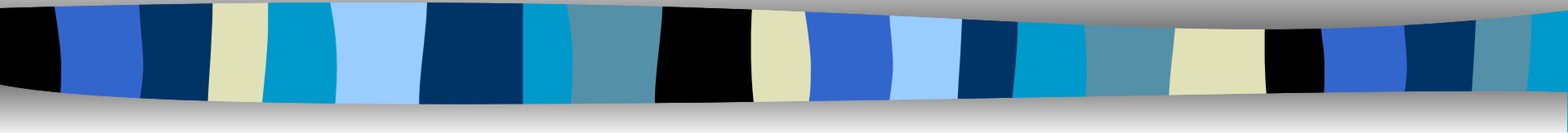


NETWORK FLOW

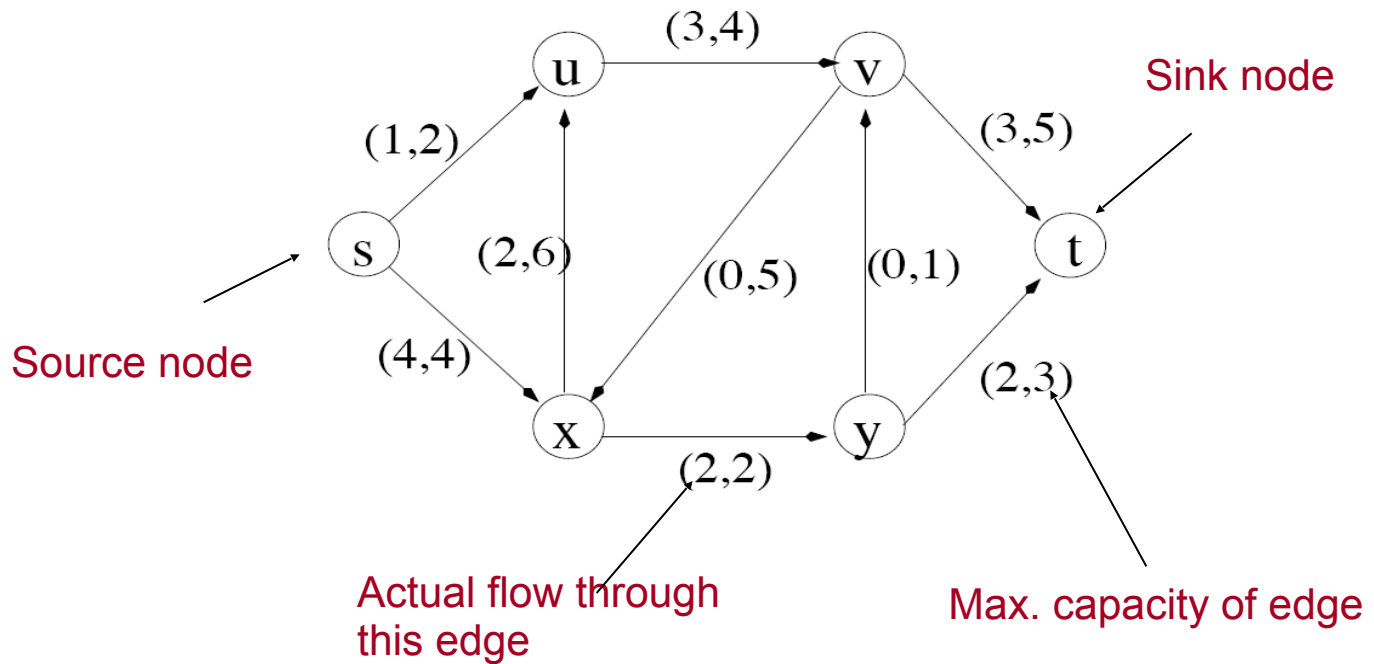




Usage Places

Network	Vertex	Edges	Flow
communication	telephone exchanges computers, satellites	cables, fiber optics, microwave relays	voice, video, packets
circuits	gates, registers, processors	wires	current
mechanical	Joints	rods, beams, springs	heat, energy
hydraulic	reservoirs, pumping stations, lakes	pipelines	fluid, oil
financial	stocks, currency	transactions	money
transportation	airports, rail yards, street intersections	highways, railways, airway routes	freight, vehicles, passengers
chemical	sites	bonds	energy

Example Graph





Simplified Model

The network is modeled simply as

- a) a directed graph $G = (V, E)$ with
- b) non-negative capacity on each edge,
- c) a single source node, s , and
- d) a single sink node, t



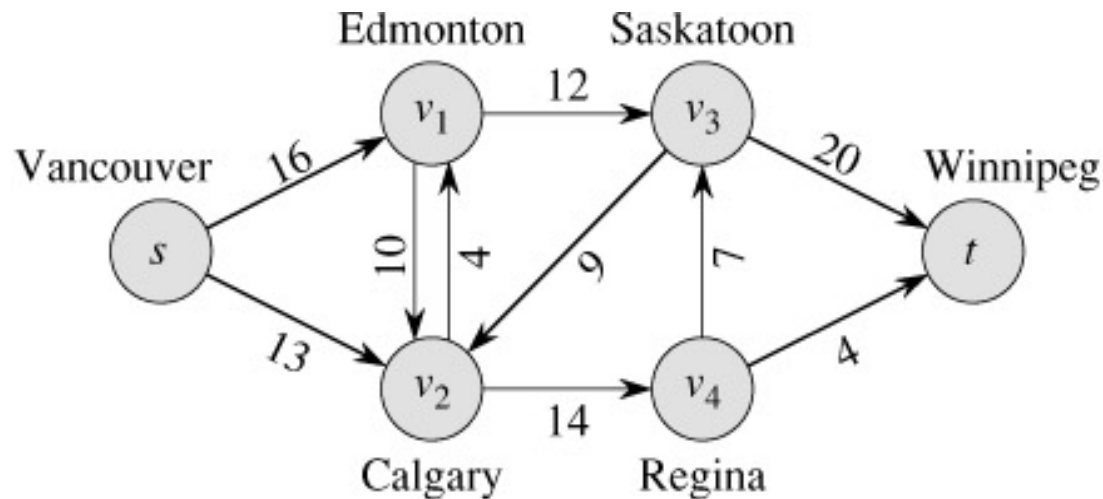
Some assumptions...

We will simplify our discussion by assuming the following:

- (i) No edge enters s , the source
- (ii) No edge leaves t , the sink
- (iii) At least one edge is incident to each node
- (iv) All capacities are integers

What is Network Flow?

- Each edge (u,v) has a nonnegative **capacity** $c(u,v)$.
- If (u,v) is not in E , assume $c(u,v)=0$.
- We have a **source** s , and a **sink** t .
- Assume that every vertex v in V is on some path from s to t .
- $c(s,v_1)=16$; $c(v_1,s)=0$; $c(v_2,v_3)=0$





Formalization



Formalization

Flow network – $G=(V,E)$



Formalization

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- Directed, each edge has **capacity** $c(u,v) \geq 0$



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- For any other vertex v , there is a path $s \rightarrow \dots \rightarrow v \rightarrow \dots \rightarrow t$



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Flow – $f: V \times V \rightarrow R$



Formalization

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Flow – $f: V \times V \rightarrow \mathbf{R}$

- *Capacity constraint:* $\forall u,v \in V: f(u,v) \leq c(u,v)$



Formalization

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Formalization

Flow network – $G=(V,E)$

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Flow – $f: V \times V \rightarrow \mathbf{R}$

- *Capacity constraint:* $\forall u,v \in V: f(u,v) \leq c(u,v)$
- *Skew symmetry:* $\forall u,v \in V: f(u,v) = -f(v,u)$
- *Flow conservation:* $\forall u \in V - \{s, t\}$:

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



Flow in a Flow Network

- A flow in the network is an integer-valued function f defined on the edges of G satisfying $0 \leq f(i,j) \leq c(i,j)$ for every edge (i,j) in E .



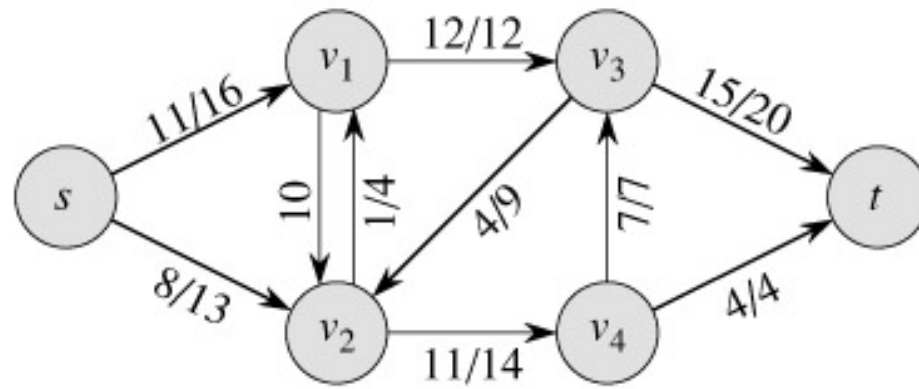
The Value of a Flow

- The value of a flow is given by

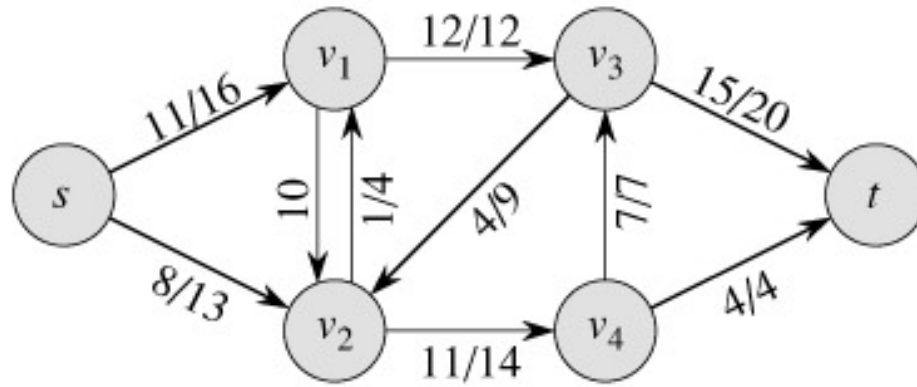
$$|f| = \sum_{v \in V} f(s, v) = \sum_{v \in V} f(v, t)$$

- This is the total flow leaving s = the total flow arriving in t

Example:

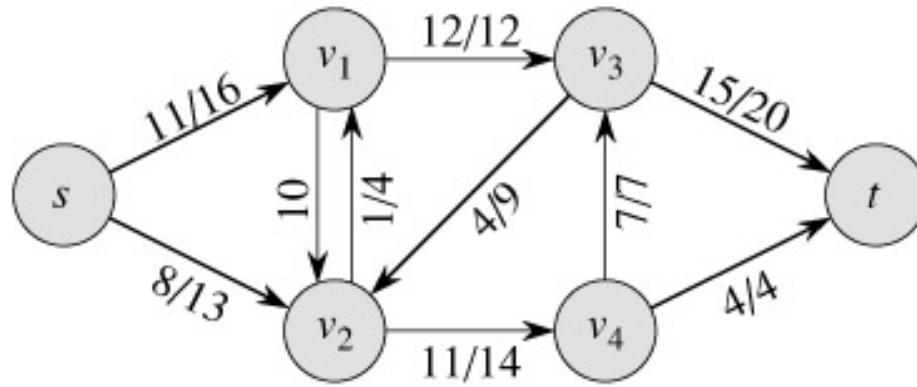


Example:



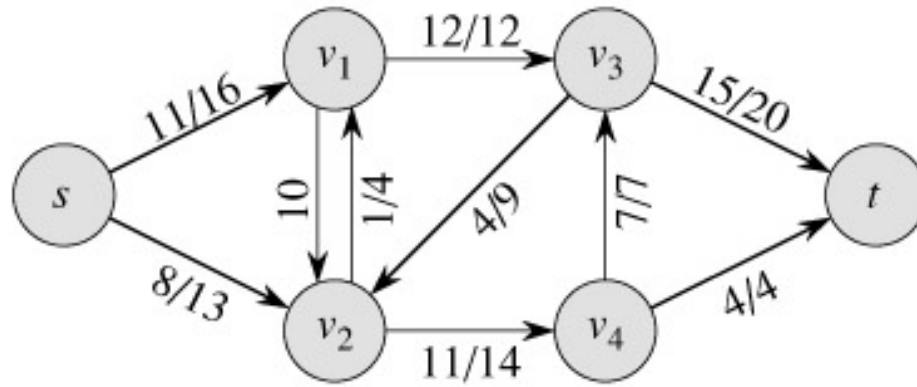
$$|f| = f(s, v_1) + f(s, v_2) + f(s, v_3) + f(s, v_4) + f(s, t) =$$

Example:



$$|f| = f(s, v_1) + f(s, v_2) + f(s, v_3) + f(s, v_4) + f(s, t) = \\ 11 + 8 + 0 + 0 + 0 = 19$$

