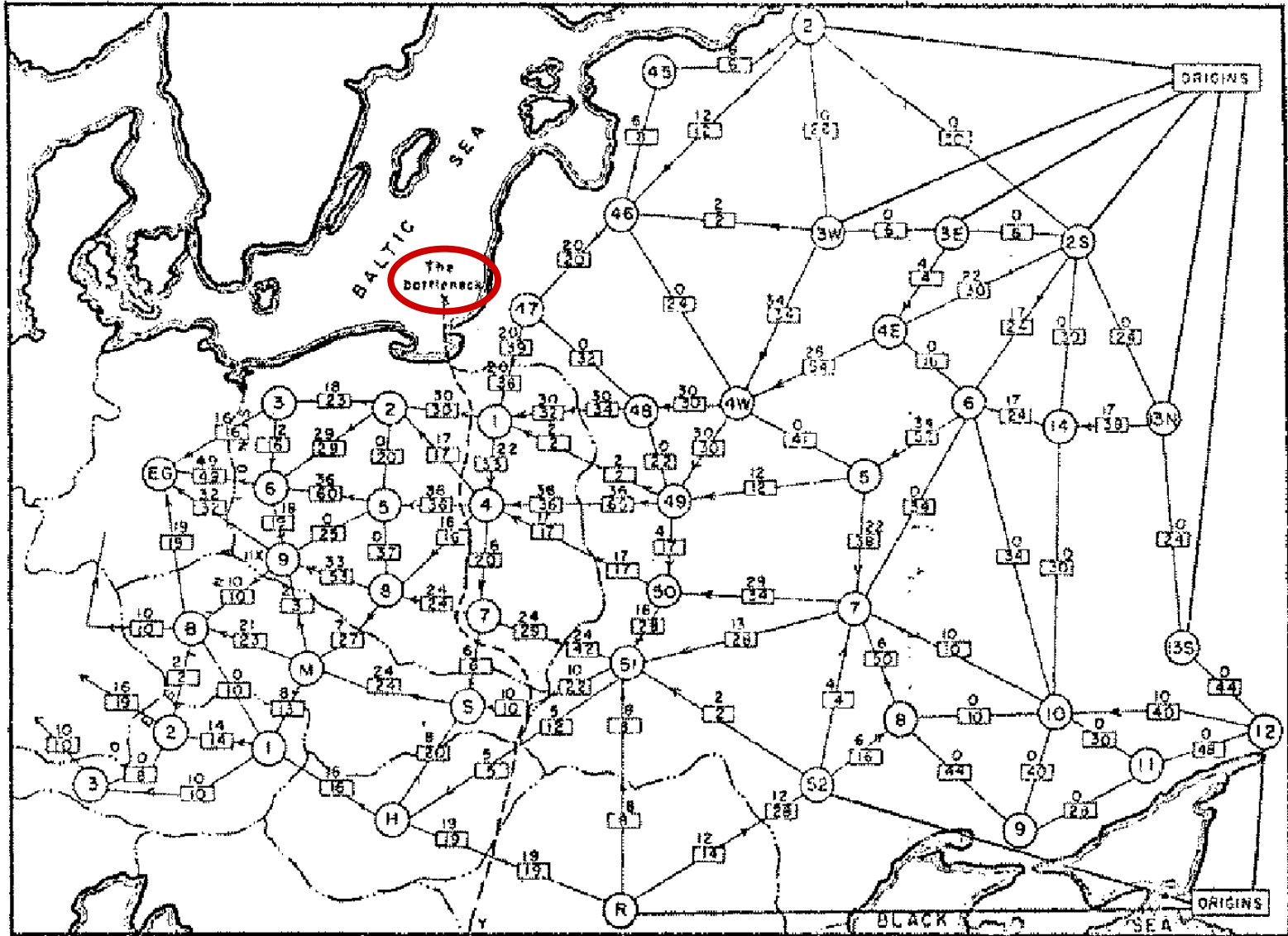


# 7.1 Network Flow

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# Soviet Rail Network, 1955



Reference: *On the history of the transportation and maximum flow problems.*  
Alexander Schrijver in *Math Programming*, 91: 3, 2002. (See "External Links")

# Maximum Flow and Minimum Cut

## Max flow and min cut.

- Two very rich algorithmic problems.
- Cornerstone problems in combinatorial optimization.
- Beautiful mathematical duality.

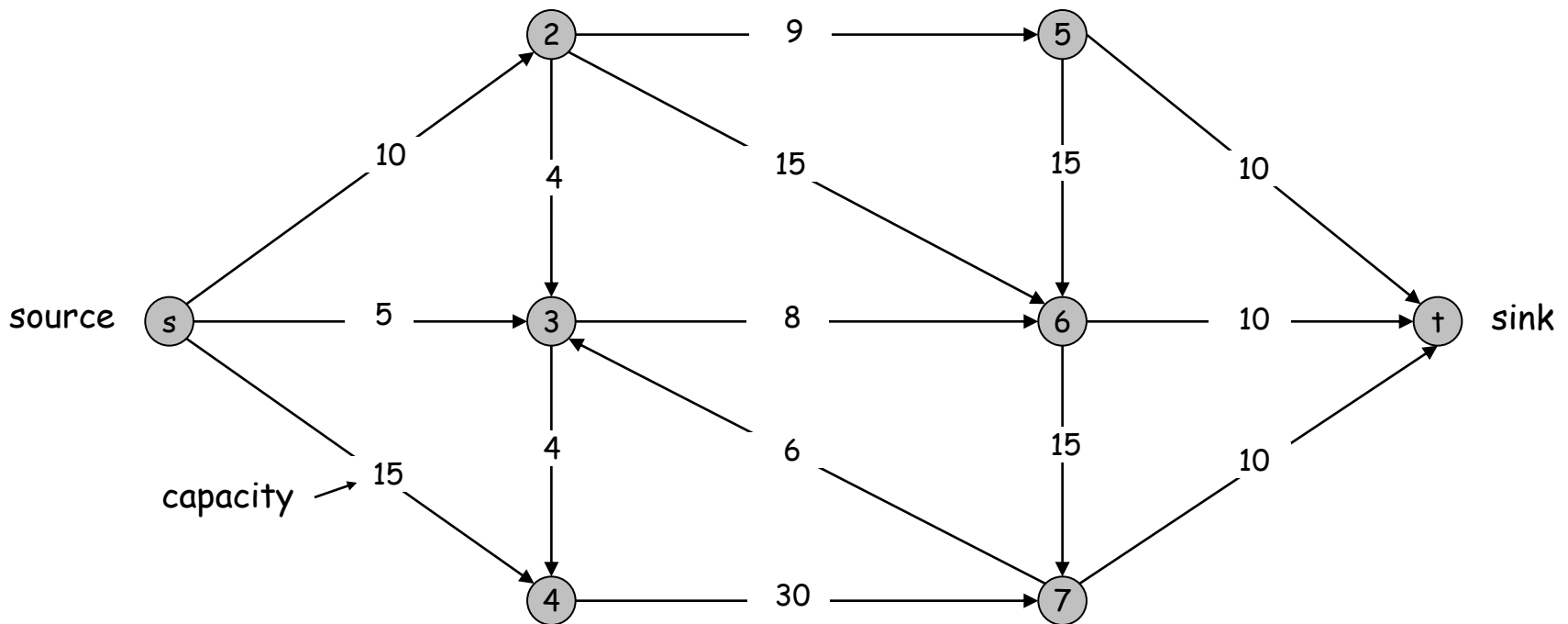
## Nontrivial applications / reductions.

- Data mining.
- Open-pit mining.
- Project selection.
- Airline scheduling.
- Bipartite matching.
- Baseball elimination.
- Image segmentation.
- Network connectivity.
- Network reliability.
- Distributed computing.
- Egalitarian stable matching.
- Security of statistical data.
- Network intrusion detection.
- Multi-camera scene reconstruction.
- Many many more . . .

# Minimum Cut Problem

## Flow network.

- Abstraction for material **flowing** through the edges.
- $G = (V, E) =$  directed graph
- Two distinguished nodes:  $s =$  source,  $t =$  sink.
- $c(e) =$  **capacity** of edge  $e$ .

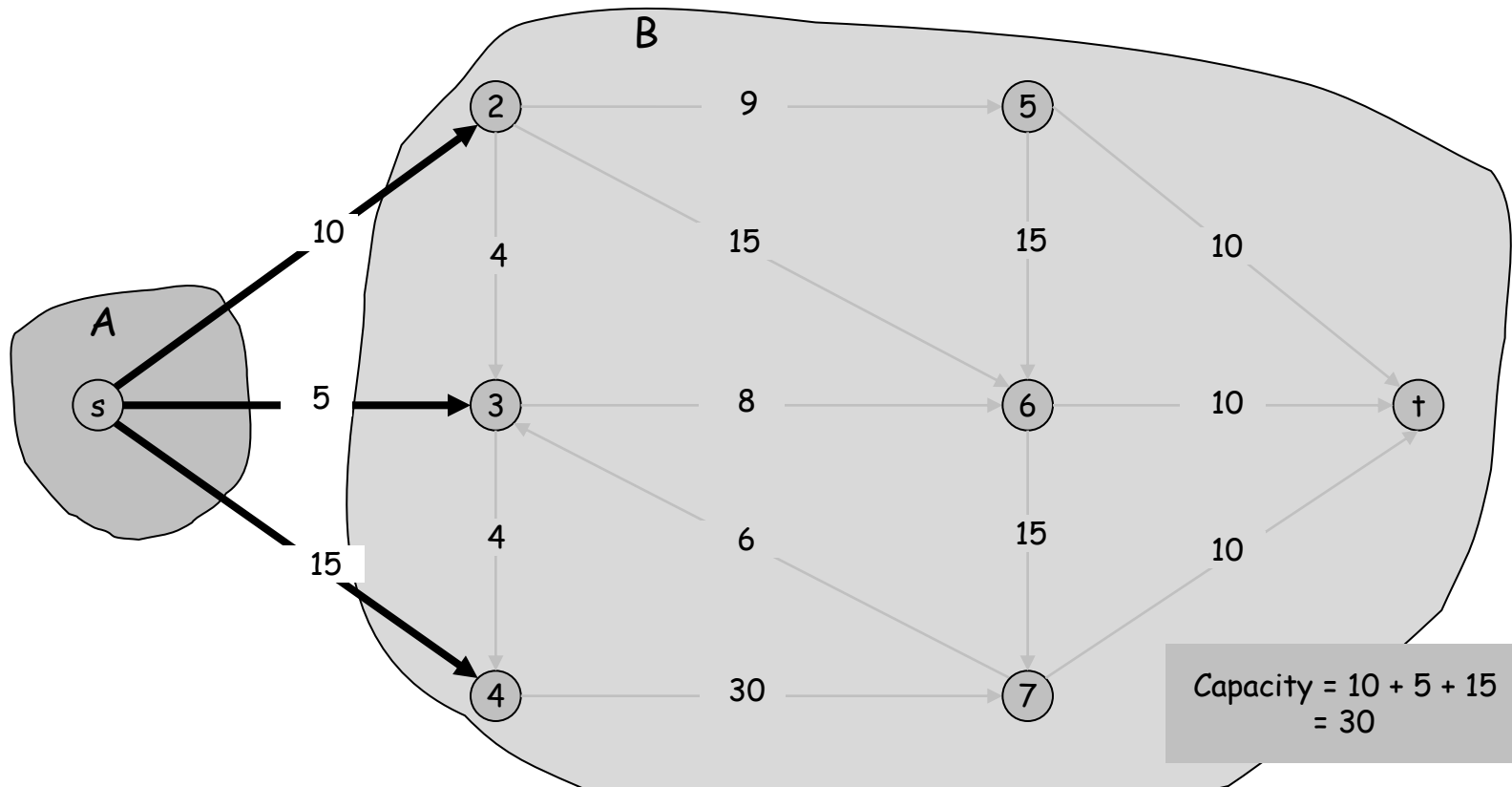


# Cuts

Def. An **s-t cut** is a partition  $(A, B)$  of  $V$  with  $s \in A$  and  $t \in B$ .

Def. The **capacity** of a cut  $(A, B)$  is:  $cap(A, B) = \sum_{e \text{ out of } A} c(e)$

Q. What is the capacity of the s-t cut  $(\{s\}, V - \{s\})$  ?

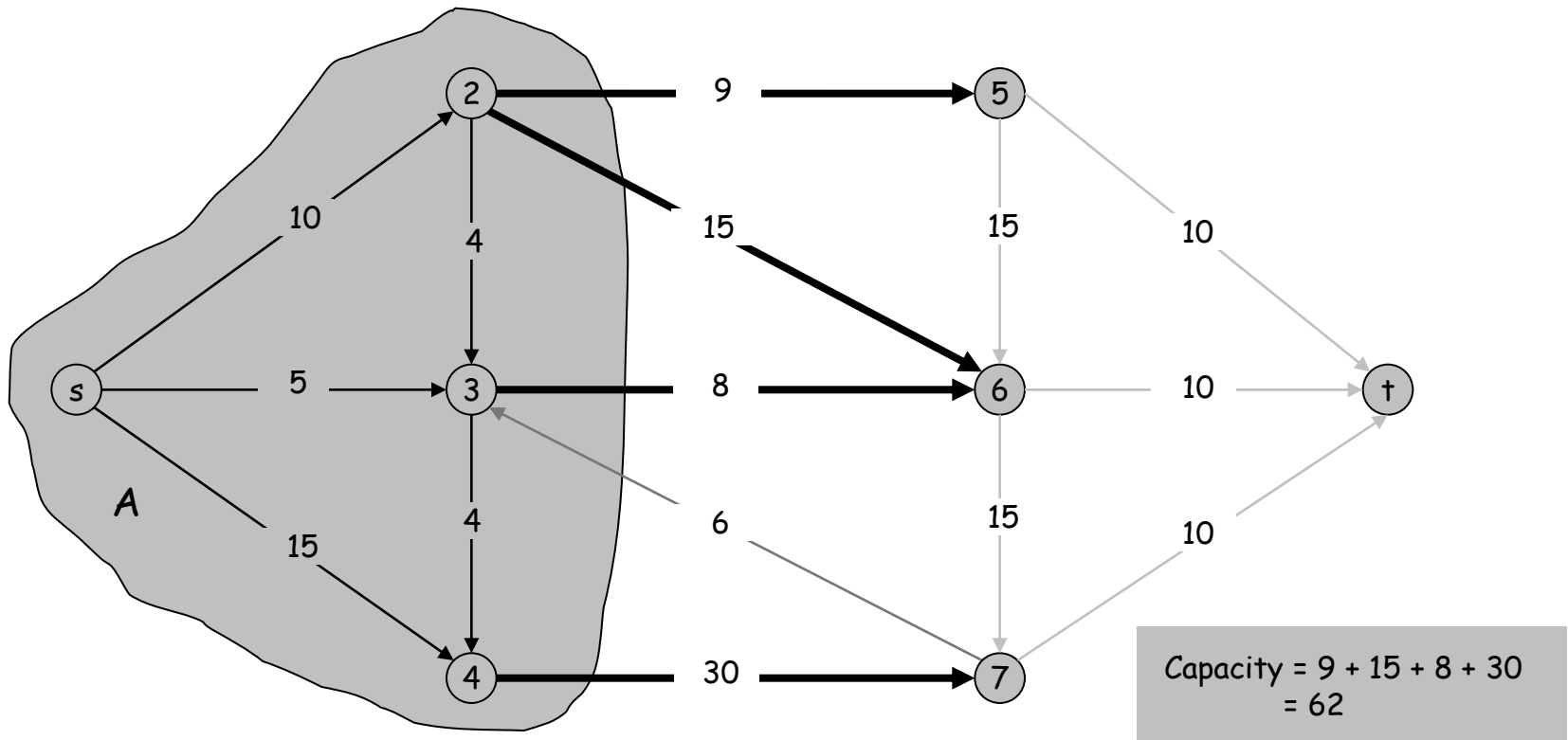


# Cuts

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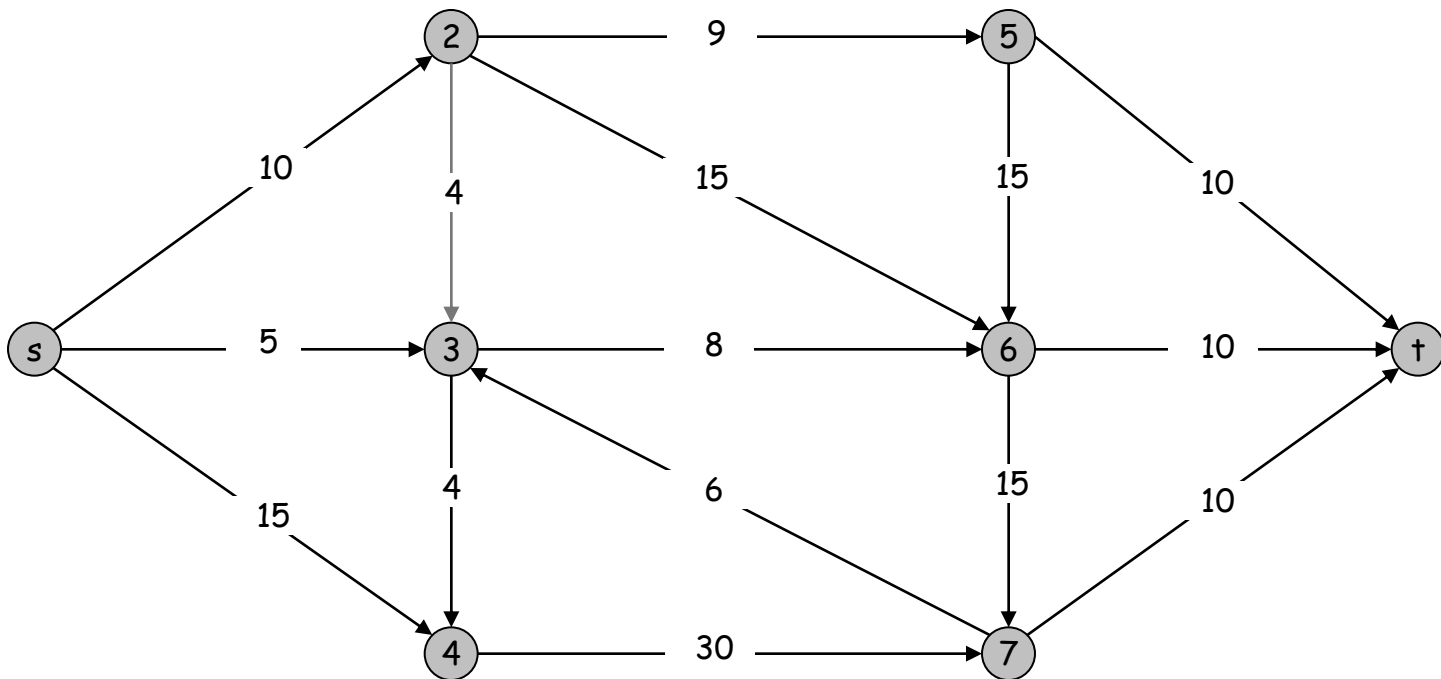
Q. What is the capacity of the s-t cut  $(\{s, 2, 3, 4\}, \{5, 6, 7, t\})$  ?



