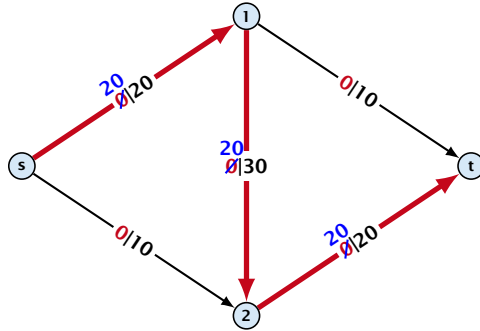


11 Augmenting Path Algorithms

Greedy-algorithm:

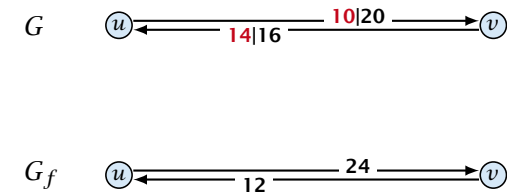
- ▶ start with $f(e) = 0$ everywhere
- ▶ find an s - t path with $f(e) < c(e)$ on every edge
- ▶ augment flow along the path
- ▶ repeat as long as possible



The Residual Graph

From the graph $G = (V, E, c)$ and the current flow f we construct an auxiliary graph $G_f = (V, E_f, c_f)$ (the residual graph):

- ▶ Suppose the original graph has edges $e_1 = (u, v)$, and $e_2 = (v, u)$ between u and v .
- ▶ G_f has edge e'_1 with capacity $\max\{0, c(e_1) - f(e_1) + f(e_2)\}$ and e'_2 with capacity $\max\{0, c(e_2) - f(e_2) + f(e_1)\}$.



Augmenting Path Algorithm

Definition 1

An **augmenting path** with respect to flow f , is a path from s to t in the auxiliary graph G_f that contains only edges with non-zero capacity.

Algorithm 1 FordFulkerson($G = (V, E, c)$)

- 1: Initialize $f(e) \leftarrow 0$ for all edges.
- 2: **while** \exists augmenting path p in G_f **do**
- 3: augment as much flow along p as possible.

Augmenting Path Algorithm

Animation for augmenting path algorithms is only available in the lecture version of the slides.

Augmenting Path Algorithm

Theorem 2

A flow f is a maximum flow **iff** there are no augmenting paths.

Theorem 3

The value of a maximum flow is equal to the value of a minimum cut.

Proof.

Let f be a flow. The following are equivalent:

1. There exists a cut A such that $\text{val}(f) = \text{cap}(A, V \setminus A)$.
2. Flow f is a maximum flow.
3. There is no augmenting path w.r.t. f .

□

Augmenting Path Algorithm

1. \Rightarrow 2.

This we already showed.

2. \Rightarrow 3.

If there were an augmenting path, we could improve the flow.
Contradiction.

3. \Rightarrow 1.

- ▶ Let f be a flow with no augmenting paths.
- ▶ Let A be the set of vertices reachable from s in the residual graph along non-zero capacity edges.
- ▶ Since there is no augmenting path we have $s \in A$ and $t \notin A$.

Augmenting Path Algorithm

$$\begin{aligned}\text{val}(f) &= \sum_{e \in \text{out}(A)} f(e) - \sum_{e \in \text{into}(A)} f(e) \\ &= \sum_{e \in \text{out}(A)} c(e) \\ &= \text{cap}(A, V \setminus A)\end{aligned}$$

This finishes the proof.

Here the first equality uses the flow value lemma, and the second exploits the fact that the flow along incoming edges must be 0 as the residual graph does not have edges leaving A .

Analysis

Assumption:

All capacities are integers between 1 and C .

Invariant:

Every flow value $f(e)$ and every residual capacity $c_f(e)$ remains integral throughout the algorithm.

