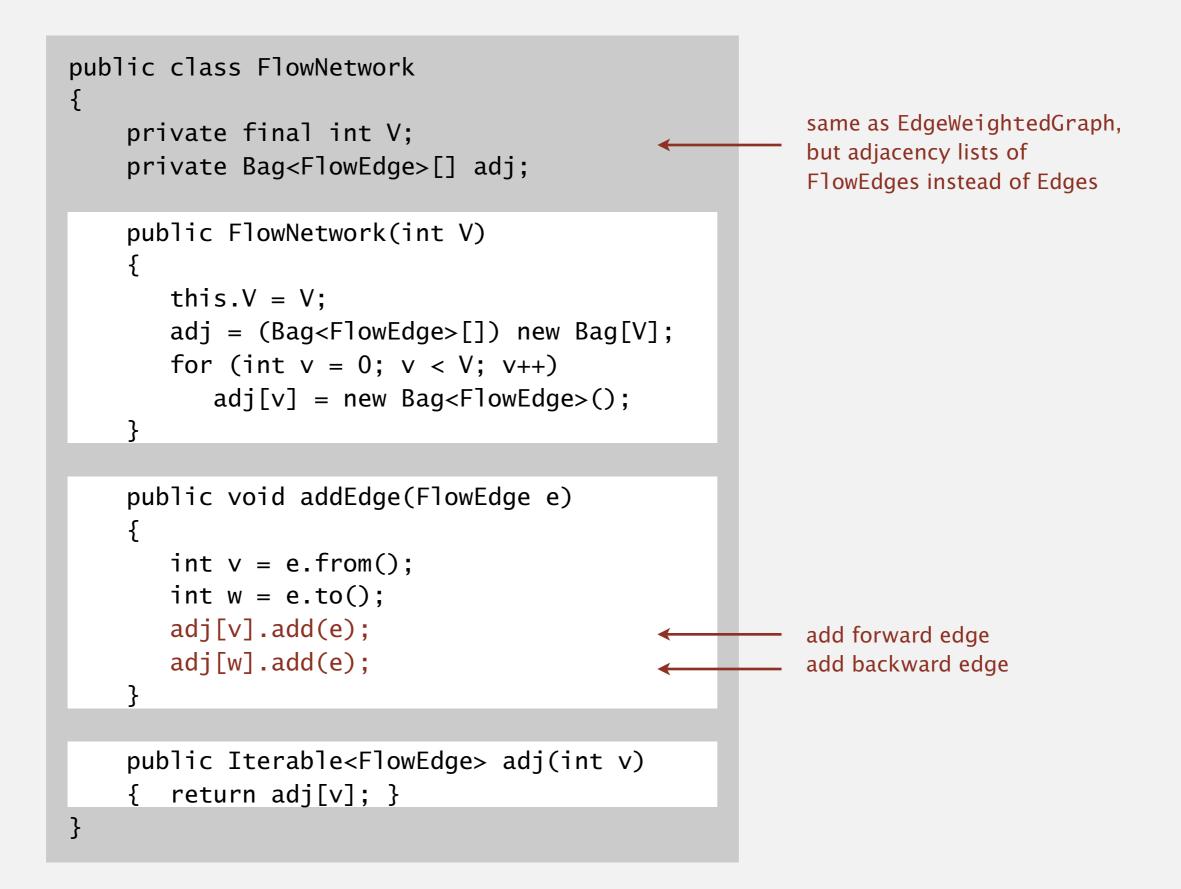




public class FlowNetwork							
	<pre>FlowNetwork(int V)</pre>	create an empty flow network with V vertices					
	FlowNetwork(In in)	construct flow network input stream					
void	addEdge(FlowEdge e)	add flow edge e to this flow network					
Iterable <flowedge></flowedge>	adj(int v)	forward and backward edges incident to v					
Iterable <flowedge></flowedge>	edges()	all edges in this flow network					
int	V()	number of vertices					
int	Ε()	number of edges					
String	toString()	string representation					

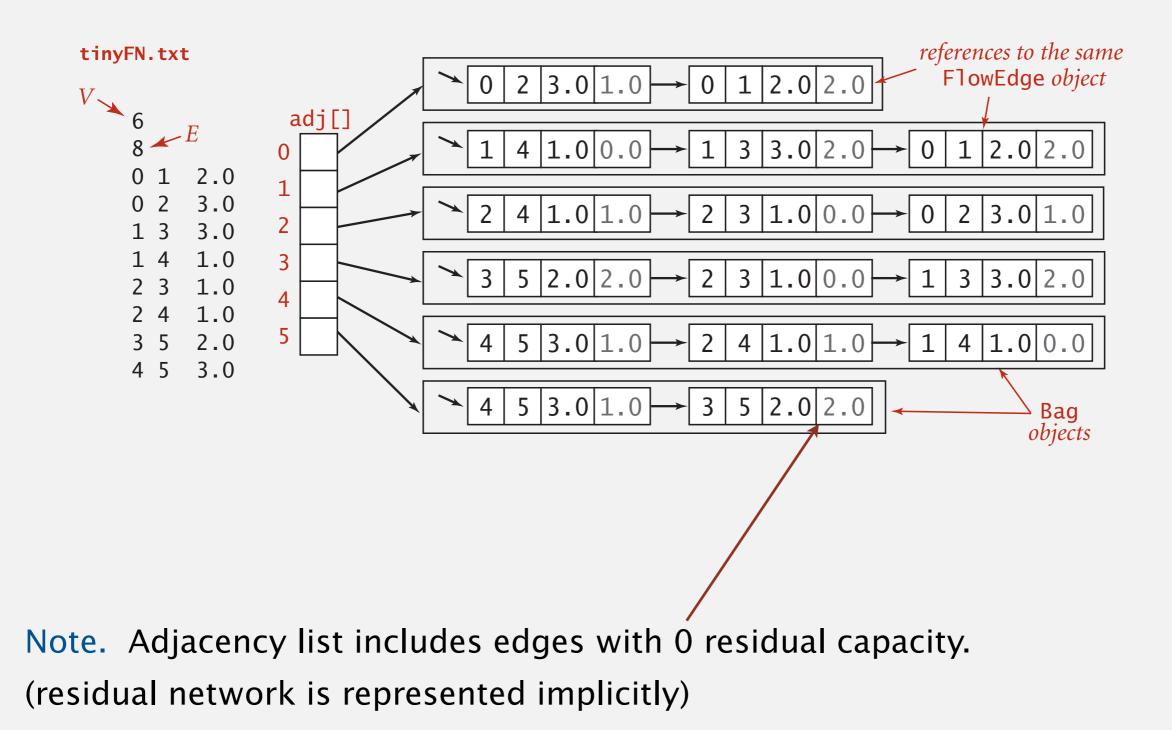
Conventions. Allow self-loops and parallel edges.

Flow network: Java implementation



Flow network: adjacency-lists representation

Maintain vertex-indexed array of FlowEdge lists (use Bag abstraction).



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);
    marked[s] = true;
    while (!queue.isEmpty())
    {
        int v = queue.dequeue();
        for (FlowEdge e : G.adj(v))
                                                found path from s to w
        {
                                                in the residual network?
            int w = e.other(v);
             if (!marked[w] && (e.residualCapacityTo(w) > 0) )
             {
                edgeTo[w] = e;
                                            save last edge on path to w;
                marked[w] = true;
                                         — mark w;
                queue.enqueue(w);
                                            add w to the queue
             }
        }
    }
                                is t reachable from s in residual network?
    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)
  {
                                       compute edgeTo[]
     value = 0.0;
     while (hasAugmentingPath(G, s, t))
                                                       compute
     {
                                                       bottleneck capacity
        double bottle = Double.POSITIVE_INFINITY;
        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);
                                                      augment flow
        value += bottle;
     }
  }
  private boolean hasAugmentingPath(FlowNetwork G, int s, int t)
  { /* See previous slide. */ }
  public double value()
  { return value; }
  { return marked[v];
                     ł
}
```

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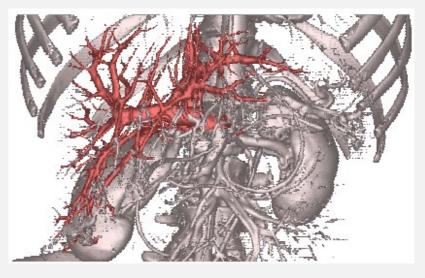
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applications

introduction

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

N students apply for N jobs.



Each gets several offers.



Is there a way to match all students to jobs?