# Minimum Cut Problem

Min s-t cut problem. Find an s-t cut of minimum capacity. (a bottleneck)

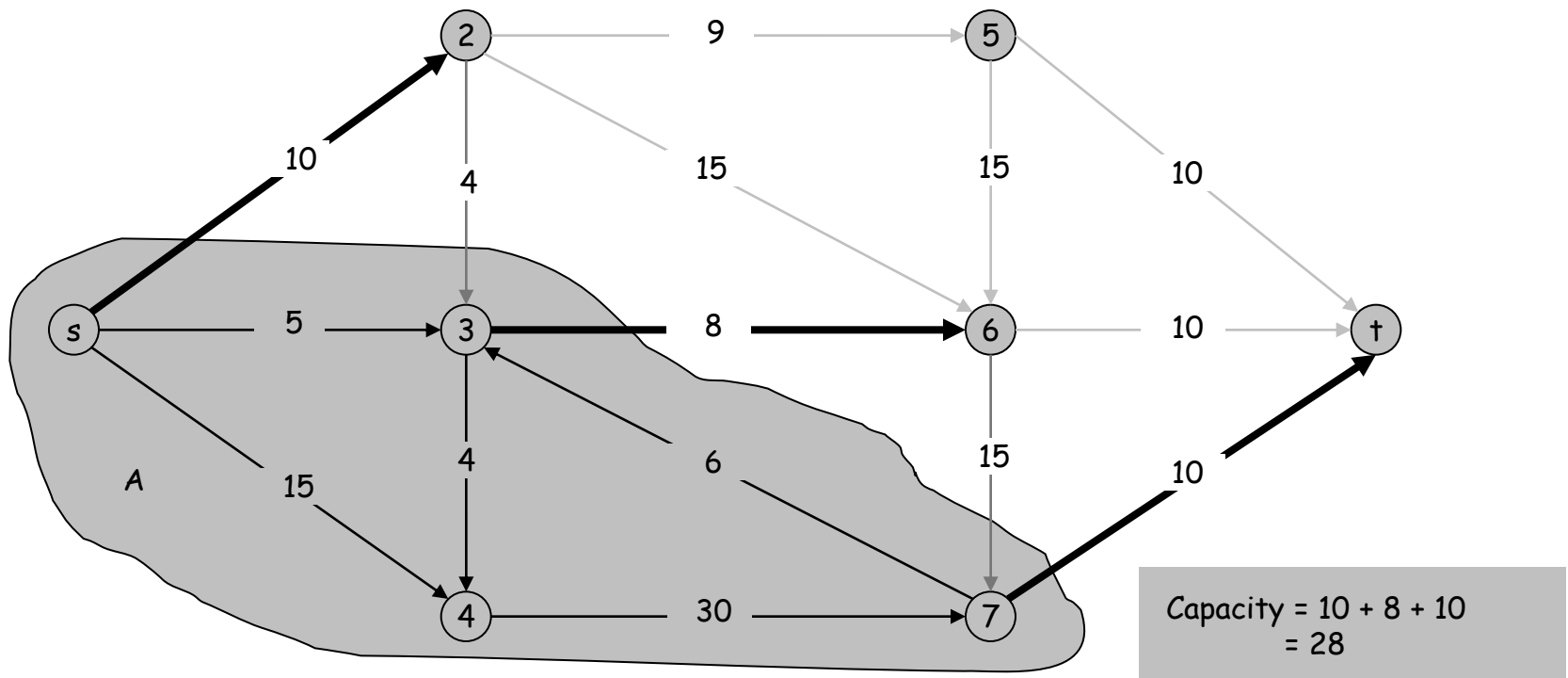
Q. What is the capacity of the minimum s-t cut? (1 min)



# Minimum Cut Problem

Min s-t cut problem. Find an s-t cut of minimum capacity. (a bottleneck)

Q. What is the capacity of the minimum s-t cut? (1 min)





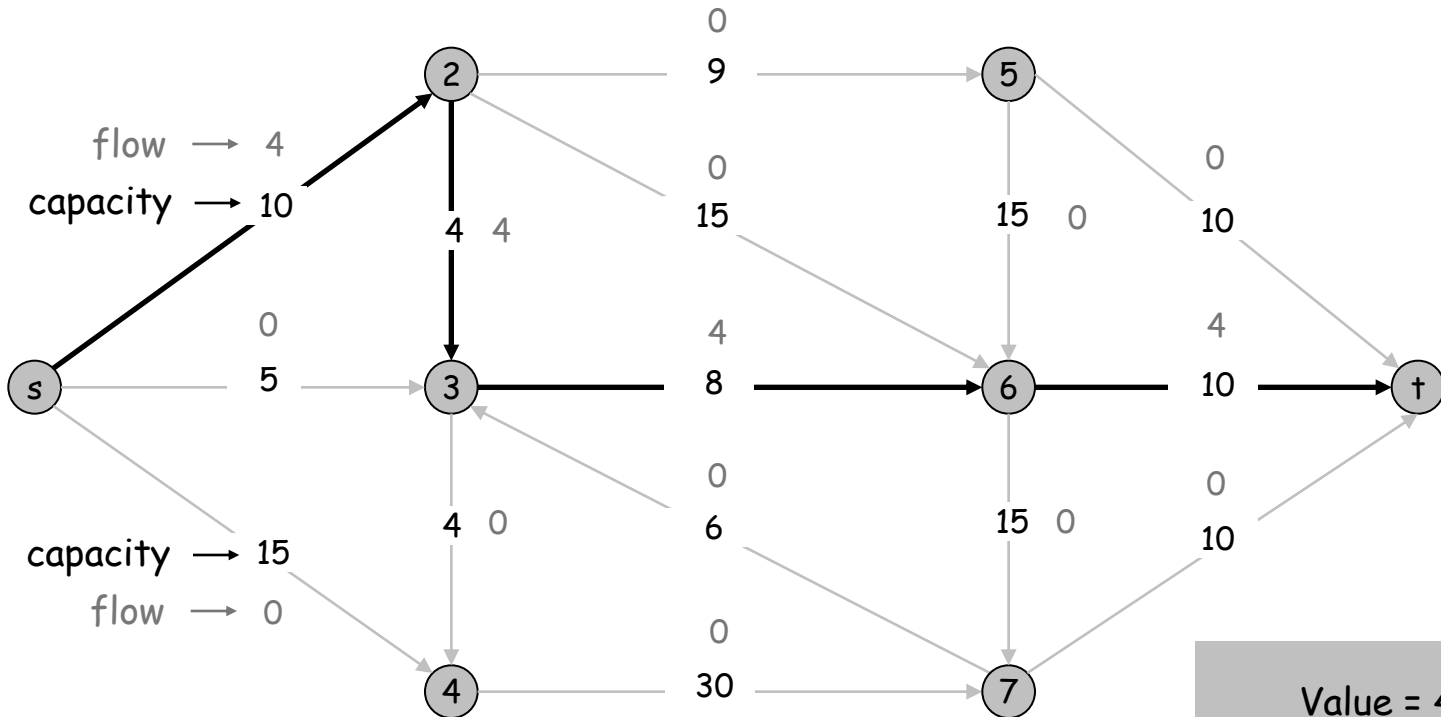
# Flows

Def. An **s-t flow** is a function that satisfies:

- For each  $e \in E$ :  $0 \leq f(e) \leq c(e)$  (capacity)
- For each  $v \in V - \{s, t\}$ :  $\sum_{e \text{ into } v} f(e) = \sum_{e \text{ out of } v} f(e)$  (conservation)

Def. The **value** of a flow  $f$  is:  $v(f) = \sum_{e \text{ out of } s} f(e)$ .

Q. Is the flow below correct?



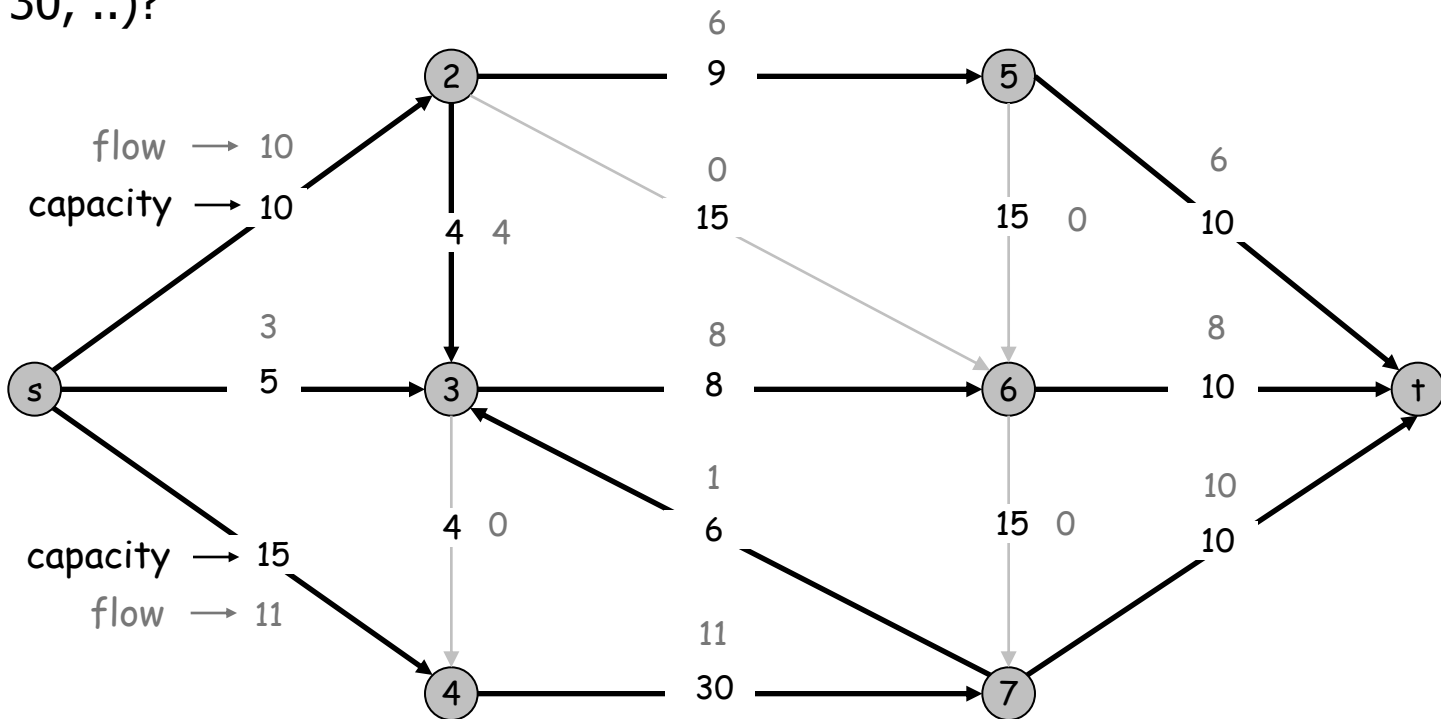
# Flows

Def. An **s-t flow** is a function that satisfies:

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Def. The **value** of a flow  $f$  is:  $v(f) = \sum_{e \text{ out of } s} f(e)$ .

Q. What is the value of this flow?  
(24, 30, ..)?



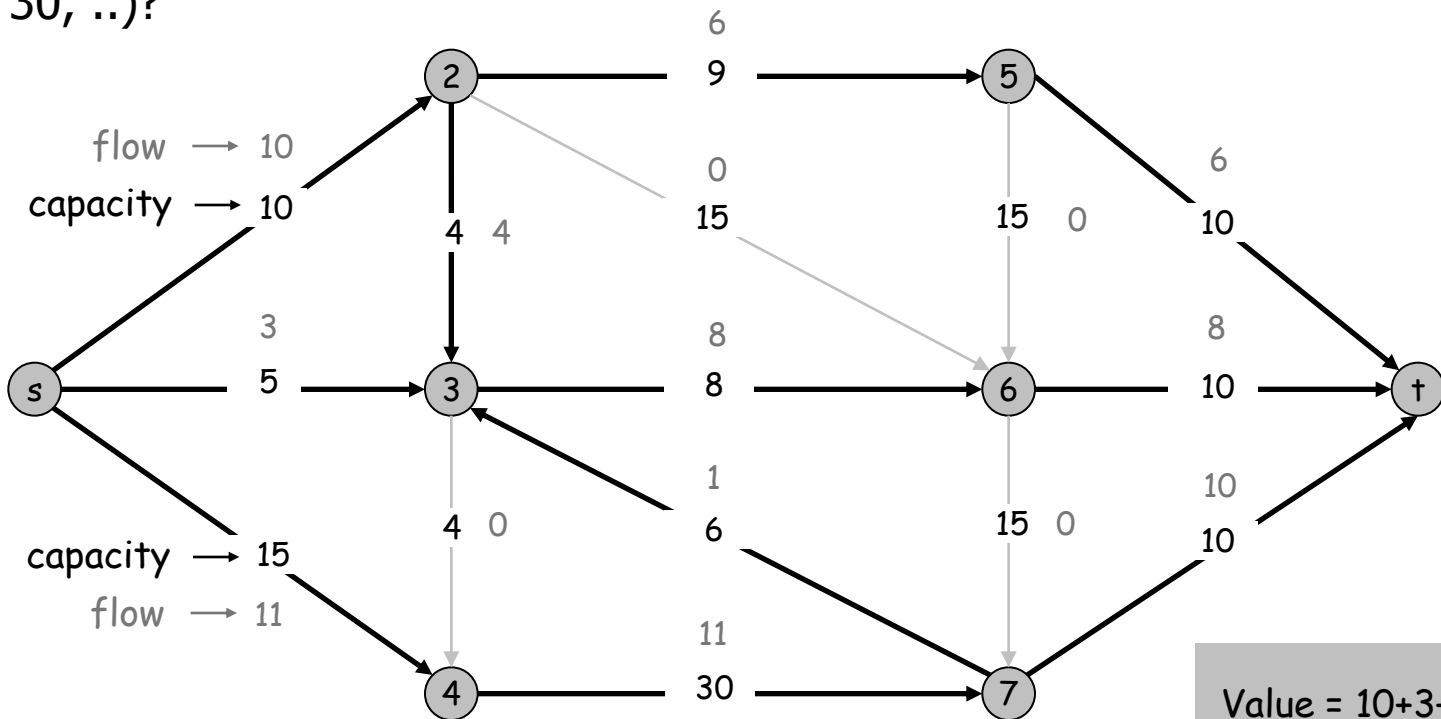
# Flows

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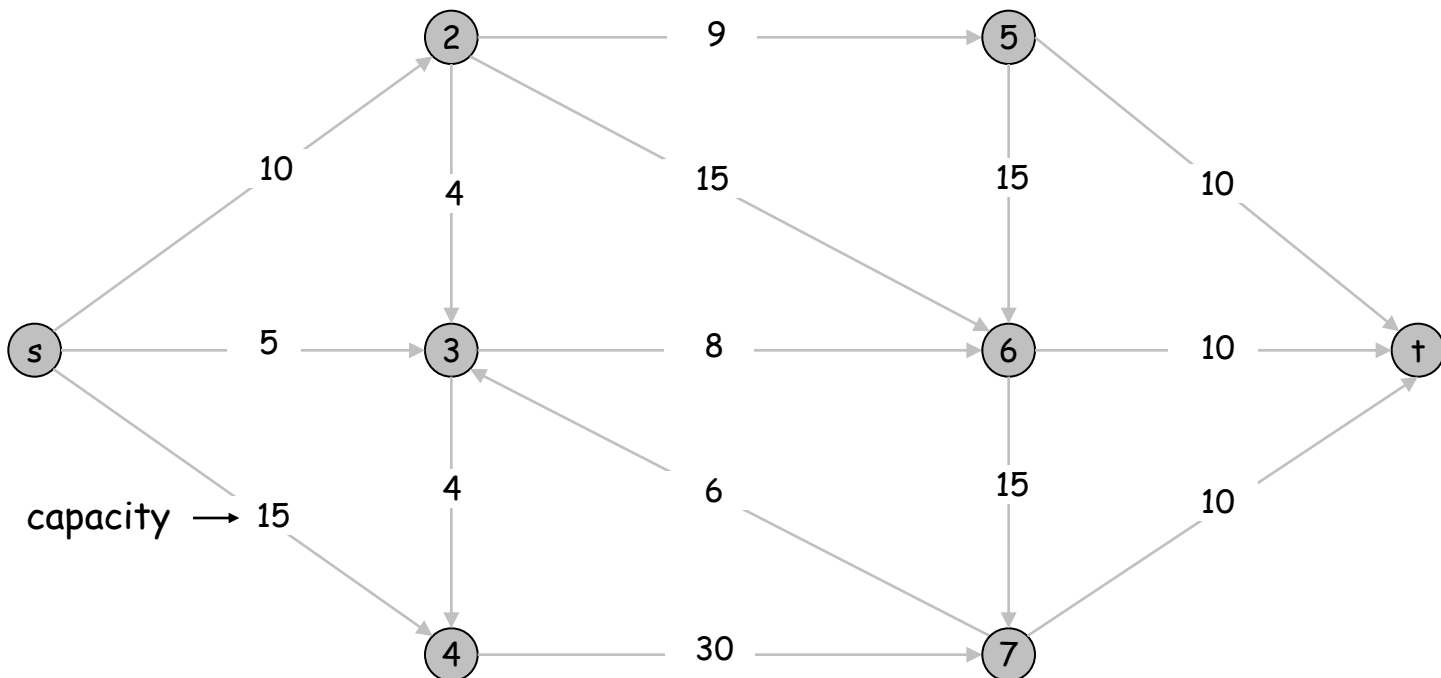
Q. What is the value of this flow?  
(24, 30, ..)?