Lemma 4

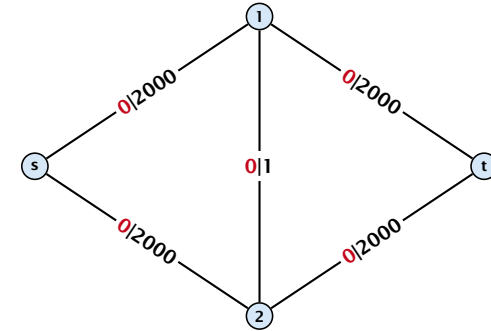
The algorithm terminates in at most $\text{val}(f^*) \leq nC$ iterations, where f^* denotes the maximum flow. Each iteration can be implemented in time $\mathcal{O}(m)$. This gives a total running time of $\mathcal{O}(nmC)$.

Theorem 5

If all capacities are integers, then there exists a maximum flow for which every flow value $f(e)$ is integral.

A Bad Input

Problem: The running time may not be polynomial.

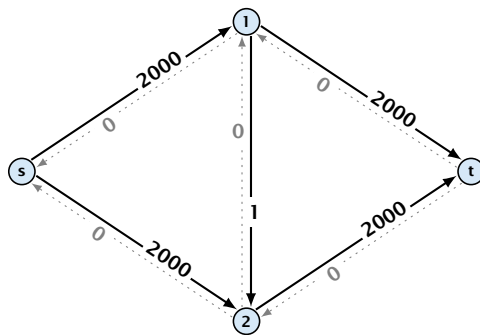


Question:

Can we tweak the algorithm so that the running time is polynomial in the input length?

A Bad Input

Problem: The running time may not be polynomial.



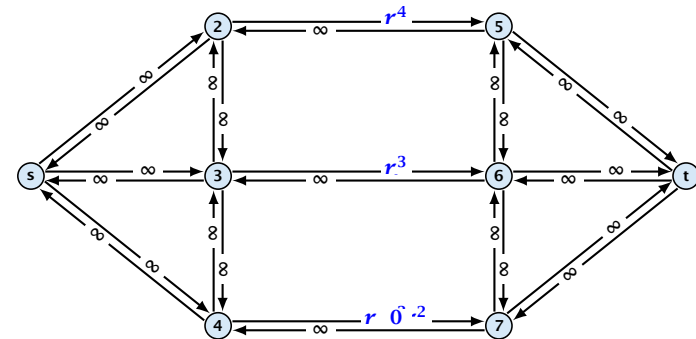
Question:

Can we tweak the algorithm so that the running time is polynomial in the input length?

See the lecture-version of the slides for the animation.

A Pathological Input

Let $r = \frac{1}{2}(\sqrt{5} - 1)$. Then $r^{n+2} = r^n - r^{n+1}$.



Running time may be infinite!!!

See the lecture-version of the slides for the animation.

How to choose augmenting paths?

- ▶ We need to find paths efficiently.
- ▶ We want to guarantee a small number of iterations.

Several possibilities:

- ▶ Choose path with maximum bottleneck capacity.
- ▶ Choose path with sufficiently large bottleneck capacity.
- ▶ Choose the shortest augmenting path.

Overview: Shortest Augmenting Paths

Lemma 6

The length of the shortest augmenting path never decreases.

Lemma 7

After at most $\mathcal{O}(m)$ augmentations, the length of the shortest augmenting path strictly increases.

Overview: Shortest Augmenting Paths

These two lemmas give the following theorem:

Theorem 8

The shortest augmenting path algorithm performs at most $\mathcal{O}(mn)$ augmentations. This gives a running time of $\mathcal{O}(m^2n)$.

Proof.

- ▶ We can find the shortest augmenting paths in time $\mathcal{O}(m)$ via BFS.
- ▶ $\mathcal{O}(m)$ augmentations for paths of exactly $k < n$ edges.