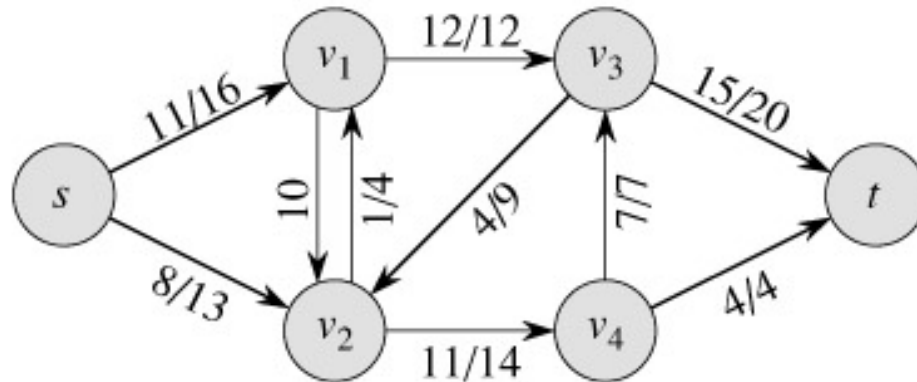
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$$|f| = f(s, t) + f(v_1, t) + f(v_2, t) + f(v_3, t) + f(v_4, t) =$$

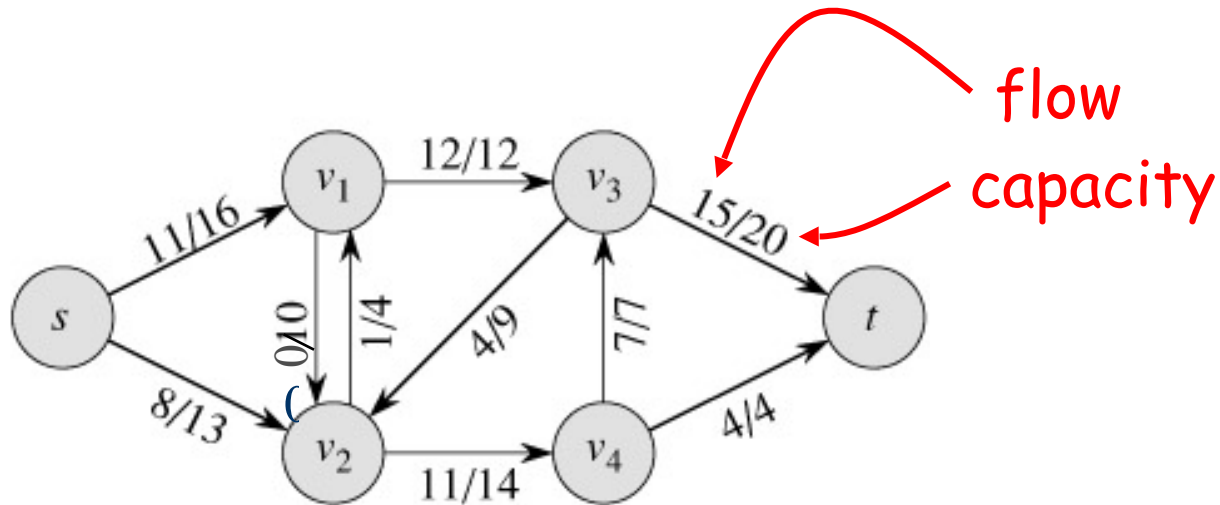
Example:



$$|f| = f(s, v_1) + f(s, v_2) + f(s, v_3) + f(s, v_4) + f(s, t) = \\ 11 + 8 + 0 + 0 + 0 = 19$$

$$|f| = f(s, t) + f(v_1, t) + f(v_2, t) + f(v_3, t) + f(v_4, t) = \\ 0 + 0 + 0 + 15 + 4 = 19$$

Example of a Flow



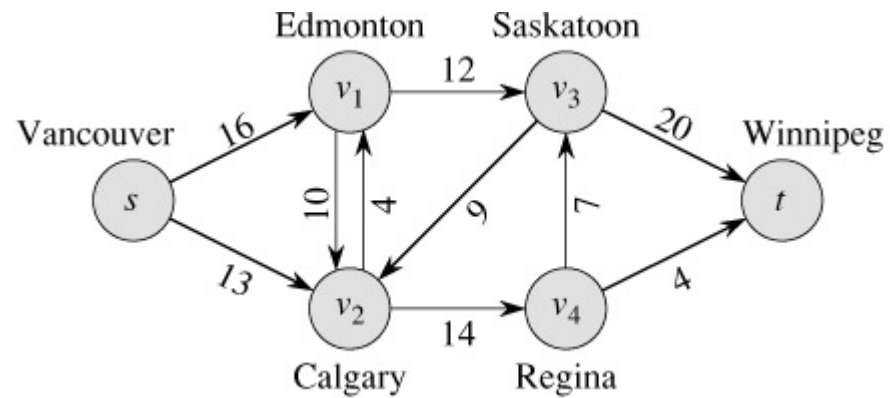
- $f(v_2, v_1) = 1, \quad c(v_2, v_1) = 4.$

- $f(v_1, v_2) = -1, \quad c(v_1, v_2) = 10.$

- $f(v_3, s) + f(v_3, v_1) + f(v_3, v_2) + f(v_3, v_4) + f(v_3, t) =$

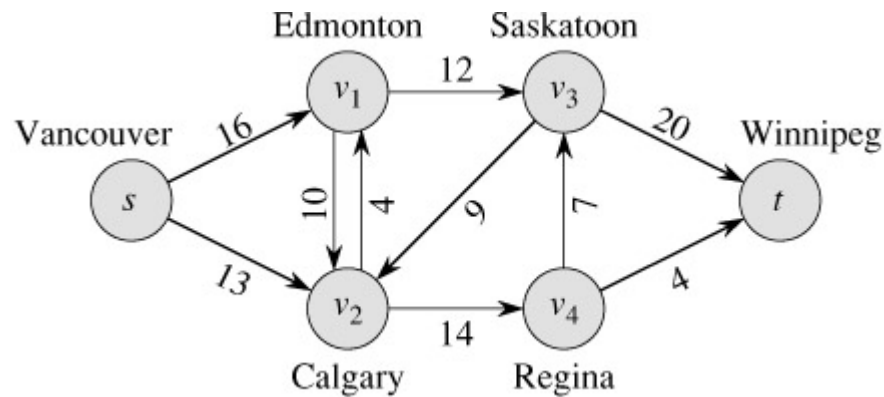
- $0 + (-12) + 4 + (-7) + 15 = 0$

A flow in a network



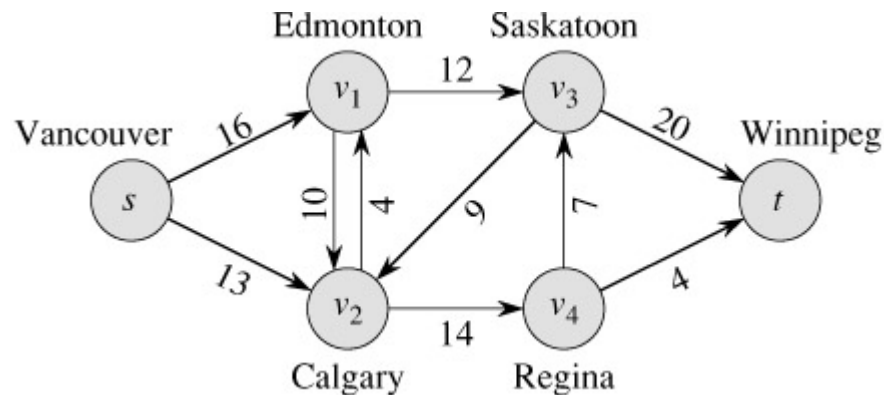
A flow in a network

- We assume that there is only flow in one direction at a time.



A flow in a network

- We assume that there is only flow in one direction at a time.



- Sending 7 trucks from Edmonton to Calgary and 3 trucks from Calgary to Edmonton has the same net effect as sending 4 trucks from Edmonton to Calgary.



Maximum flow



Maximum flow

- *What do we want to maximize?*



Maximum flow

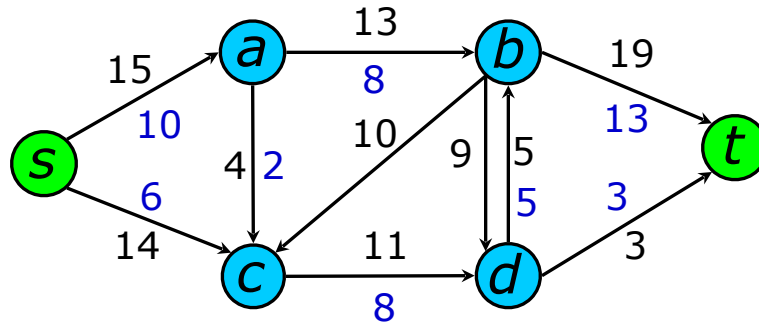
- *What do we want to maximize?*
 - **Value** of the flow f :

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

Maximum flow

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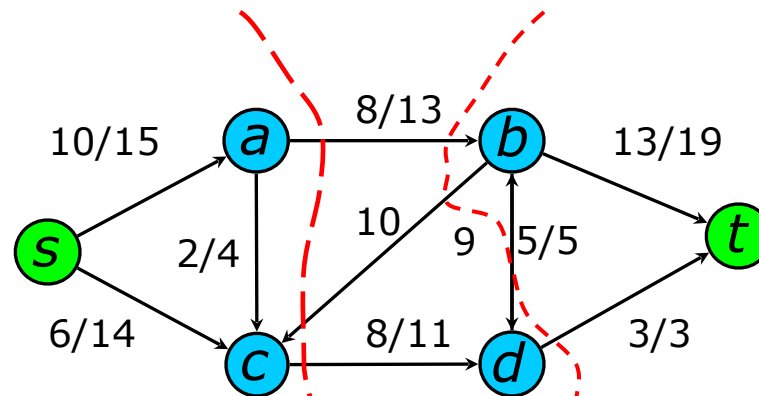


Some Lemmas:

- Prove that, $f(s, V) = f(V, t)$
- [Lemma 26.2] Prove that, $|f + f'| = |f| + |f'|$
- *Lemma: 26.3*
- *Lemma 26.4* $|f'| = |f| + |f_p| \geq |f|$
- *Lemma: 26.5* $|f| = f(S, T)$
- *Lemma: 26.6* $|f| \leq c(S, T)$

Cuts

- A **cut** is a partition of V into S and $T = V - S$, such that $s \in S$ and $t \in T$
- The **net flow** ($f(S,T)$) through the cut is the sum of flows $f(u,v)$, where $s \in S$ and $t \in T$
 - Includes negative flows back from T to S
- The **capacity** ($c(S,T)$) of the cut is the sum of capacities $c(u,v)$, where $s \in S$ and $t \in T$
 - The sum of positive capacities
- **Minimum cut** – a cut with the smallest capacity of all cuts.
 $|f| = f(S,T)$ i.e. the value of a max flow is equal to the capacity of a min cut.



Cut capacity = 24

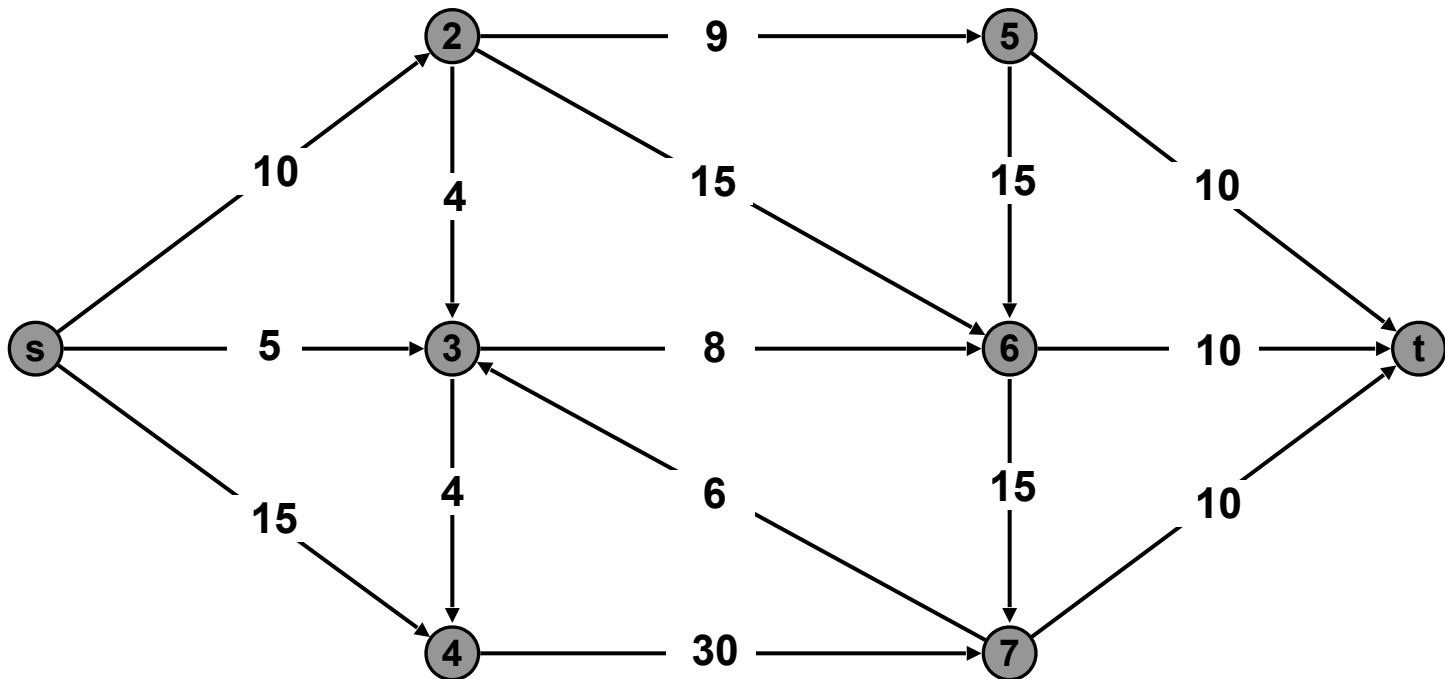
Min Cut capacity = 21

Max Flow Network

$G = (V, E, s, t, u)$ (V, E) = directed graph, no parallel arcs.