# Maximum Flow Problem

Max flow problem. Find s-t flow of maximum value.

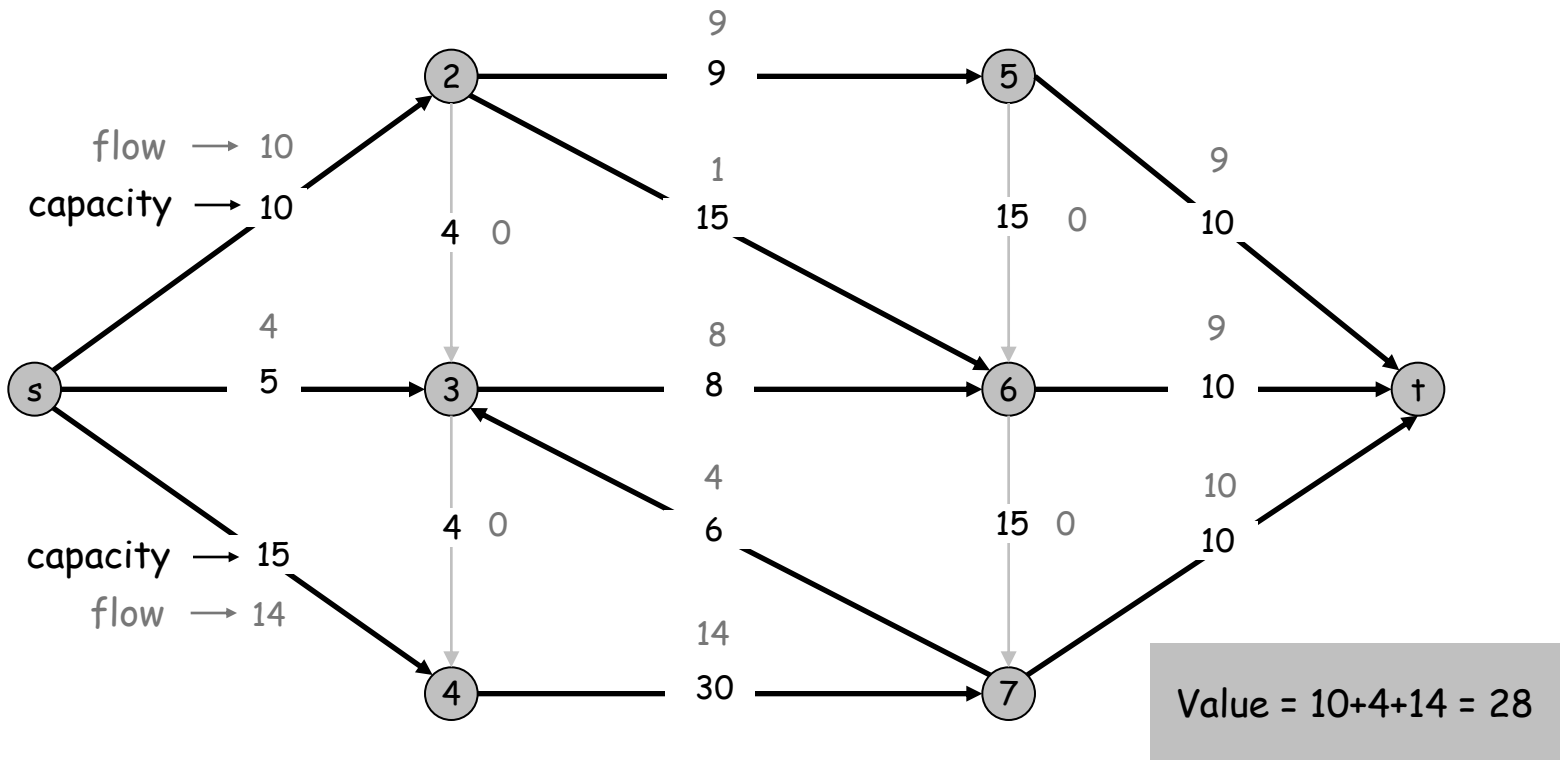
Q. What is the value of the maximum flow here? (1 min)



# Maximum Flow Problem

Max flow problem. Find s-t flow of maximum value.

Q. What is the value of the maximum flow here? (1 min)



# Towards Solving the Maximum Flow Problem

Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut.

**Flow value lemma.** The net flow across any cut is equal to flow leaving  $s$ .

**Weak duality.** For any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Corollary.** If  $v(f) = \text{cap}(A, B)$ , then  $f$  is a max flow.

Max-flow algorithm

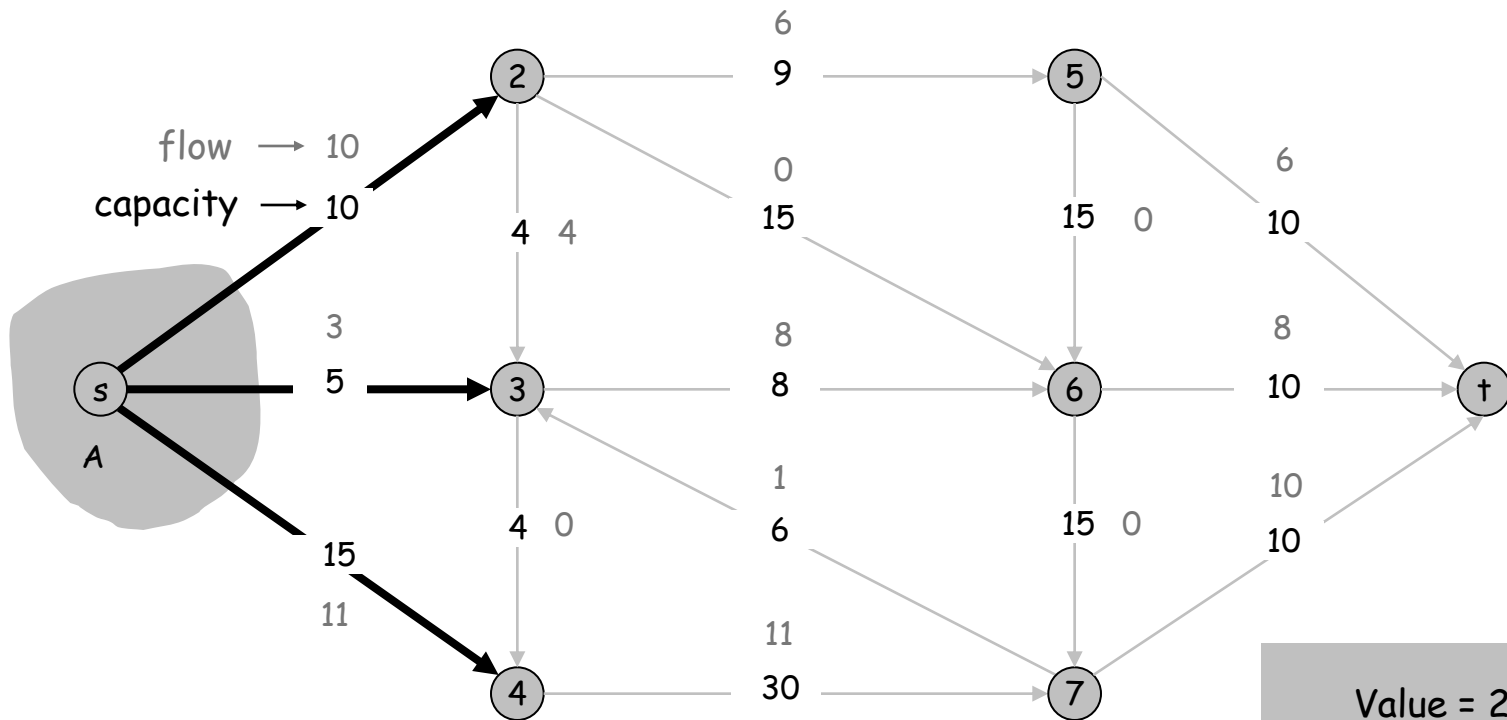
**Max-flow min-cut theorem.** [Ford-Fulkerson 1956]

The value of the max flow is equal to the capacity of the min cut.

# Flows and Cuts

**Flow value lemma.** Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then, the net flow sent across the cut is equal to the amount leaving  $s$ .

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$

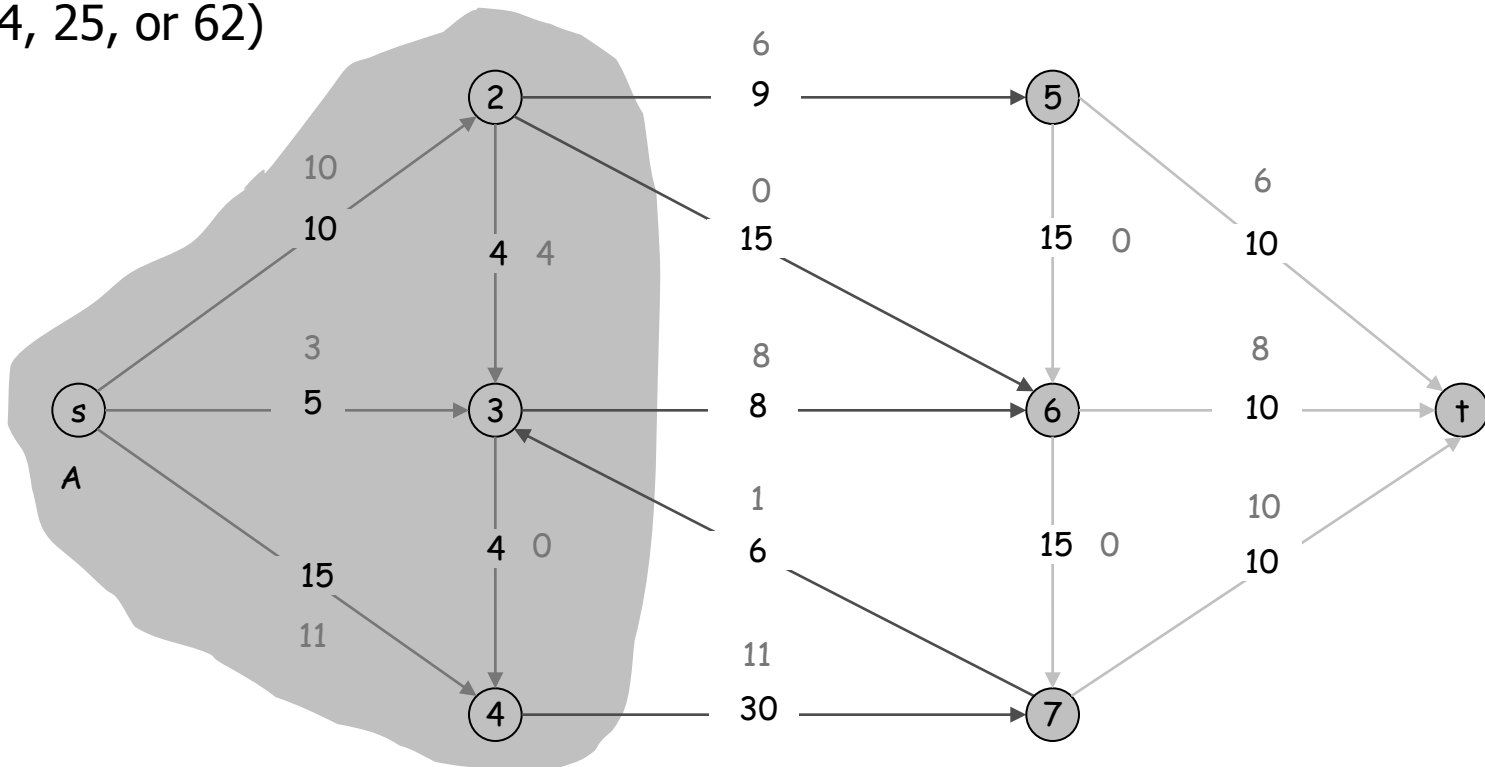


# Flows and Cuts

**Flow value lemma.** Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then, the net flow sent across the cut is equal to the amount leaving  $s$ .

