Discrete Optimization Lecture 2

Part 2 st Maxflow

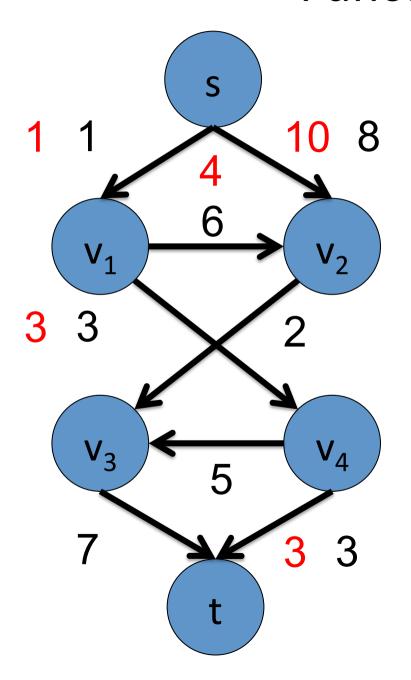
Slides online: https://project.inria.fr/2015ma2827

Outline

- Preliminaries
 - Functions and Excess Functions
 - s-t Flow
 - s-t Cut
 - Flows vs. Cuts

Maximum Flow

Algorithms



D = (V, A)

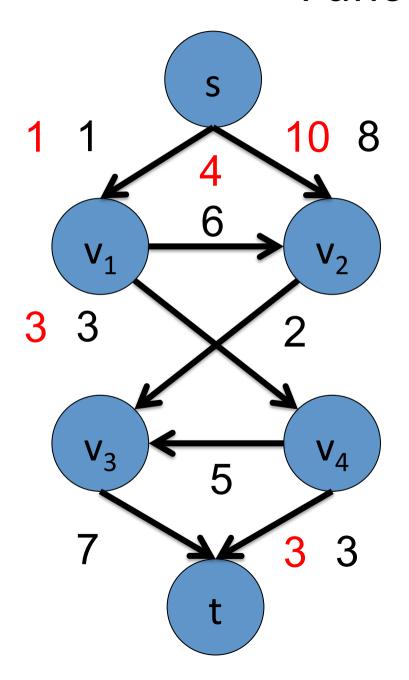
Arc capacities c(a)

Function f: A → Reals

Excess function $E_f(v)$

Incoming value

Outgoing value



$$D = (V, A)$$

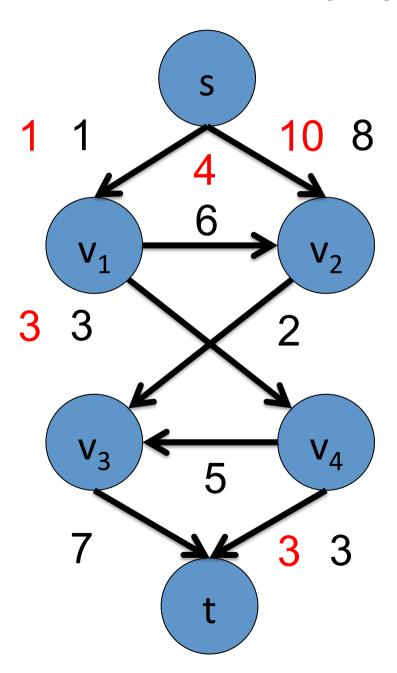
Arc capacities c(a)

Function f: A → Reals

Excess function $E_f(v)$

$$\Sigma_{a \in \text{in-arcs}(v)} f(a)$$

Outgoing value



$$D = (V, A)$$

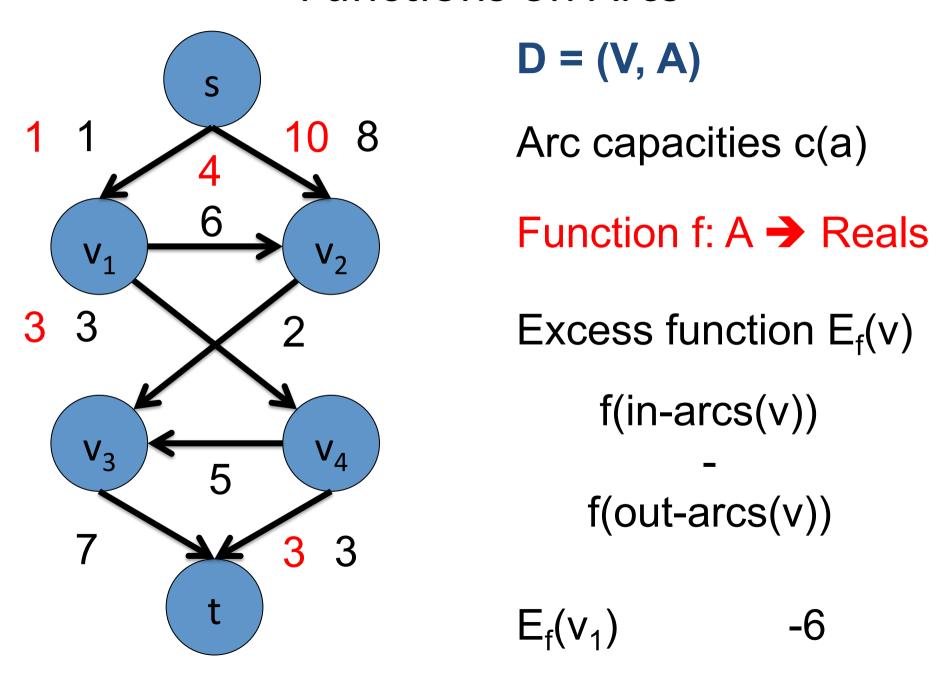
Arc capacities c(a)

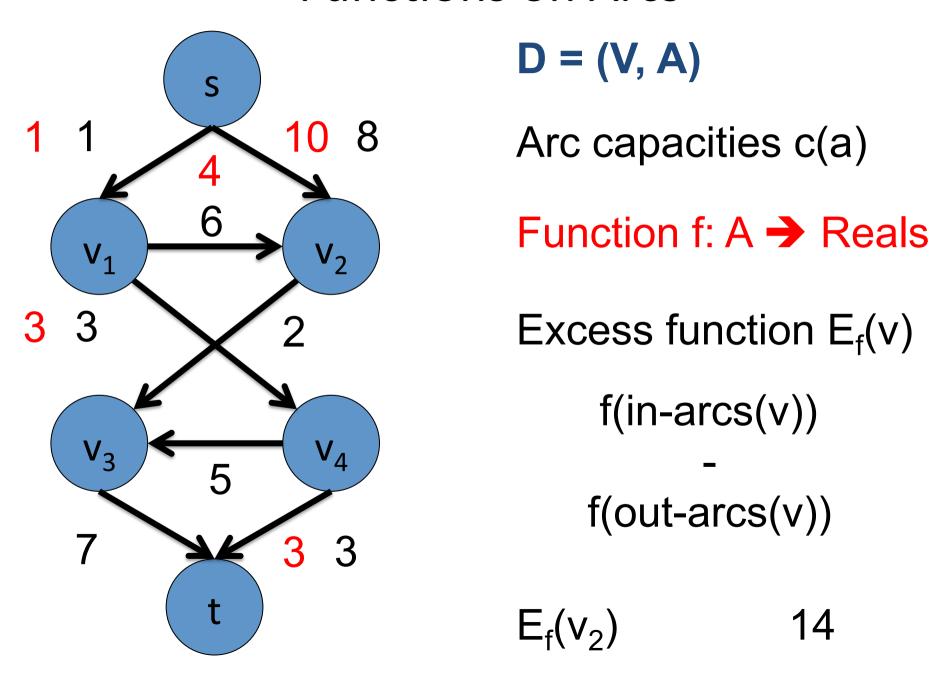
Function f: A → Reals

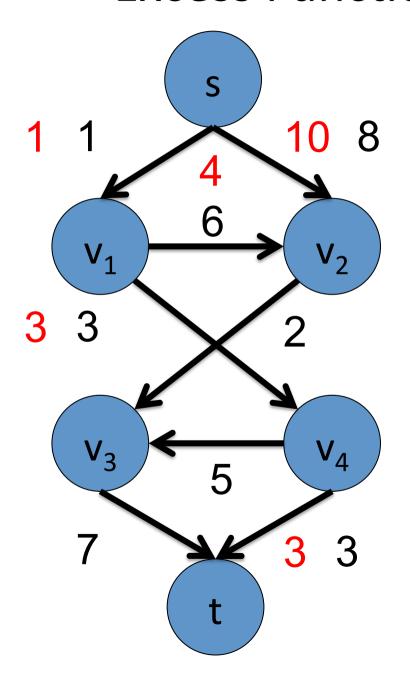
Excess function $E_f(v)$

$$\Sigma_{a \in \text{in-arcs}(v)} f(a)$$

 $\Sigma_{a \in out-arcs(v)} f(a)$



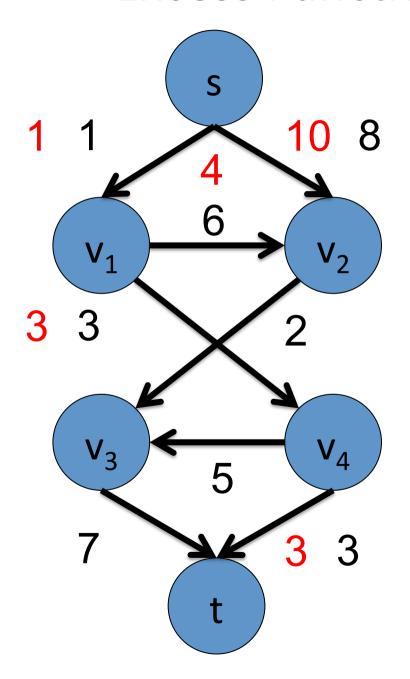




Excess function $E_f(U)$

Incoming Value

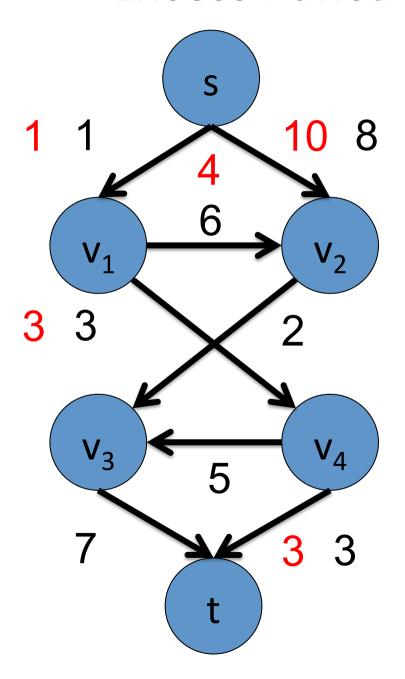
Outgoing Value



Excess function $E_f(U)$

$$\Sigma_{a \in \text{in-arcs}(U)} f(a)$$

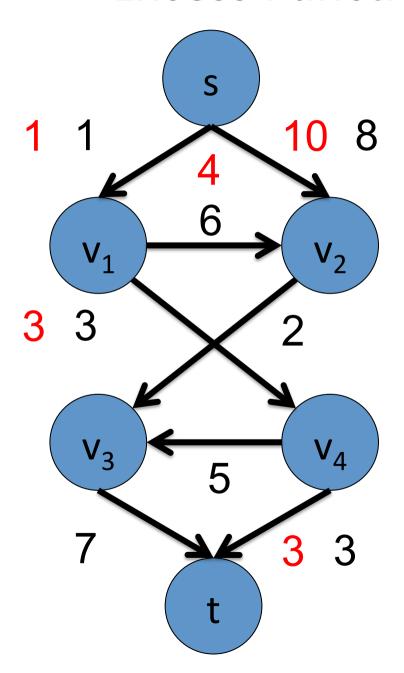
Outgoing Value



Excess function $E_f(U)$

$$\Sigma_{a \in \text{in-arcs}(U)} \; f(a)$$

 $\Sigma_{a \in out-arcs(U)} f(a)$

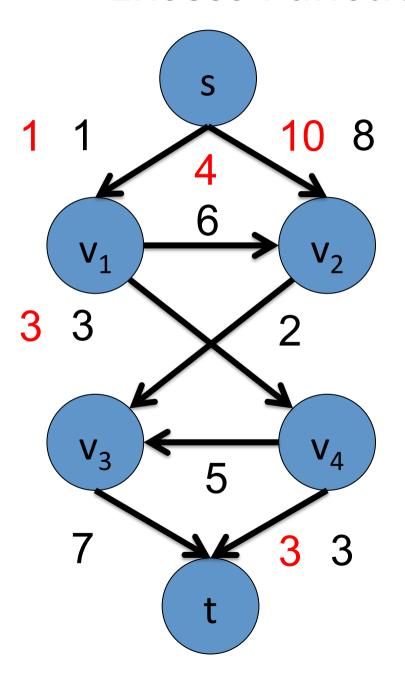


Excess function $E_f(U)$

f(in-arcs(U))

f(out-arcs(U))

 $E_f(\{v_1, v_2\})$ 8



Excess function $E_f(U)$

f(out-arcs(U))

$$E_f(\{v_1, v_2\})$$
 -6 + 14

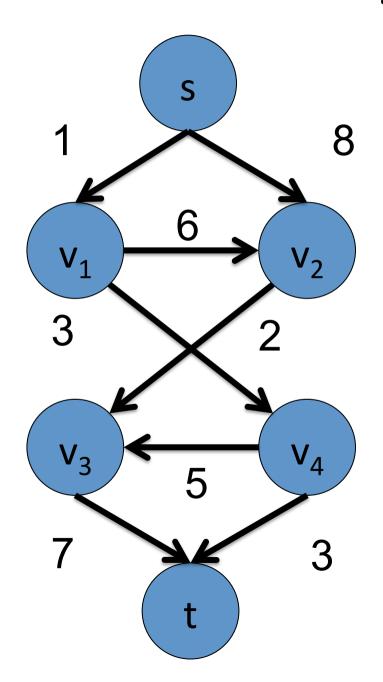
$$E_f(U) = \Sigma_{v \in U} E_f(v)$$

Outline

- Preliminaries
 - Functions and Excess Functions
 - s-t Flow
 - s-t Cut
 - Flows vs. Cuts

Maximum Flow

Algorithms



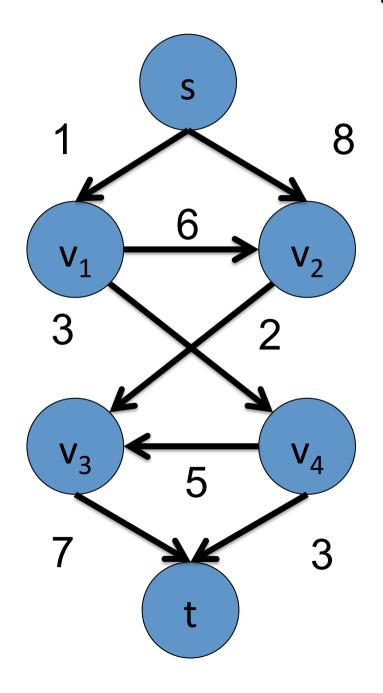
Function flow: A
R

Flow of arc ≤ arc capacity

Flow is non-negative

For all vertex expect s,t

Incoming flow



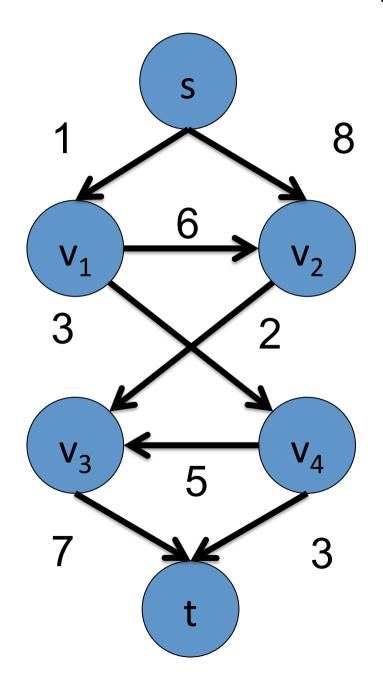
Function flow: A
R

 $flow(a) \le c(a)$

Flow is non-negative

For all vertex expect s,t

Incoming flow



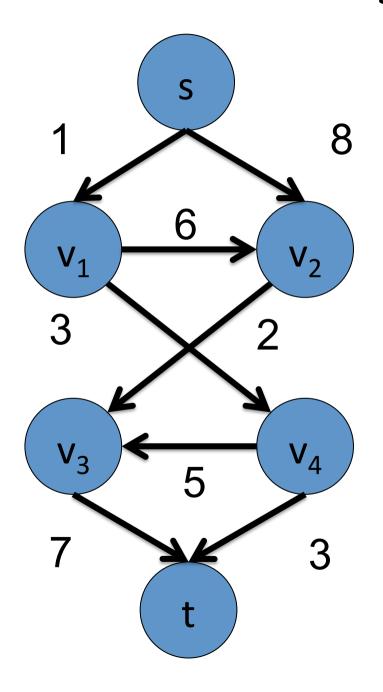
Function flow: A → R

 $flow(a) \le c(a)$

flow(a) ≥ 0

For all vertex expect s,t

Incoming flow



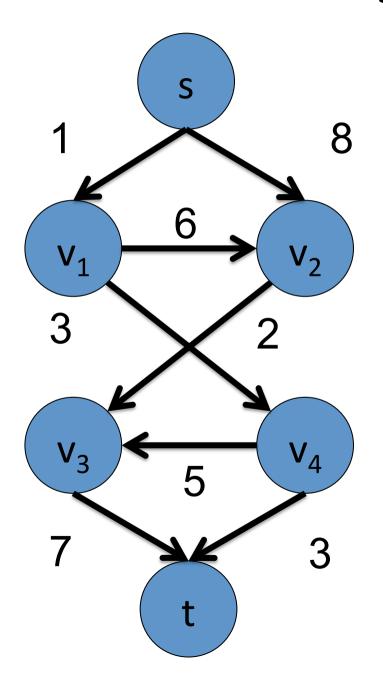
Function flow: A → R

 $flow(a) \le c(a)$

 $flow(a) \ge 0$

For all $v \in V \setminus \{s,t\}$

Incoming flow



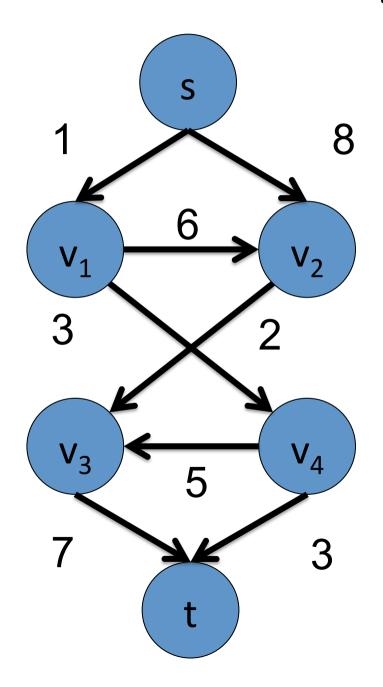
Function flow: A
R

 $flow(a) \le c(a)$

flow(a) ≥ 0

For all $v \in V \setminus \{s,t\}$

 $\Sigma_{(u,v)\in A}$ flow((u,v))