Two distinguished nodes: s = source, t = sink.

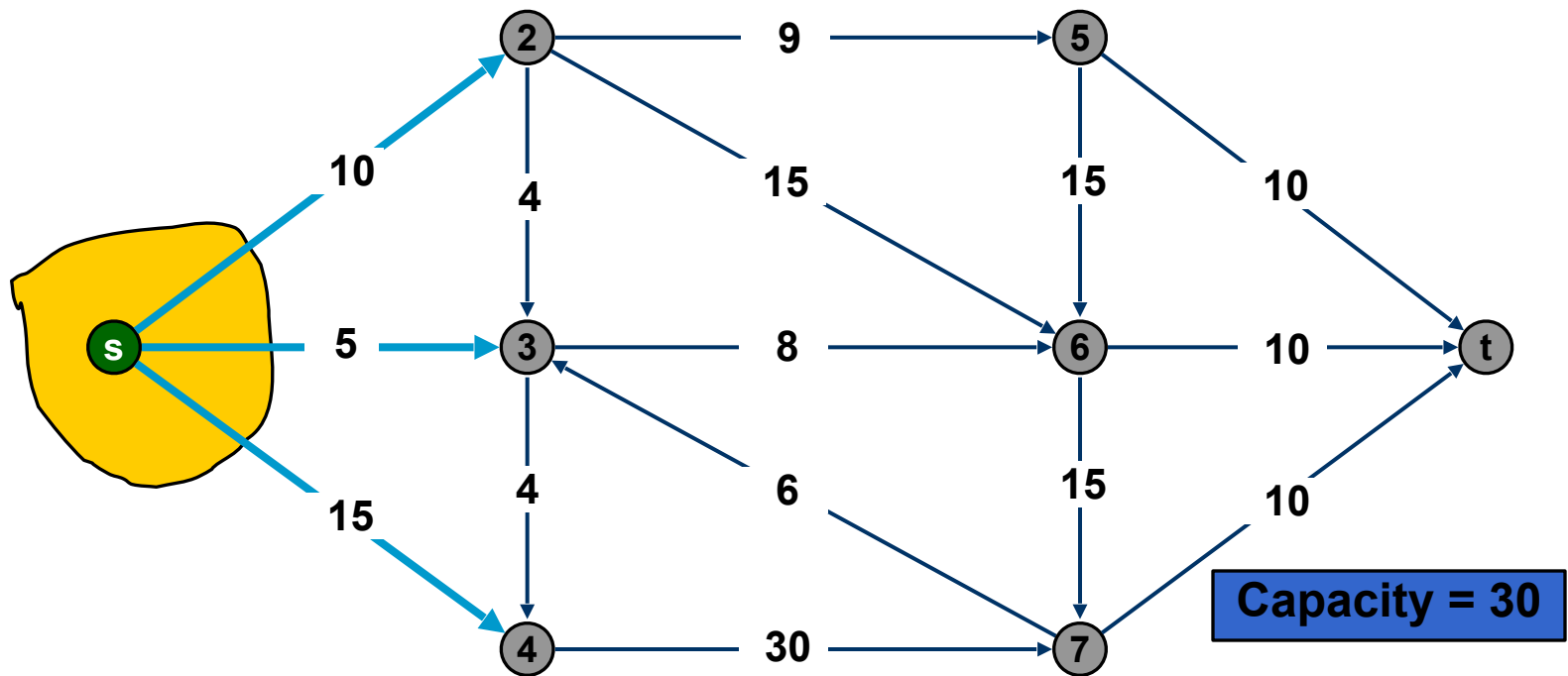
$u(e)$ = capacity of arc e .



MAX FLOW: find s - t flow that maximizes net flow out of the source.

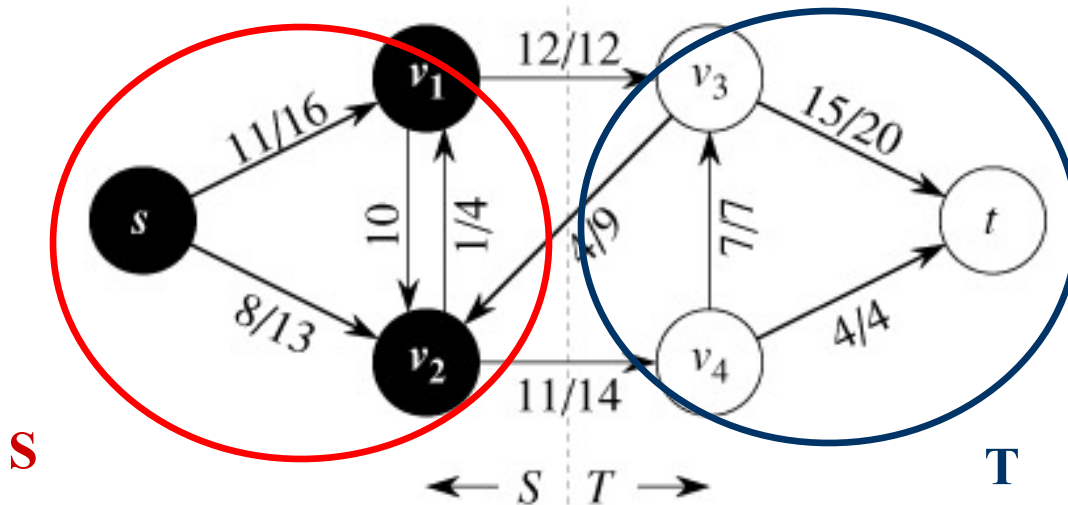
Cuts of Flow Networks

- A cut in a network is a partition of V into S and $T=V-S$ so that s is in S and t is in T .



The Net Flow Through a Cut(S,T)

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

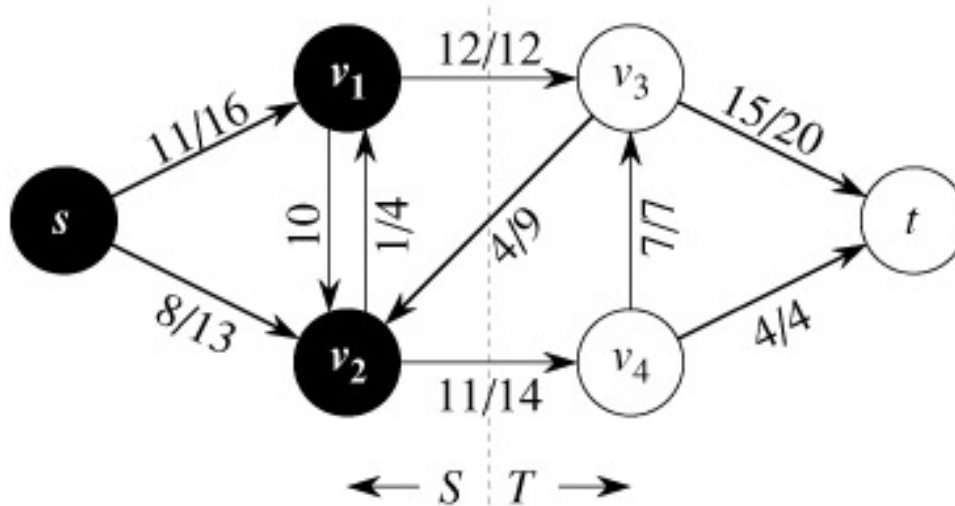


$$f(S,T) = 12 - 4 + 11 = 19$$

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

The Capacity of Cut(S,T)

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



$$c(S, T) = 12 + 14 = 26$$



The Ford-Fulkerson Method



The Ford-Fulkerson Method

Try to improve the flow, until we reach the maximum.



The Ford-Fulkerson Method

Try to improve the flow, until we reach the maximum.
The residual capacity of the network with a flow f is given by:



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The residual capacity of the network with a flow f is given by:

$$c_f(u, v) = c(u, v) - f(u, v)$$



The Ford-Fulkerson Method

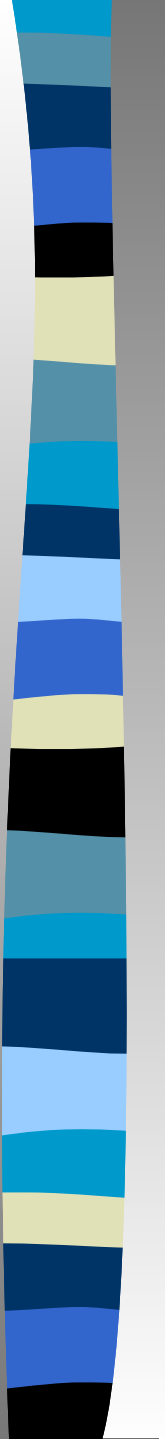
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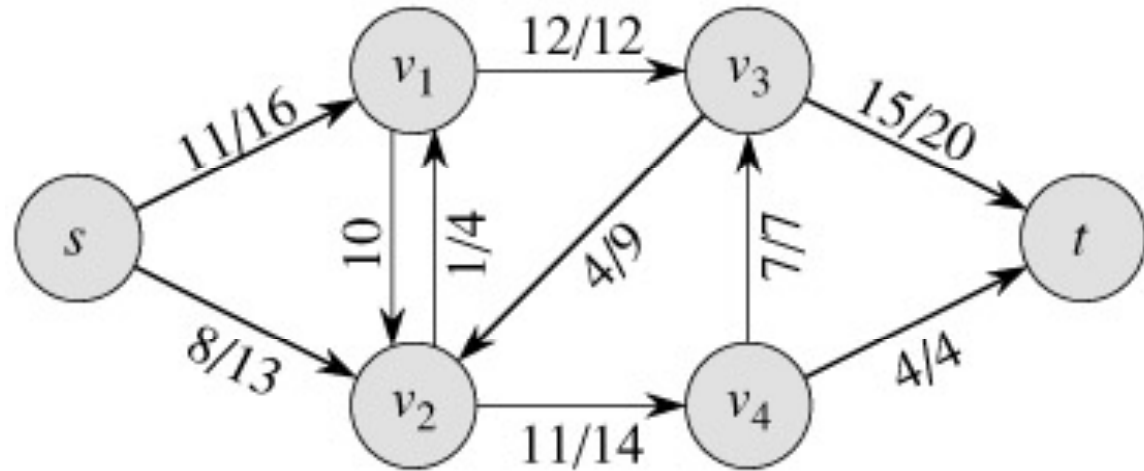
Always nonnegative (why?)