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$

**Q.** What is the net flow sent across the cut  $(\{s, 2, 3, 4\}, \{5, 6, 7, t\})$ ?  
(24, 25, or 62)



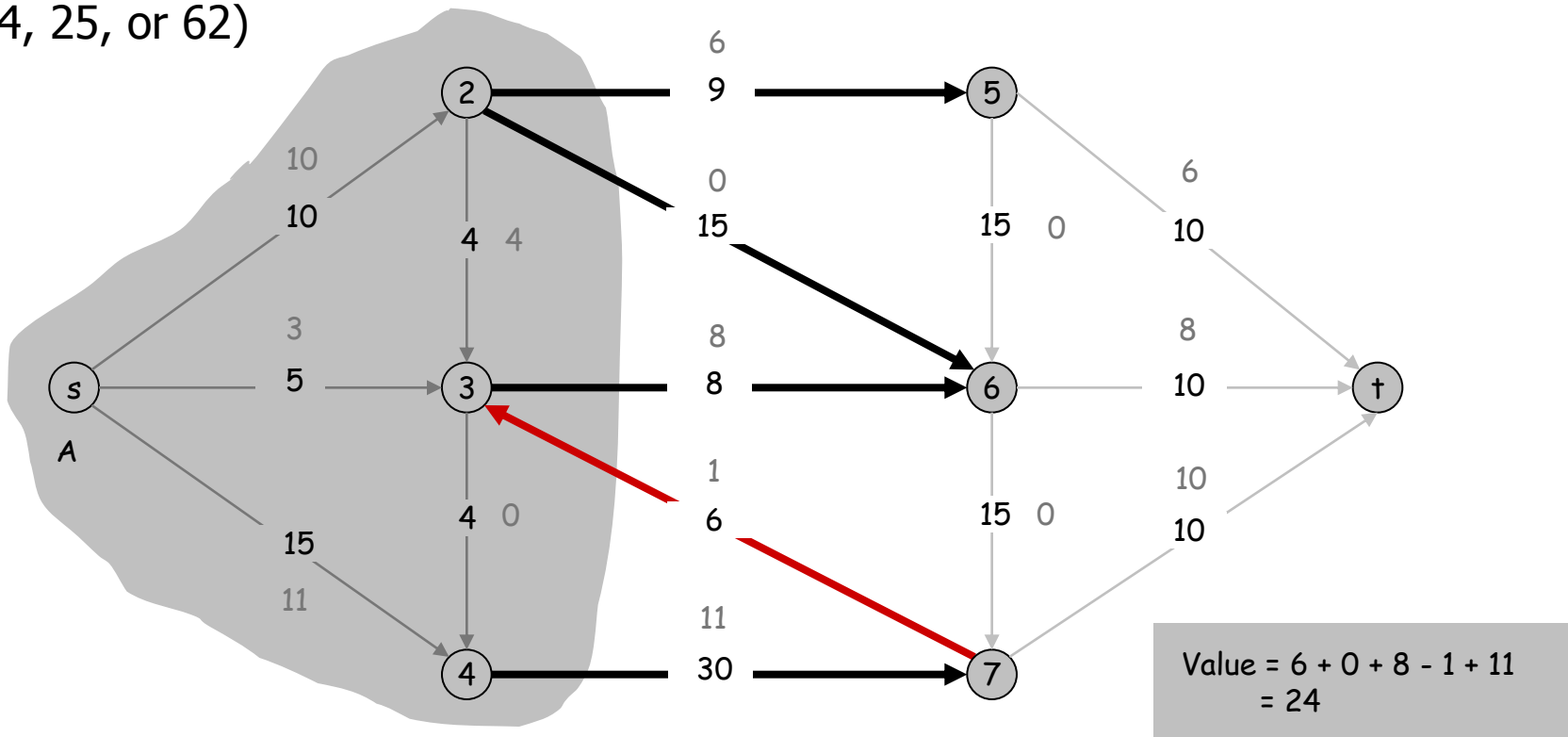


# Flows and Cuts

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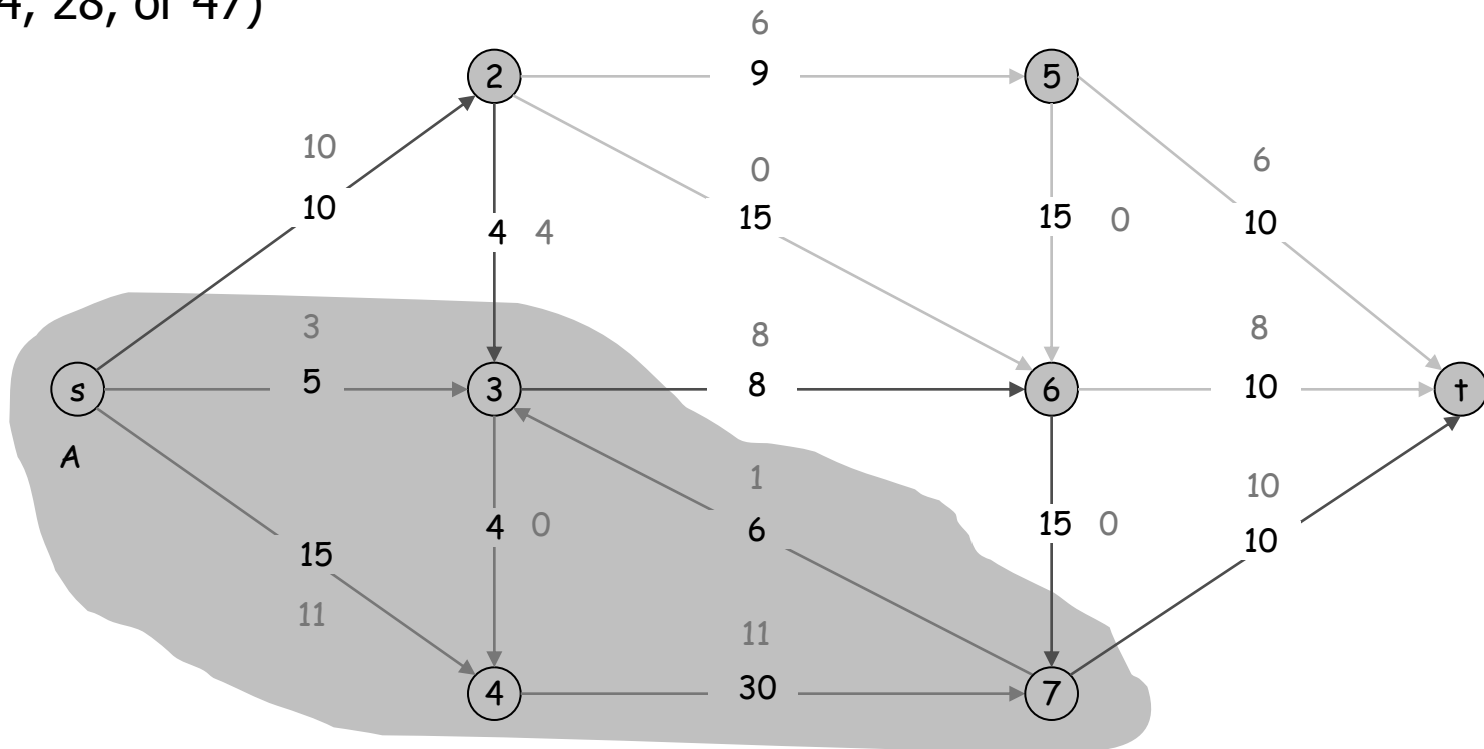


# Flows and Cuts

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$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$

**Q.** What is the net flow sent across the cut  $(\{s, 3, 4, 7\}, \{2, 5, 6, t\})$ ?  
(24, 28, or 47)

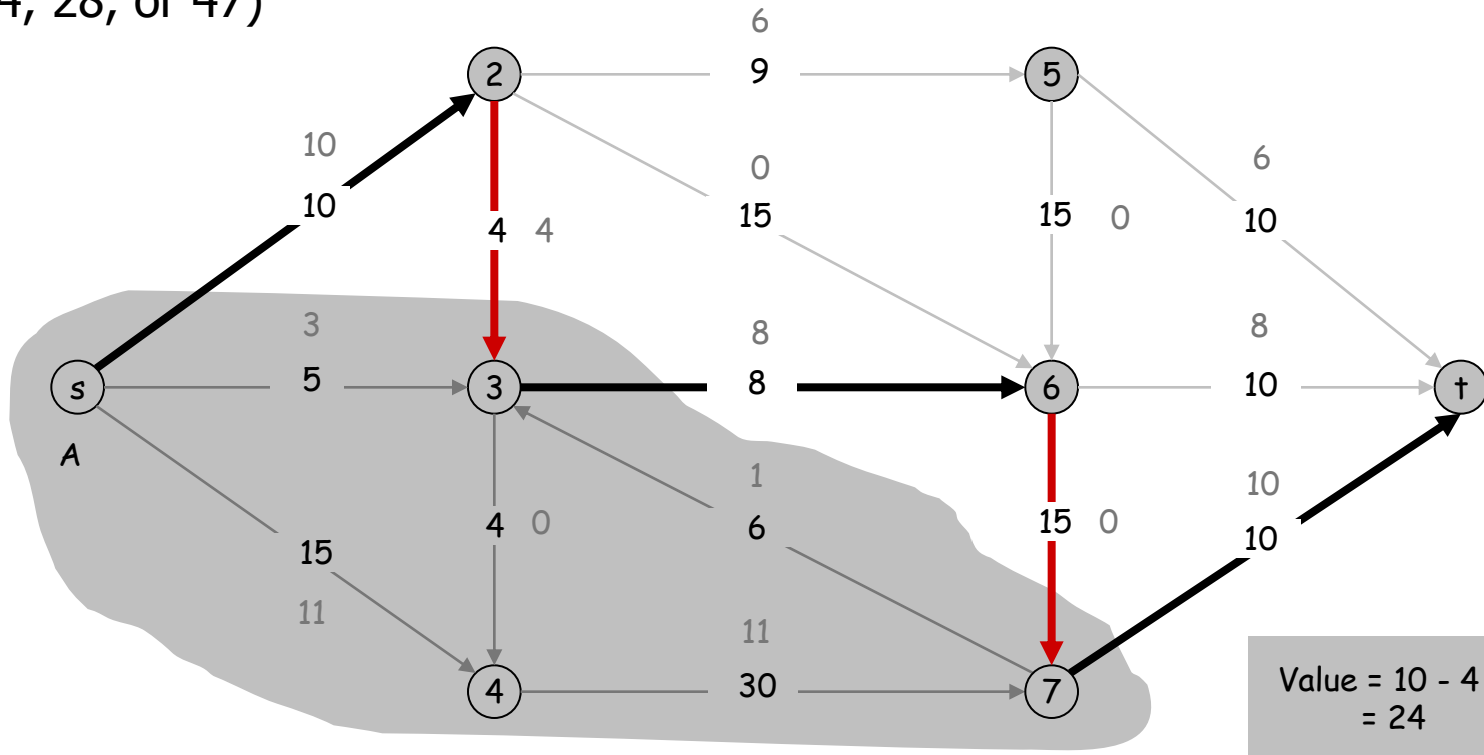


# Flows and Cuts

**Flow value lemma.** Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then, the net flow sent across the cut is equal to the amount leaving  $s$ .

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$

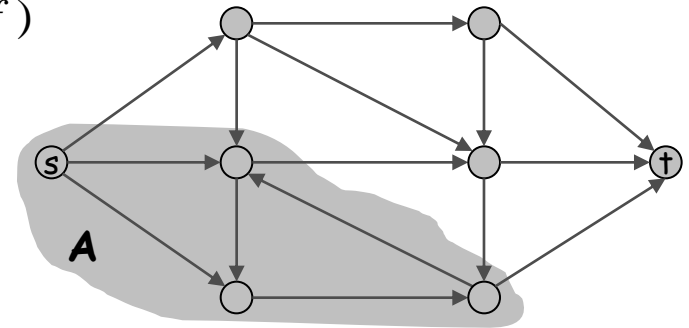
Q. What is the net flow sent across the cut  $(\{s, 3, 4, 7\}, \{2, 5, 6, t\})$ ?  
(24, 28, or 47)



# Flows and Cuts

Flow value lemma. Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$



Pf.

Q. How to start?

# Flows and Cuts

Flow value lemma. Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$

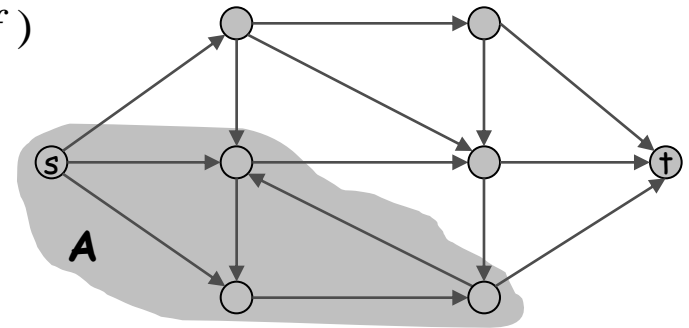
Pf.

$$v(f) =$$

=

M

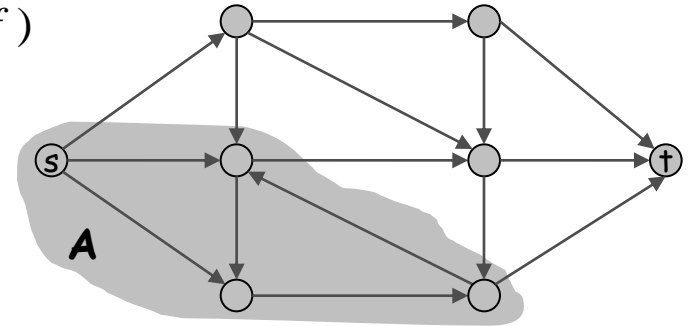
$$= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e).$$



# Flows and Cuts

Flow value lemma. Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$



Pf.

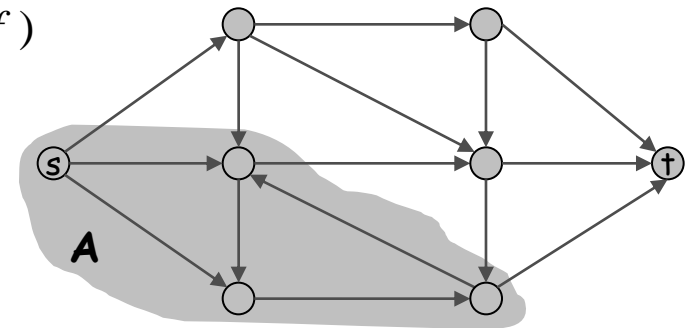
$$\begin{aligned} v(f) &= \sum_{e \text{ out of } s} f(e) \\ &= \\ &M \\ &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e). \end{aligned}$$

Q. What do we know for nodes  $v \neq s$  in  $A$  on:  $\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e)$  ?

# Flows and Cuts

**Flow value lemma.** Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$



**Pf.**

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } s} f(e) \\ &= \\ &M \\ &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e). \end{aligned}$$

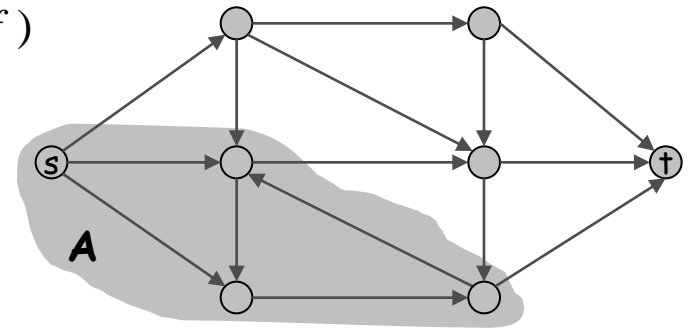
**Q.** What do we know for nodes  $v \neq s$  in  $A$  on:  $\sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e)$  ?

**A.** Conservation of flow for  $v \neq s$  or  $t$ :  $\sum_{e \text{ into } v} f(e) = \sum_{e \text{ out of } v} f(e)$   
(from definition of flow)

# Flows and Cuts

**Flow value lemma.** Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Then

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e) = v(f)$$



**Pf.**

$$v(f) = \sum_{e \text{ out of } s} f(e)$$

by flow conservation, all terms  
except  $v = s$  are 0

$$= \sum_{e \text{ out of } s} f(e) + \sum_{v \in A \setminus \{s\}} \left( \sum_{e \text{ out of } v} f(e) - \sum_{e \text{ into } v} f(e) \right)$$

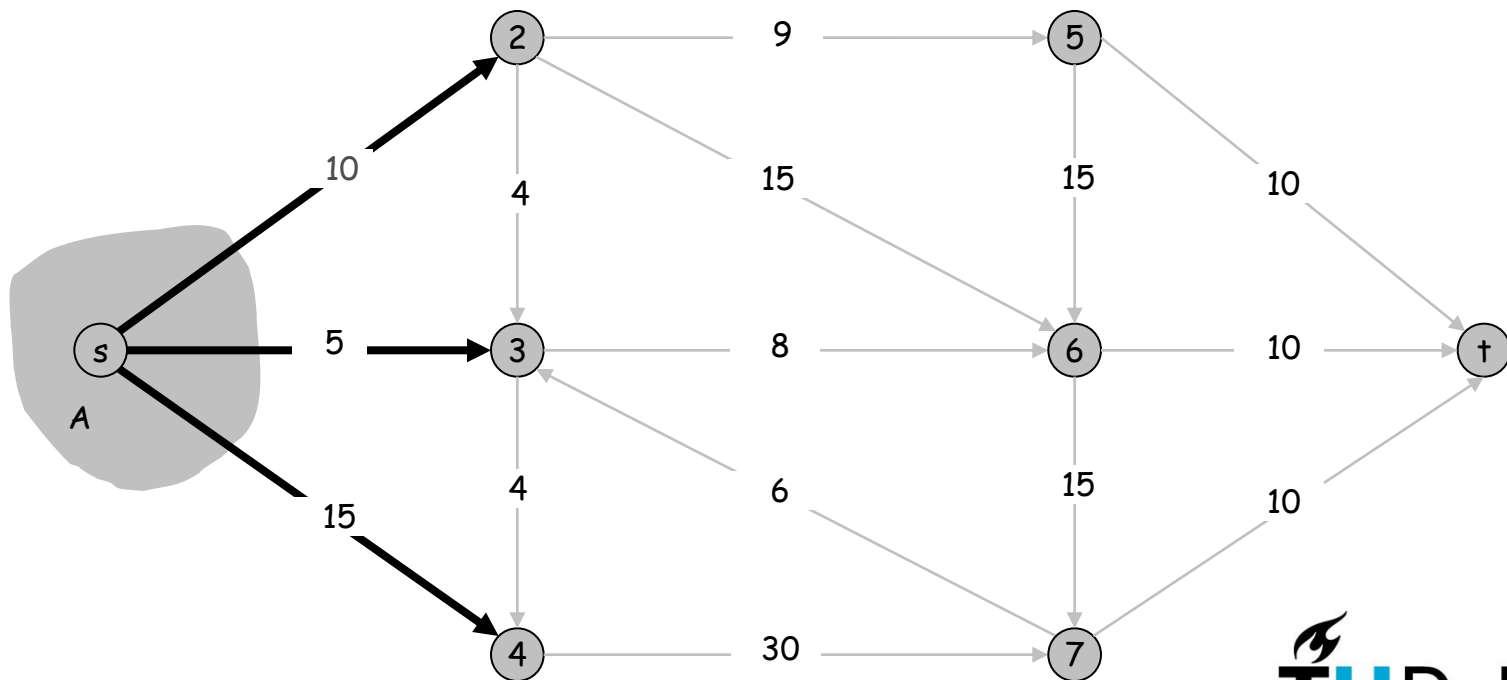
$$= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ into } A} f(e).$$

Conservation for  $v \neq s, t$ :  $\sum_{e \text{ into } v} f(e) = \sum_{e \text{ out of } v} f(e)$



# Flows and Cuts

Q. Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Can the value of the flow be more than the capacity of the cut?