Function flow: A
R

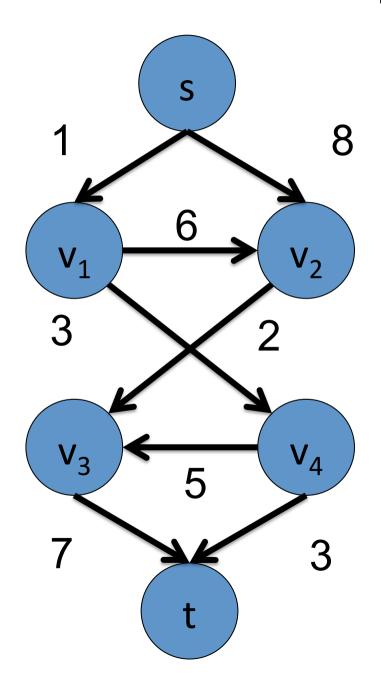
 $flow(a) \le c(a)$

flow(a) ≥ 0

For all $v \in V \setminus \{s,t\}$

 $\Sigma_{(u,v)\in A}$ flow((u,v))

 $= \Sigma_{(v,u) \in A} flow((v,u))$

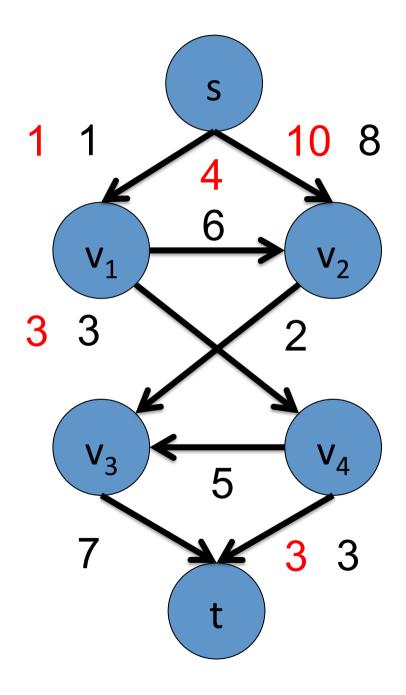


Function flow: A → R

 $flow(a) \le c(a)$

flow(a) ≥ 0

$$E_{flow}(v) = 0$$



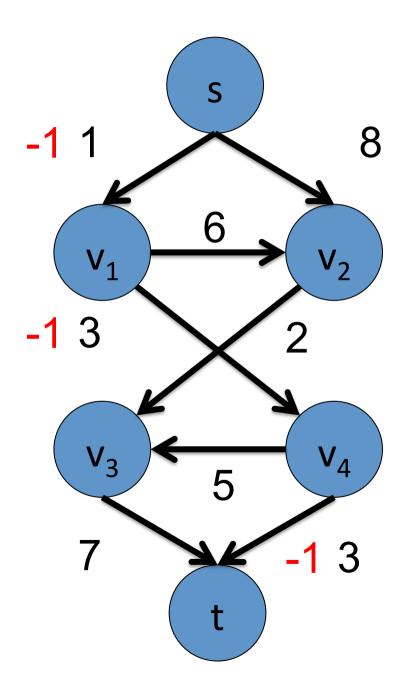
Function flow: A → R

 $flow(a) \le c(a)$

flow(a) ≥ 0

$$E_{flow}(v) = 0$$





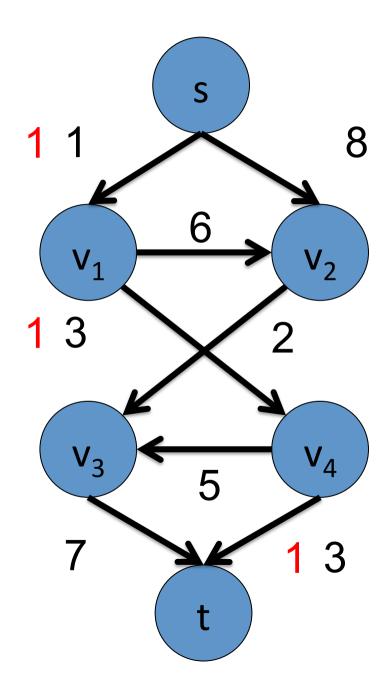
Function flow: A → R

 $flow(a) \le c(a)$

flow(a) ≥ 0

$$E_{flow}(v) = 0$$





Function flow: A → R

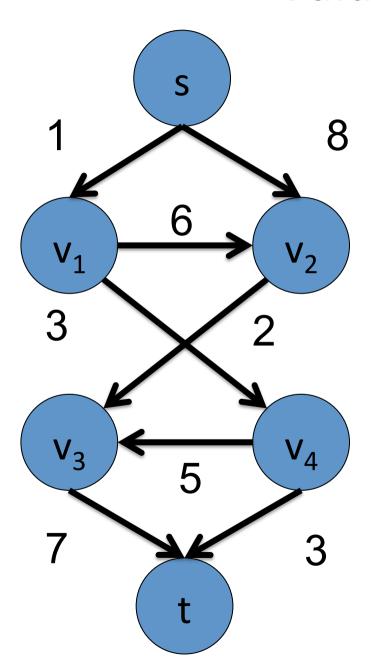
 $flow(a) \le c(a)$

flow(a) ≥ 0

$$E_{flow}(v) = 0$$



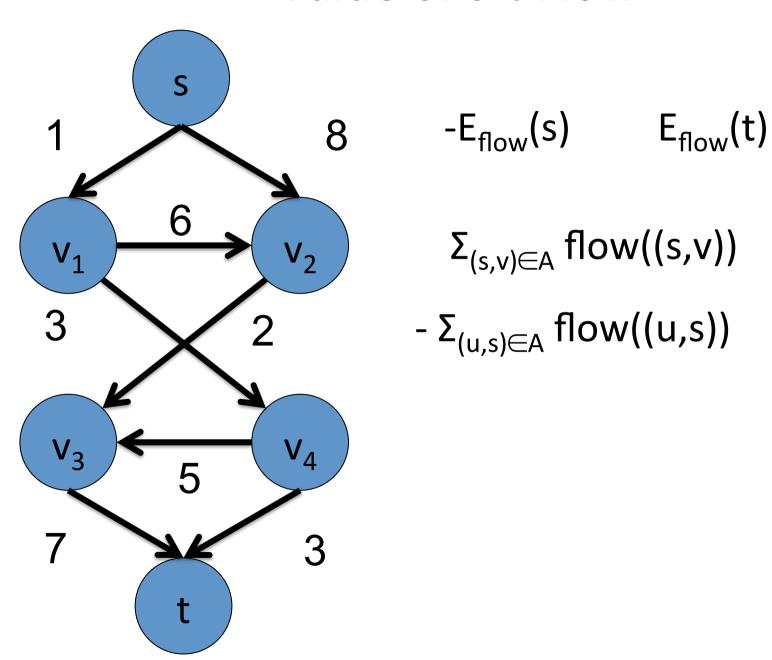
Value of s-t Flow



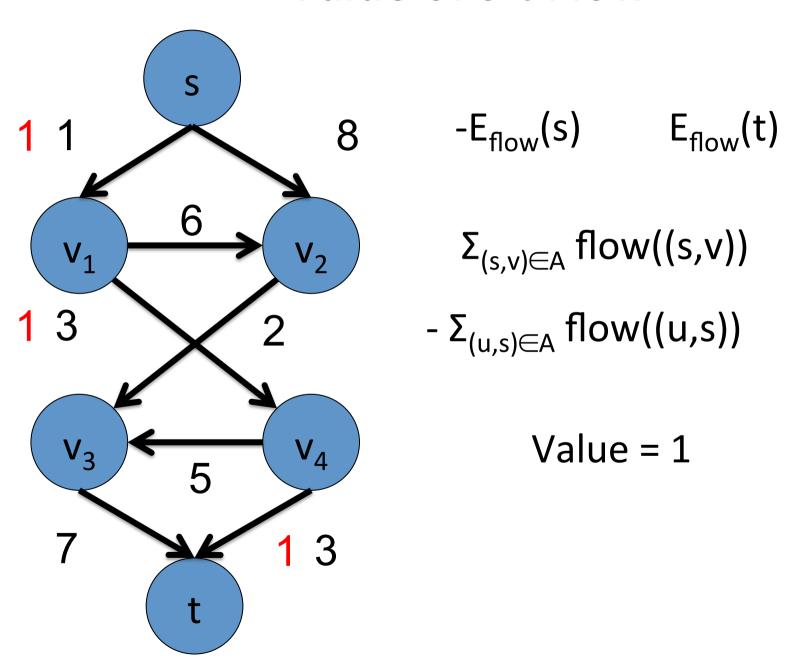
Outgoing flow of s

- Incoming flow of s

Value of s-t Flow



Value of s-t Flow



Outline

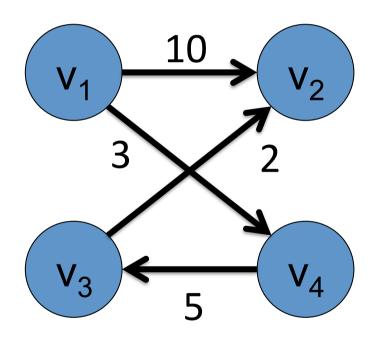
- Preliminaries
 - Functions and Excess Functions
 - s-t Flow
 - s-t Cut
 - Flows vs. Cuts

Maximum Flow

Algorithms

$$D = (V, A)$$

Let U be a subset of V

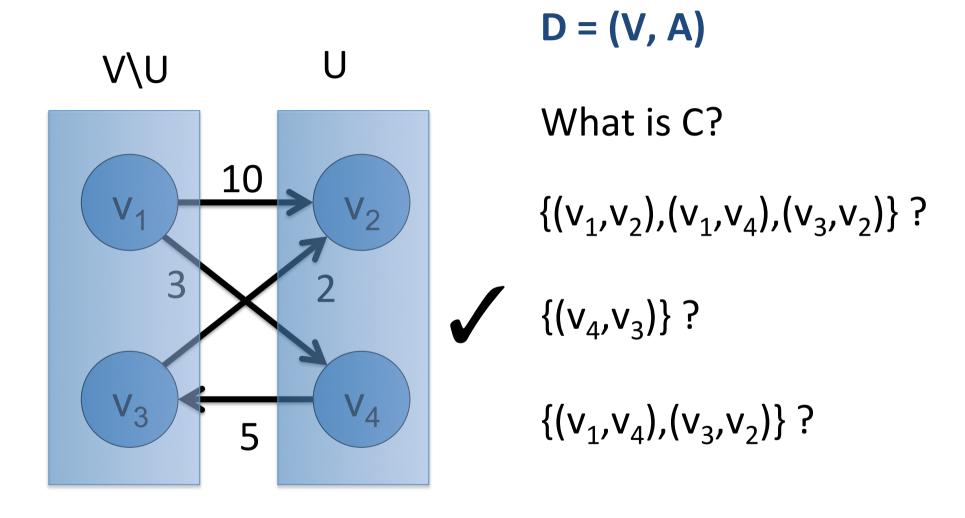


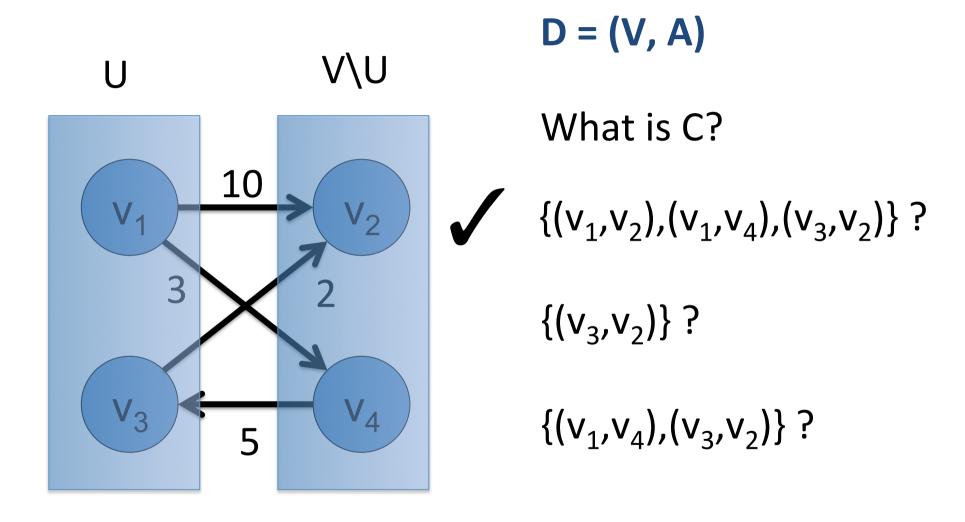
C is a set of arcs such that

- (u,v) ∈ A
- u ∈ U
- $v \in V \setminus U$

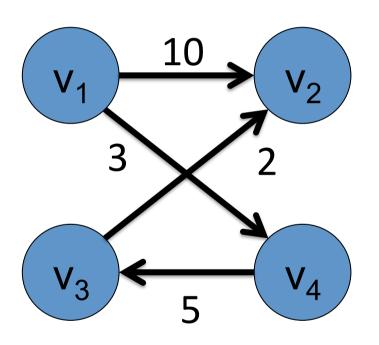
C is a cut in the digraph D

D = (V, A)

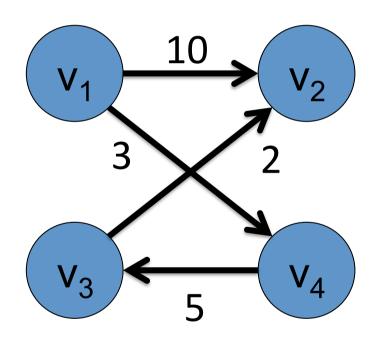




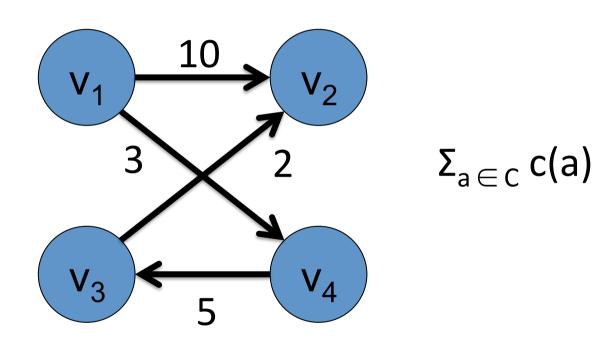
$$D = (V, A)$$

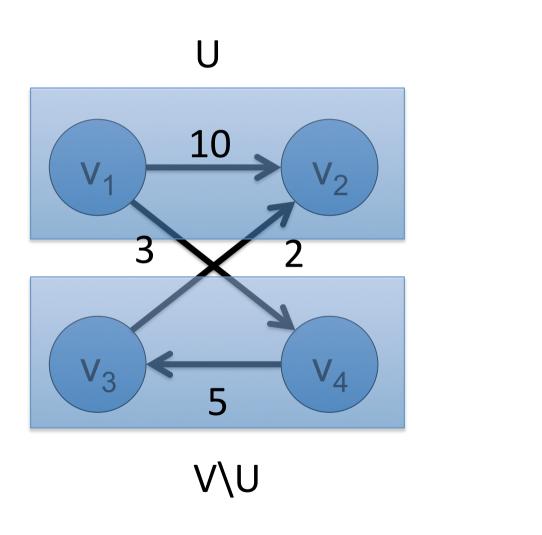


C = out-arcs(U)