Example of residual capacities



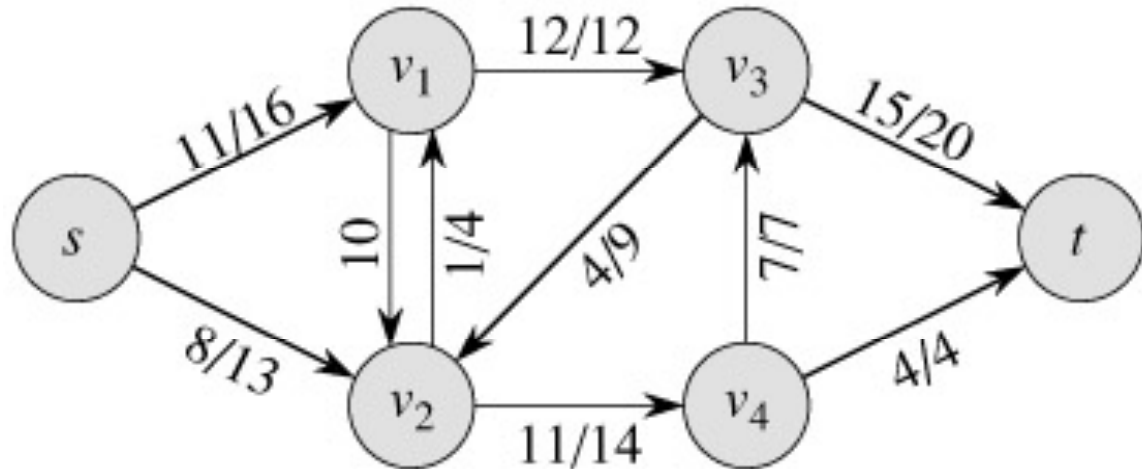
Example of residual capacities

Network:

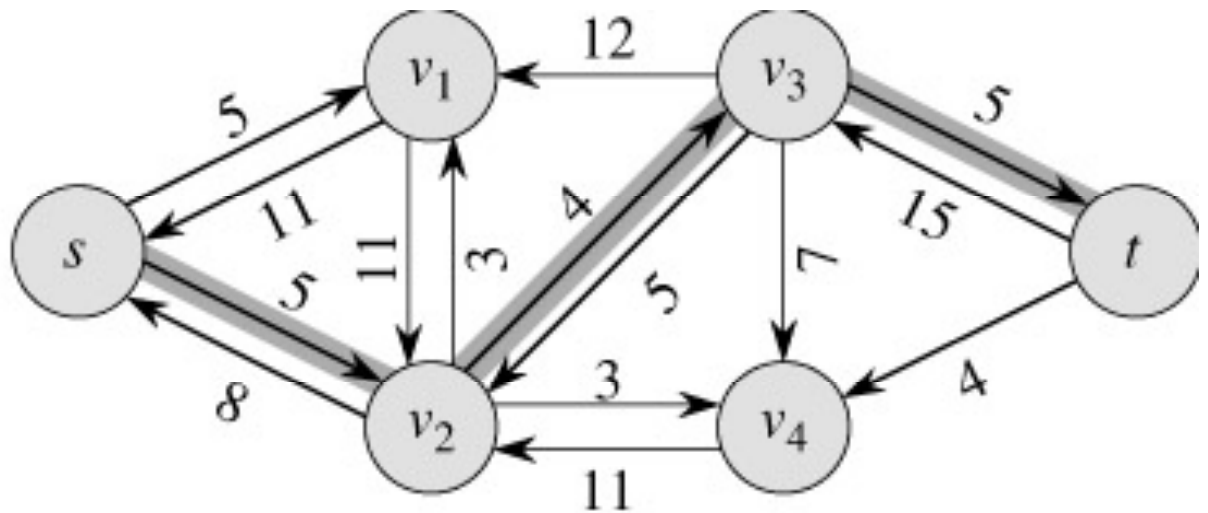


Example of residual capacities

Network:

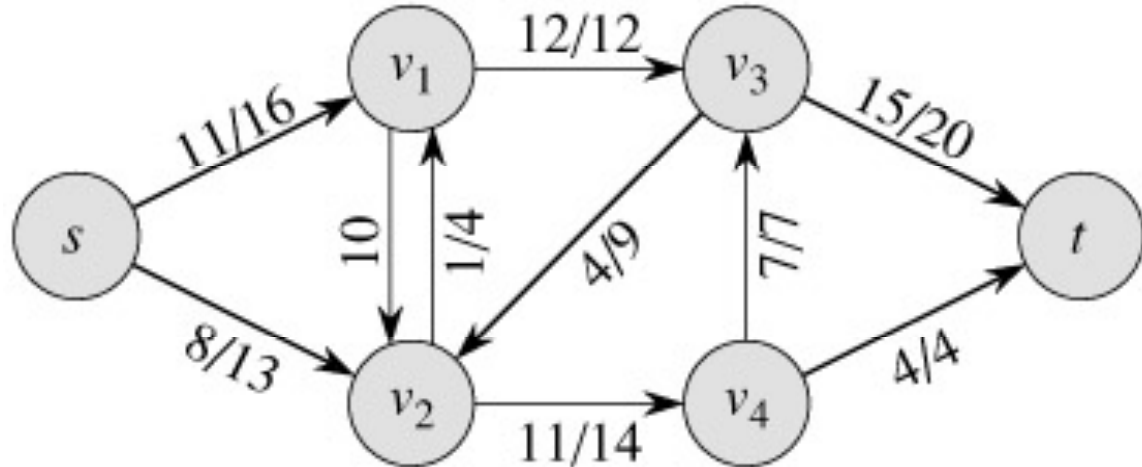


Residual Network:

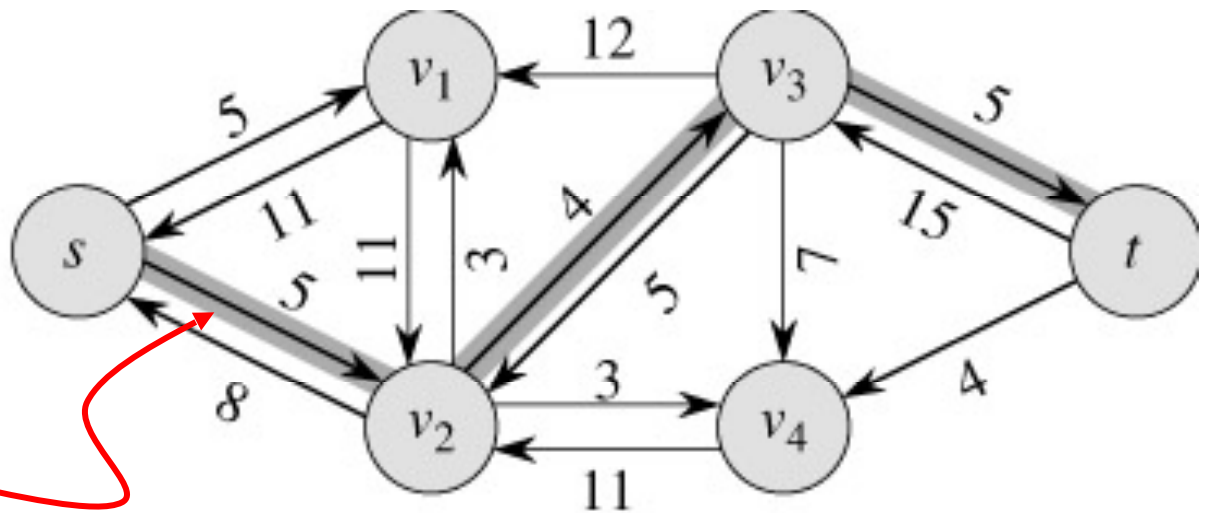


Example of residual capacities

Network:



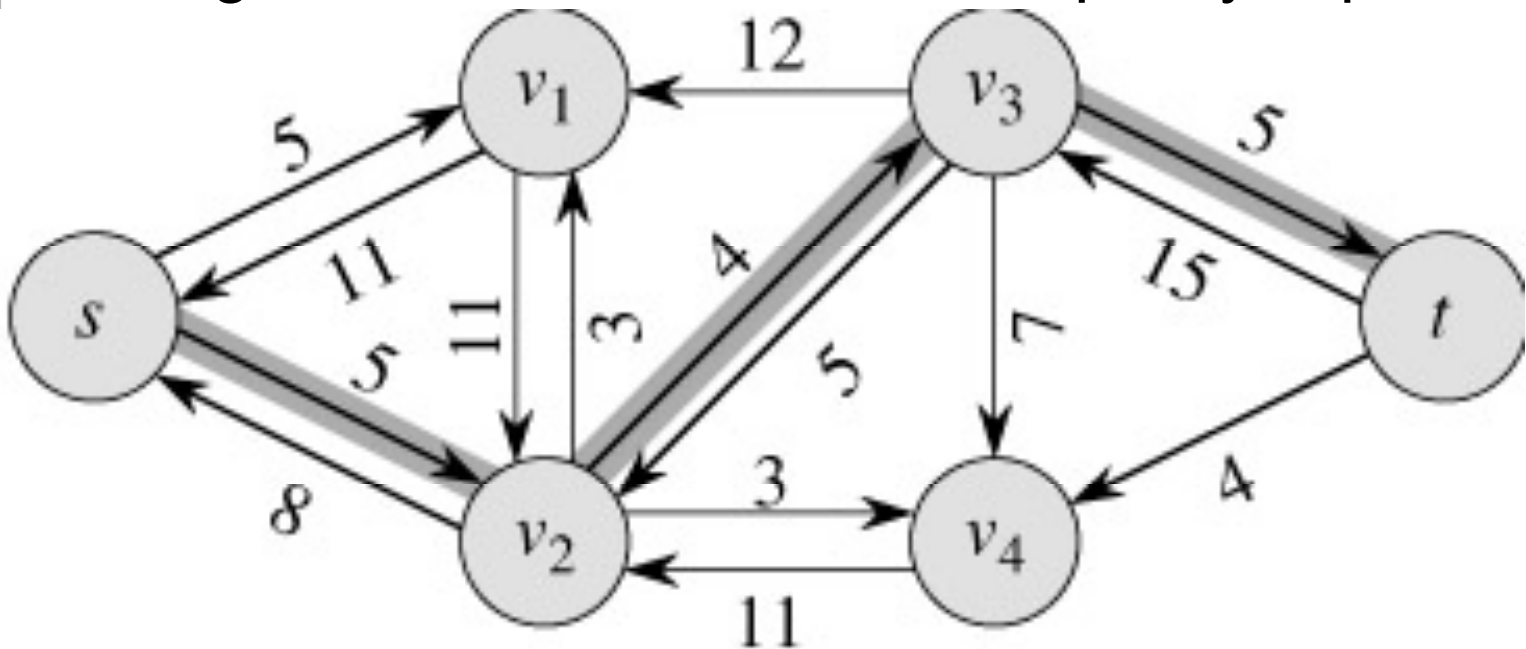
Residual Network:



Augmenting path

The residual network

- The edges of the residual network are the edges on which the residual capacity is positive.





Why do we need residual networks?



Why do we need residual networks?

- Residual networks allow us to reverse flows if necessary.



Why do we need residual networks?

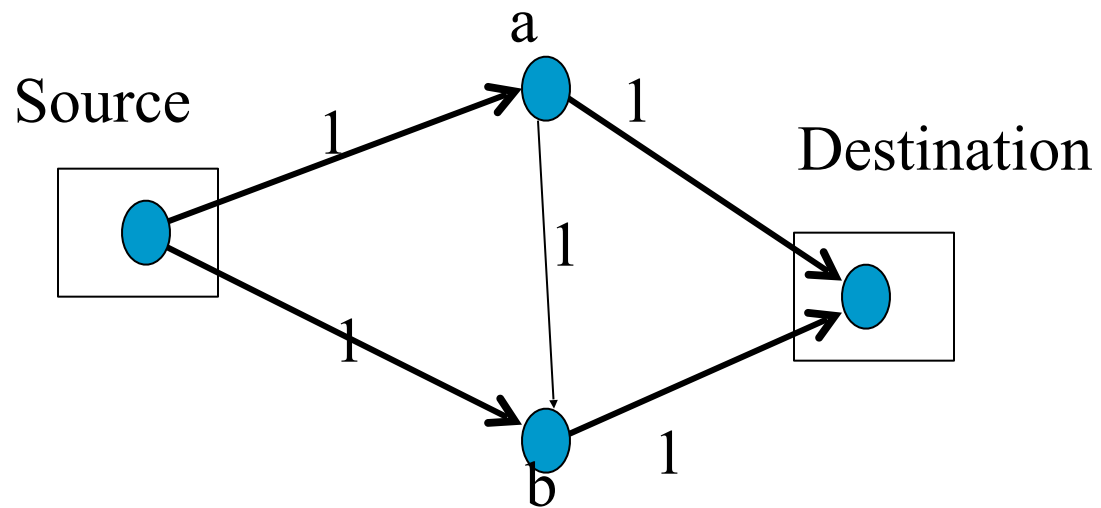
- Residual networks allow us to reverse flows if necessary.
- If we have taken a bad path then residual networks allow one to detect the condition and reverse the flow.



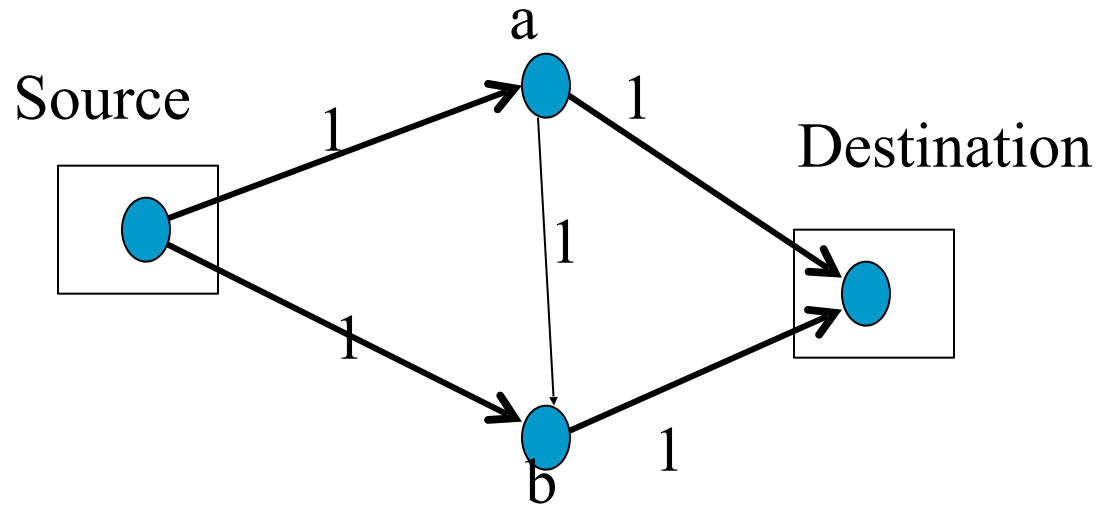
Why do we need residual networks?