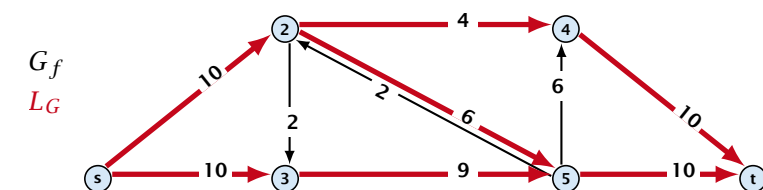
□

Shortest Augmenting Paths

Define the level $\ell(v)$ of a node as the length of the shortest s - v path in G_f .

Let L_G denote the subgraph of the residual graph G_f that contains only those edges (u, v) with $\ell(v) = \ell(u) + 1$.

A path P is a shortest s - t path in G_f if it is an s - t path in L_G .



In the following we assume that the residual graph G_f does not contain zero capacity edges.

This means, we construct it in the usual sense and then delete edges of zero capacity.

Shortest Augmenting Path

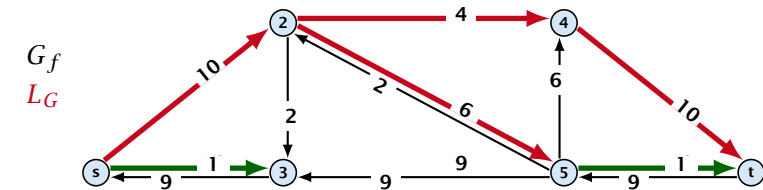
First Lemma:

The length of the shortest augmenting path never decreases.

After an augmentation G_f changes as follows:

- ▶ Bottleneck edges on the chosen path are deleted.
- ▶ Back edges are added to all edges that don't have back edges so far.

These changes cannot decrease the distance between s and t .



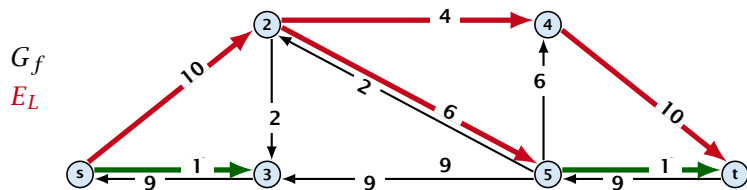
Shortest Augmenting Path

Second Lemma: After at most m augmentations the length of the shortest augmenting path strictly increases.

Let E_L denote the set of edges in graph L_G at the beginning of a round when the distance between s and t is k .

An $s-t$ path in G_f that uses edges not in E_L has length larger than k , even when considering edges added to G_f during the round.

In each augmentation one edge is deleted from E_L .



Shortest Augmenting Paths

Theorem 9

The shortest augmenting path algorithm performs at most $\mathcal{O}(mn)$ augmentations. Each augmentation can be performed in time $\mathcal{O}(m)$.

Theorem 10 (without proof)

There exist networks with $m = \Theta(n^2)$ that require $\mathcal{O}(mn)$ augmentations, when we restrict ourselves to only augment along shortest augmenting paths.

Note:

There always exists a set of m augmentations that gives a maximum flow (why?).

Shortest Augmenting Paths

When sticking to shortest augmenting paths we cannot improve (asymptotically) on the number of augmentations.

However, we can improve the running time to $\mathcal{O}(mn^2)$ by improving the running time for finding an augmenting path (currently we assume $\mathcal{O}(m)$ per augmentation for this).

Shortest Augmenting Paths

We maintain a subset E_L of the edges of G_f with the guarantee that a shortest s - t path using only edges from E_L is a shortest augmenting path.

With each augmentation some edges are deleted from E_L .

When E_L does not contain an s - t path anymore the distance between s and t strictly increases.

Note that E_L is not the set of edges of the level graph but a subset of level-graph edges.

Suppose that the initial distance between s and t in G_f is k .

E_L is initialized as the level graph L_G .

Perform a **DFS search** to find a path from s to t using edges from E_L .

Either you find t after at most n steps, or you end at a node v that does not have any outgoing edges.

You can delete incoming edges of v from E_L .