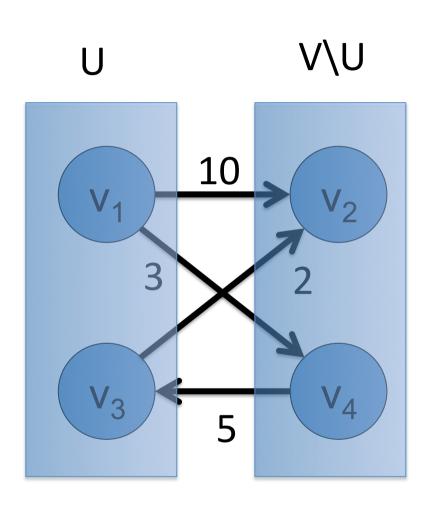


Sum of capacity of all arcs in C



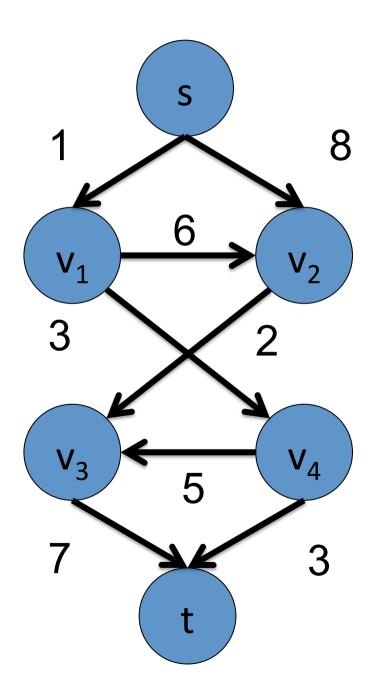


3



15

s-t Cut



$$D = (V, A)$$

A source vertex "s"

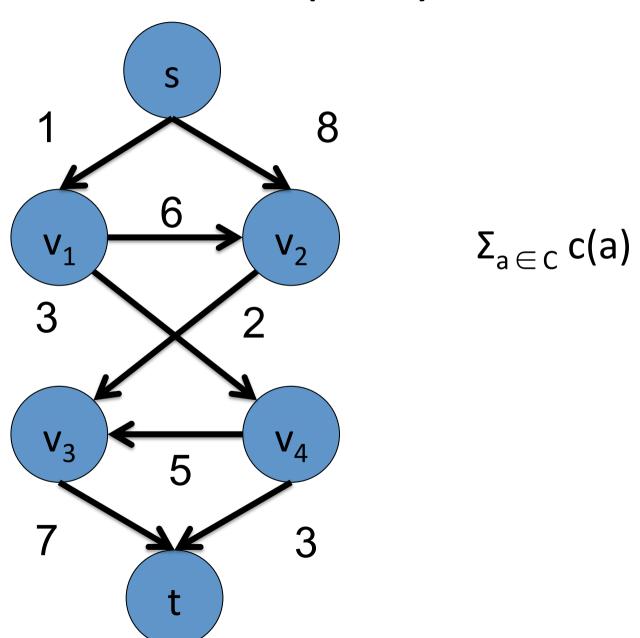
A sink vertex "t"

C is a cut such that

- s ∈ U
- $t \in V \setminus U$

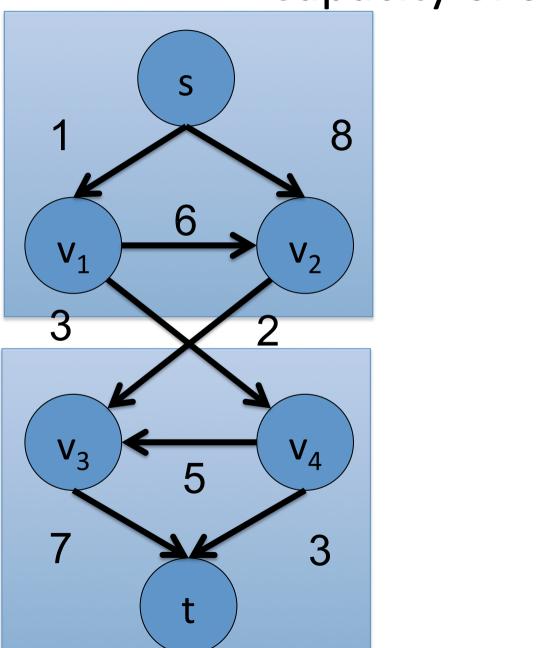
C is an s-t cut

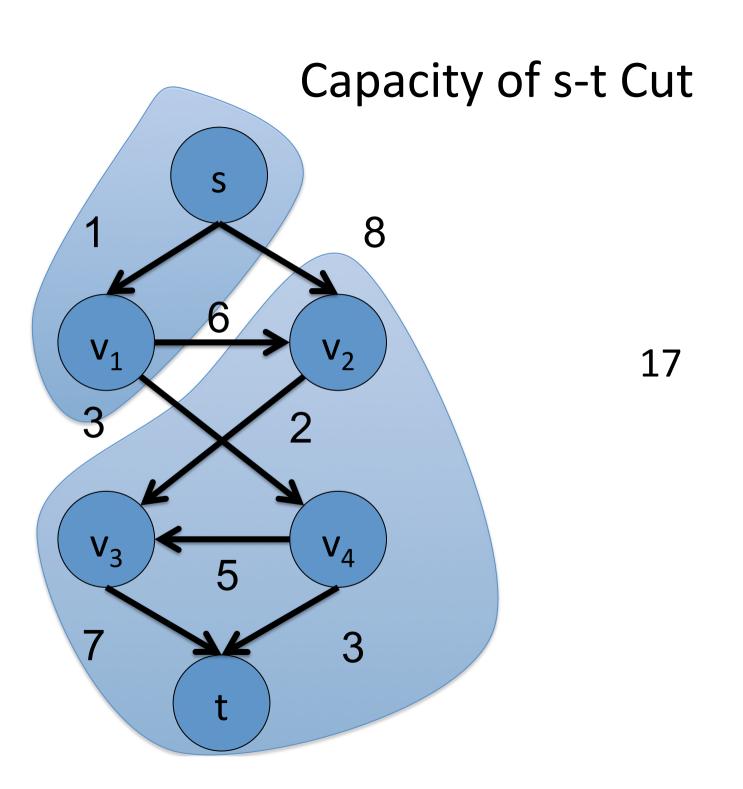
Capacity of s-t Cut



Capacity of s-t Cut

5





Outline

- Preliminaries
 - Functions and Excess Functions
 - s-t Flow
 - s-t Cut
 - Flows vs. Cuts

Maximum Flow

Algorithms

An s-t flow function flow: A → Reals

An s-t cut C such that $s \in U$, $t \in V \setminus U$

Value of flow ≤ Capacity of C

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$
 $- flow(in-arcs(U))$

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$

When does equality hold?

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$

flow(a) = c(a),
$$a \in \text{out-arcs}(U)$$
 flow(a) = 0, $a \in \text{in-arcs}(U)$

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $= Capacity of C$

flow(a) =
$$c(a)$$
, $a \in out-arcs(U)$ flow(a) = 0, $a \in in-arcs(U)$

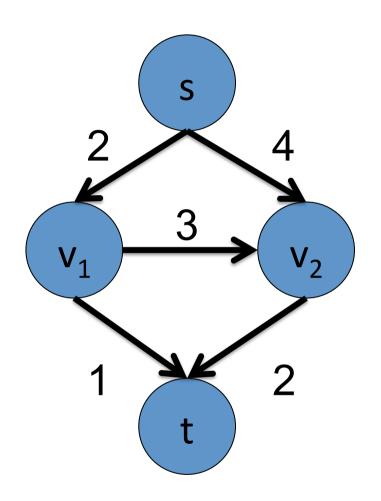
Outline

Preliminaries

- Maximum Flow
 - Residual Graph
 - Max-Flow Min-Cut Theorem

Algorithms

Maximum Flow Problem

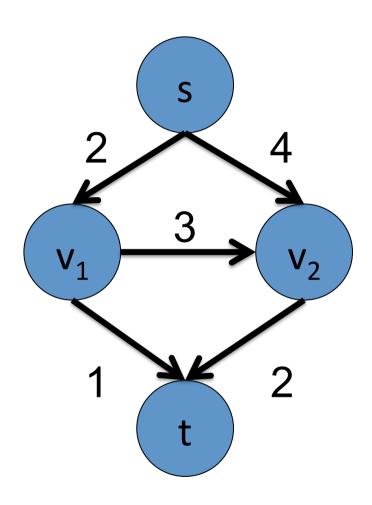


Find the flow with the maximum value!!

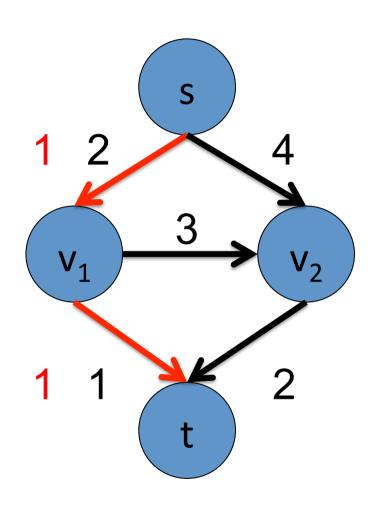
$$\Sigma_{(s,v)\in A}$$
 flow((s,v))

-
$$\Sigma_{(u,s)∈A}$$
 flow((u,s))

One suggestion to solve this problem !!

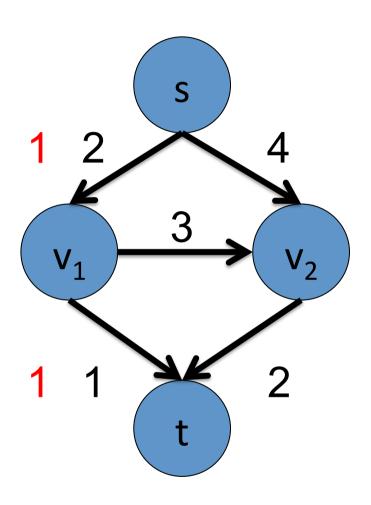


Find an s-t path where flow(a) < c(a) for all arcs

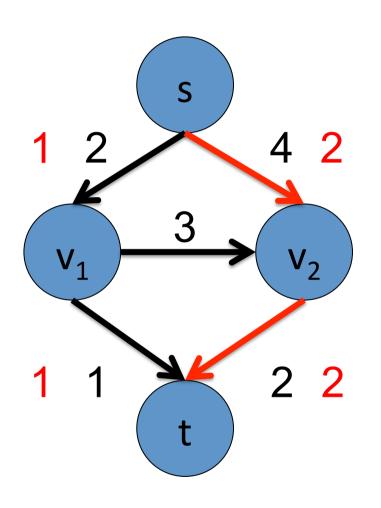


Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs

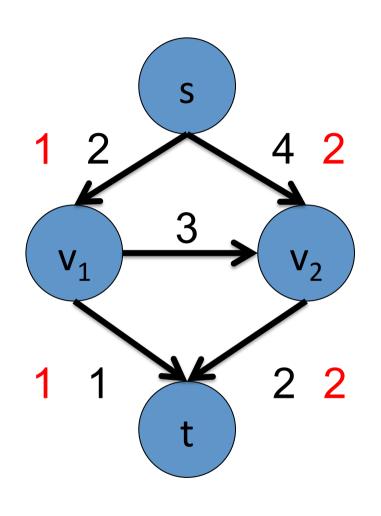


Find an s-t path where flow(a) < c(a) for all arcs



Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs

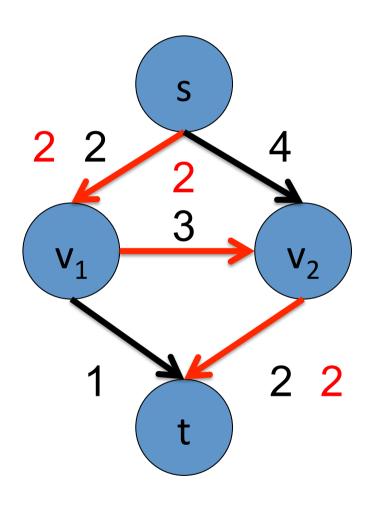


Find an s-t path where flow(a) < c(a) for all arcs

No more paths. Stop.

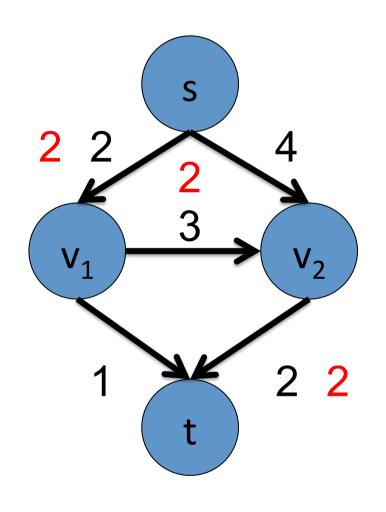
Will this give us maximum flow?

NO!!!



Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs



Find an s-t path where flow(a) < c(a) for all arcs

No more paths. Stop.

Another method?

Incorrect Answer!!

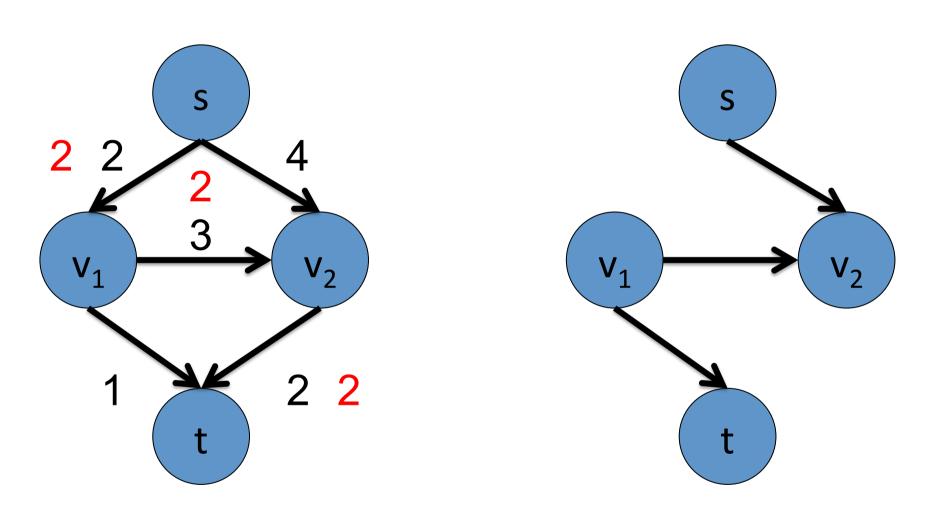
Outline

Preliminaries

- Maximum Flow
 - Residual Graph
 - Max-Flow Min-Cut Theorem

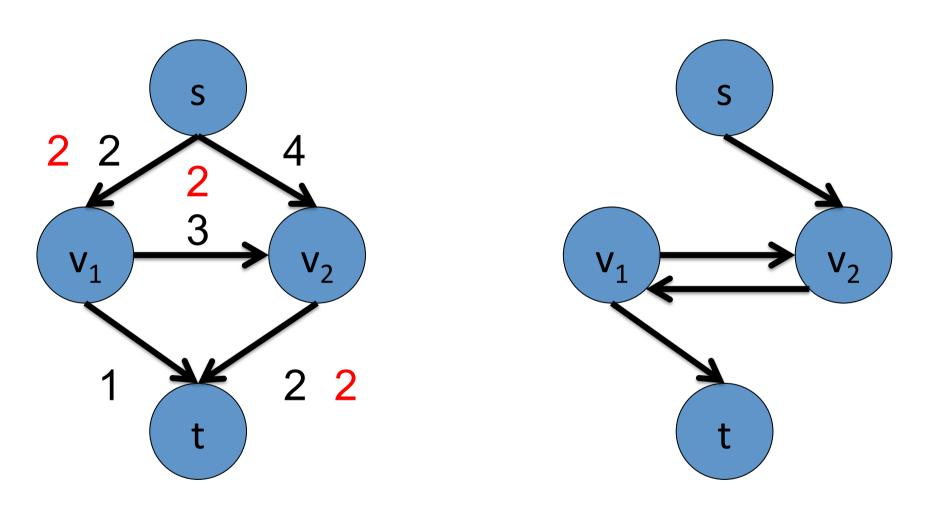
Algorithms

Residual Graph



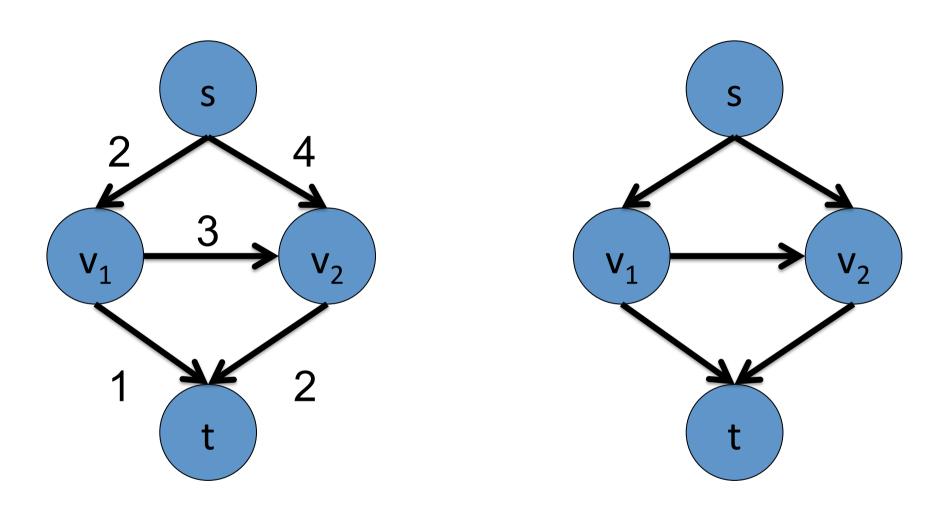
Arcs where flow(a) < c(a)