- Residual networks allow us to reverse flows if necessary.
- If we have taken a bad path then residual networks allow one to detect the condition and reverse the flow.
- A bad path is one which overlaps with too many other paths.

Example

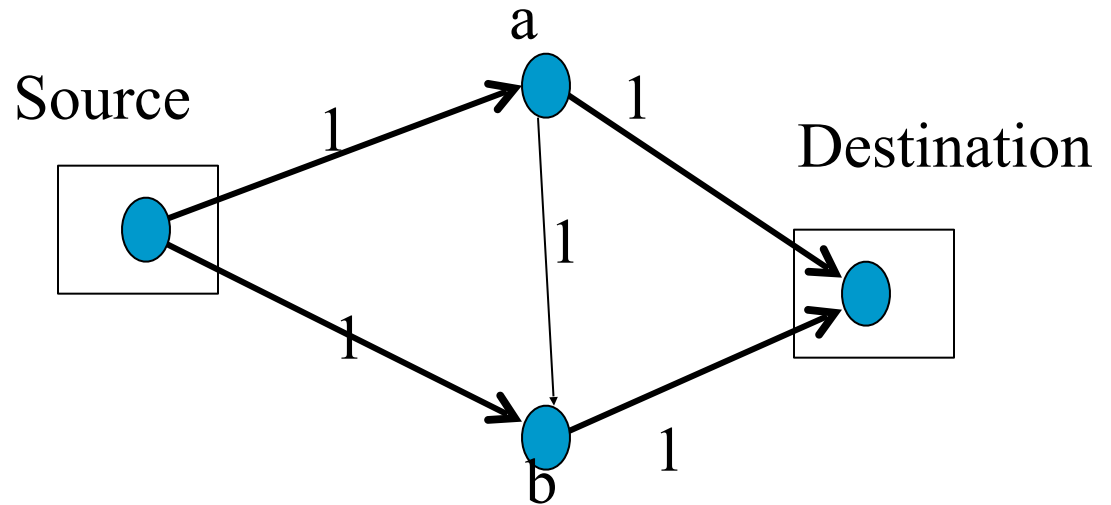


Example



Paths source, a, destinations and source, b destination gives a flow of 2 units.

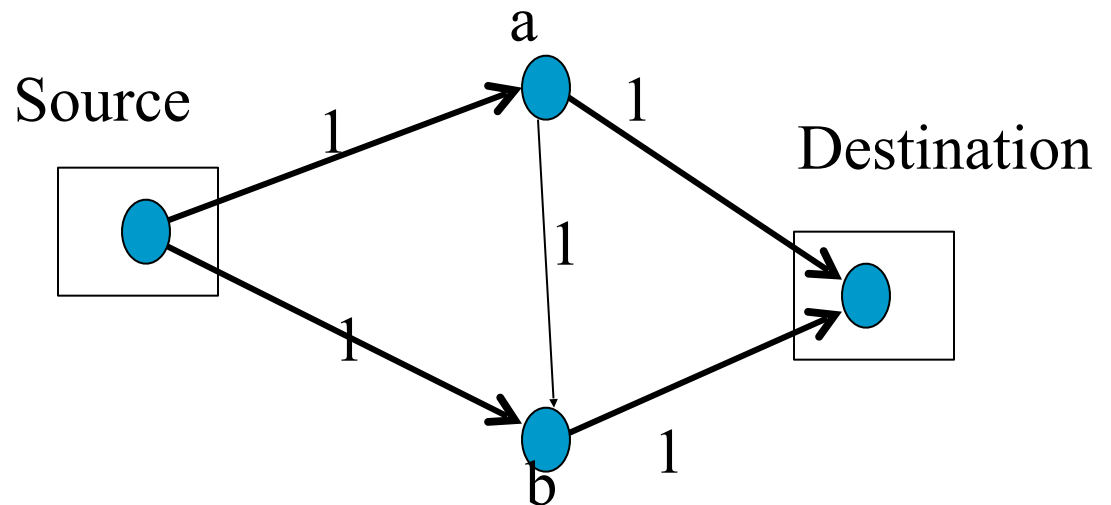
Example



Paths source, a, destinations and source, b destination gives a flow of 2 units.

Path source, a, b, destination overlaps with both the optimal paths.

Example

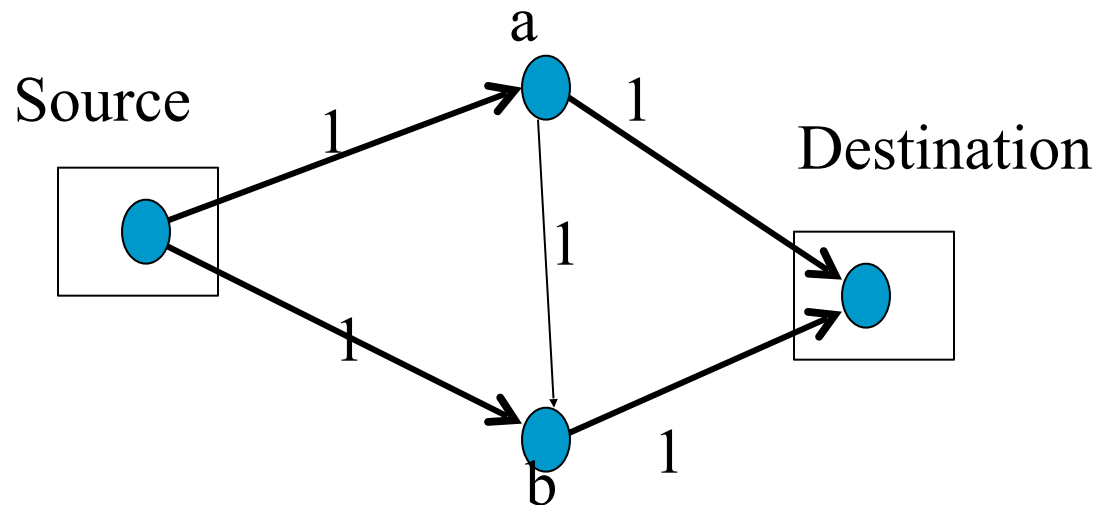


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If we initially choose source, a, b, destination as our path, then no greedy strategy will be able to augment the network flow any further (unless we use residual edges which allows recovery)

Example



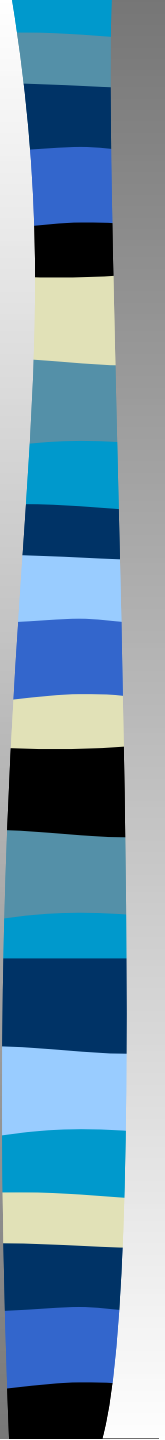
Paths source, a, destinations and source, b destination gives a flow of 2 units.

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If we initially choose source, a, b, destination as our path, then no greedy strategy will be able to augment the network flow any further (unless we use residual edges which allows recovery)

Verify how we recover in spite of the initial bad choice, if we use the residual network to augment flows.

Augmenting Paths





Augmenting Paths

- An **augmenting path** p is a simple path from s to t on the residual network.



Augmenting Paths

- An **augmenting path** p is a simple path from s to t on the residual network.
- We can put more flow from s to t through p .



Augmenting Paths

- An **augmenting path** p is a simple path from s to t on the residual network.
- We can put more flow from s to t through p .
- We call the maximum capacity by which we can increase the flow on p the **residual capacity** of p .

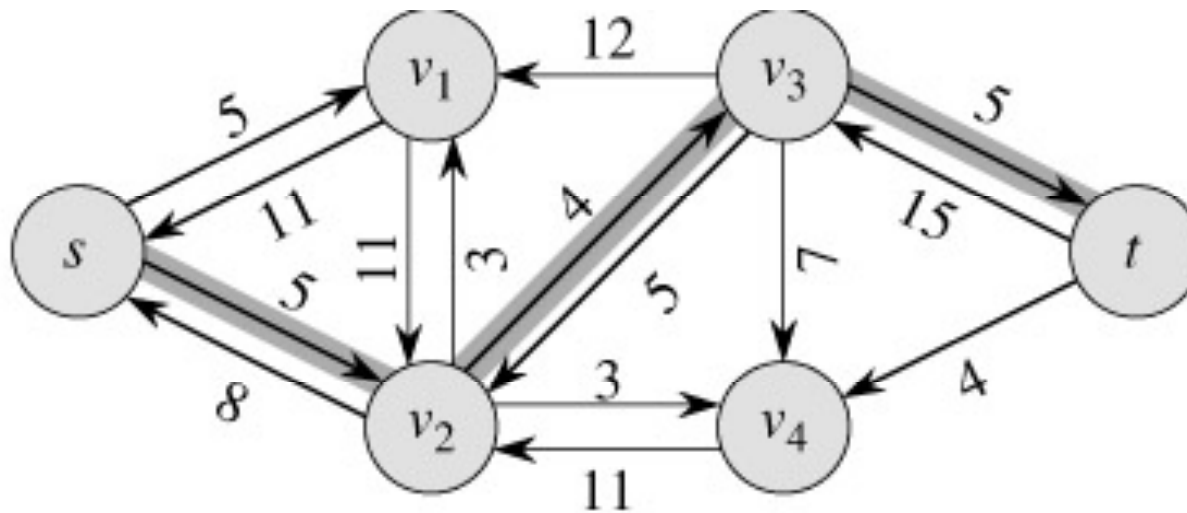


Augmenting Paths

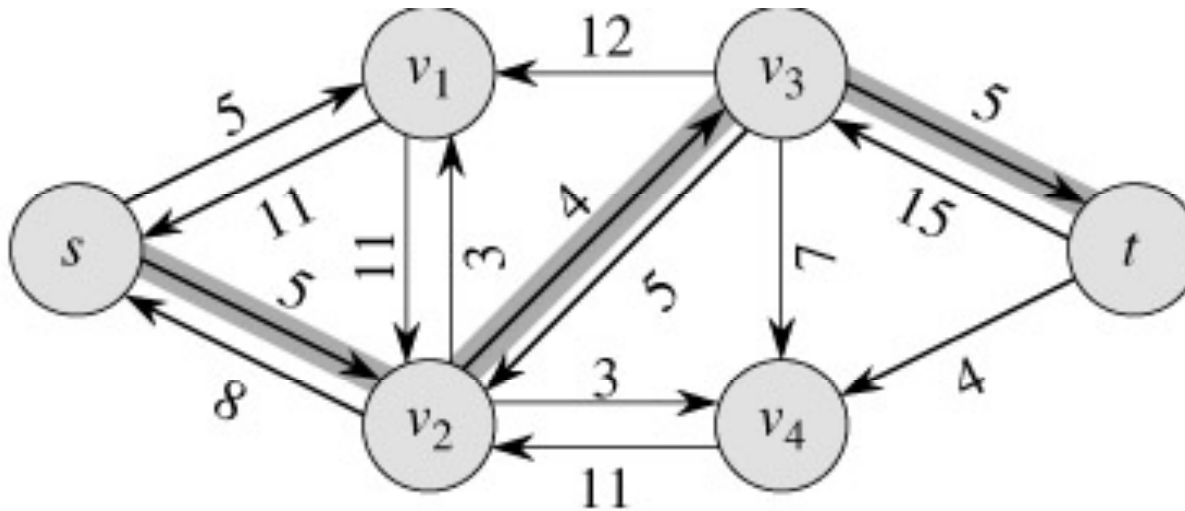
- An **augmenting path** p is a simple path from s to t on the residual network.
- We can put more flow from s to t through p .
- We call the maximum capacity by which we can increase the flow on p the **residual capacity** of p .

$$c_f(p) = \min \{c_f(u, v) : (u, v) \text{ is on } p\}$$

Augmenting Paths - example

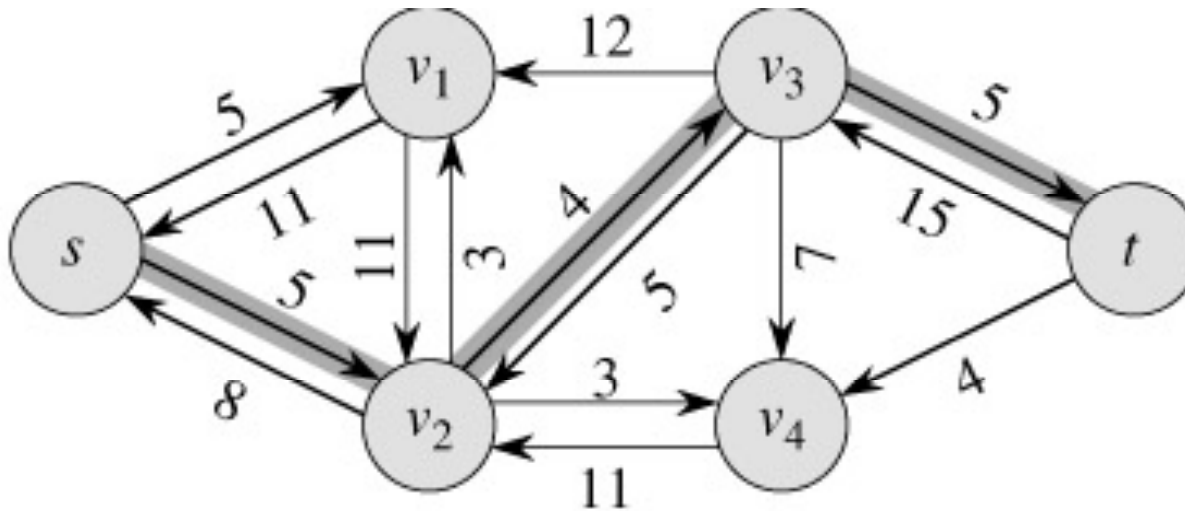


Augmenting Paths - example



- The residual capacity of $p = 4$.