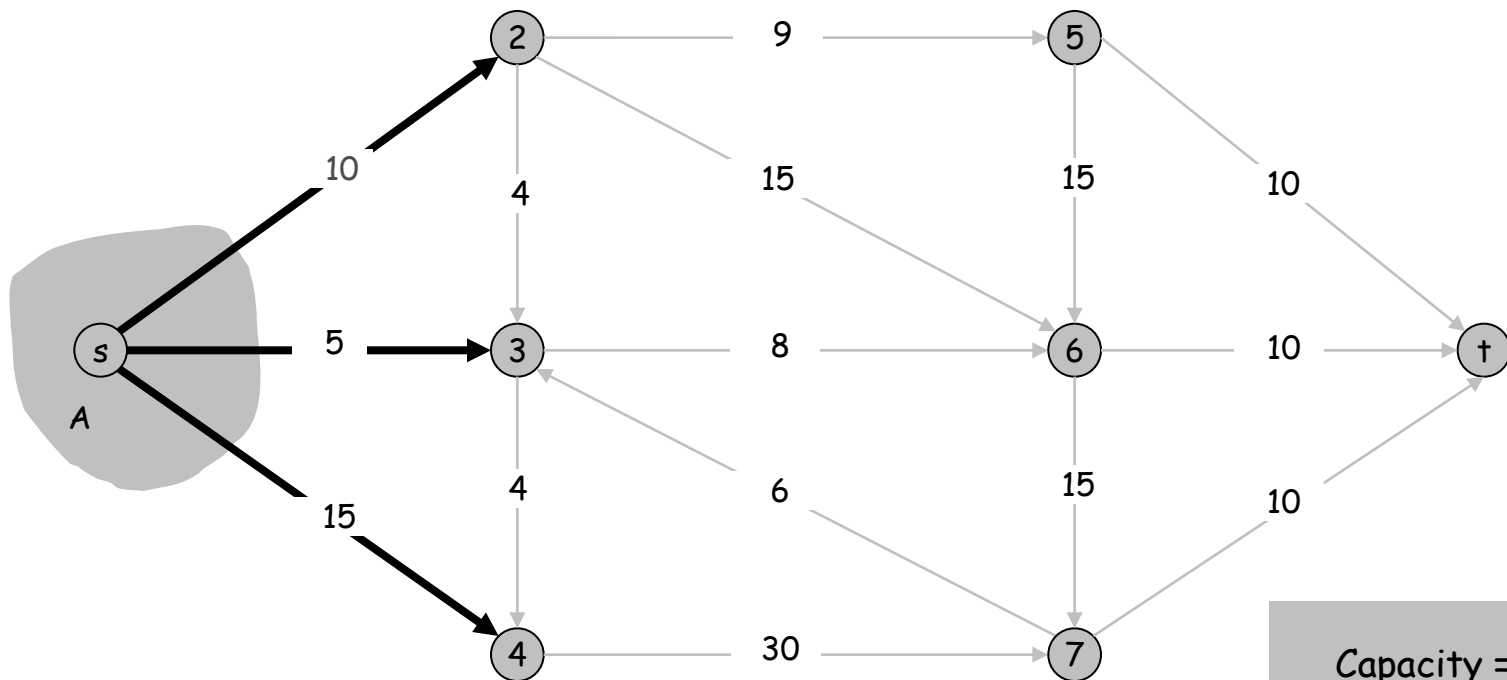


# Flows and Cuts

Q. Let  $f$  be any flow, and let  $(A, B)$  be any  $s$ - $t$  cut. Can the value of the flow be more than the capacity of the cut?

A. No. Proof on next slides.

Cut capacity = 30  $\Rightarrow$  Flow value  $\leq$  30

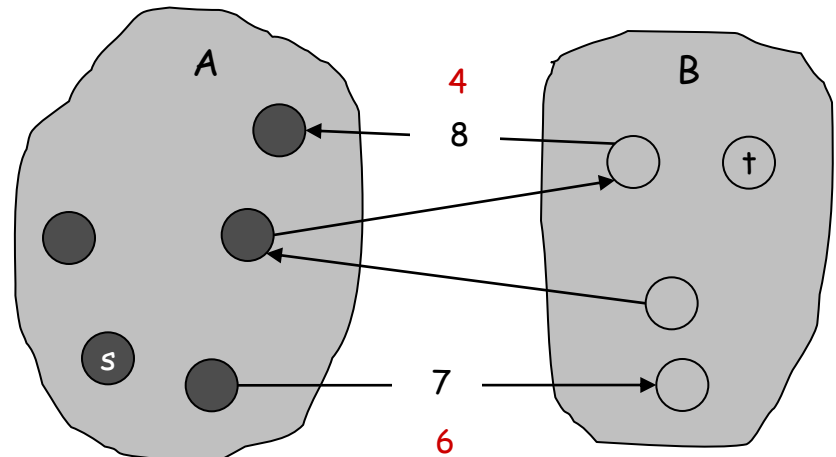


# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

Pf.

Q. How to start?

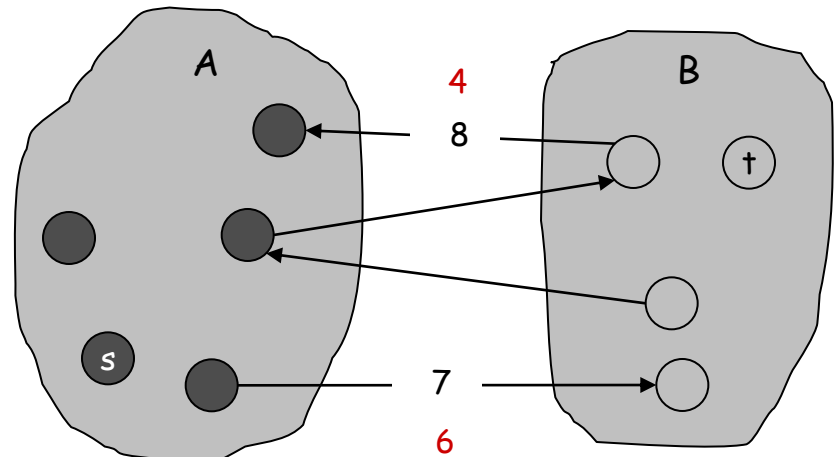


# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Pf.** Let a cut  $(A, B)$  be given.

$$\begin{aligned} v(f) &= \\ &\leq M \\ &\leq \\ &= \text{cap}(A, B) \end{aligned}$$



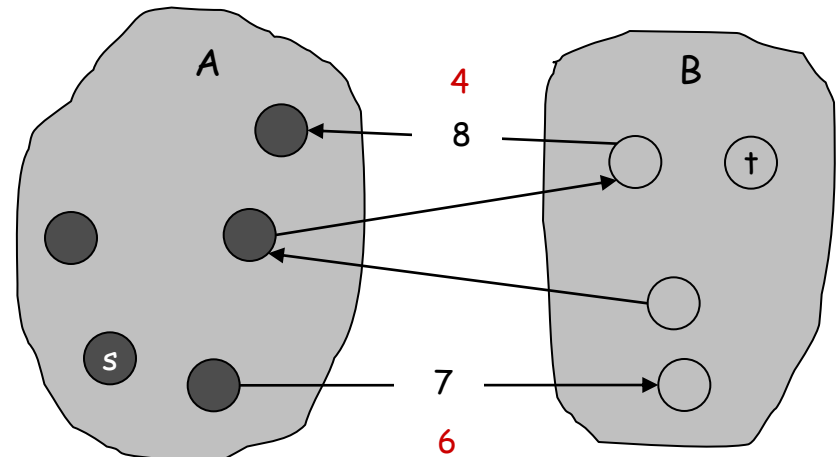
**Q.** Then what?

# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Pf.** Let a cut  $(A, B)$  be given.

$$\begin{aligned} v(f) &= \\ &\leq M \\ &\leq \sum_{e \text{ out of } A} c(e) \\ &= \text{cap}(A, B) \end{aligned}$$



**Q.** Then what?

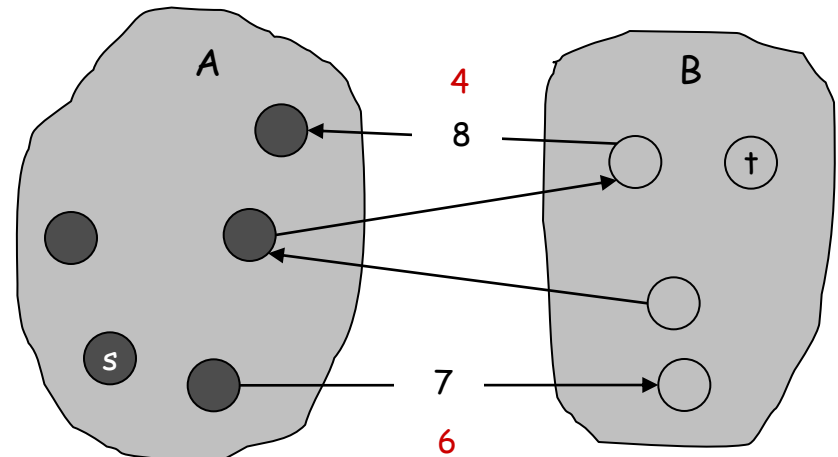
**A.** Use definition of capacity

# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Pf.** Let a cut  $(A, B)$  be given.

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &\leq M \\ &\leq \sum_{e \text{ out of } A} c(e) \\ &= \text{cap}(A, B) \end{aligned}$$



**Q.** Then what?

**A.** Use definition of capacity

**A.** Use previous lemma (flow value lemma):

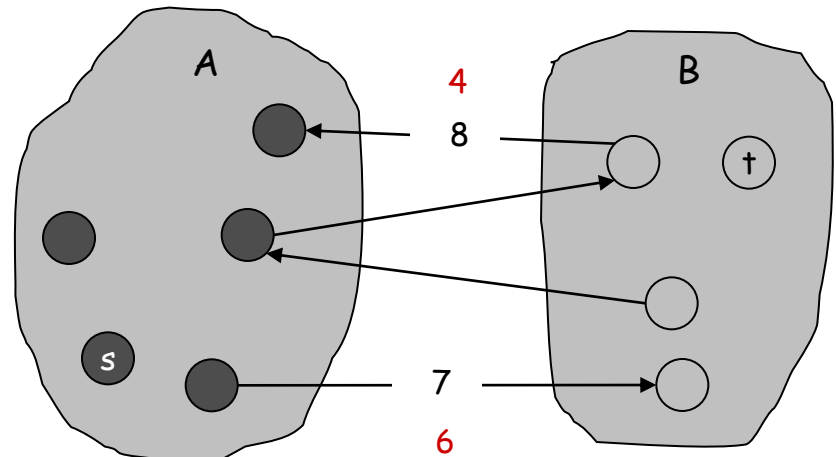
$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) = v(f)$$

# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

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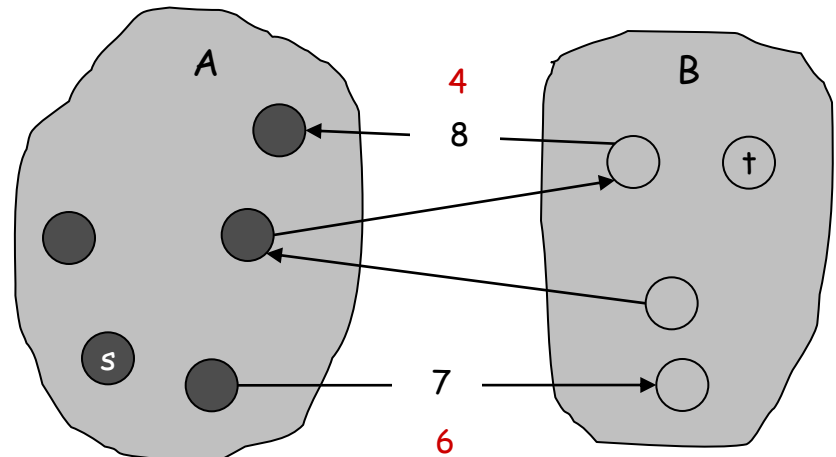
**Q.** Why should this hold?

# Flows and Cuts

**Weak duality.** Let  $f$  be any flow. Then, for any  $s$ - $t$  cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Pf.** Let a cut  $(A, B)$  be given.

$$\begin{aligned}
 v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\
 &\leq \sum_{e \text{ out of } A} f(e) \\
 &\leq \sum_{e \text{ out of } A} c(e) \\
 &= \text{cap}(A, B)
 \end{aligned}$$



**Q.** Why should this hold?

**A.** Use simple arithmetic:  $\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \leq \sum_{e \text{ out of } A} f(e)$

**A.** Use definition (of flow):  $0 \leq f(e) \leq c(e)$



# Flows and Cuts

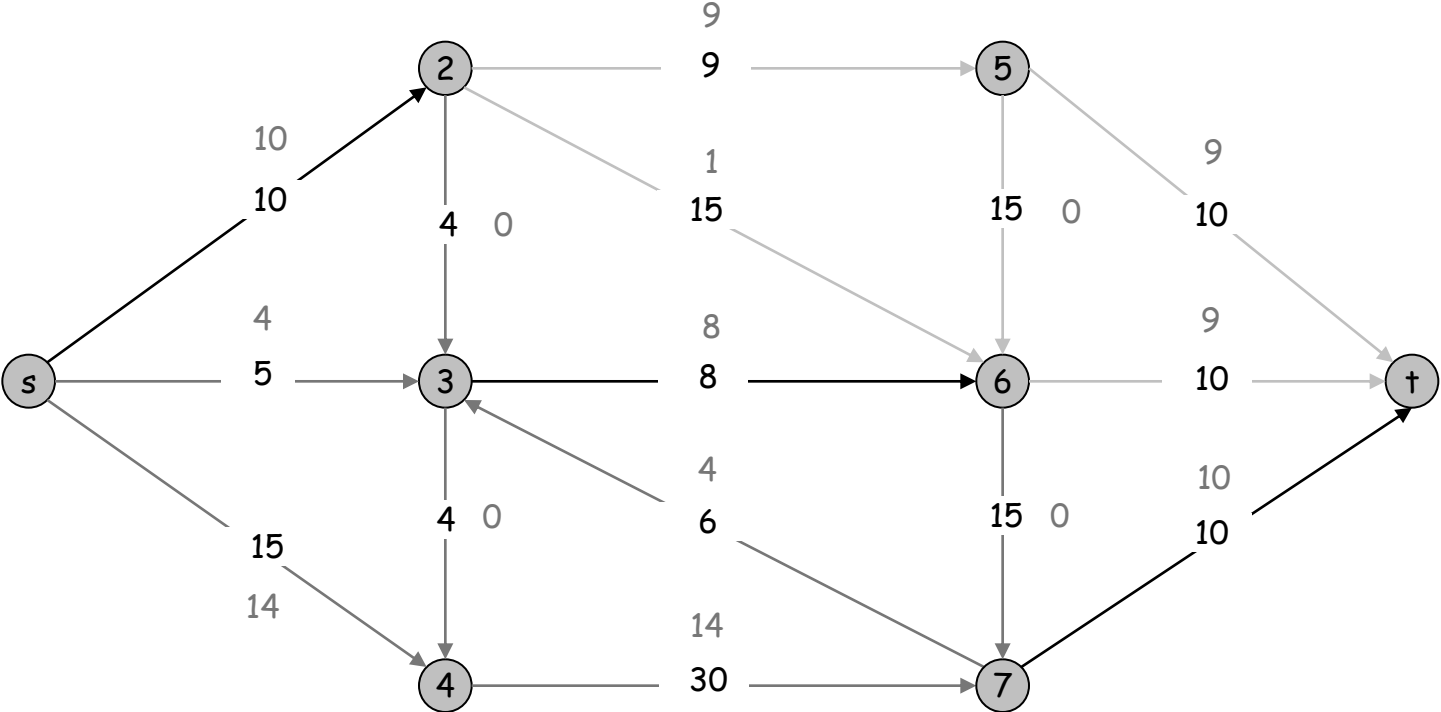
**Weak duality.** Let  $f$  be any flow. Then, for any s-t cut  $(A, B)$  we have  $v(f) \leq \text{cap}(A, B)$ .

**Pf.** Let a cut  $(A, B)$  be given.

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) && \text{(by flow value lemma)} \\ &\leq \sum_{e \text{ out of } A} f(e) && \text{Use definition (of flow): } \square \\ &\leq \sum_{e \text{ out of } A} c(e) && 0 \leq f(e) \leq c(e) \\ &= \text{cap}(A, B) && \text{(by definition of capacity)} \end{aligned}$$

