Maximum Flow Problem

Juhi Chaudhary* and Umang Bhaskar STCS. TIFR Mumbai

STCS Vigyan Vidushi 2024

Course: Algorithms on Graphs

July 26, 2024







▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

How many edge-disjoint paths are there from s to t?



(日)

Can you answer the same question in this graph?

Let us further generalize this problem.

・ロト・日本・ヨト・ヨー うへの

<ロト < 団 > < 巨 > < 巨 > 三 の < で</p>

A flow network G = (V, E) is a directed graph in which each edge (u, v) ∈ E has a nonnegative capacity c(u, v) ≥ 0 and there are two distinguished vertices: a source s and a sink t.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

- A flow network G = (V, E) is a directed graph in which each edge (u, v) ∈ E has a nonnegative capacity c(u, v) ≥ 0 and there are two distinguished vertices: a source s and a sink t.
- If E contains an edge (u, v), then there is no edge (v, u) in the reverse direction.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

- A flow network G = (V, E) is a directed graph in which each edge (u, v) ∈ E has a nonnegative capacity c(u, v) ≥ 0 and there are two distinguished vertices: a source s and a sink t.
- If E contains an edge (u, v), then there is no edge (v, u) in the reverse direction.
- If (u, v) ∉ E, then for convenience we define c(u, v) = 0, and we disallow self-loops.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ■ ● ●



An example of a flow network.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Flow

A flow in a flow network G = (V, E) with a capacity function c, the source s and the sink t, is a real-valued function $f : V \times V \to \mathbb{R}$ that satisfies the following two properties:

▲□▶▲□▶▲≡▶▲≡▶ ≡ めぬる

Flow

A flow in a flow network G = (V, E) with a capacity function c, the source s and the sink t, is a real-valued function $f : V \times V \to \mathbb{R}$ that satisfies the following two properties:

• Capacity constraint: For all $u, v \in V$, we require

 $0\leq f(u,v)\leq c(u,v).$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

Flow

A flow in a flow network G = (V, E) with a capacity function c, the source s and the sink t, is a real-valued function $f : V \times V \to \mathbb{R}$ that satisfies the following two properties:

• Capacity constraint: For all $u, v \in V$, we require

 $0\leq f(u,v)\leq c(u,v).$

Flow conservation: For all $u \in V \setminus \{s, t\}$, we require

$$\sum_{v\in V} f(v, u) = \sum_{v\in V} f(u, v).$$

・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・

The total flow in must equal the total flow out.



An example of flow in a flow network. Entries on edges represent flow and capacity values.

(日)

ж

The value |f| of a flow f is defined as

$$|f|=\sum_{v\in V}f(s,v)-\sum_{v\in V}f(v,s).$$

That is, the total flow out of the source minus the flow into the source.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Maximum-flow Problem

Input: A flow network G with source s and sink t. Goal: To find a flow of maximum value.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Why is this an interesting problem?

Can model many problems, like:

- liquids flowing through pipes
- parts through assembly lines
- current through electrical networks
- information through communication networks

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

Applications in:

- Electrical Power Transmission
- Airline Scheduling
- Communication Networks
- in finding Bipartite Matching
- Robustness (in case an edge fails)

The Ford-Fulkerson Method

The Ford-Fulkerson Method

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

We call it a "method" rather than an "algorithm" because it encompasses several implementations with differing running times.

Three Important Components:

- Residual Networks.
- Augmenting Paths.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Cuts.





- ► The Ford-Fulkerson method increases flow value step-by-step.
- ▶ It starts with f(u, v) = 0 for all $u, v \in V$, resulting in an initial flow value of 0.

(ロ)、(型)、(E)、(E)、 E) の(()

- ► The Ford-Fulkerson method increases flow value step-by-step.
- ▶ It starts with f(u, v) = 0 for all $u, v \in V$, resulting in an initial flow value of 0.

Each step finds an augmenting path in the residual network G_f .

- ► The Ford-Fulkerson method increases flow value step-by-step.
- ▶ It starts with f(u, v) = 0 for all $u, v \in V$, resulting in an initial flow value of 0.
- Each step finds an augmenting path in the residual network G_f .
- The flow is updated using these paths until no more augmenting paths exist.