Residual Graph

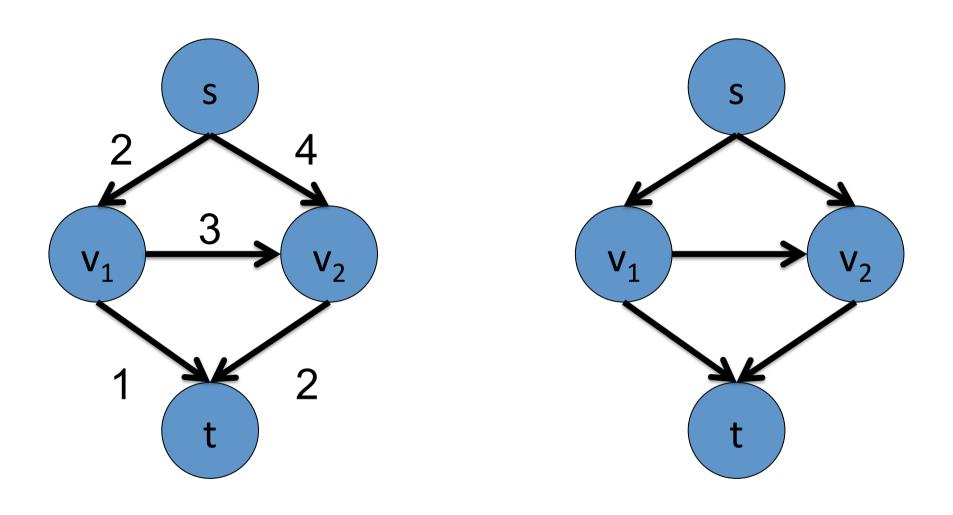


Including arcs to s and from t is not necessary

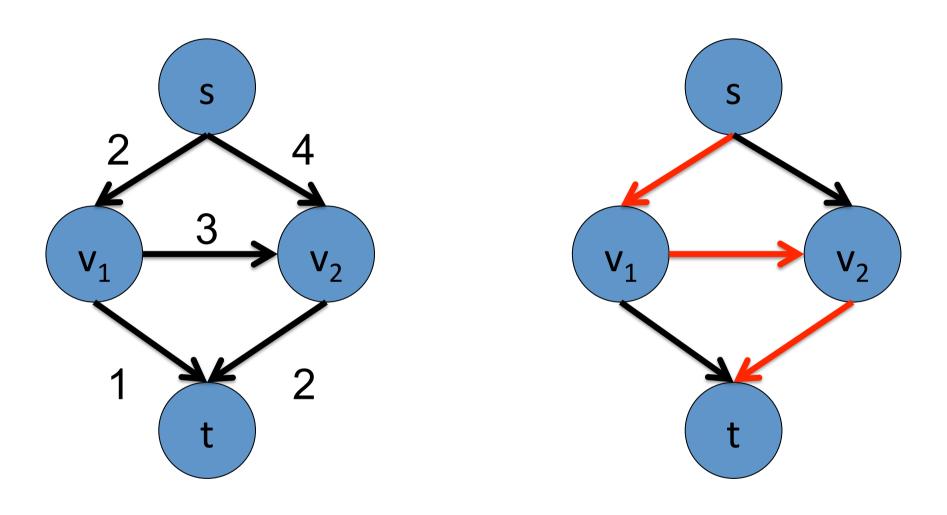
Inverse of arcs where flow(a) > 0



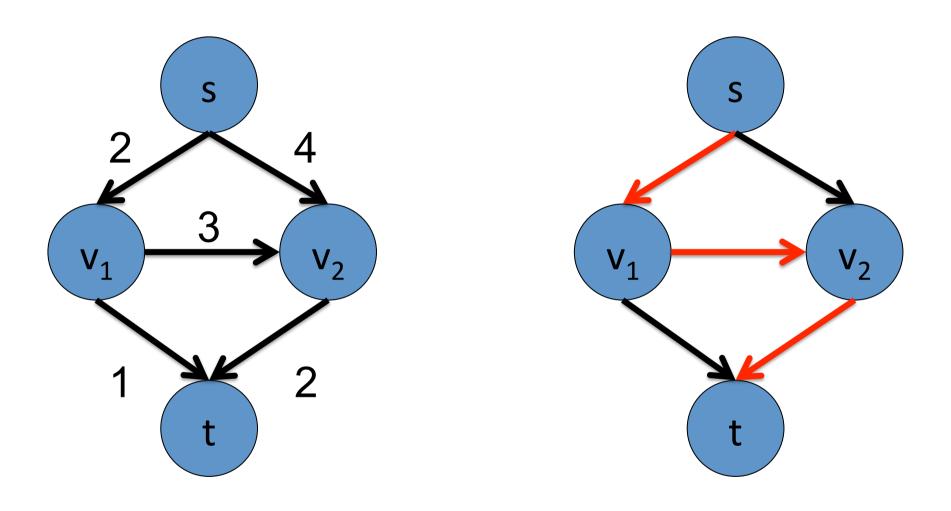
Start with zero flow.



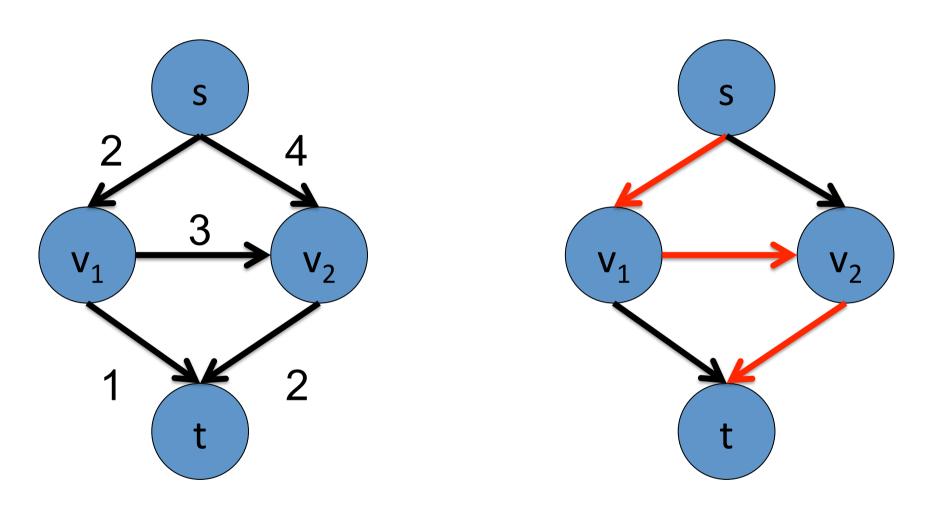
Find an s-t path in the residual graph.



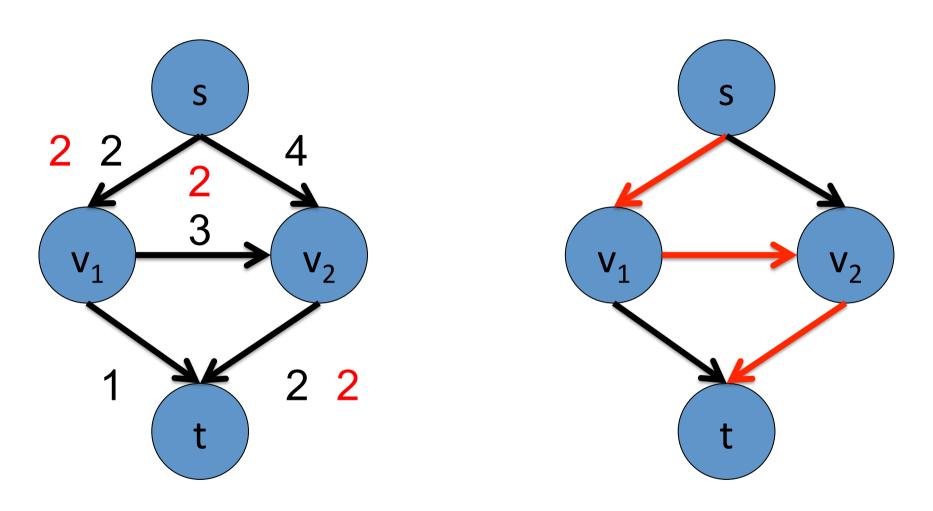
Find an s-t path in the residual graph.



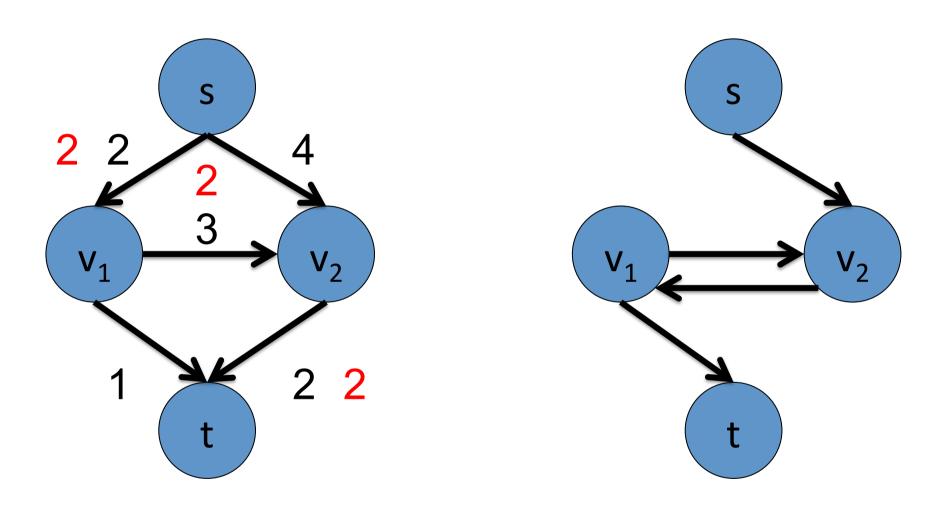
For inverse arcs in path, subtract flow K.



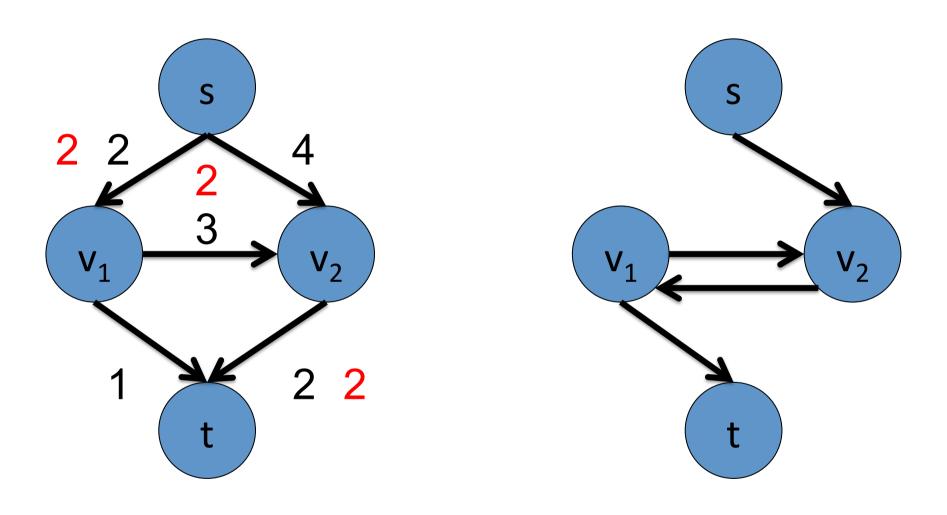
Choose maximum allowable value of K. For forward arcs in path, add flow K.



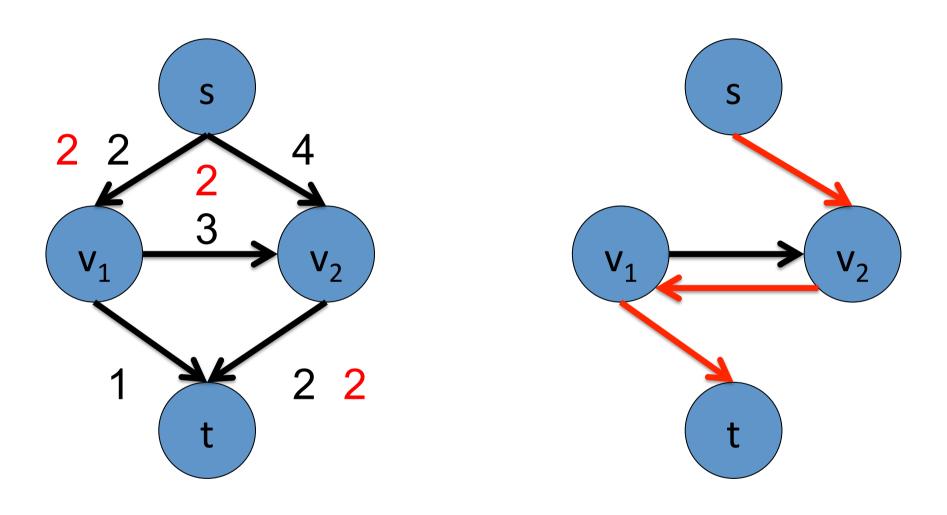
Choose maximum allowable value of K. For forward arcs in path, add flow K.



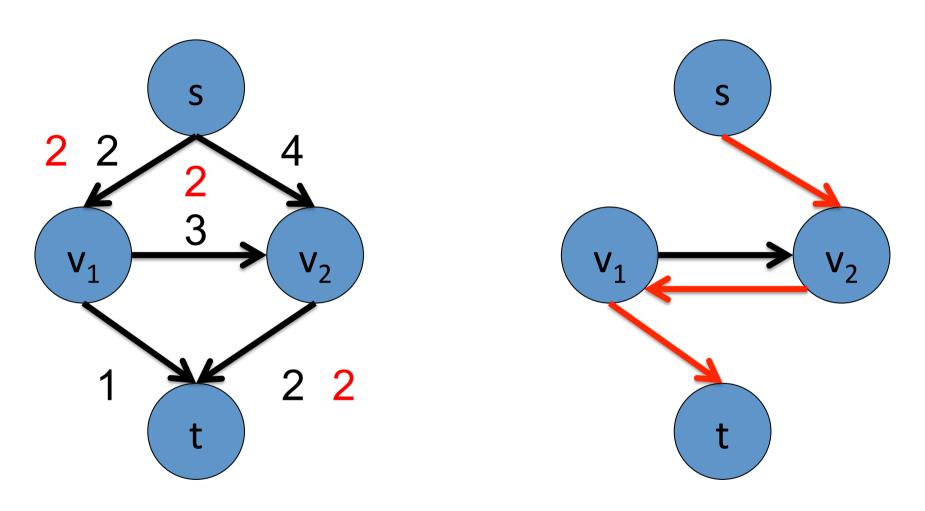
Update the residual graph.