Augmenting Paths - example



- The residual capacity of $p = 4$.
- Can improve the flow along p by 4.



Maxflow-Mincut Theorem

- *Max-flow min-cut theorem:*
 - If f is the flow in G , 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

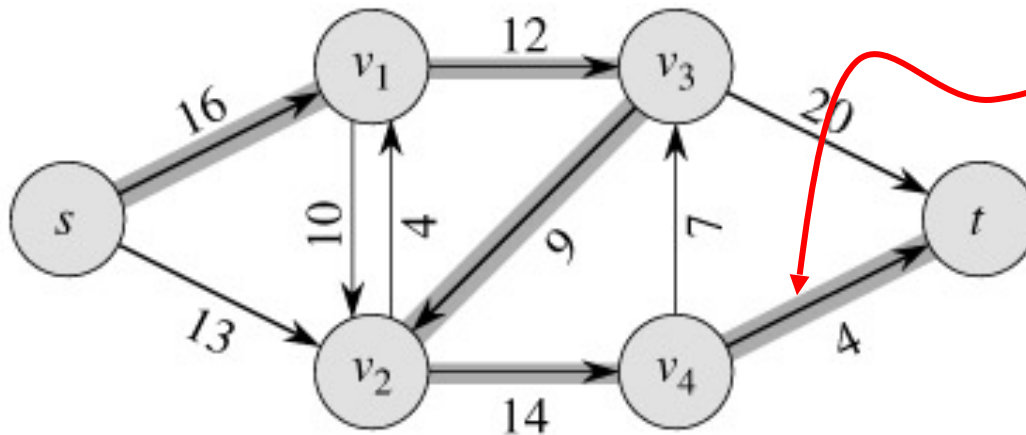


Ford-Fulkerson Method

FORD-FULKERSON-METHOD(G, s, t)

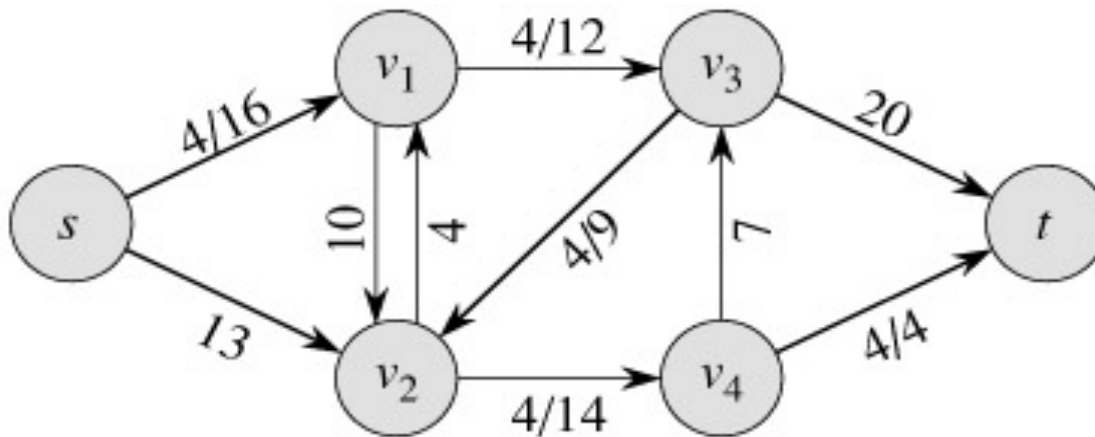
- 1 initialize flow f to 0
- 2 **while** there exists an augmenting path p
- 3 **do** augment flow f along p
- 4 **return** f