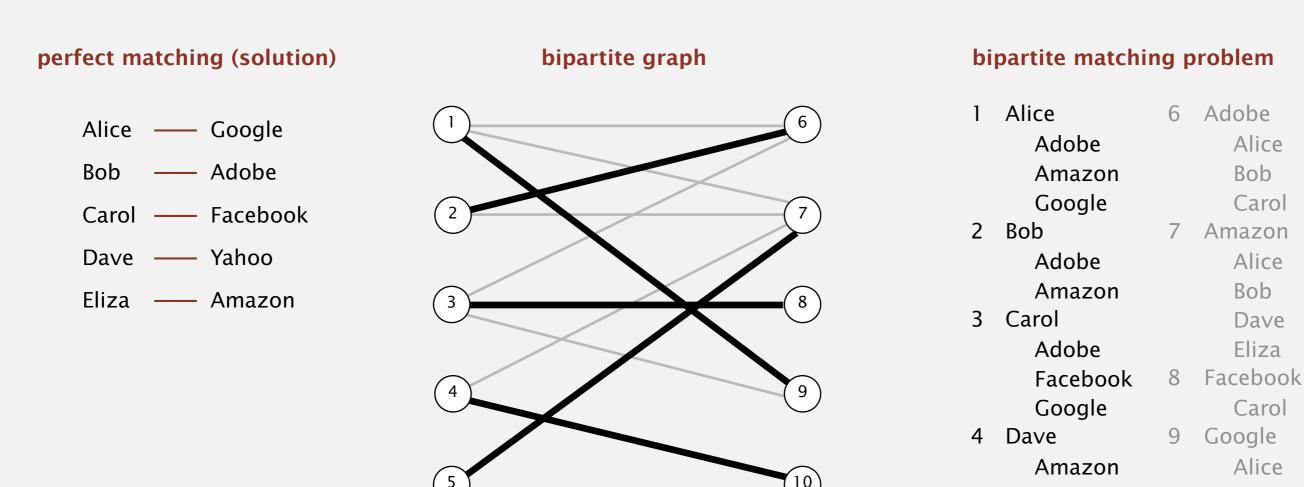
bipartite matching problem

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

Bipartite matching problem

Given a bipartite graph, find a perfect matching.

N students



Carol

Dave

Eliza

10 Yahoo

Yahoo

Amazon

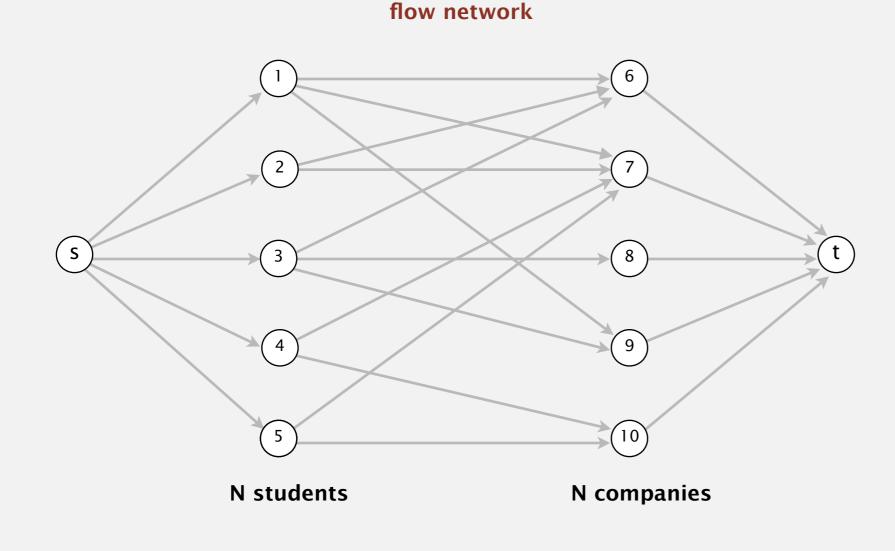
Yahoo

5 Eliza

N companies

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).