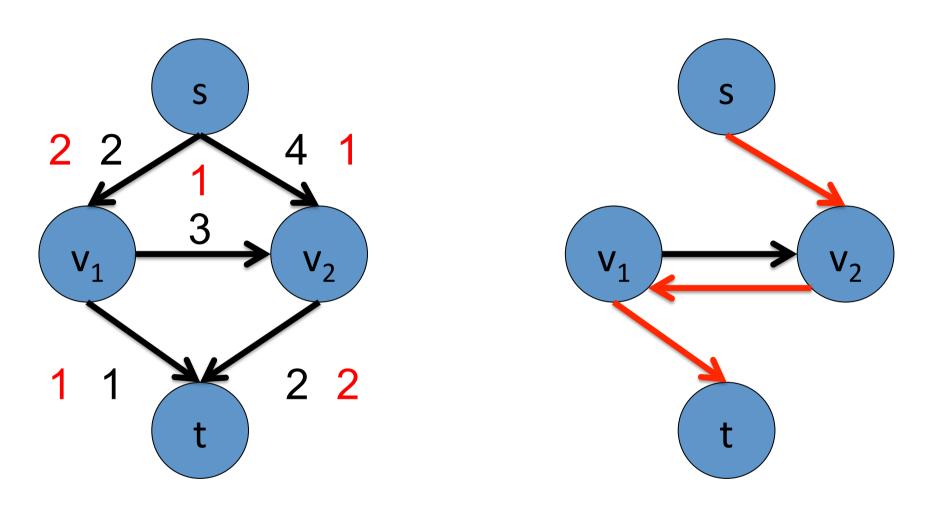
Find an s-t path in the residual graph.



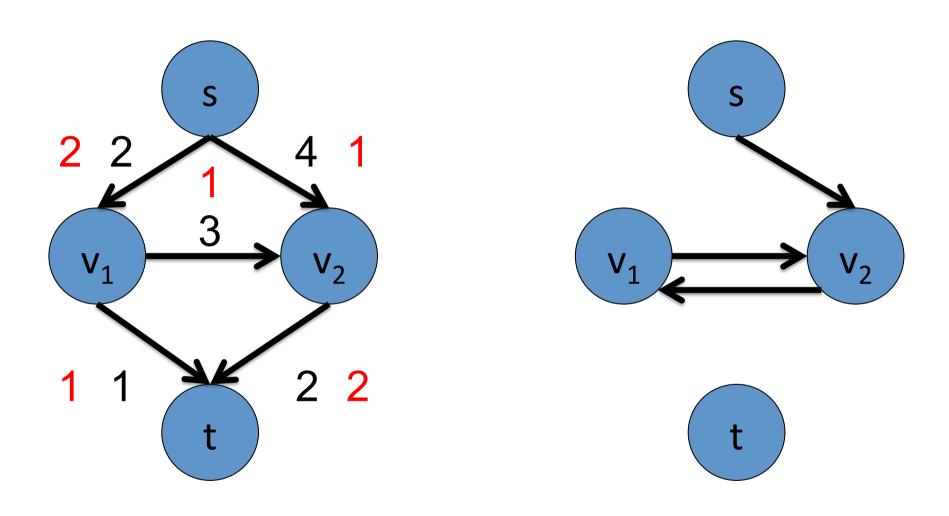
Find an s-t path in the residual graph.



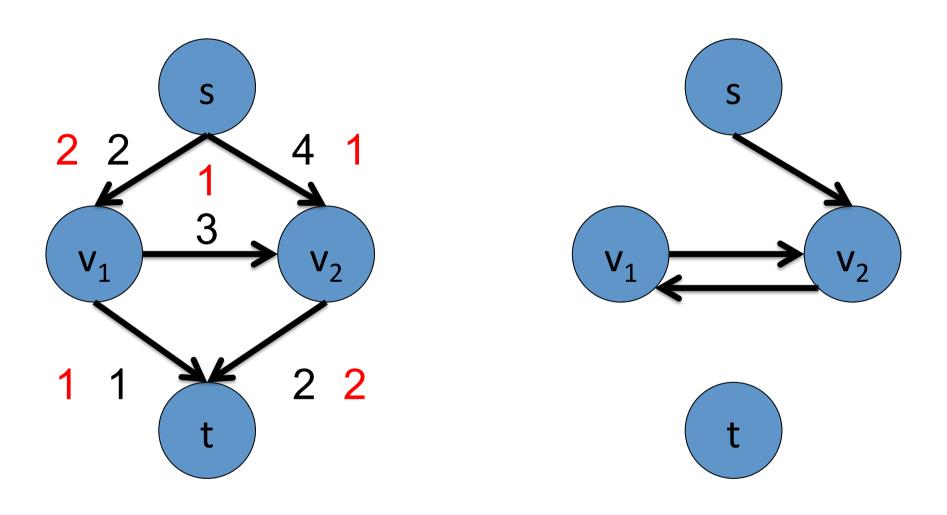
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .



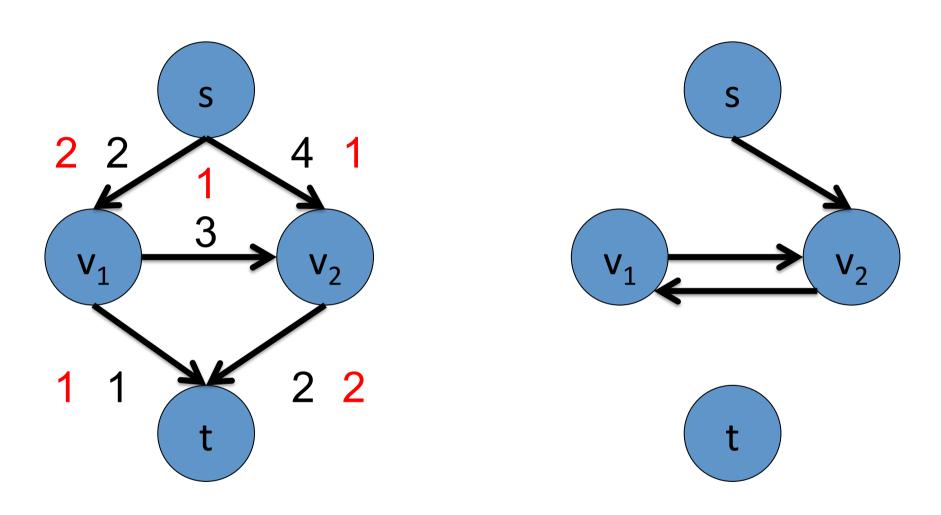
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .



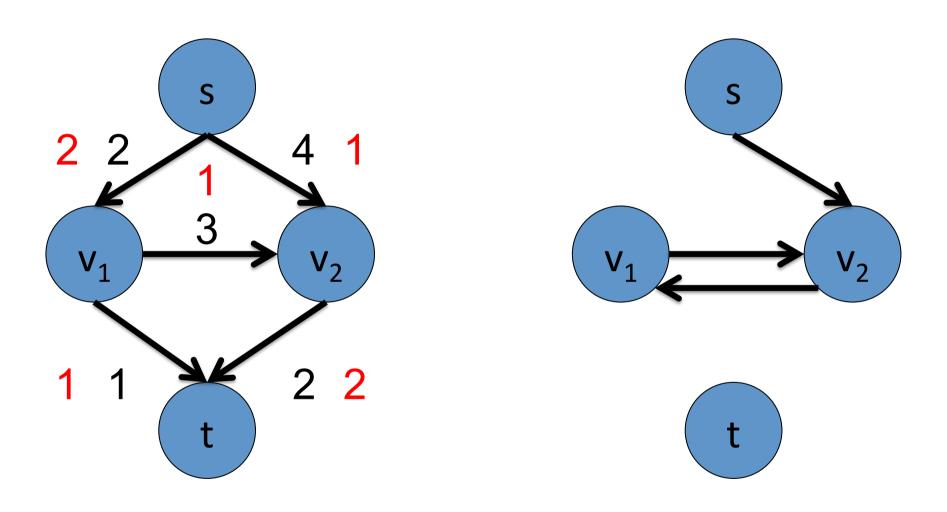
Update the residual graph.



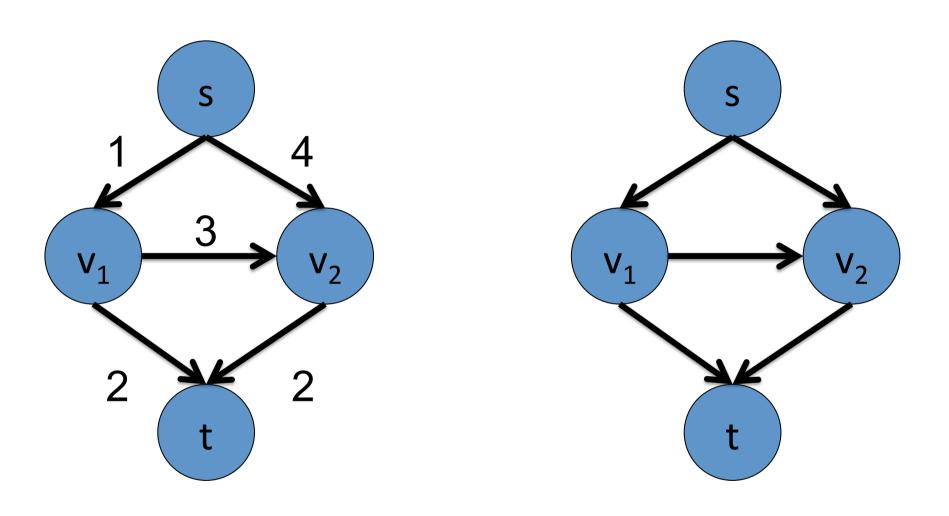
Find an s-t path in the residual graph.



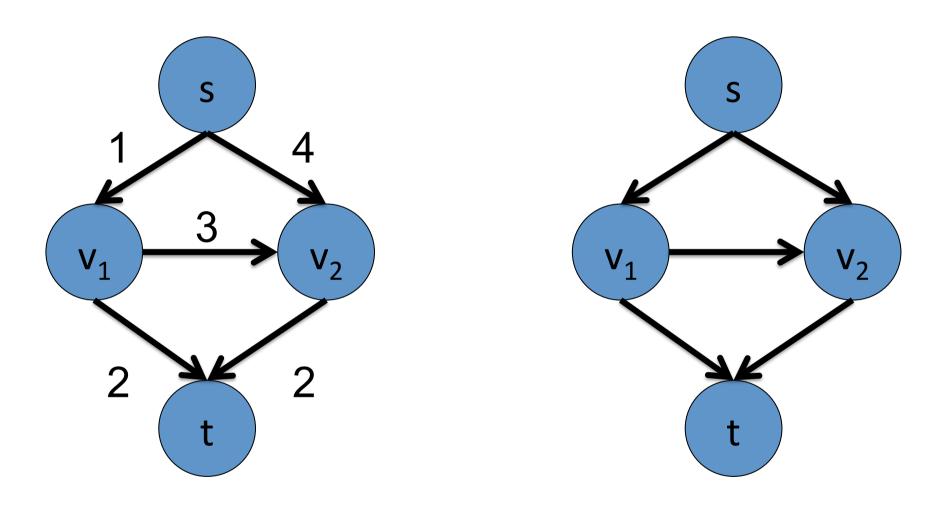
No more s-t paths. Stop.

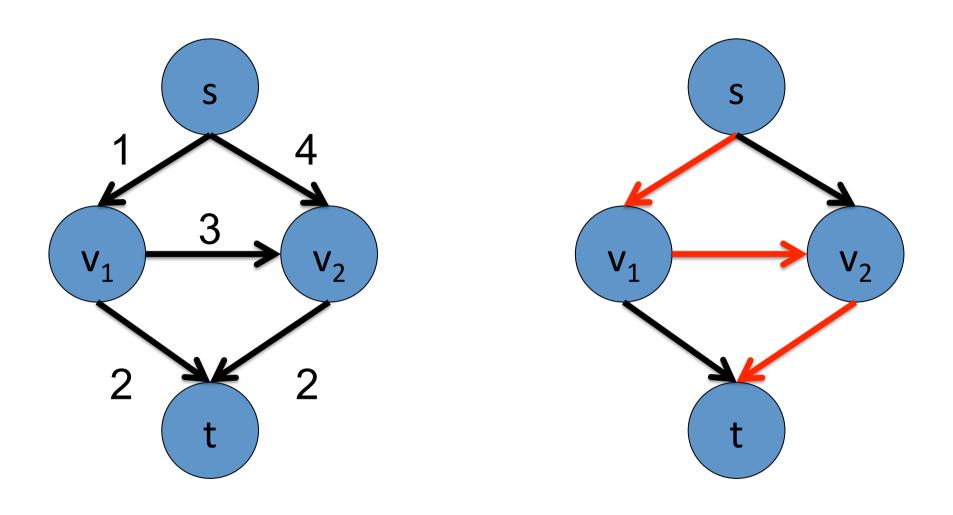


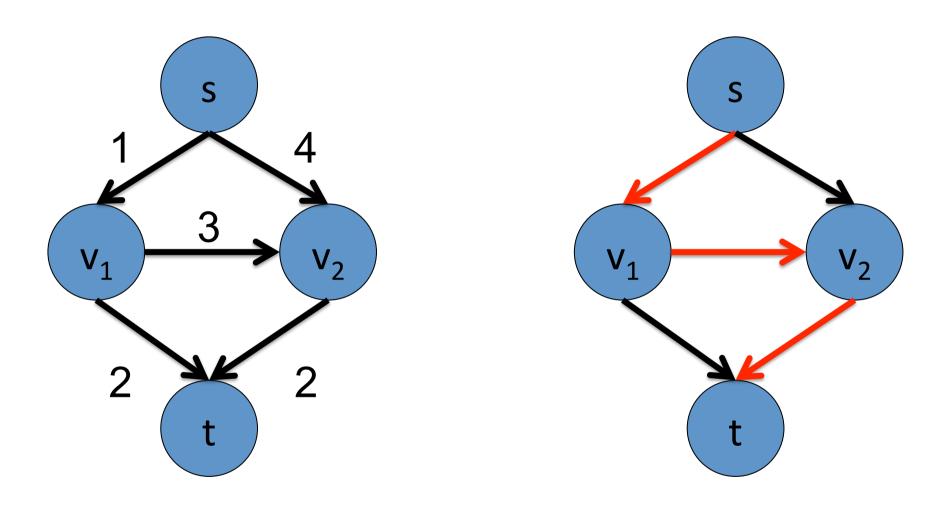
Correct Answer.



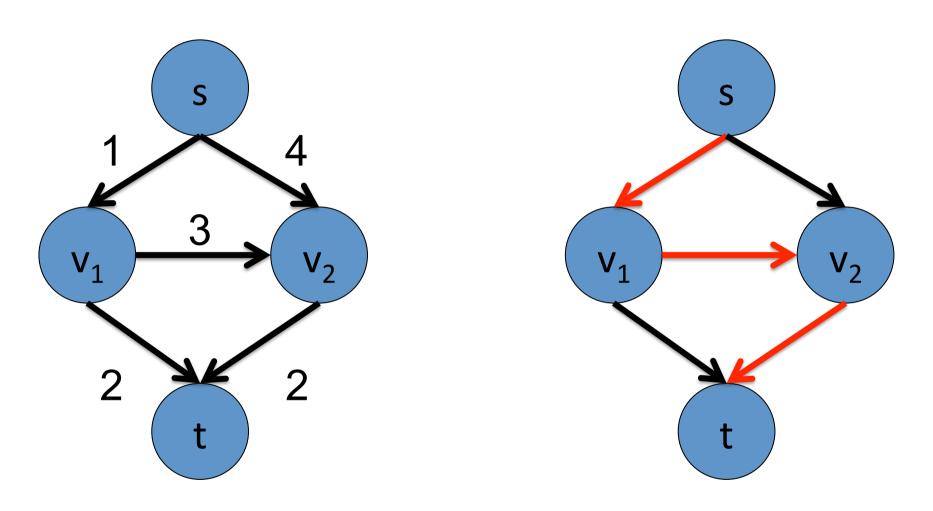
Start with zero flow



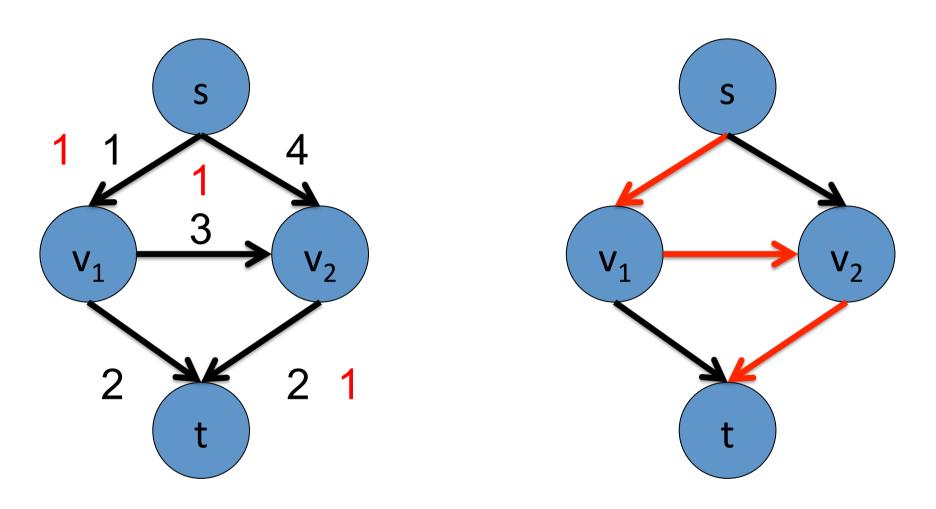




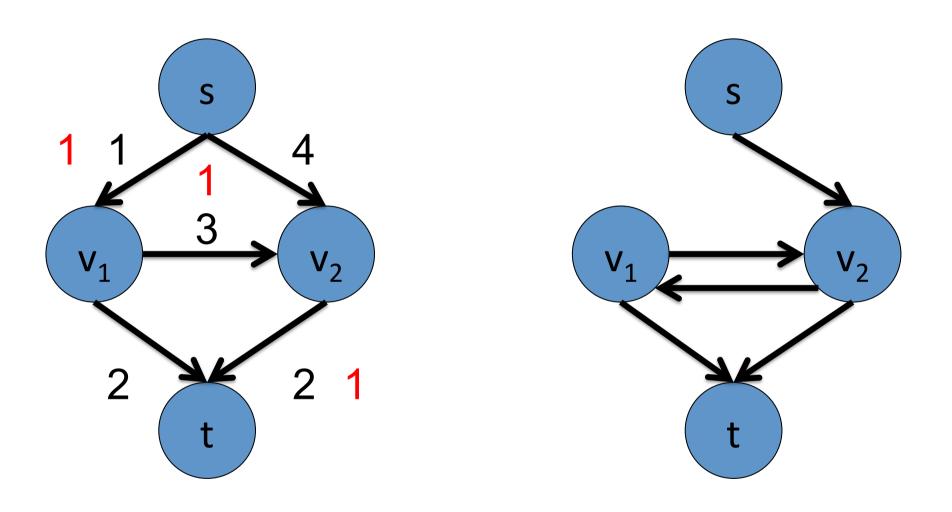
For inverse arcs in path, subtract flow K.