Example



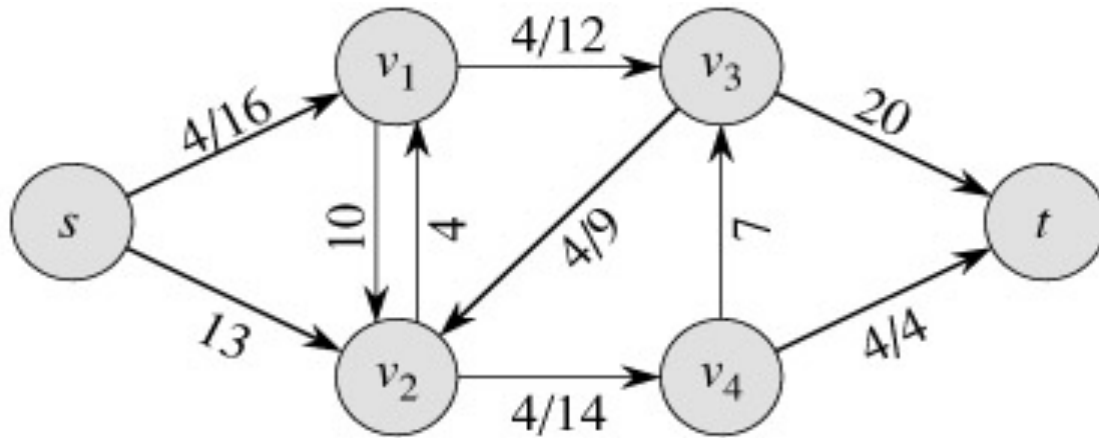
augmenting path

Original Network

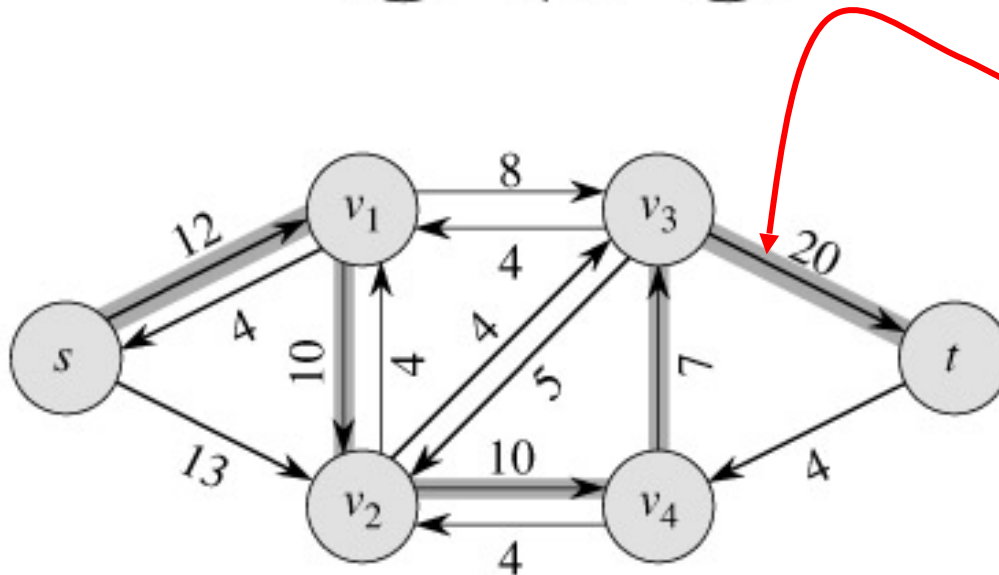


Resulting Flow = 4

Example

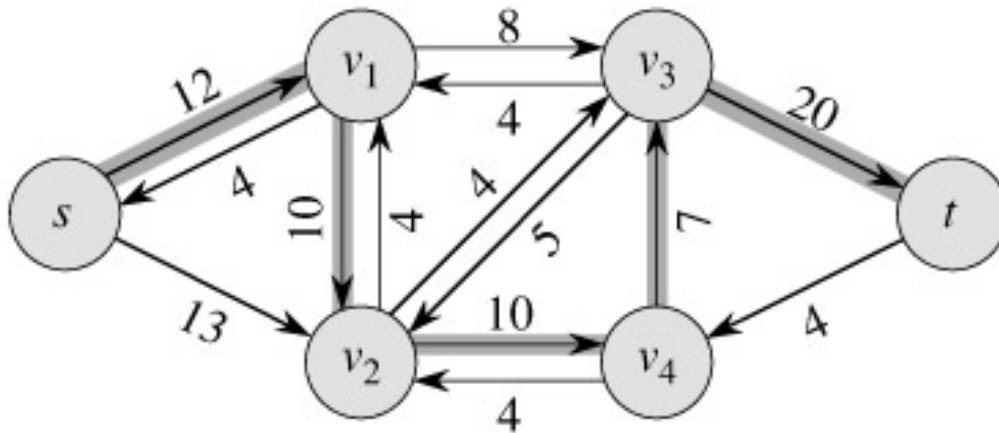


Resulting
Flow = 4

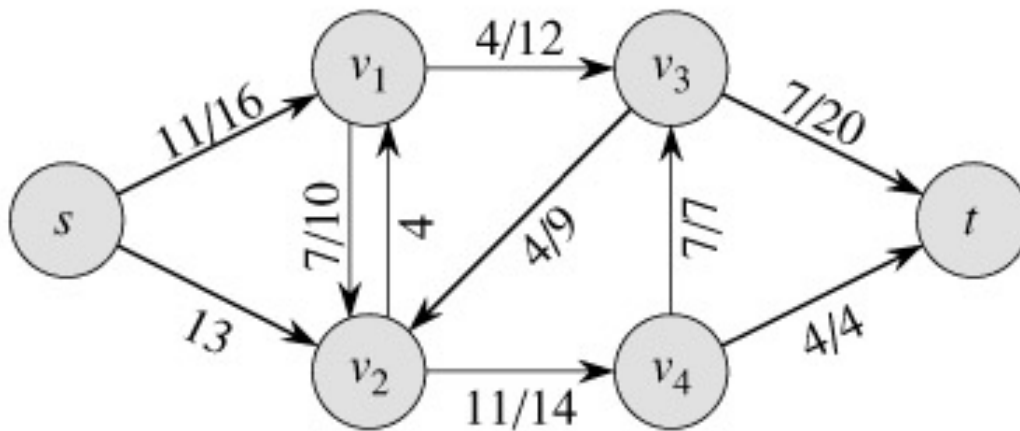


Residual Network

Example

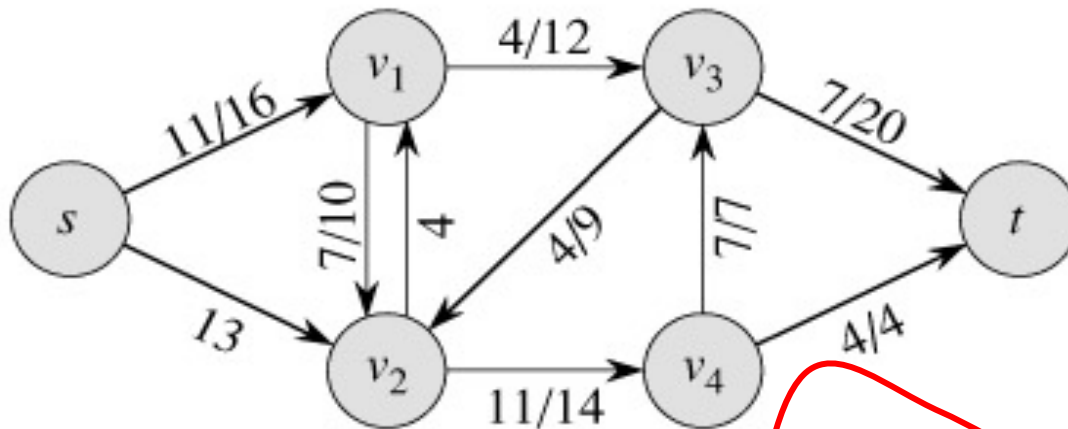


Residual Network

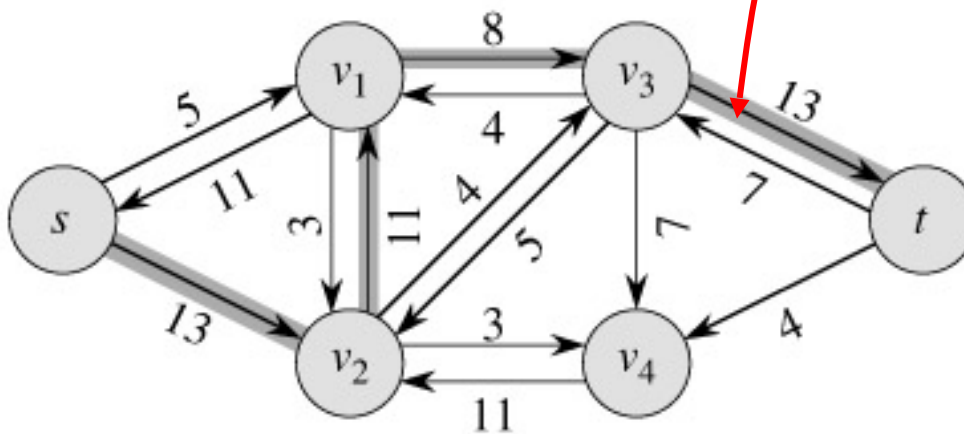


Resulting Flow = 11

Example



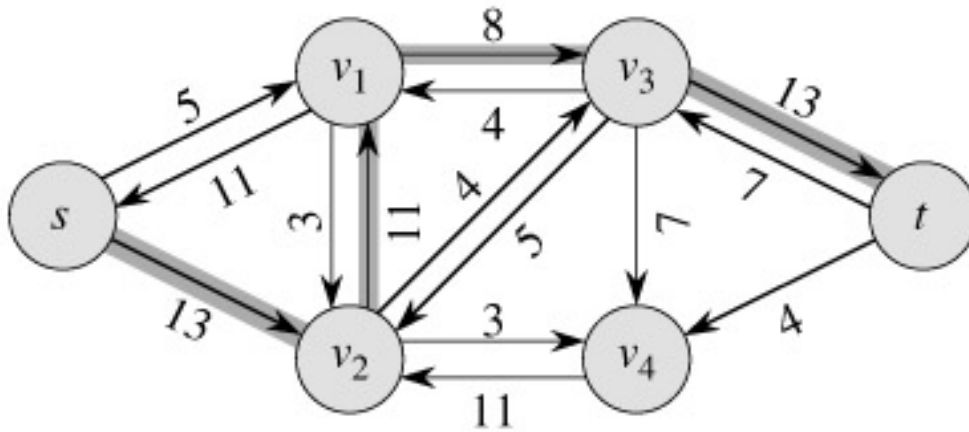
Resulting
Flow = 11



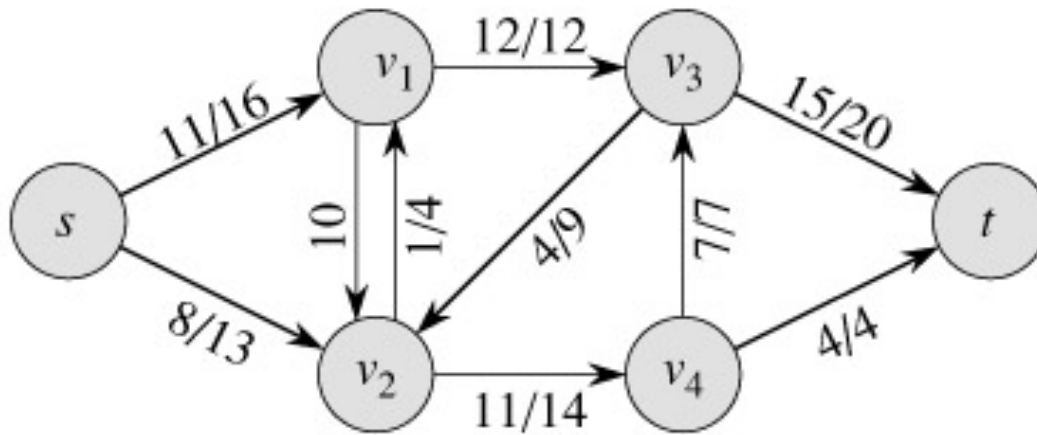
augmenting path

Residual Network

Example



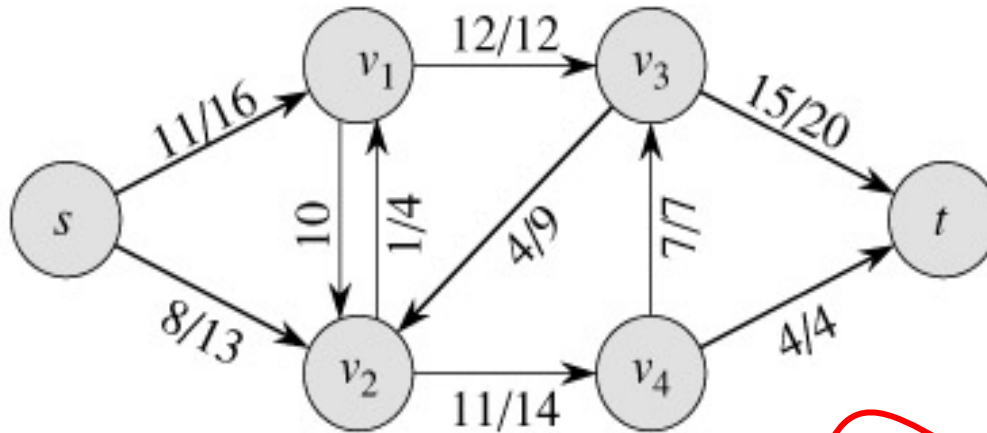
Residual Network



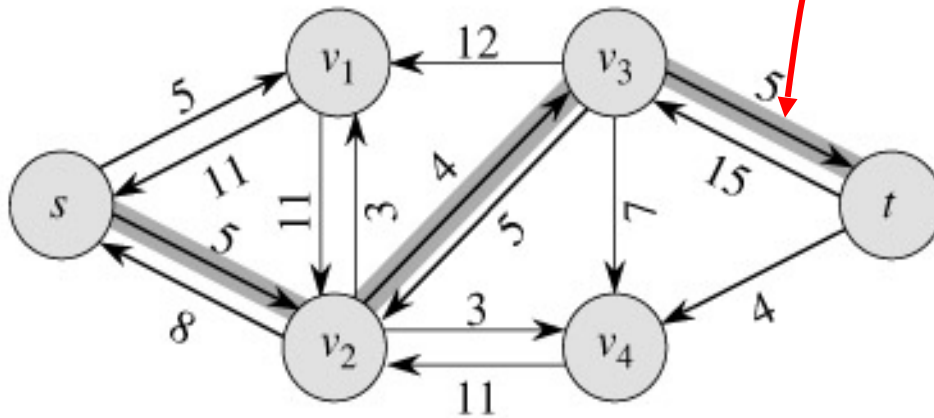
Resulting

Flow = 19

Example



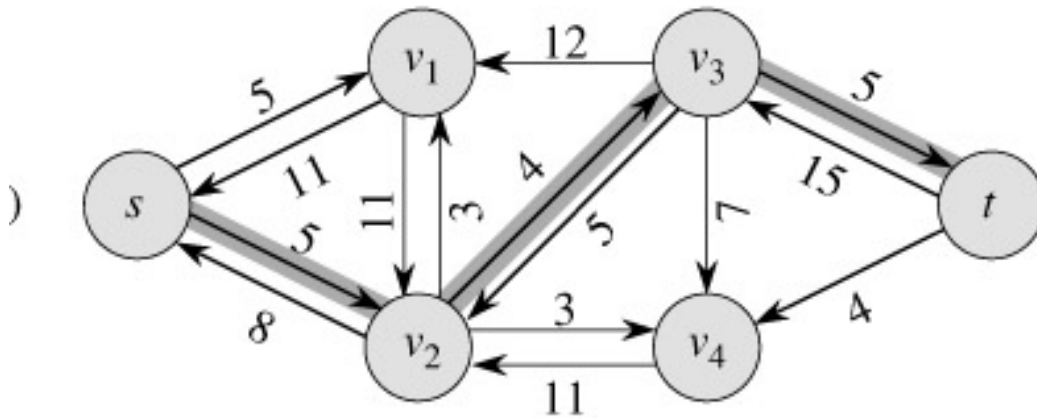
Resulting
Flow = 19



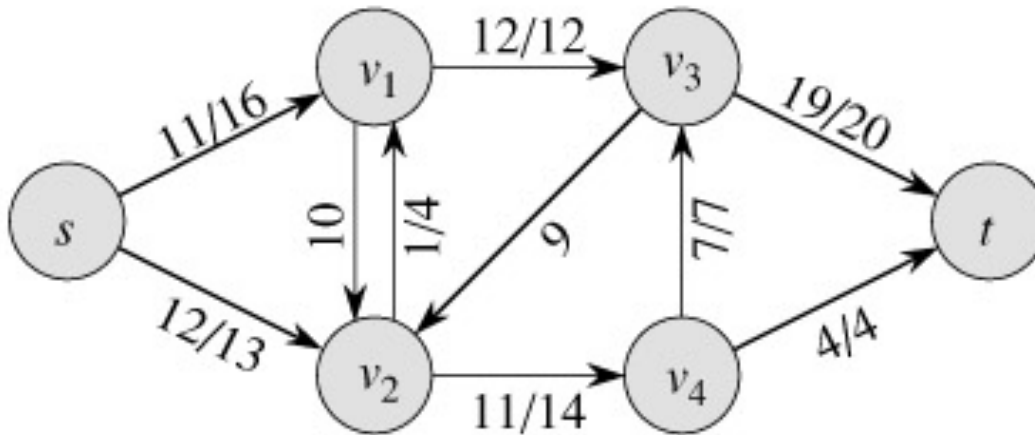
augmenting path

Residual Network

Example

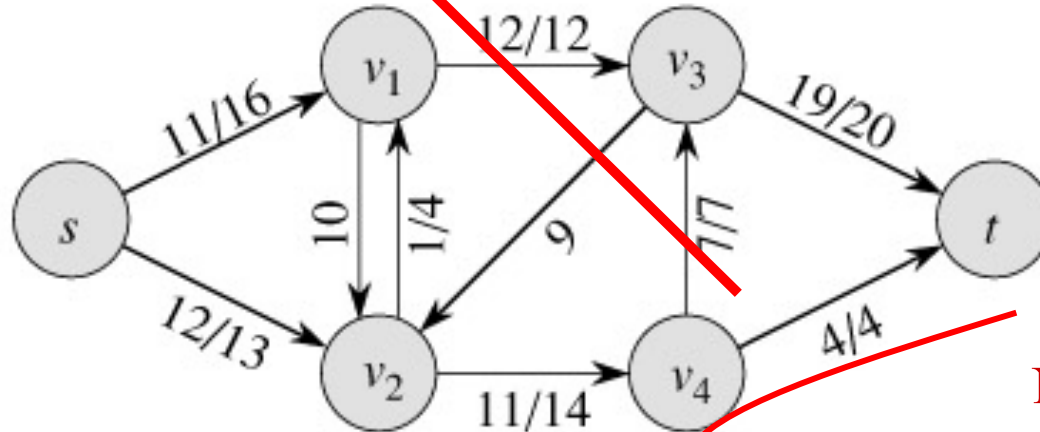


Residual Network



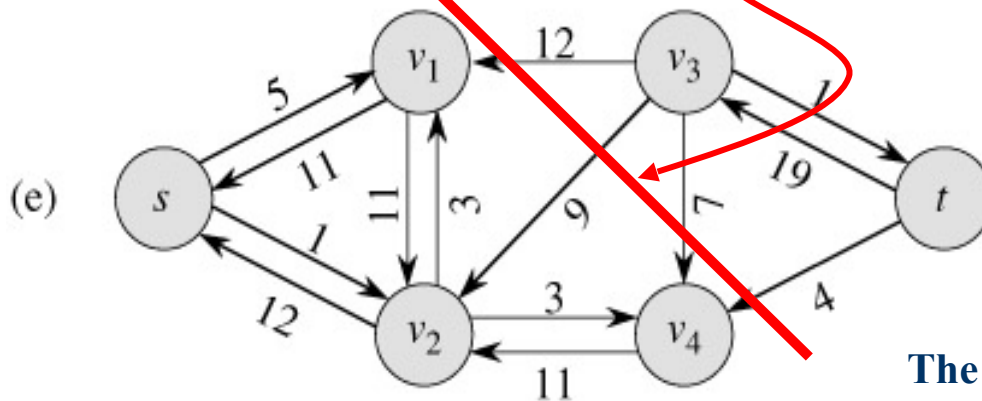
Resulting
Flow = 23

Example



Resulting
Flow = 23

No augmenting path:
Maxflow=23



Residual Network

The residual network G_f contains no augmented paths. So f is a maximum flow in G .