・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・
・

- ▶ The Ford-Fulkerson method increases flow value step-by-step.
- ▶ It starts with f(u, v) = 0 for all $u, v \in V$, resulting in an initial flow value of 0.
- Each step finds an augmenting path in the residual network G_f .
- The flow is updated using these paths until no more augmenting paths exist.
- The max-flow min-cut theorem guarantees this process yields the maximum flow.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

Residual Capacity

We define the residual capacity $c_f(u, v)$ for a pair of vertices $u, v \in V$ by

$$c_f(u,v) = \begin{cases} c(u,v) - f(u,v) & \text{if } (u,v) \in E, \\ f(v,u) & \text{if } (v,u) \in E, \\ 0 & \text{otherwise.} \end{cases}$$
(*)

(ロ)、(型)、(E)、(E)、 E) の(()

Residual Capacity

We define the residual capacity $c_f(u, v)$ for a pair of vertices $u, v \in V$ by

$$c_f(u,v) = \begin{cases} c(u,v) - f(u,v) & \text{if } (u,v) \in E, \\ f(v,u) & \text{if } (v,u) \in E, \\ 0 & \text{otherwise.} \end{cases}$$
(*)

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Note: 1. Exactly one case of (\star) applies to each ordered pair of vertices.

Residual Capacity

We define the residual capacity $c_f(u, v)$ for a pair of vertices $u, v \in V$ by

$$c_f(u,v) = \begin{cases} c(u,v) - f(u,v) & \text{if } (u,v) \in E, \\ f(v,u) & \text{if } (v,u) \in E, \\ 0 & \text{otherwise.} \end{cases}$$
(*)

Note: 1. Exactly one case of (\star) applies to each ordered pair of vertices.

2. We define residual capacity corresponding to some fixed flow f.

Residual Network

Given a flow network G = (V, E) and a flow f, the residual network of G induced by f is $G_f = (V, E_f)$, where

$$E_f = \{(u,v) \in V \times V \mid c_f(u,v) > 0\}.$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ



Three Important Components:

► Residual Networks. 🗸

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

- Augmenting Paths.
- Cuts.

Augmenting Path

Given a flow network, G = (V, E) and a flow f, an augmenting path p is a simple path from s to t in the residual network G_f .

▲□▶ ▲□▶ ▲ □▶ ▲ □▶ □ のへぐ

Augmenting Path

Given a flow network, G = (V, E) and a flow f, an augmenting path p is a simple path from s to t in the residual network G_f .



Residual capacity of an augmenting path p, given by

$$c_f(p) = \min\{c_f(u,v) \mid (u,v) \in p\}.$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Residual capacity of an augmenting path *p*, given by

$$c_f(p) = \min\{c_f(u,v) \mid (u,v) \in p\}.$$

Lemma: G = (V, E): flow network f: a flow in G p: an augmenting path in G_f . Define a function $f_p: V \times V \to \mathbb{R}$ by

$$f_p(u,v) = egin{cases} c_f(p) & ext{if } (u,v) ext{ is on } p, \ 0 & ext{otherwise.} \end{cases}$$

Then, f_p is a flow in G_f with value $|f_p| = c_f(p) > 0$.

Flow Augmentation

f : flow in Gf' : flow in the corresponding residual network G_f $f \uparrow f' : V \times V \to \mathbb{R}$, such that

$$(f \uparrow f')(u, v) = \begin{cases} f(u, v) + f'(u, v) - f'(v, u) & \text{if } (u, v) \in E, \\ 0 & \text{otherwise.} \end{cases}$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Lemma: Let G = (V, E) be a flow network with source *s* and sink *t*, and let *f* be a flow in *G*. Let *G_f* be the residual network of *G* induced by *f*, and let *f'* be a flow in *G_f*. Then:

- 1. $f \uparrow f'$ is a flow in G.
- 2. value of $|f \uparrow f'| = |f| + |f'|$.