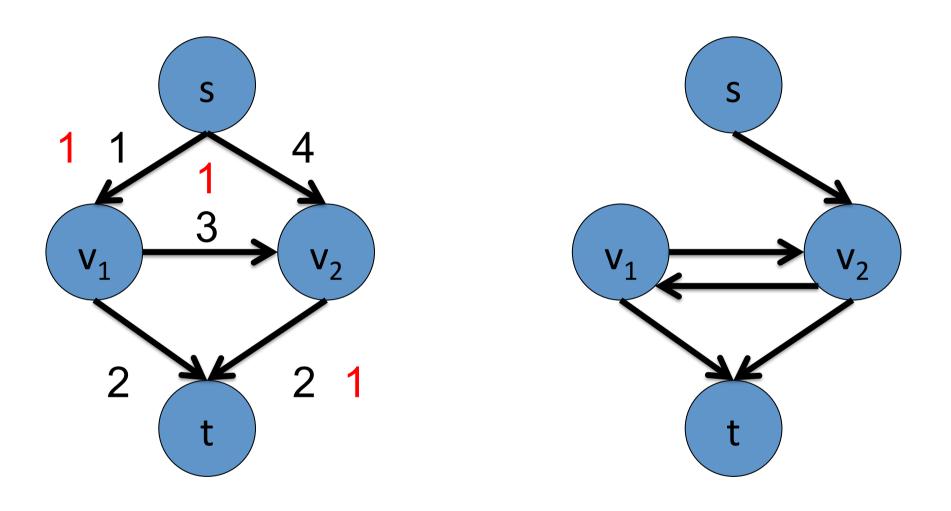
Choose maximum allowable value of K. For forward arcs in path, add flow K.

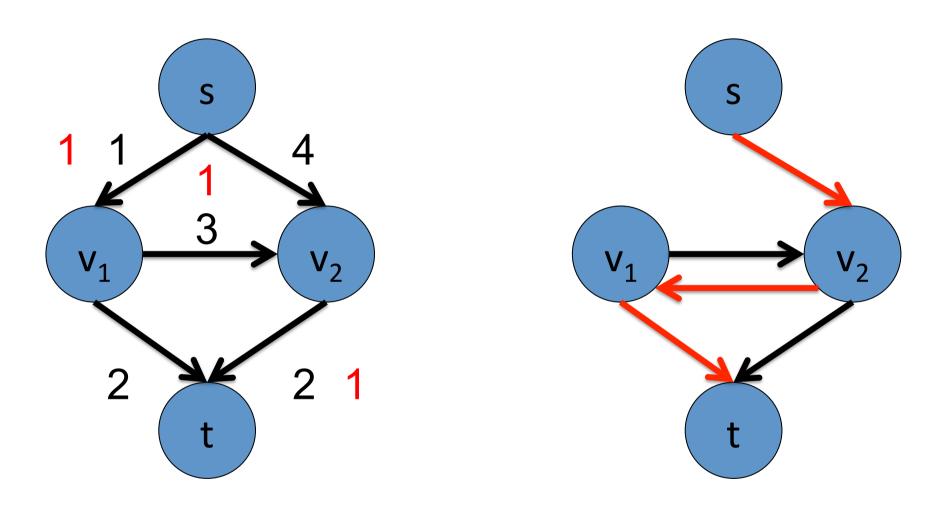


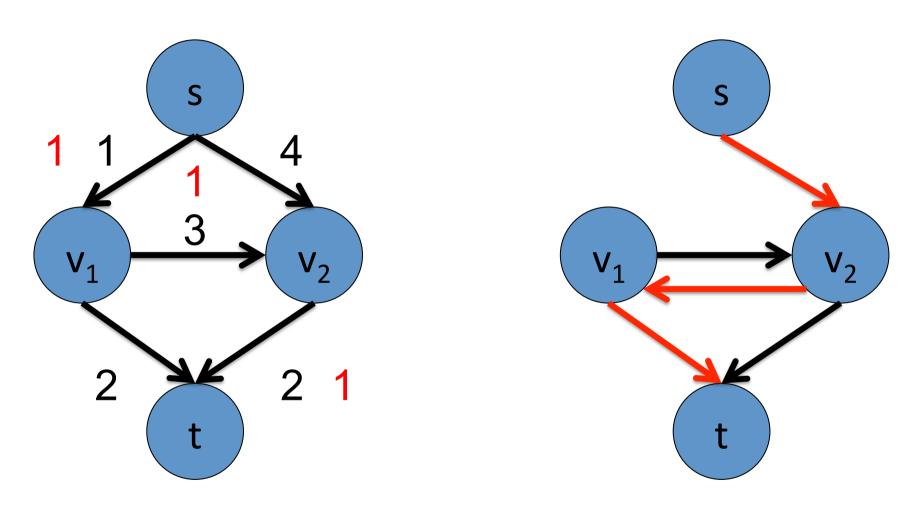
Choose maximum allowable value of K. For forward arcs in path, add flow K.



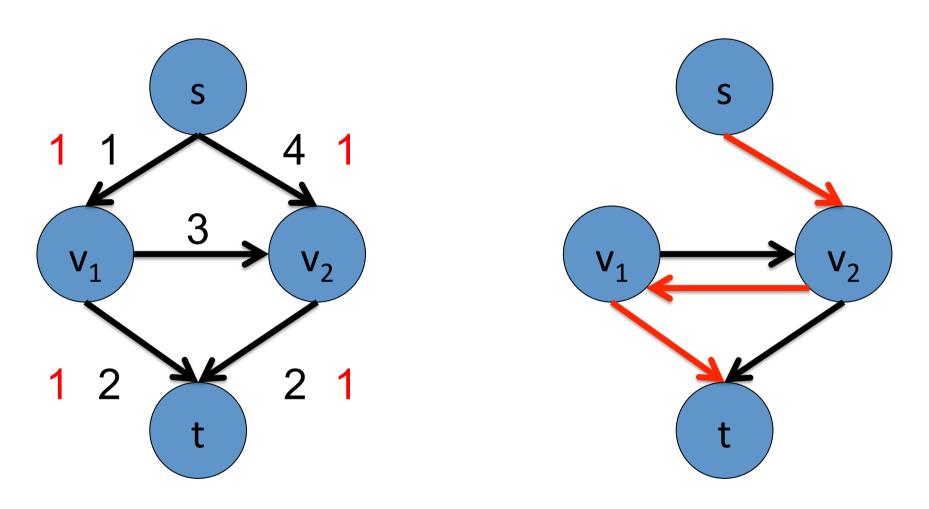
Update the residual graph.



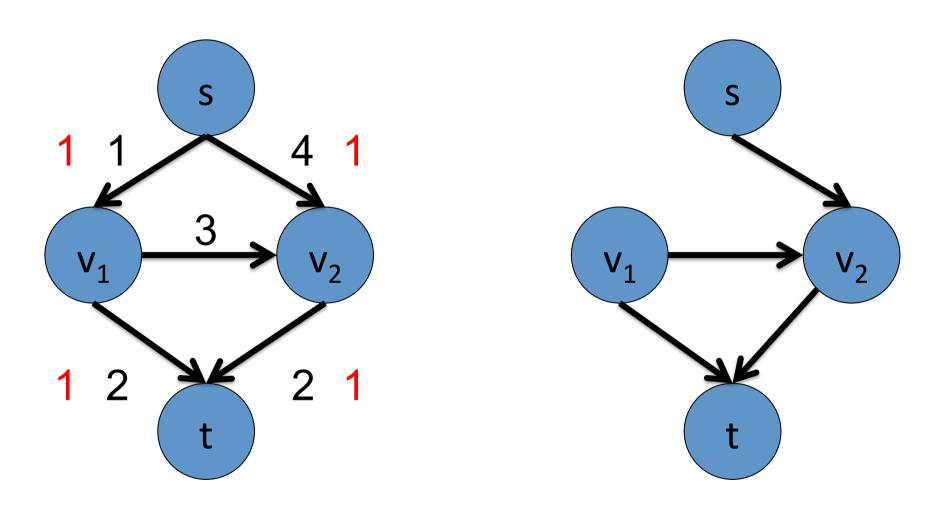




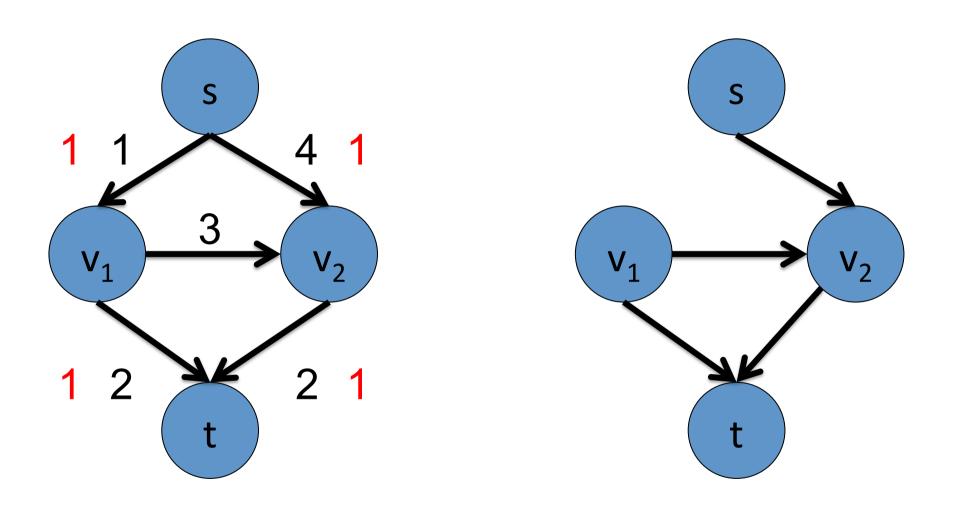
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .

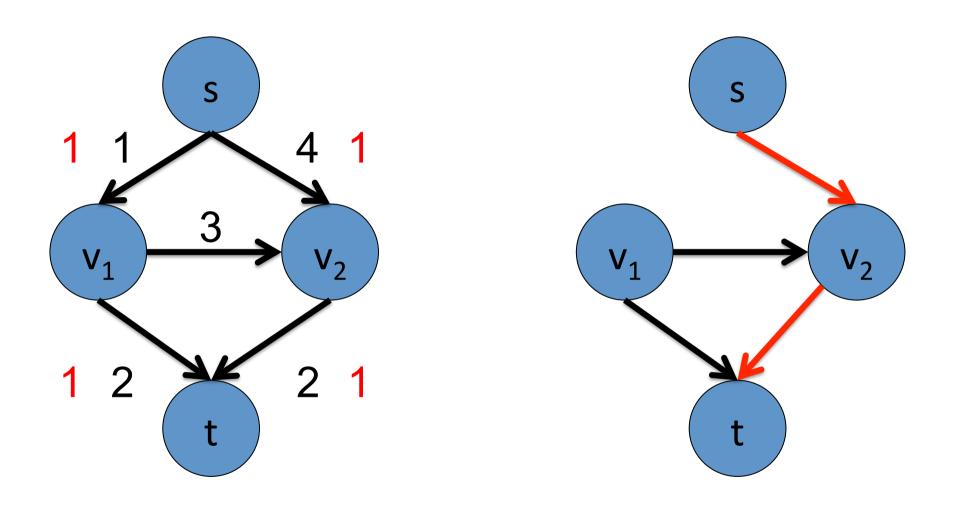


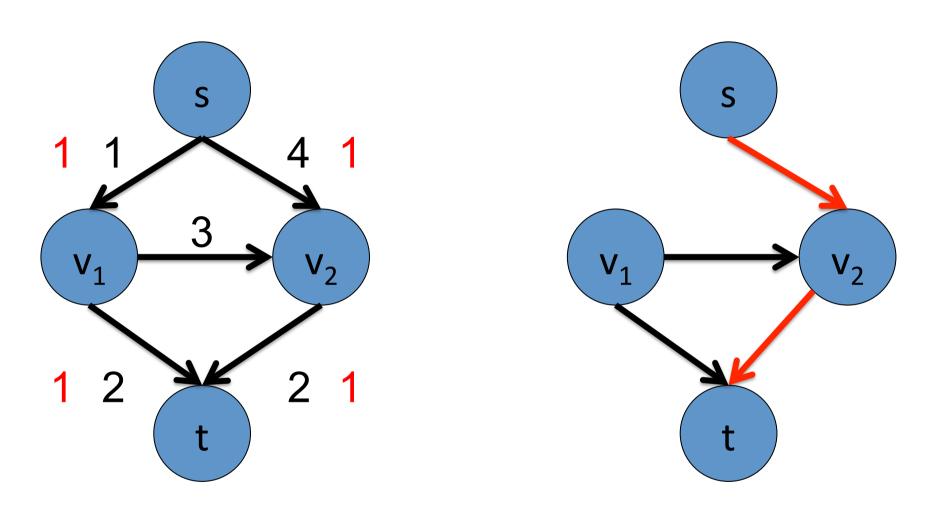
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .



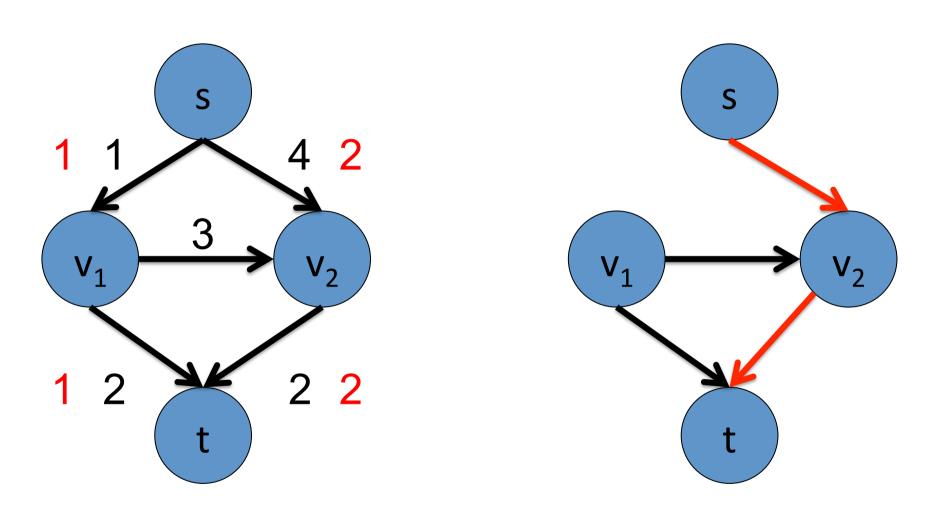
Update the residual graph.