Ford-Fulkerson method, with details

Ford-Fulkerson (G, s, t)

1 **for** each edge $(u, v) \in G.E$ **do**

2 $f(u, v) = f(v, u) = 0$

3 **while** \exists path p from s to t in residual network G_f **do**

4 $c_f = \min\{c_f(u, v) : (u, v) \in p\}$

5 **for** each edge (u, v) in p **do**

6 $f(u, v) = f(u, v) + c_f$

7 $f(v, u) = -f(u, v)$

8 **return** f

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8  return  $f$ 
```

The algorithms based on this method differ in how they choose p in step 3.



Time Analysis I

- A complete analysis establishing which specific method is best is a complex task, however, because their running times depend on
 - The number of augmenting paths needed to find a maxflow
 - The time needed to find each augmenting path



Analysis

FORD-FULKERSON(G, s, t)

1 **for** each edge $(u, v) \in E[G]$

2 **do** $f[u, v] \leftarrow 0$

3 $f[v, u] \leftarrow 0$

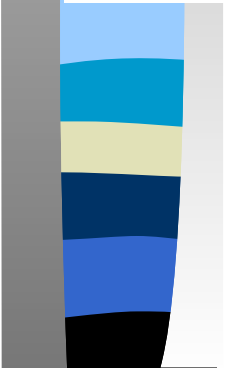
4 **while** there exists a path p from s to t in the residual network G_f

5 **do** $c_f(p) \leftarrow \min \{c_f(u, v) : (u, v) \text{ is in } p\}$

6 **for** each edge (u, v) in p

7 **do** $f[u, v] \leftarrow f[u, v] + c_f(p)$

8 $f[v, u] \leftarrow -f[u, v]$



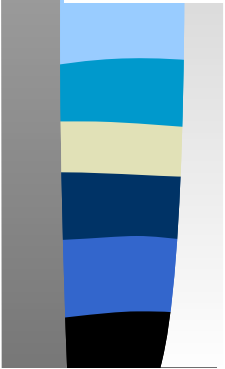


Analysis

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```

$O(E)$



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Analysis



Analysis

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 - **So time is $O(E|f^*|)$.**



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- If capacities are rational, can scale them to integers.

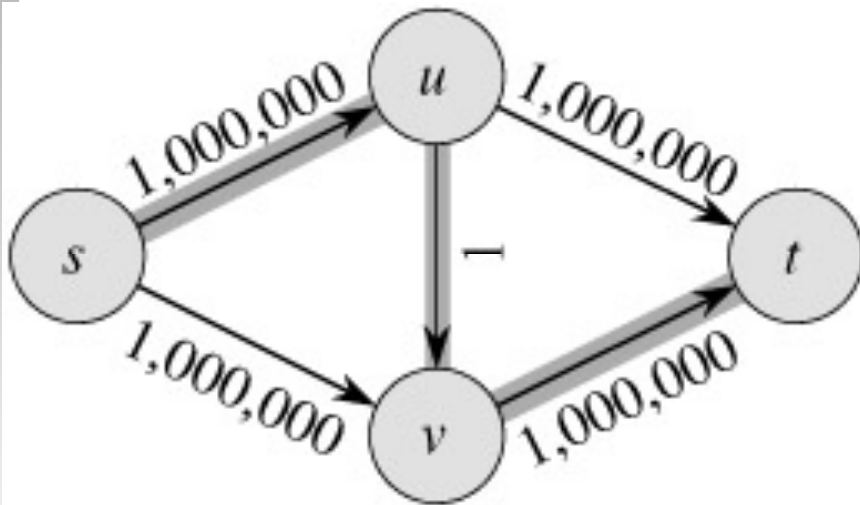


Analysis

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 - **So time is $O(E|f^*|)$.**
- Note that this running time is not polynomial in input size. It depends on $|f^*|$, which is not a function of $|V|$ or $|E|$.
- If capacities are rational, can scale them to integers.
- If irrational, FORD-FULKERSON might never terminate!

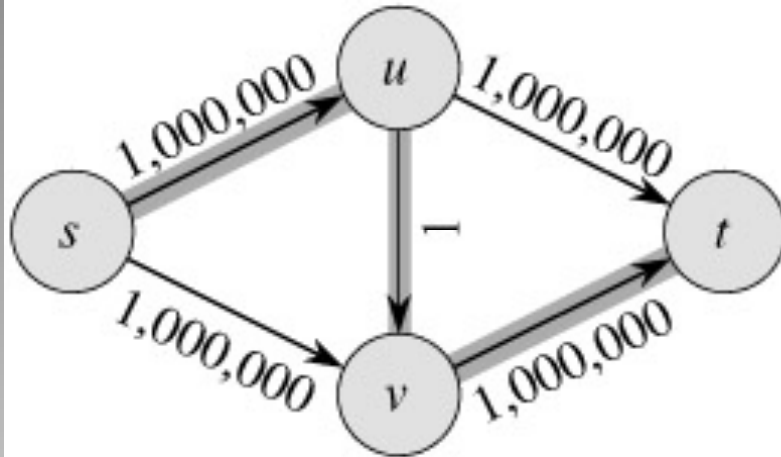
The basic Ford-Fulkerson Algorithm

- With time $O(E |f^*|)$, the algorithm is **not** polynomial.
- This problem is real: Ford-Fulkerson may perform very badly if we are unlucky:

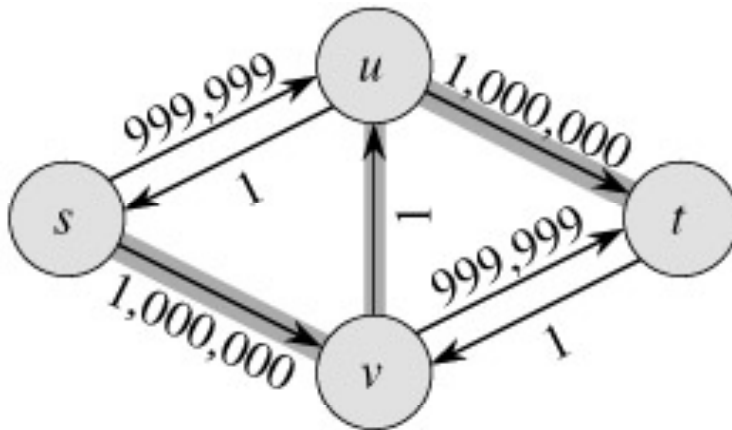


$$|f^*| = 2,000,000$$

Run Ford-Fulkerson on this example

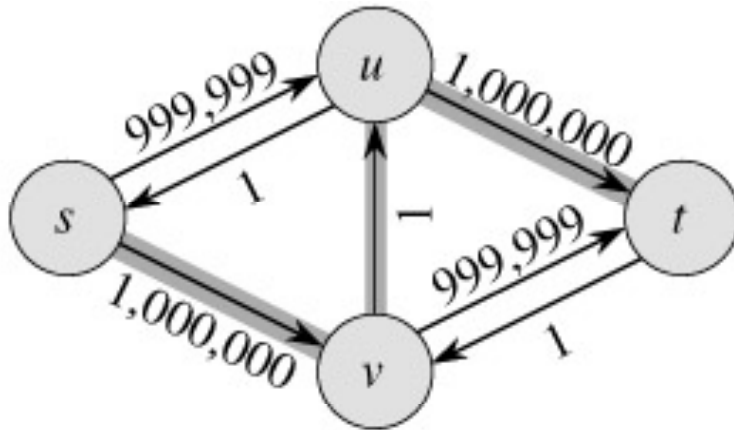


Augmenting Path

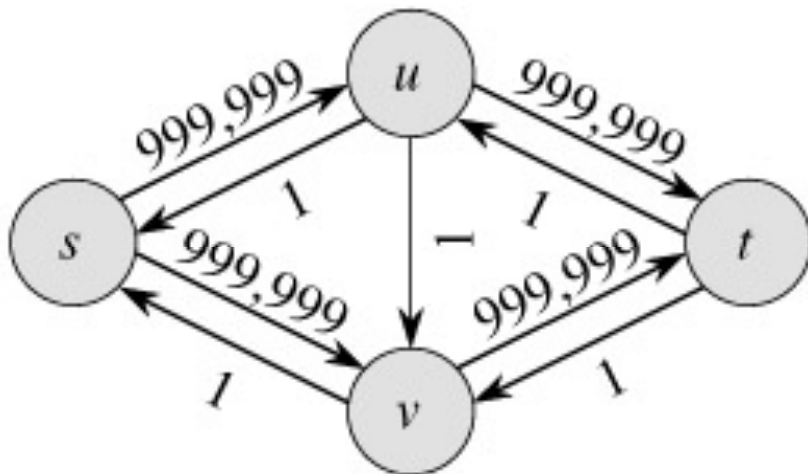


Residual Network

Run Ford-Fulkerson on this example

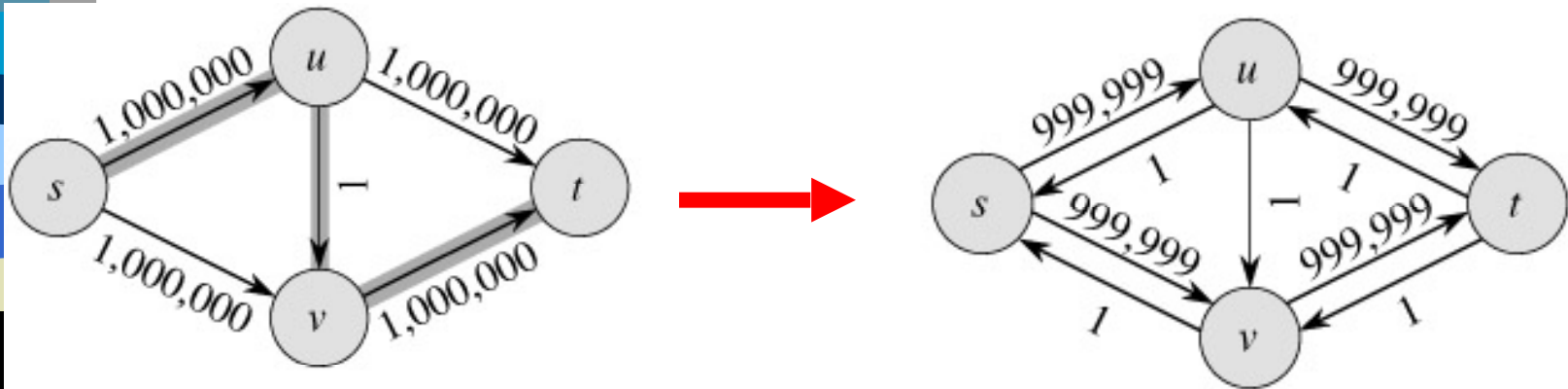


Augmenting Path



Residual Network

Run Ford-Fulkerson on this example



- Repeat 999,999 more times...

The Edmonds-Karp Algorithm

FORD-FULKERSON(G, s, t)

```
1  for each edge  $(u, v) \in E[G]$ 
2      do  $f[u, v] \leftarrow 0$ 
3          $f[v, u] \leftarrow 0$ 
4  while there exists a path  $p$  from  $s$  to  $t$  in the residual network  $G_f$ 
5      do  $c_f(p) \leftarrow \min \{c_f(u, v) : (u, v) \text{ is in } p\}$ 
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7             do  $f[u, v] \leftarrow f[u, v] + c_f(p)$ 
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The Edmonds-Karp Algorithm

A small fix to the Ford-Fulkerson algorithm makes it work in polynomial time.

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The Edmonds-Karp Algorithm

A small fix to the Ford-Fulkerson algorithm makes it work in polynomial time.

- Specify how to compute the path in line 4.

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```



The Edmonds-Karp Algorithm



The Edmonds-Karp Algorithm

- Compute the path in line 4 using breadth-first search on residual network.



The Edmonds-Karp Algorithm

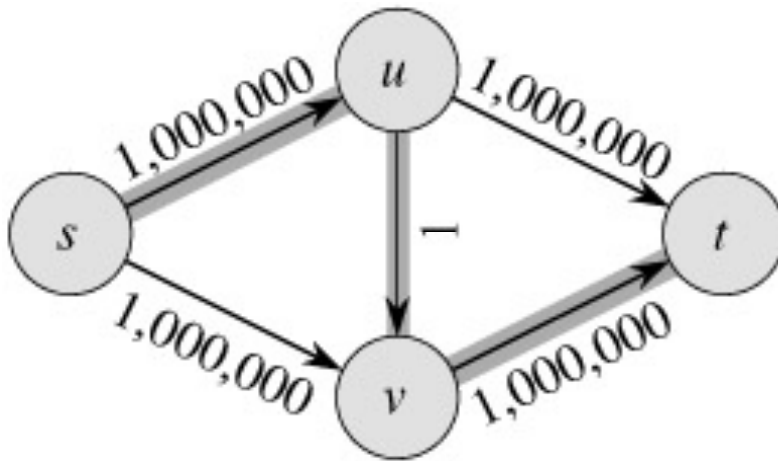
- Compute the path in line 4 using breadth-first search on residual network.
- The augmenting path p is the shortest path from s to t in the residual network (treating all edge weights as 1).



The Edmonds-Karp Algorithm

- Compute the path in line 4 using breadth-first search on residual network.
- The augmenting path p is the shortest path from s to t in the residual network (treating all edge weights as 1).
- Runs in time $O(V E^2)$.

The Edmonds-Karp Algorithm - example



- Edmonds-Karp's algorithm runs only 2 iterations on this graph.



Time Complexity

FORD-FULKERSON(G, s, t)

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- Let, total number of flow augmentations performed by Edmonds-Karp algorithm is $O(VE)$



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- Let, total number of flow augmentations performed by Edmonds-Karp algorithm is $O(VE)$
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```

- Let, total number of flow augmentations performed by Edmonds-Karp algorithm is $O(VE)$
- BFS to find the augmented path – $O(E)$
- So, Total running time is $O(VE^2)$



Conditions

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 augmented paths.
3. $|f| = c(S,T)$ for some cut (S,T) (a min-cut).

It is a flow since there is no augmented paths It is maximum since the sink is not reachable from the source