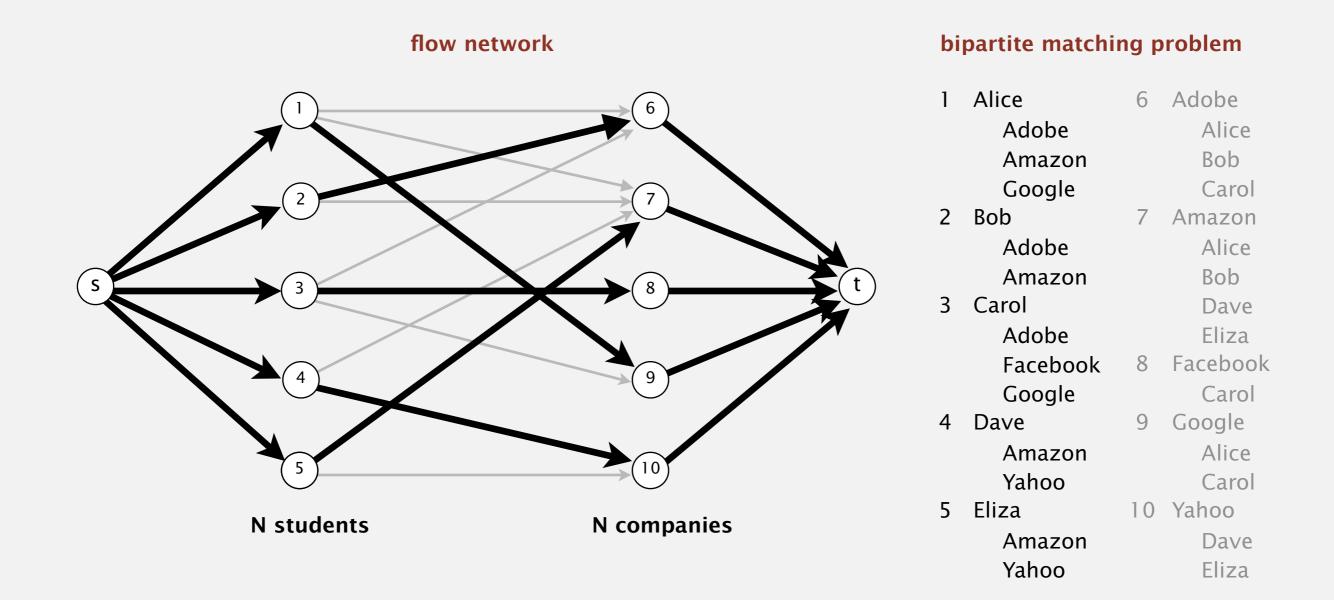


bipartite matching problem

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

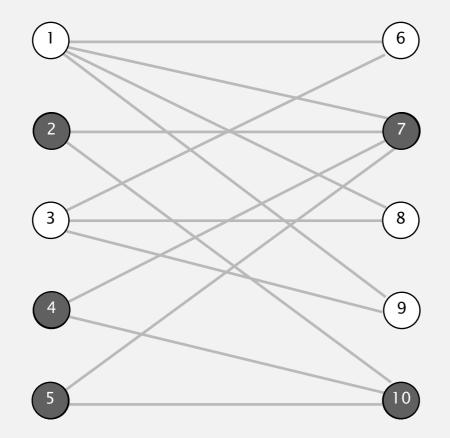
Network flow formulation of bipartite matching

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



What the mincut tells us

Goal. When no perfect matching, explain why.



no perfect matching exists

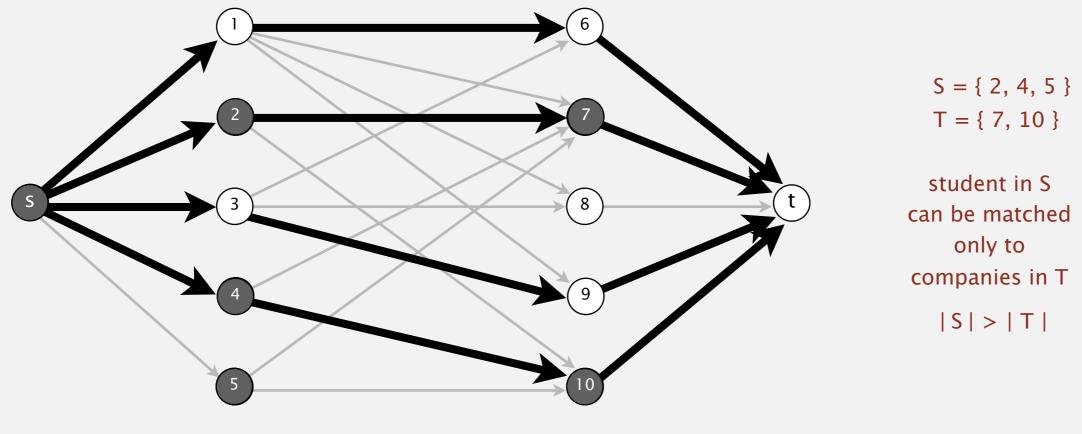
S = { 2, 4, 5 } T = { 7, 10 }

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 *s* side of cut.