The Ford-Fulkerson method repeatedly augments the flow along augmenting paths until it has found a maximum flow.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

The Ford-Fulkerson method repeatedly augments the flow along augmenting paths until it has found a maximum flow.

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

How do we know that when the algorithm terminates, it has actually found a maximum flow?

Three Important Components:

- ► Residual Networks. 🗸
- ► Augmenting Paths. ✓

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Cuts.

What is a Cut in a flow network?

A cut (S, T) of a flow network G = (V, E) is a partition of V into S and $T = V \setminus S$ such that $s \in S$ and $t \in T$.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

What is a Cut in a flow network?

A cut (S, T) of a flow network G = (V, E) is a partition of V into S and $T = V \setminus S$ such that $s \in S$ and $t \in T$.



▲□▶ ▲□▶ ▲三▶ ▲三▶ 三三 のへで

$$f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u).$$

$$f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u).$$

The capacity of the cut (S, T) is

$$c(S,T) = \sum_{u \in S} \sum_{v \in T} c(u,v).$$

◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @

$$f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u).$$

The capacity of the cut (S, T) is

$$c(S,T) = \sum_{u \in S} \sum_{v \in T} c(u,v).$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

Notice the directions across the cut!

$$f(S,T) = \sum_{u \in S} \sum_{v \in T} f(u,v) - \sum_{u \in S} \sum_{v \in T} f(v,u).$$

The capacity of the cut (S, T) is

$$c(S,T) = \sum_{u \in S} \sum_{v \in T} c(u,v).$$

Notice the directions across the cut!



▲□▶ ▲□▶ ▲三▶ ▲三▶ 三三 のへで

A minimum cut of a network is a cut whose capacity is minimum over all cuts of the network.

Lemma: Let f be a flow in a flow network G with source s and sink t, and let (S, T) be any cut of G. Then the net flow across (S, T) is f(S, T) = |f|.

▲□▶▲□▶▲≡▶▲≡▶ ≡ めぬぐ

Lemma: Let f be a flow in a flow network G with source s and sink t, and let (S, T) be any cut of G. Then the net flow across (S, T) is f(S, T) = |f|.

Lemma: The value of any flow f in a flow network G is bounded from above by the capacity of any cut of G.

Lemma: Let f be a flow in a flow network G with source s and sink t, and let (S, T) be any cut of G. Then the net flow across (S, T) is f(S, T) = |f|.

Proof.

Long cumbersome proof. Just use definitions! Can you try it yourself later, please?

Lemma: The value of any flow f in a flow network G is bounded from above by the capacity of any cut of G.

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

Proof.

30 seconds proof!

Max-flow min-cut theorem

If f is a flow in a flow network G = (V, E) with source s and sink t, then the following conditions are equivalent:

- 1. f is a maximum flow in G.
- 2. The residual network G_f contains no augmenting paths.
- 3. |f| = c(S, T) for some cut (S, T) of G.

Max-flow min-cut theorem

If f is a flow in a flow network G = (V, E) with source s and sink t, then the following conditions are equivalent:

- 1. f is a maximum flow in G.
- 2. The residual network G_f contains no augmenting paths.
- 3. |f| = c(S, T) for some cut (S, T) of G.

Proof.

I think VV's can prove easily on the spot!



◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @



▲□▶ ▲圖▶ ▲国▶ ▲国▶

æ



◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @





・ロト ・四ト ・ヨト ・ヨト

æ



◆□▶ ◆□▶ ◆目▶ ◆目▶ ▲□▶ ◆□◆



◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @



◆□ > ◆圖 > ◆臣 > ◆臣 >

æ



◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @



◆□ ▶ ◆□ ▶ ◆ □ ▶ ◆ □ ▶ ● □ ● ● ● ●



◆□▶ ◆□▶ ◆ 臣▶ ◆ 臣▶ ○ 臣 ○ の Q @

Applications

(ロ)、(型)、(E)、(E)、(E)、(O)へ(C)



Find maximum matching in this bipartite graph using Ford-Fulkerson.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ 三三 - のへぐ

You will need the following construction and lemma.



Lemma

If the capacity function c takes only integer values, then f(u, v) is an integer for all (u, v).

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ のQで

Thank You.