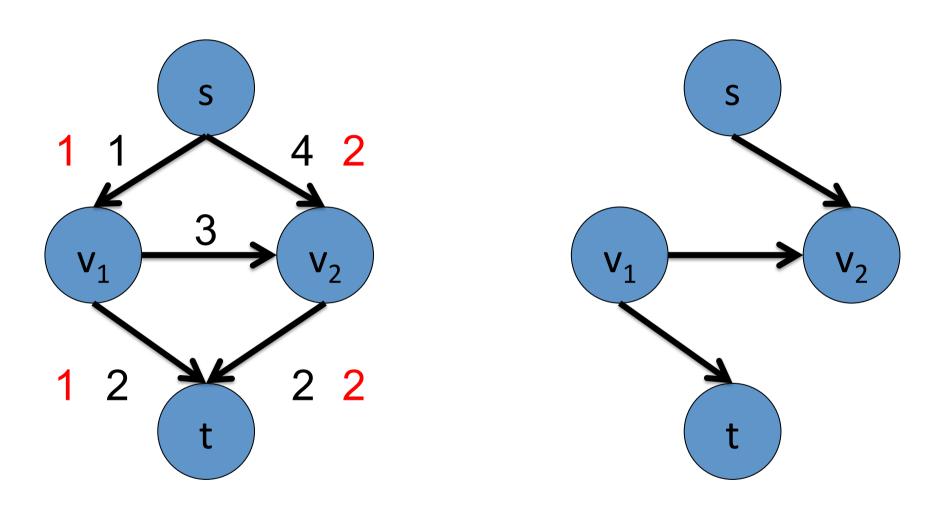




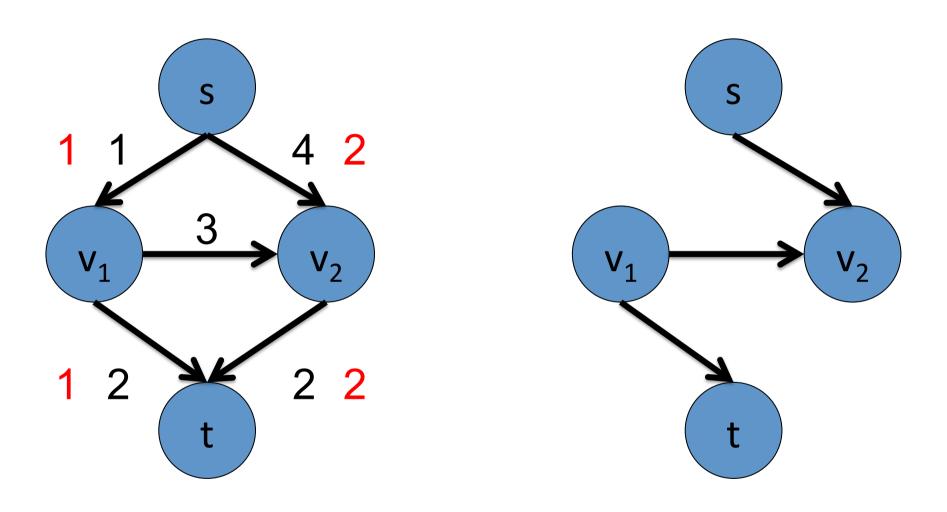
Choose maximum allowable value of K. Add K to (s,v_2) and (v_2,t) .



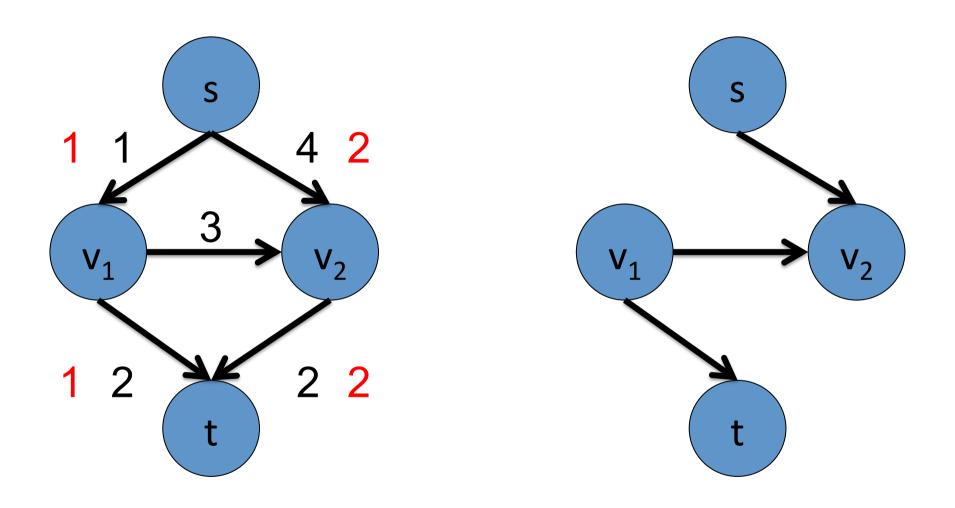
Choose maximum allowable value of K. Add K to (s,v_2) and (v_2,t) .



Update residual graph.



No more s-t paths. Stop.



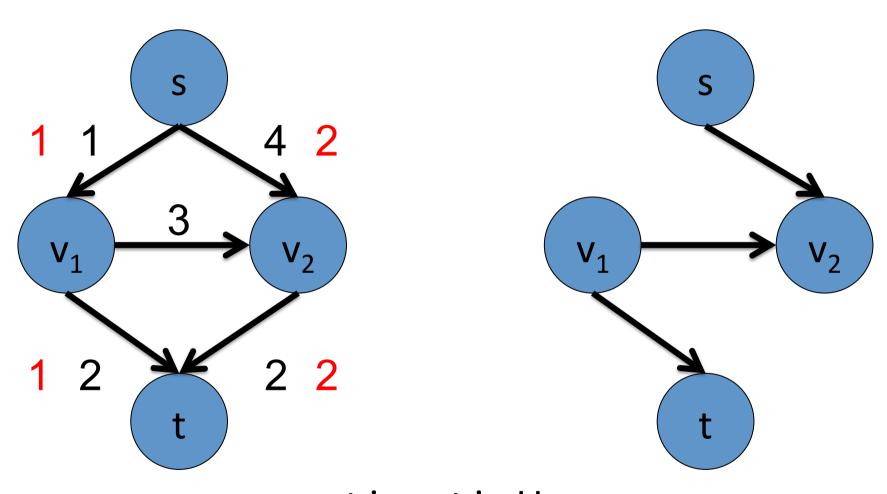
How can I be sure this will always work?

Outline

Preliminaries

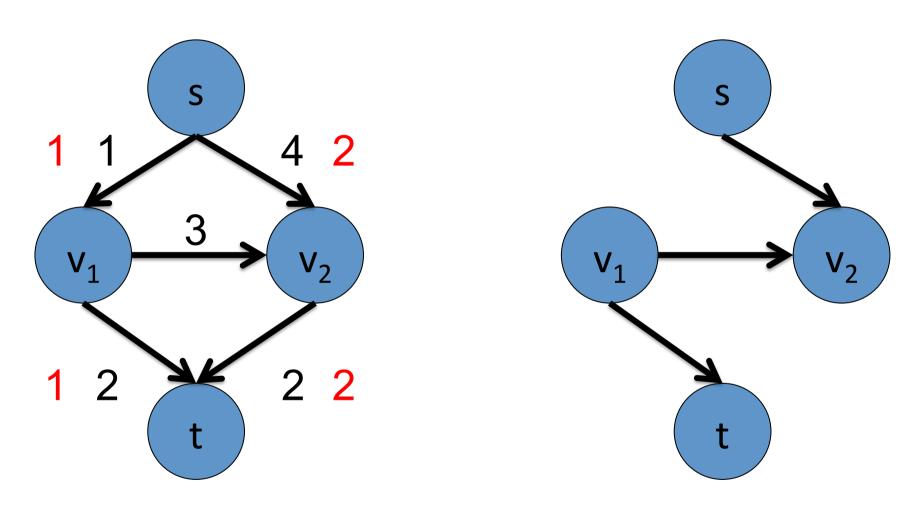
- Maximum Flow
 - Residual Graph
 - Max-Flow Min-Cut Theorem

Algorithms



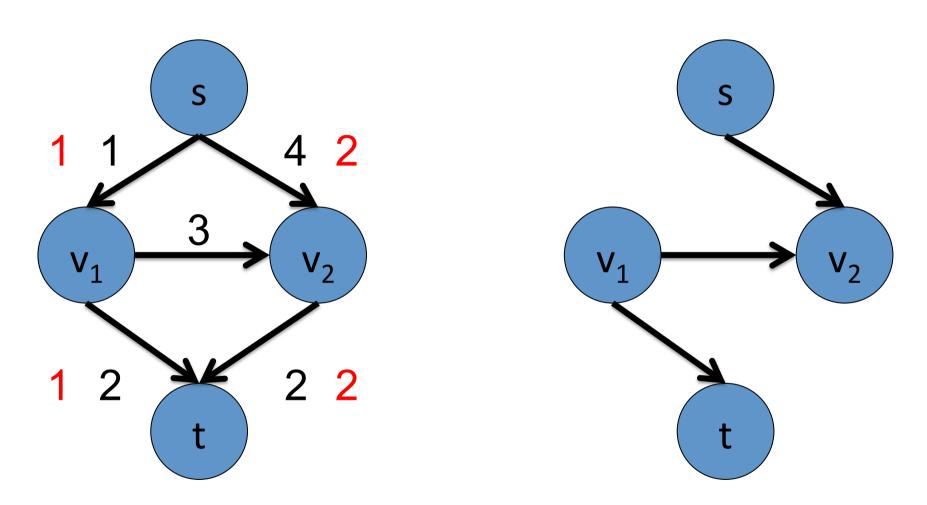
t is not in U.

Let the subset of vertices U be reachable from s.



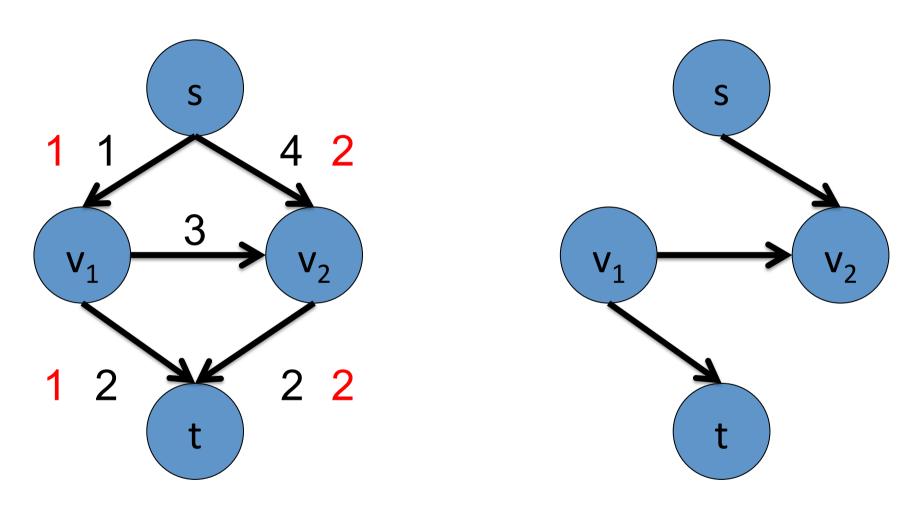
Or else a will be in the residual graph.

For all $a \in \text{out-arcs}(U)$, flow(a) = c(a).



Or else inverse of a will be in the residual graph.

For all $a \in \text{in-arcs}(U)$, flow(a) = 0.



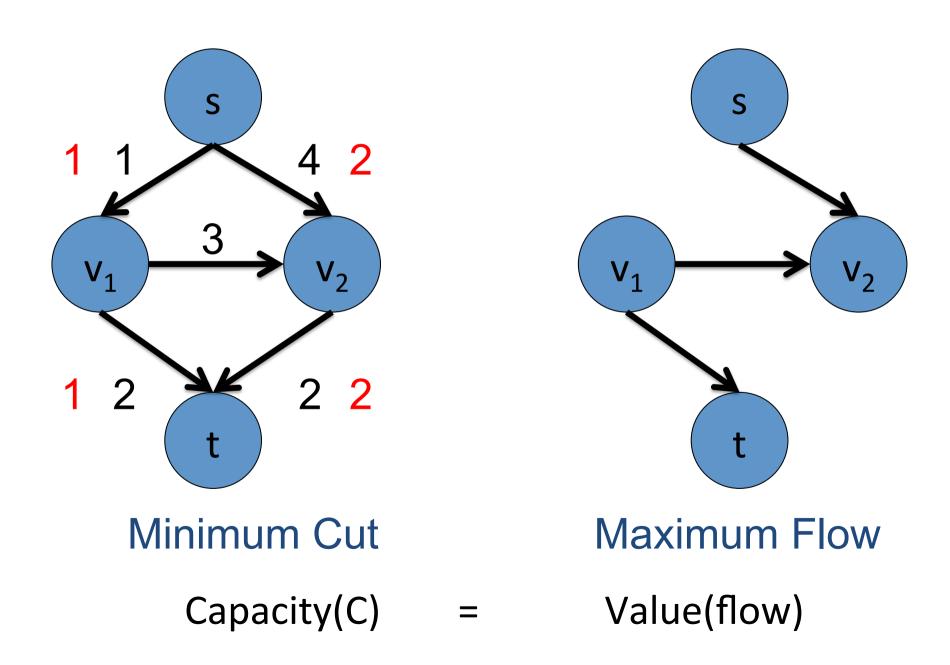
For all $a \in \text{out-arcs}(U)$, flow(a) = c(a). For all $a \in \text{in-arcs}(U)$, flow(a) = 0.

Flows vs. Cuts

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $= Capacity of C$

flow(a) =
$$c(a)$$
, $a \in out-arcs(U)$ flow(a) = 0, $a \in in-arcs(U)$



Outline

Preliminaries

Maximum Flow

- Algorithms
 - Ford-Fulkerson Algorithm
 - Dinits Algorithm

Start with flow = 0 for all arcs.

Find an s-t path in the residual graph.

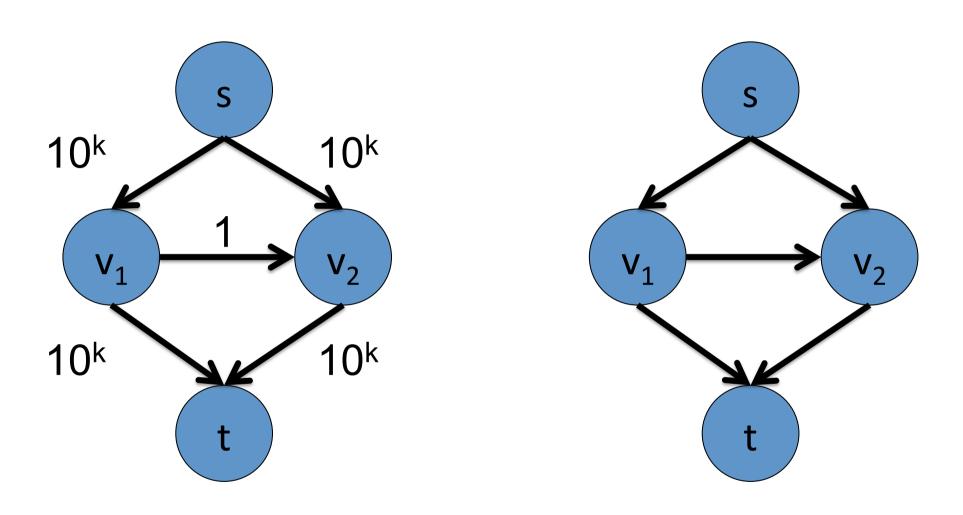
Pass maximum allowable flow.

Subtract from inverse arcs.

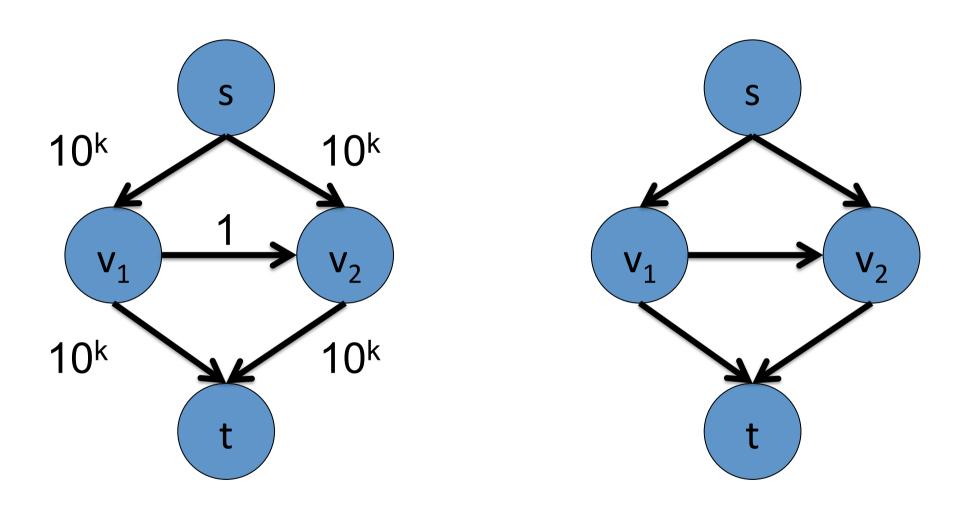
Add to forward arcs.