# Certificate of Optimality

Q. How can we check when is a flow maximal?



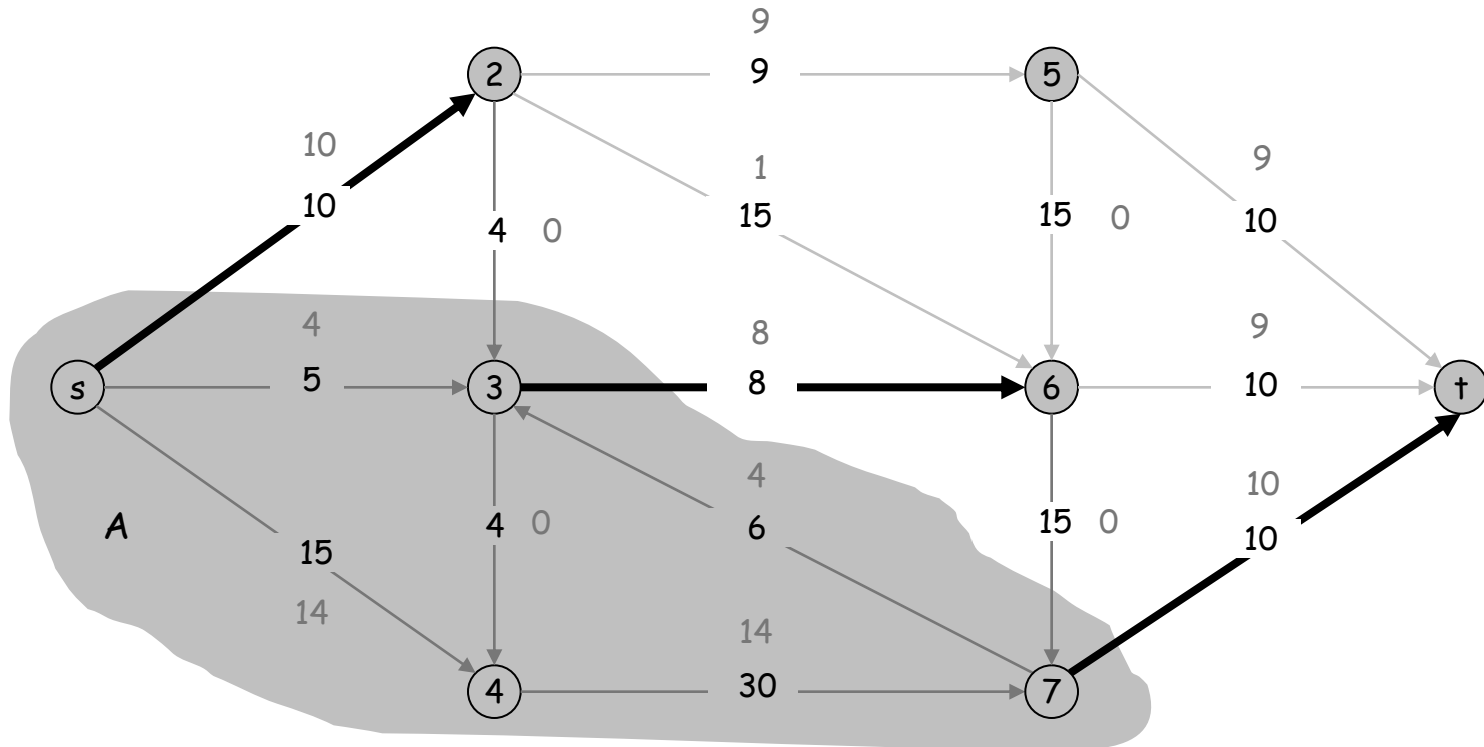
# Certificate of Optimality

Q. How can we check when is a flow maximal?

A. If there is a cut  $(A, B)$  s.t.  $v(f) = \text{cap}(A, B)$ , then  $f$  is a max flow.

Value of flow =  $10+4+14 = 28$

Cut capacity =  $10+8+10 = 28 \Rightarrow$  Flow value  $\leq 28$

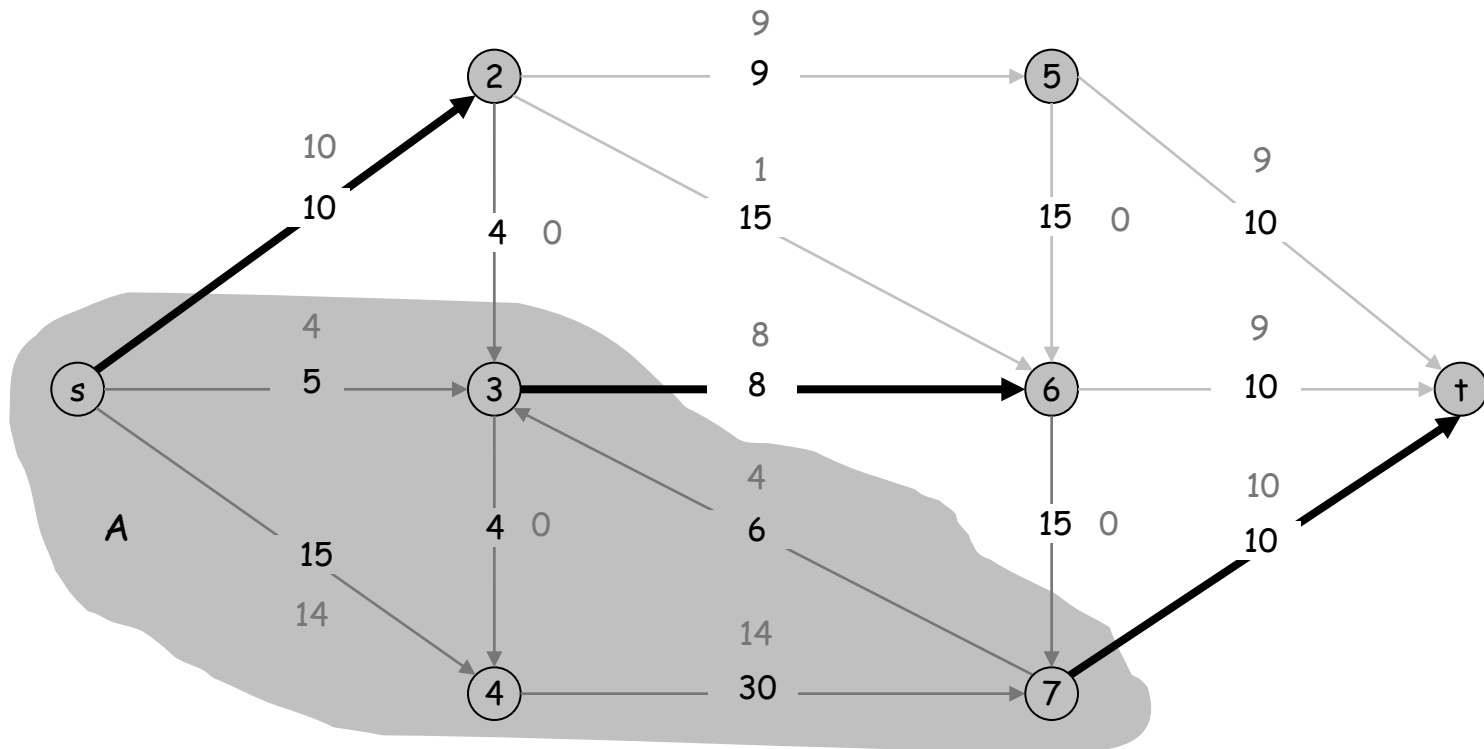


# Certificate of Optimality

**Corollary.** Let  $f$  be any flow, and let  $(A, B)$  be any cut. If  $v(f) = \text{cap}(A, B)$ , then  $f$  is a max flow.

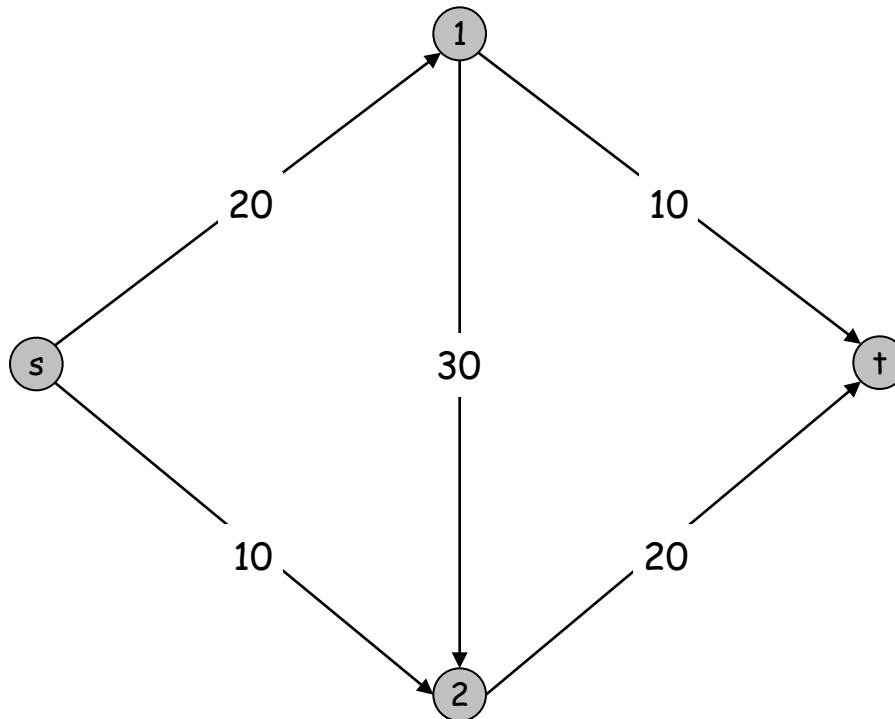
Value of flow =  $10+4+14 = 28$

Cut capacity =  $10+8+10 = 28 \Rightarrow$  Flow value  $\leq 28$



# Towards a Max Flow Algorithm

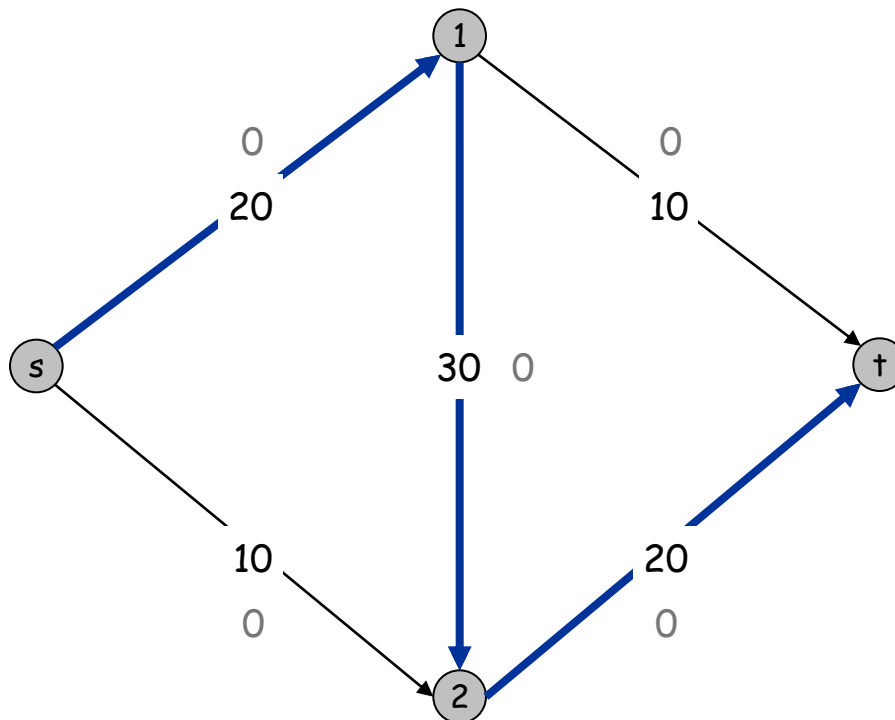
Q. How to find such a max flow? (1 min)



# Towards a Max Flow Algorithm

## Greedy algorithm.

- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an s-t path  $P$  where each edge has  $f(e) < c(e)$ .
- Augment flow along path  $P$ .
- Repeat until you get stuck.



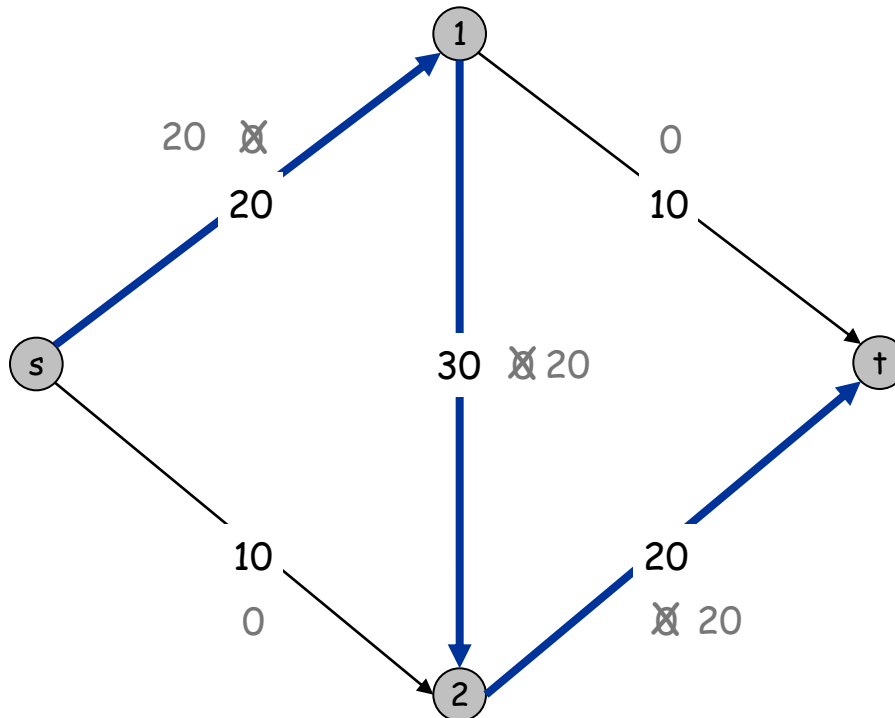
Flow value = 0

# Towards a Max Flow Algorithm

## Greedy algorithm.

- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an s-t path  $P$  where each edge has  $f(e) < c(e)$ .
- Augment flow along path  $P$ .
- Repeat until you get stuck.

Q. Can the flow below be improved in this way (or are we stuck)?



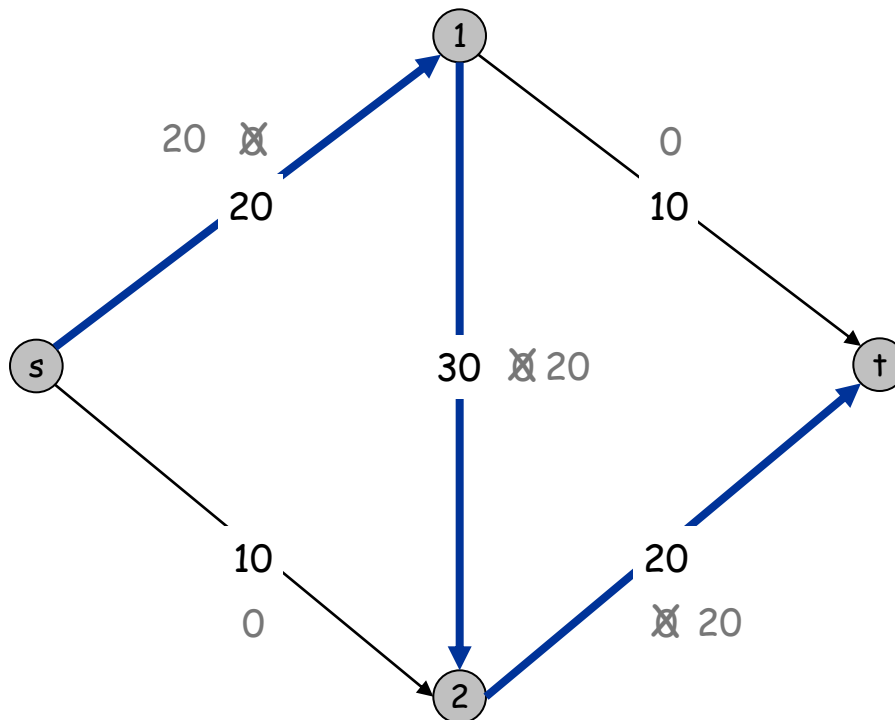
Flow value = 20

# Towards a Max Flow Algorithm

## Greedy algorithm.

- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an  $s$ - $t$  path  $P$  where each edge has  $f(e) < c(e)$ .
- Augment flow along path  $P$ .
- Repeat until you get stuck.

Q. Is the flow below optimal?



Flow value = 20

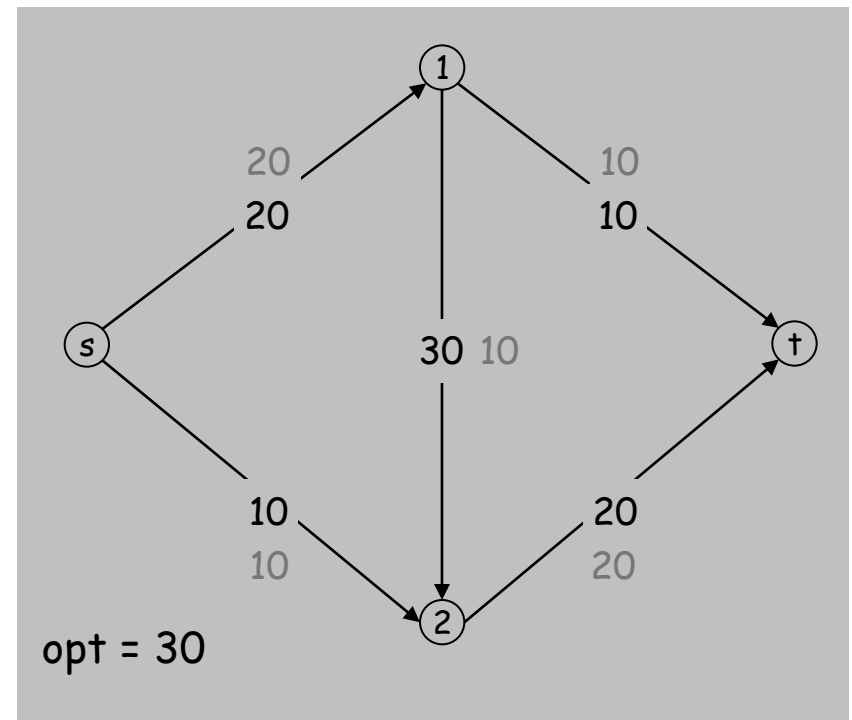
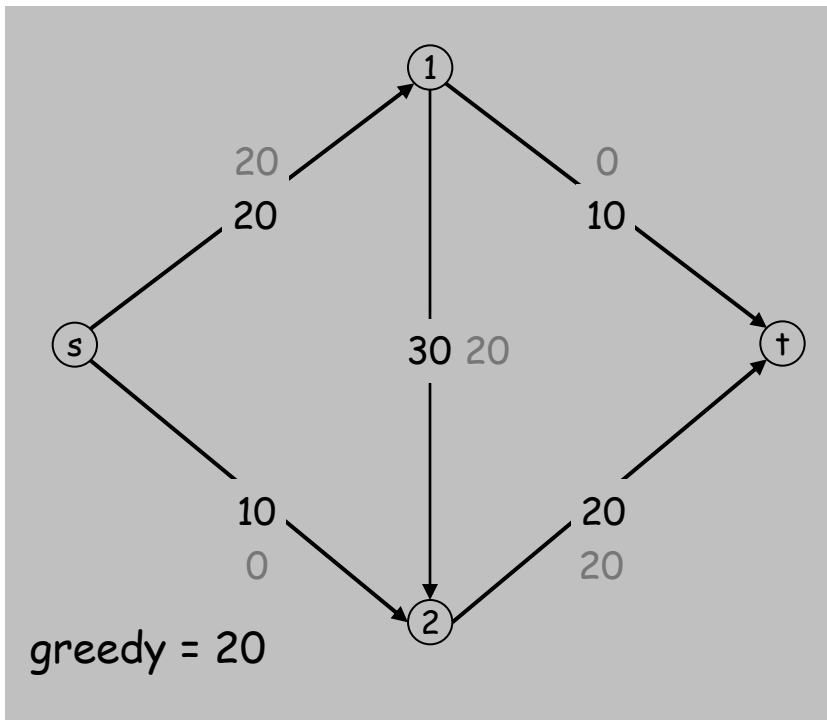


# Towards a Max Flow Algorithm

## Greedy algorithm.

- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an s-t path P where each edge has  $f(e) \leq c(e)$ .
- Augment flow along path P.
- Repeat until you get **stuck**.