Let a phase of the algorithm be defined by the time between two augmentations during which the distance between s and t strictly increases.

Initializing E_L for the phase takes time $\mathcal{O}(m)$.

The total cost for searching for augmenting paths during a phase is at most $\mathcal{O}(mn)$, since every search (successful (i.e., reaching t) or unsuccessful) decreases the number of edges in E_L and takes time $\mathcal{O}(n)$.

The total cost for performing an augmentation **during** a phase is only $\mathcal{O}(n)$. For every edge in the augmenting path one has to update the residual graph G_f and has to check whether the edge is still in E_L for the next search.

There are at most n phases. Hence, total cost is $\mathcal{O}(mn^2)$.

How to choose augmenting paths?

- ▶ We need to find paths efficiently.
- ▶ We want to guarantee a small number of iterations.

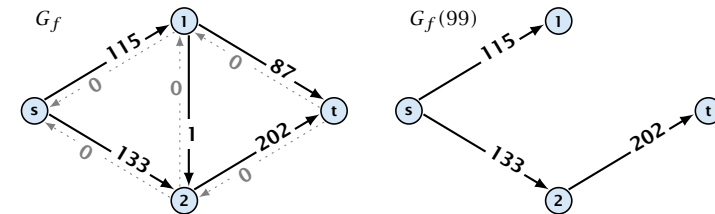
Several possibilities:

- ▶ Choose path with maximum bottleneck capacity.
- ▶ Choose path with sufficiently large bottleneck capacity.
- ▶ Choose the shortest augmenting path.

Capacity Scaling

Intuition:

- ▶ Choosing a path with the highest bottleneck increases the flow as much as possible in a single step.
- ▶ Don't worry about finding the exact bottleneck.
- ▶ Maintain scaling parameter Δ .
- ▶ $G_f(\Delta)$ is a sub-graph of the residual graph G_f that contains only edges with capacity at least Δ .



Capacity Scaling

Algorithm 2 maxflow(G, s, t, c)

```
1: foreach  $e \in E$  do  $f_e \leftarrow 0$ ;  
2:  $\Delta \leftarrow 2^{\lceil \log_2 C \rceil}$   
3: while  $\Delta \geq 1$  do  
4:    $G_f(\Delta) \leftarrow \Delta$ -residual graph  
5:   while there is augmenting path  $P$  in  $G_f(\Delta)$  do  
6:      $f \leftarrow \text{augment}(f, c, P)$   
7:     update( $G_f(\Delta)$ )  
8:    $\Delta \leftarrow \Delta/2$   
9: return  $f$ 
```

Capacity Scaling

Assumption:

All capacities are integers between 1 and C .

Invariant:

All flows and capacities are/remain integral throughout the algorithm.

Correctness:

The algorithm computes a maxflow:

- ▶ because of integrality we have $G_f(1) = G_f$
- ▶ therefore after the last phase there are no augmenting paths anymore
- ▶ this means we have a maximum flow.

Capacity Scaling

Lemma 11

There are $\lceil \log C \rceil + 1$ iterations over Δ .

Proof: obvious.

Lemma 12

Let f be the flow at the end of a Δ -phase. Then the maximum flow is smaller than $\text{val}(f) + m\Delta$.

Proof: less obvious, but simple:

- ▶ There must exist an s - t cut in $G_f(\Delta)$ of zero capacity.
- ▶ In G_f this cut can have capacity at most $m\Delta$.
- ▶ This gives me an upper bound on the flow that I can still add.

Capacity Scaling

Lemma 13

There are at most $2m$ augmentations per scaling-phase.

Proof:

- ▶ Let f be the flow at the end of the previous phase.
- ▶ $\text{val}(f^*) \leq \text{val}(f) + 2m\Delta$
- ▶ Each augmentation increases flow by Δ .

Theorem 14

We need $\mathcal{O}(m \log C)$ augmentations. The algorithm can be implemented in time $\mathcal{O}(m^2 \log C)$.