- Let *T* = companies on *s* side of cut.
- Fact: |S| > |T|; students in S can be matched only to companies in 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	Phillips	Philly	80	79	3	1	_	0	2
2	Mets	New York	78	78	6	6	0	_	0
3	KTPUS	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	Pkillips	Philly	80	79	3	1	_	0	2
2	Mets	New York	78	78	6	6	0	_	0
3	KAPUS	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.

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	Janfees	New York	75	59	28	_	3	8	7	3
1	Autor Barris	Baltimore	71	63	28	3	_	2	7	4
2	SSST04	Boston	69	66	27	8	2	_	0	0
3	A CONTON	Toronto	63	72	27	7	7	0	_	0
4	PICE PROF	Detroit	49	86	27	3	4	0	0	-

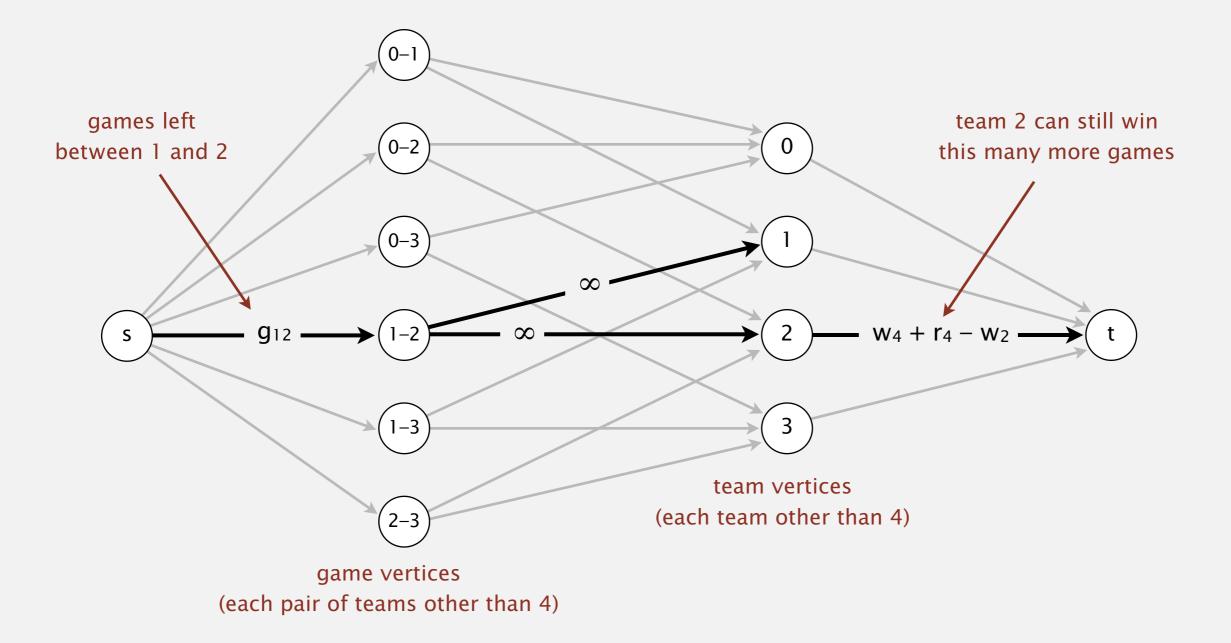
AL East (August 30, 1996)

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.

Baseball elimination problem: maxflow formulation

Intuition. Remaining games flow from *s* to *t*.



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

(Yet another) holy grail for theoretical computer scientists.

year	method	worst case	discovered by
1951	simplex	$E^3 U$	Dantzig
1955	augmenting path	$E^2 U$	Ford-Fulkerson
1970	shortest augmenting path	E^3	Dinitz, Edmonds-Karp
1970	fattest augmenting path	$E^2 \log E \log(E U)$	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
?	?	E	?

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 quadratic growth rate.



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Theory and Methodology

Computational investigations of maximum flow algorithms

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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-world maxflow/mincut problems in linear time.
- Theory: prove it for worst-case inputs.
- Still much to be learned!