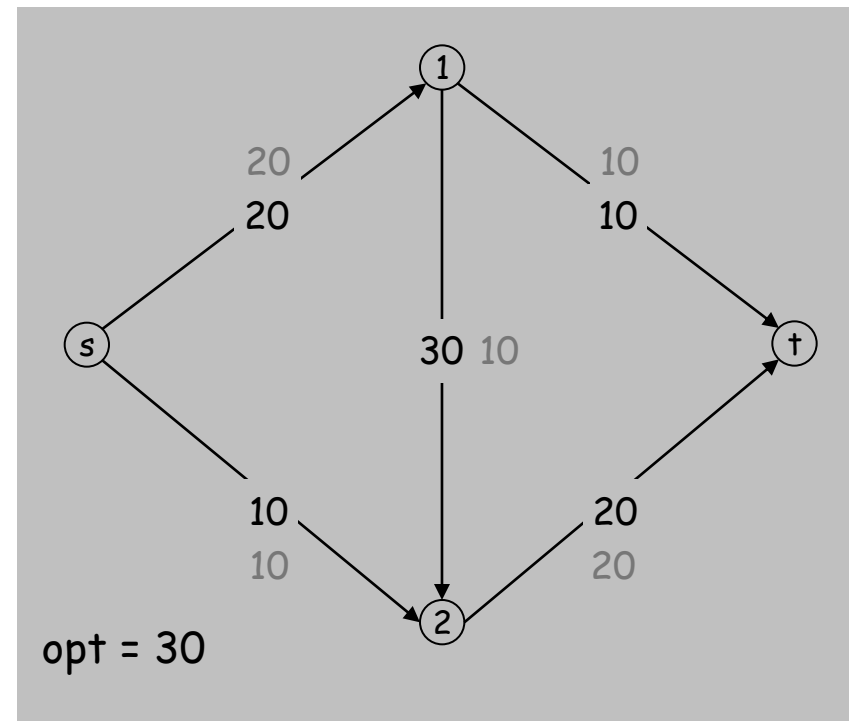
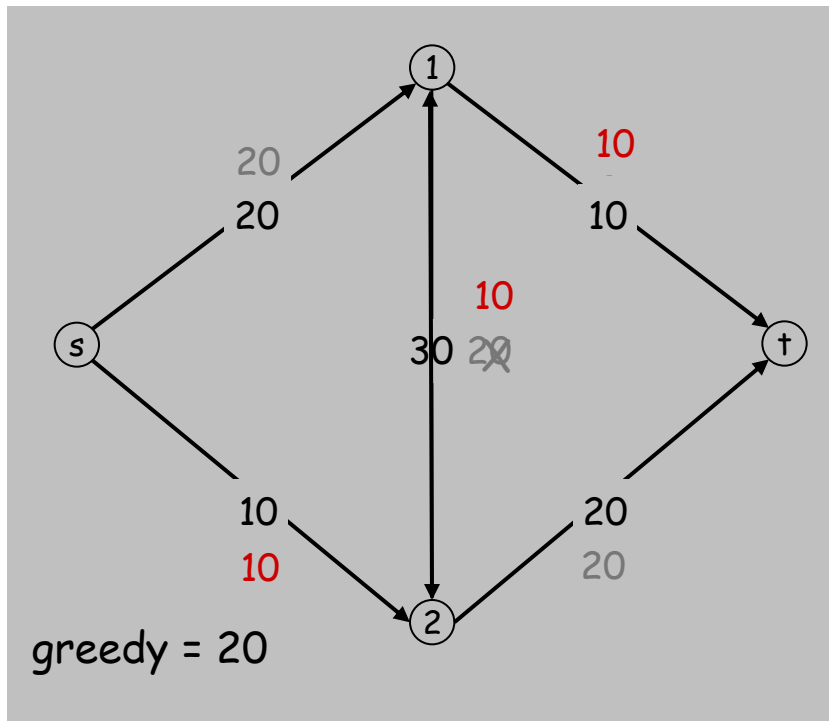
Q. How can we fix this? (1 min) ← locally optimality  $\nRightarrow$  global optimality



# Towards a Max Flow Algorithm

## Greedy algorithm.

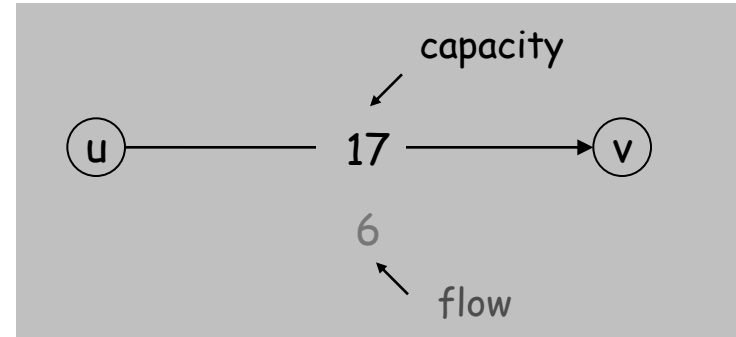
- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an s-t path P where each edge has  $f(e) \leq c(e)$ .
- Augment flow along path P.
- Repeat until you get **stuck**.
- Also allow decreasing the flow on an edge... (“undo”)



# Residual Graph

Original edge:  $e = (u, v) \in E$ .

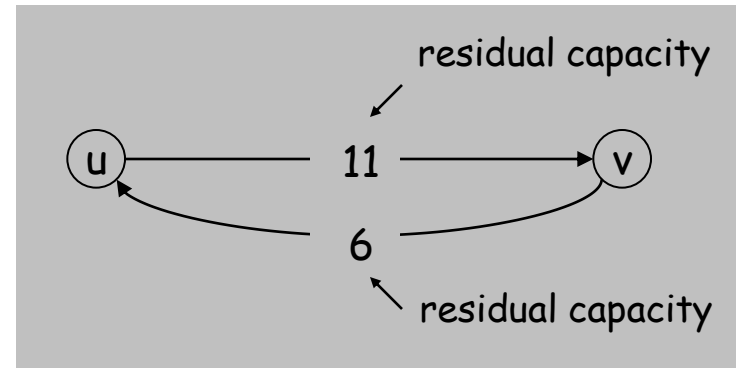
- Flow  $f(e)$ , capacity  $c(e)$ .



Residual edge.

- "Undo" flow sent.
- $e = (u, v)$  and  $e^R = (v, u)$ .
- Residual capacity:

$$c_f(e) = \begin{cases} c(e) - f(e) & \text{if } e \in E \\ f(e) & \text{if } e^R \in E \end{cases}$$

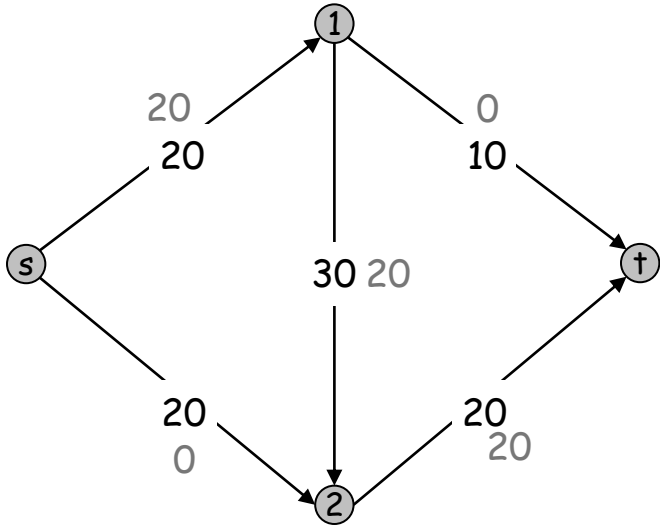


Residual graph:  $G_f = (V, E_f)$ .

- Residual edges with positive residual capacity.
- $E_f = \{e \in E : f(e) < c(e)\} \cup \{e^R : e \in E \text{ and } f(e) > 0\}$ .

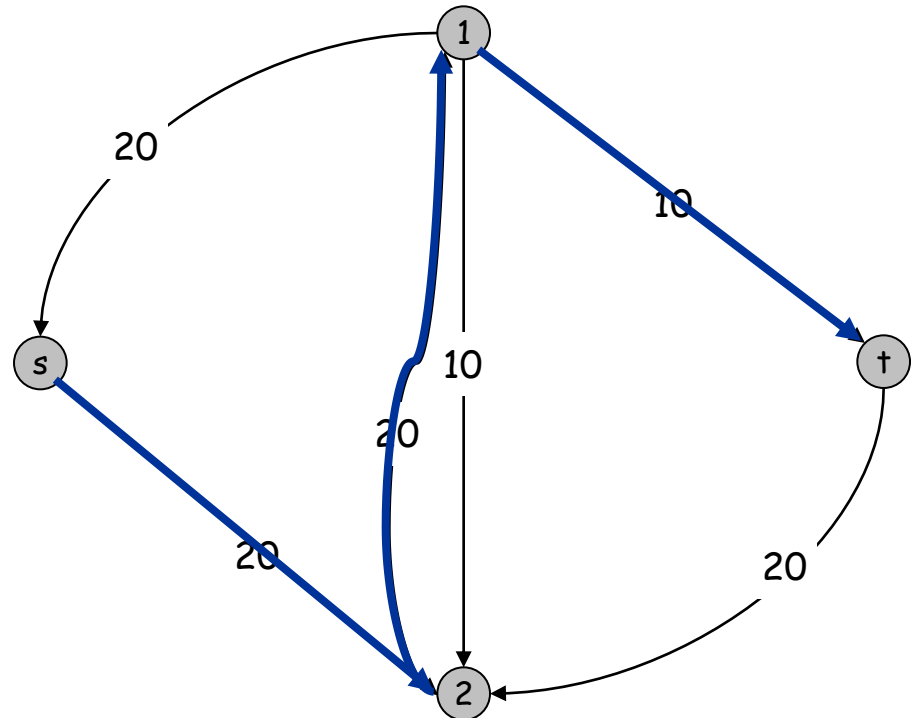
# Residual graph (for Ford-Fulkerson)

original graph with flow:



$$c_f(e) = \begin{cases} c(e) - f(e) & \text{if } e \in E \\ f(e) & \text{if } e^R \in E \end{cases}$$

residual graph:

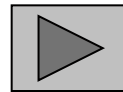
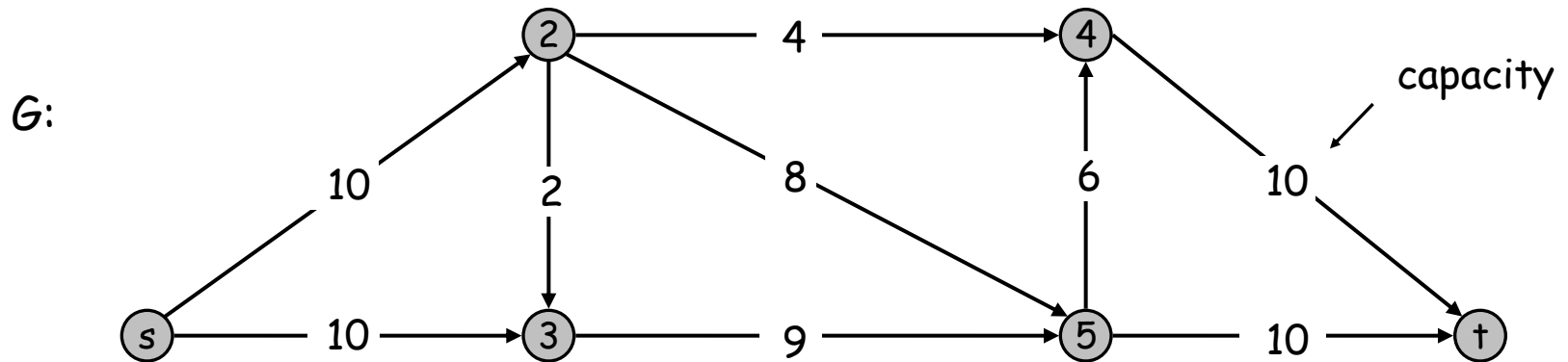


# Ford-Fulkerson Algorithm

## Ford-Fulkerson Algorithm.

- Start with  $f(e) = 0$  for all edges  $e \in E$ .
- Find an s-t path P in **residual graph**  $G_f$  where each edge has  $f(e) \leq c(e)$ .
- Augment flow along path P.
- Repeat until you get stuck.

# Ford-Fulkerson Algorithm

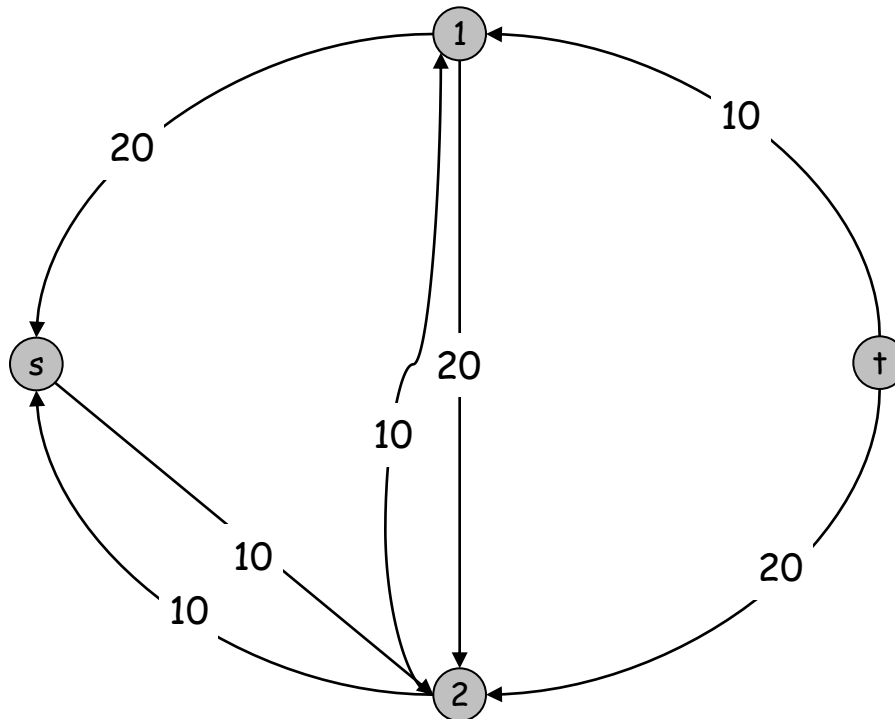


Q. How to find an augmenting path?

A. Depth-first search or breadth-first search from  $s$

# Residual graph

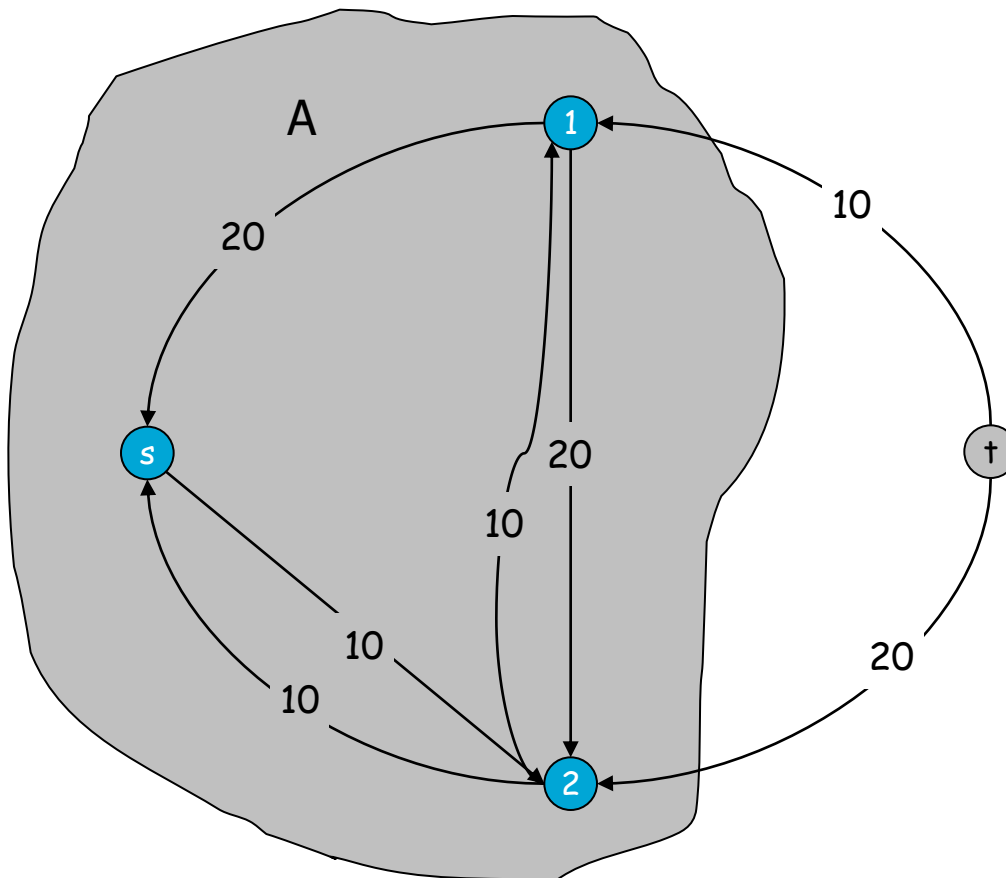
Q. How can we find the minimum cut (A,B)?



## Residual graph

Q. How can we find the minimum cut  $(A,B)$ ?

A. Take  $A$  = all nodes reachable in the residual graph and  $B$  = the rest.





# Augmenting Path Algorithm

```
Augment(f, c, P) {  
  b ← bottleneck(P, c)  
  foreach e ∈ P {  
    if (e ∈ E) f(e) ← f(e) + b  
    else      f(eR) ← f(eR) - b  
  }  
  return f  
}
```

forward edge

reverse edge

```
Ford-Fulkerson(G, s, t, c) {  
  foreach e ∈ E f(e) ← 0  
  Gf ← residual graph (G)  
  
  while (there exists augmenting path P from s to t) {  
    f ← Augment(f, c, P)  
    update Gf  
  }  
  return f  
}
```

Q. Is this algorithm correct?

# Max-Flow Min-Cut Theorem

**Augmenting path theorem.** Flow  $f$  is a max flow iff there are no augmenting paths.

**Max-flow min-cut theorem.** [Ford-Fulkerson 1956] The value of the max flow is equal to the capacity of the min cut.

the following are equivalent  
↓

**Proof strategy.** We prove both simultaneously by showing TFAE:

- (i) There exists a cut  $(A, B)$  such that  $v(f) = \text{cap}(A, B)$ .
- (ii) Flow  $f$  is a max flow.
- (iii) There is no augmenting path relative to  $f$ .

(i)  $\Rightarrow$  (ii) Q. Where did we see this one before?

# Max-Flow Min-Cut Theorem

**Augmenting path theorem.** Flow  $f$  is a max flow iff there are no augmenting paths.

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- (ii) Flow  $f$  is a max flow.
- (iii) There is no augmenting path relative to  $f$ .

(i)  $\Rightarrow$  (ii) This was the corollary to the weak duality lemma.

(ii)  $\Rightarrow$  (iii) We show the contrapositive, i.e.  $\neg(\text{iii}) \Rightarrow \neg(\text{ii})$

- Let  $f$  be a flow. If there exists an augmenting path, then we can improve  $f$  by sending flow along this path. Thus  $f$  is not a max flow.

Q. What do we still need to proof?

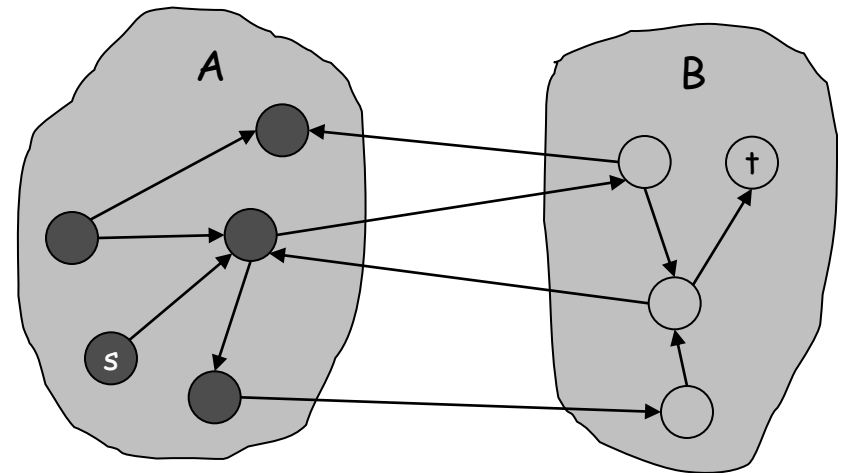
## Proof of Max-Flow Min-Cut Theorem

(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

Pf.

- Let  $f$  be a flow with no augmenting paths.

Q. Which cut  $(A, B)$  should we take to show that  $v(f) = \text{cap}(A, B)$ ?



original network

# Proof of Max-Flow Min-Cut Theorem

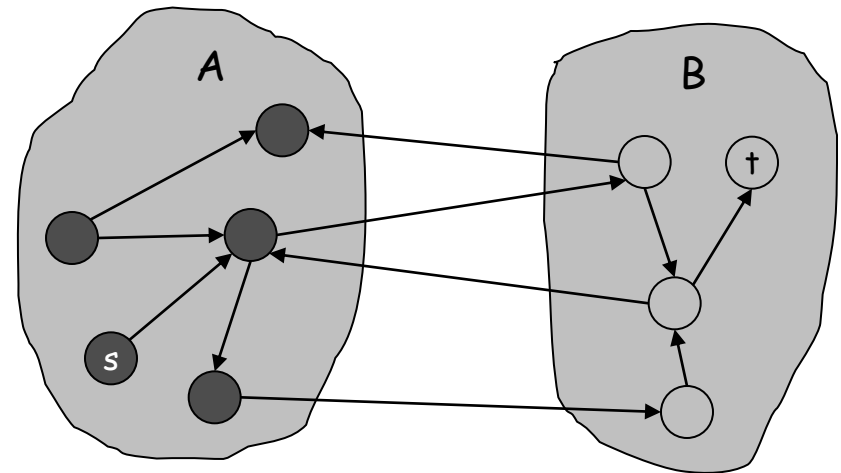
(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

Pf.

- Let  $f$  be a flow with no augmenting paths.
- Let  $A$  be the set of vertices reachable from  $s$  in residual graph.
- $(A, B)$  is a cut, because  $s \in A$  and because no path to  $t$  in  $G_f$ ,  $t \notin A$ .

Q. What do we know about  $v(f)$  then?

$$\begin{aligned} v(f) &= \\ &= \vdots \\ &= \text{cap}(A, B) \end{aligned}$$



original network

# Proof of Max-Flow Min-Cut Theorem

(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

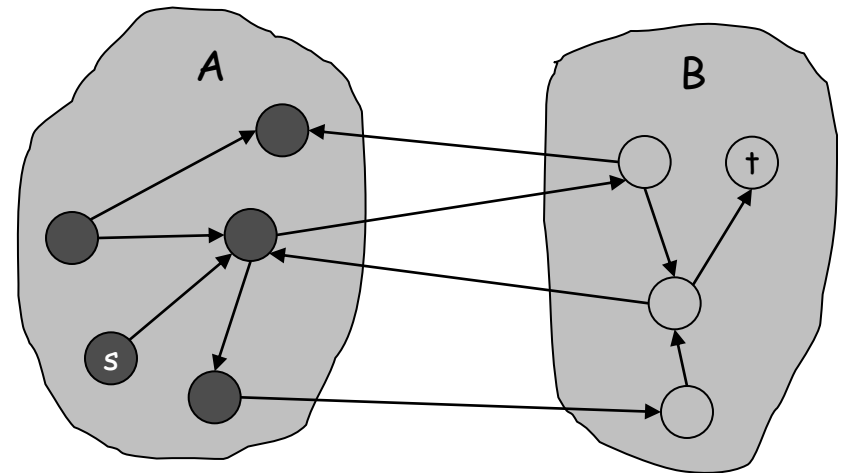
Pf.

- Let  $f$  be a flow with no augmenting paths.
- Let  $A$  be the set of vertices reachable from  $s$  in residual graph.
- $(A, B)$  is a cut, because  $s \in A$  and because no path to  $t$  in  $G_f$ ,  $t \notin A$ .

Q. What do we know about  $\sum_{e \text{ out of } A} f(e)$  ?

flow value lemma

$$\begin{aligned}
 v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\
 &= \vdots \\
 &= \text{cap}(A, B)
 \end{aligned}$$



original network

## Proof of Max-Flow Min-Cut Theorem

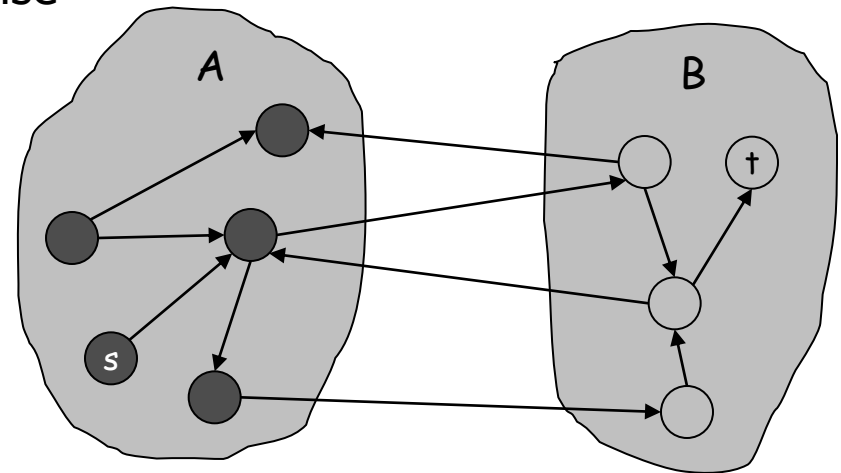
(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

Pf.

- Let  $f$  be a flow with no augmenting paths.
- Let  $A$  be the set of vertices reachable from  $s$  in residual graph.
- $(A, B)$  is a cut, because  $s \in A$  and because no path to  $t$  in  $G_f$ ,  $t \notin A$ .
- flow  $f(u, v)$  out of  $A$  is  $c(u, v)$ , otherwise  $v$  reachable in residual graph

$$\text{so } \sum_{e \text{ out of } A} f(e) = \sum_{e \text{ out of } A} c(e)$$

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &= \sum_{e \text{ out of } A} c(e) - \dots \\ &= \text{cap}(A, B) \end{aligned}$$



original network

## Proof of Max-Flow Min-Cut Theorem

(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

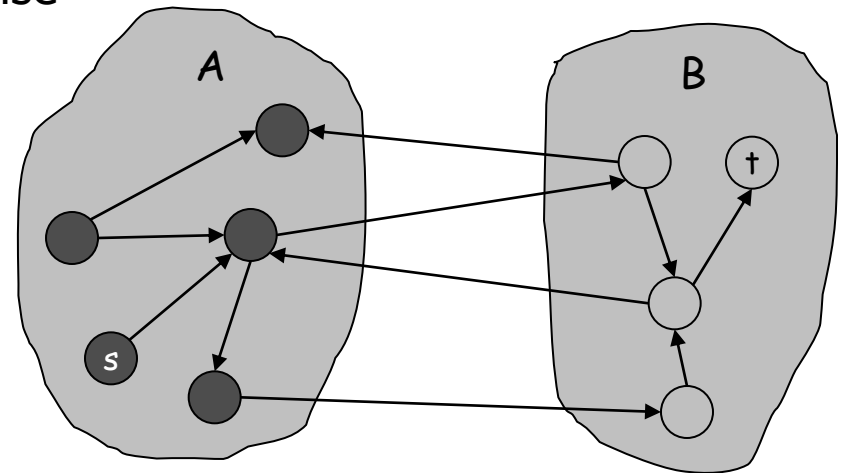
Pf.

- Let  $f$  be a flow with no augmenting paths.
- Let  $A$  be the set of vertices reachable from  $s$  in residual graph.
- $(A, B)$  is a cut, because  $s \in A$  and because no path to  $t$  in  $G_f$ ,  $t \notin A$ .
- flow  $f(u, v)$  out of  $A$  is  $c(u, v)$ , otherwise  $v$  reachable in residual graph

▪ so 
$$\sum_{e \text{ out of } A} f(e) = \sum_{e \text{ out of } A} c(e)$$

Q. What do we know about  $\sum_{e \text{ in to } A} f(e)$  ?

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &= \sum_{e \text{ out of } A} c(e) - \dots \\ &= \text{cap}(A, B) \end{aligned}$$



original network



## Proof of Max-Flow Min-Cut Theorem

(iii)  $\Rightarrow$  (i), i.e. if (iii) there is no augmenting path relative to  $f$  then (i) a cut  $(A, B)$  exists such that  $v(f) = \text{cap}(A, B)$ .

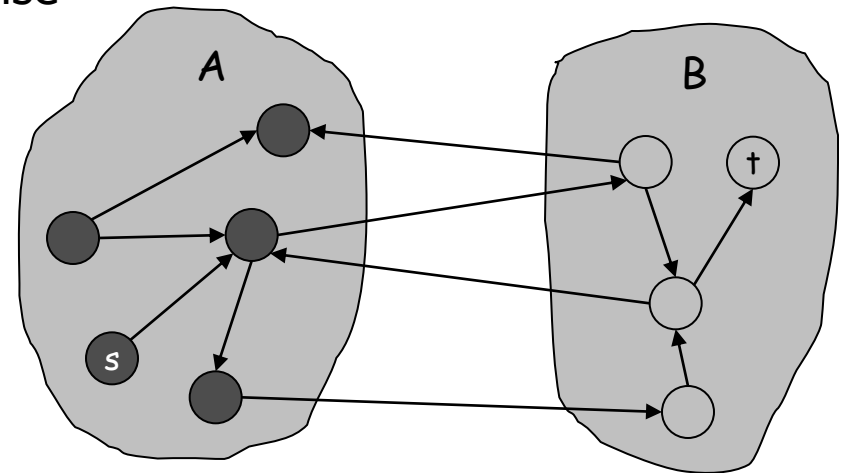
Pf.

- Let  $f$  be a flow with no augmenting paths.
- Let  $A$  be the set of vertices reachable from  $s$  in residual graph.
- $(A, B)$  is a cut, because  $s \in A$  and because no path to  $t$  in  $G_f$ ,  $t \notin A$ .
- flow  $f(u, v)$  out of  $A$  is  $c(u, v)$ , otherwise  $v$  reachable in residual graph

$$\text{so } \sum_{e \text{ out of } A} f(e) = \sum_{e \text{ out of } A} c(e)$$

- flow  $f(u, v)$  into  $A$  is zero, otherwise  $u$  reachable in residual graph

$$\begin{aligned} \text{so } v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &= \sum_{e \text{ out of } A} c(e) - 0 \\ &= \text{cap}(A, B) \end{aligned}$$



original network

# Max-Flow Min-Cut Theorem

**Proof (summary).** We have now shown that:

- (i)  $\Rightarrow$  (ii)
- (ii)  $\Rightarrow$  (iii)
- (iii)  $\Rightarrow$  (i)
- So, TFAE: (the following are equivalent)
  - (i) There exists a cut  $(A, B)$  such that  $v(f) = \text{cap}(A, B)$ .
  - (ii) Flow  $f$  is a max flow.
  - (iii) There is no augmenting path relative to  $f$ .

**Augmenting path theorem.** Flow  $f$  is a max flow iff there are no augmenting paths.

**Pf.** (ii)  $\Leftrightarrow$  (iii)

**Max-flow min-cut theorem.** [Ford-Fulkerson 1956] The value of the max flow is equal to the capacity of the min cut.

**Pf.** (i)  $\Leftrightarrow$  (ii), so  $\text{cap}(A, B) = v(f)$  is max flow. Corollary:  $(A, B)$  is min cut.

# Augmenting Path Algorithm

```
Augment(f, c, P) {  
    b ← bottleneck(P, c)  
    foreach e ∈ P {  
        if (e ∈ E) f(e) ← f(e) + b  
        else      f(eR) ← f(e) - b  
    }  
    return f  
}
```

forward edge

reverse edge

```
Ford-Fulkerson(G, s, t, c) {  
    foreach e ∈ E f(e) ← 0  
    Gf ← residual graph (G)  
  
    while (there exists augmenting path P from s to t) {  
        f ← Augment(f, c, P)  
        update Gf  
    }  
    return f  
}
```

Q. What is the run-time complexity of **one iteration** of the while?

# Augmenting Path Algorithm

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        update Gf  
    }  
    return f  
}
```

- Q. What is the run-time complexity of **one iteration** of the while?
- A.  $O(m+n)$  for finding a path,  $O(n)$  to augment, so  $O(m)$

## Running Time

Q. How many iterations until maximum flow? What does it depend upon?

A. The value of the maximum flow, which depends on the capacities.

**Assumption.** All capacities are integers between 1 and  $c^*$ .

**Invariant.** Every flow value  $f(e)$  and every residual capacity  $c_f(e)$  remains an integer throughout the algorithm.

**Integrality theorem.** If all capacities are integers, then there exists a max flow  $f$  for which every flow value  $f(e)$  is an integer.

**Pf.** Since algorithm terminates, theorem follows from invariant. ▀

Q. What is the value of the maximum possible flow?

A. Maximum possible flow is  $nc^*$ , since at most  $n$  neighbors of  $s$ .

Q. What is the time complexity of Ford-Fulkerson?

## Running Time

Q. What is the time complexity of Ford-Fulkerson?

**Theorem.** F-F terminates in at most  $v(f^*) \leq nc^*$  iterations, so  $O(mnc^*)$ .

**Pf.** Maximum possible flow is  $nc^*$ , since at most  $n$  neighbors of  $s$ .  
Each augmentation increase value by at least 1.  
 $O(m)$  per augmenting path. •

Q. What is the run time if  $c^* = 1$ ?

## Running Time

Q. What is the time complexity of Ford-Fulkerson?

**Theorem.** F-F terminates in at most  $v(f^*) \leq nc^*$  iterations, so  $O(mnc^*)$ .

**Pf.** Maximum possible flow is  $nc^*$ , since at most  $n$  neighbors of  $s$ .  
Each augmentation increase value by at least 1.  
 $O(m)$  per augmenting path. •

**Corollary.** If  $c^* = 1$ , Ford-Fulkerson runs in  $O(nm)$  time.