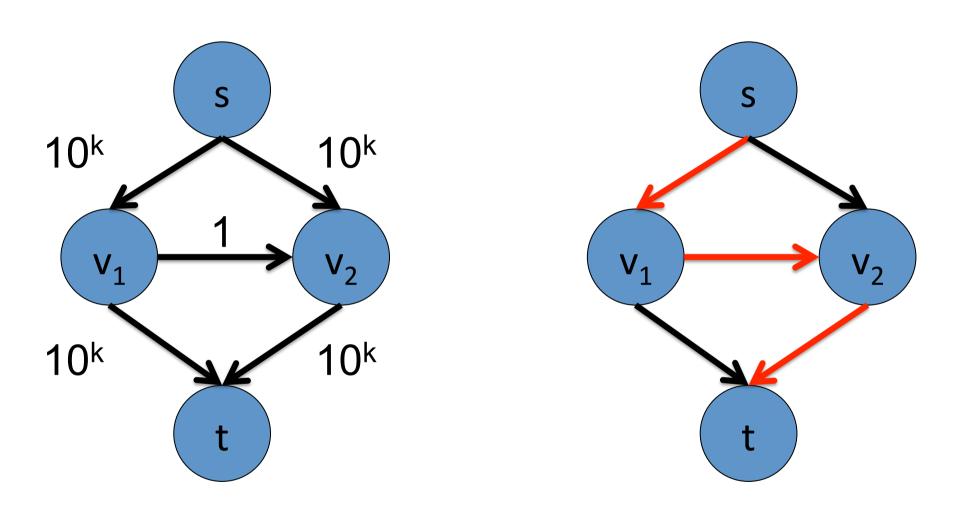
Until s and t are disjoint in the residual graph.

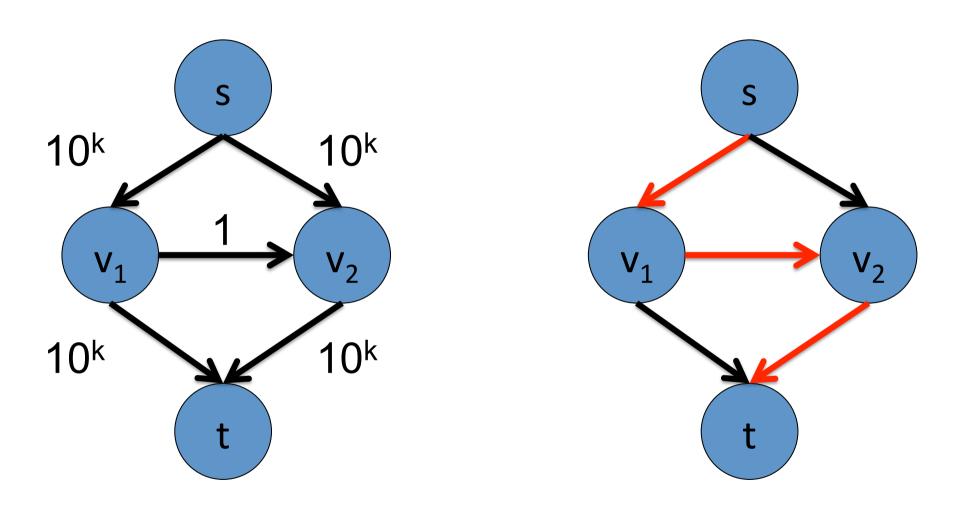
REPEAT



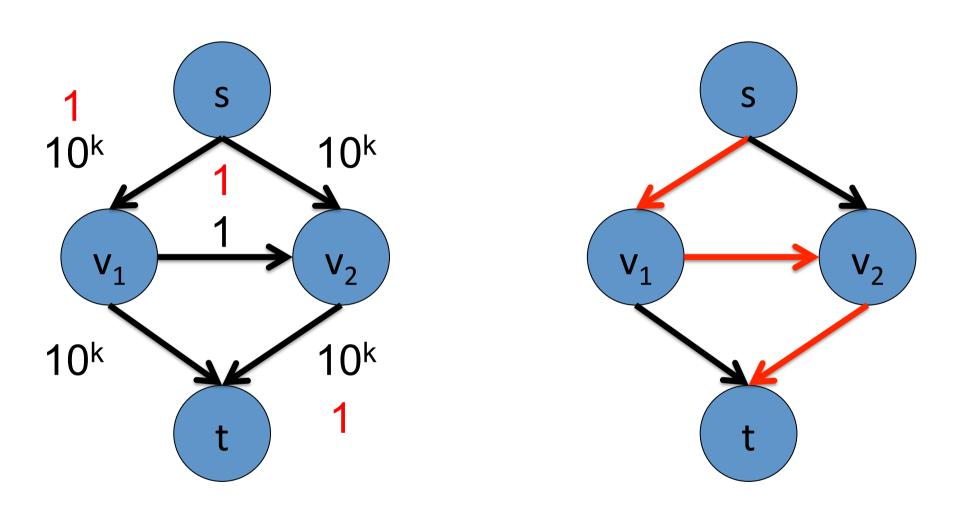
Start with zero flow



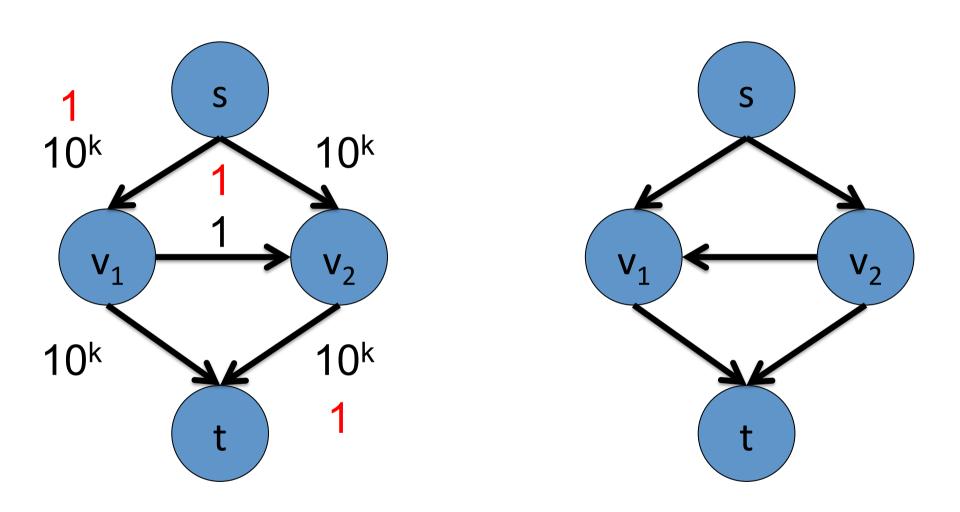




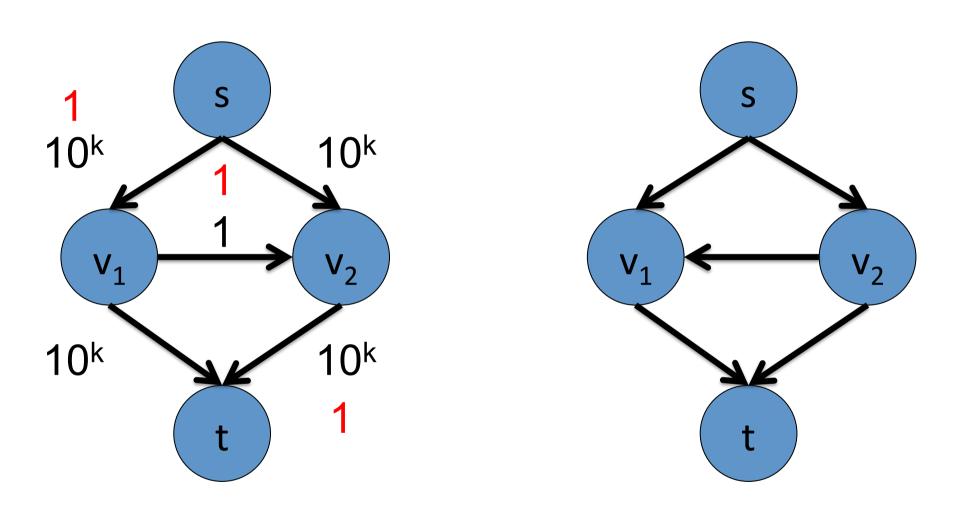
Pass the maximum allowable flow.

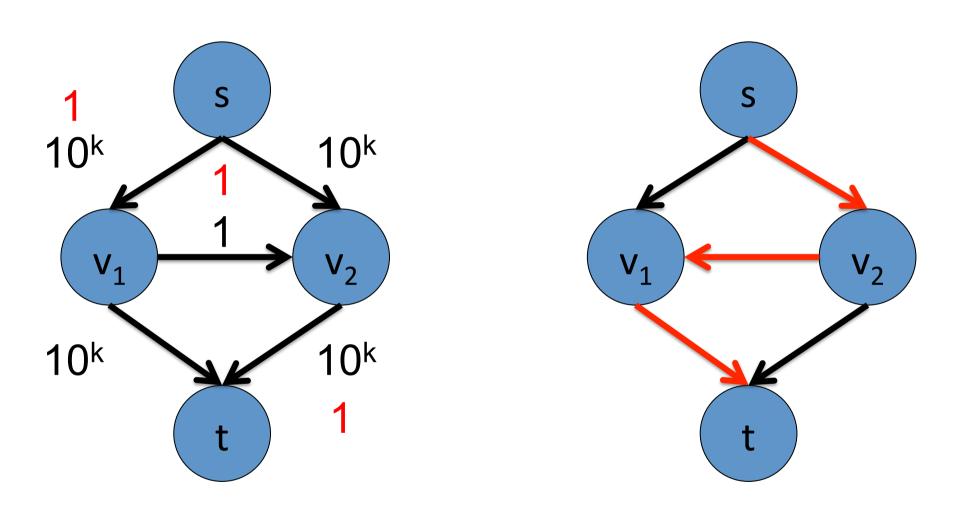


Pass the maximum allowable flow.

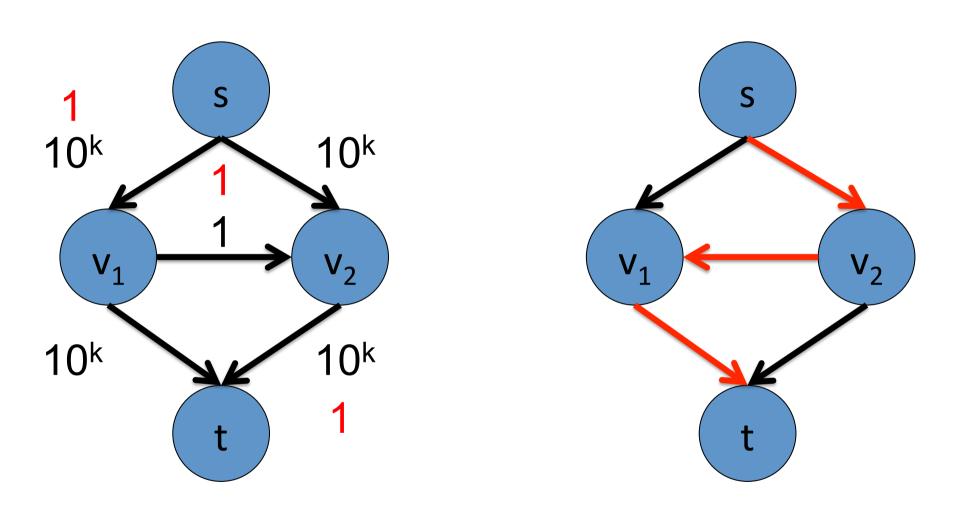


Update the residual graph.

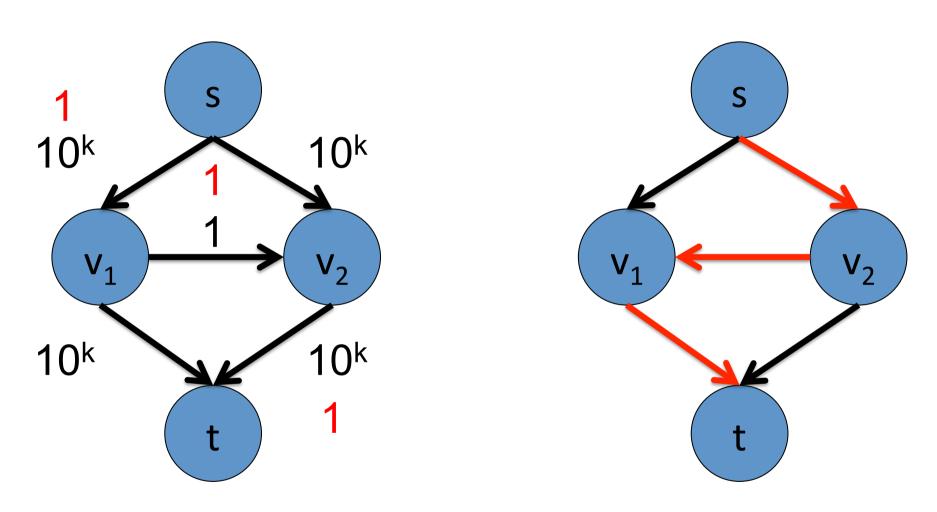




Find an s-t path in the residual graph.

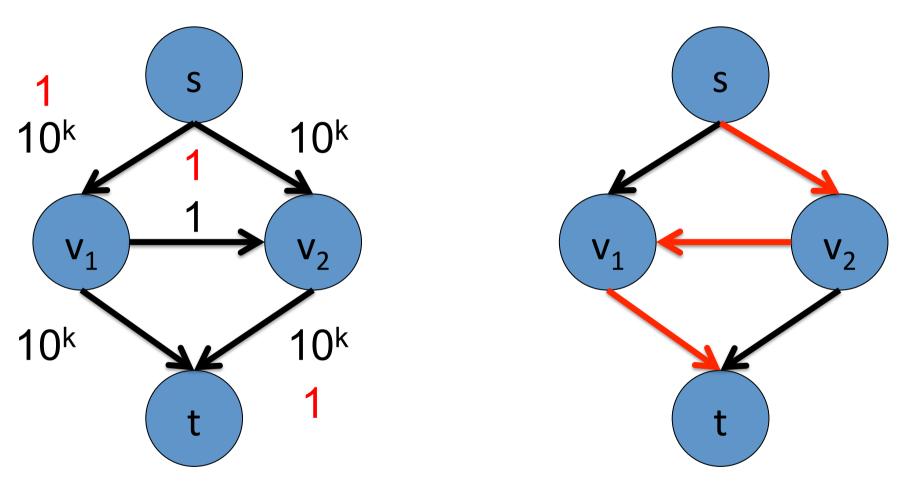


Complexity is exponential in k.



For examples, see Uri Zwick, 1993

Irrational arc lengths can lead to infinite iterations.



Choose wisely.

There are good paths and bad paths.

Outline

Preliminaries

Maximum Flow

- Algorithms
 - Ford-Fulkerson Algorithm
 - Dinits Algorithm (Simple Version)

Start with flow = 0 for all arcs.

Find the minimum s-t path in the residual graph.

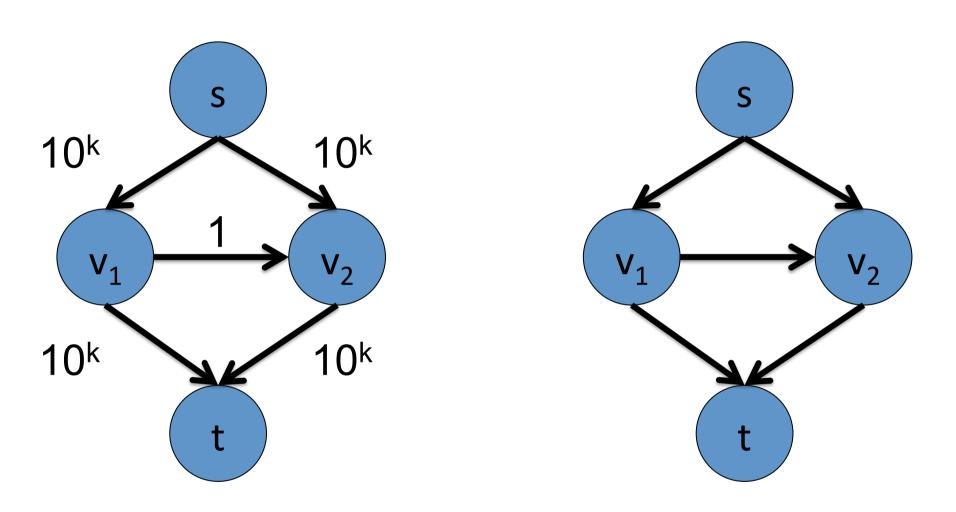
Pass maximum allowable flow.

Subtract from inverse arcs.

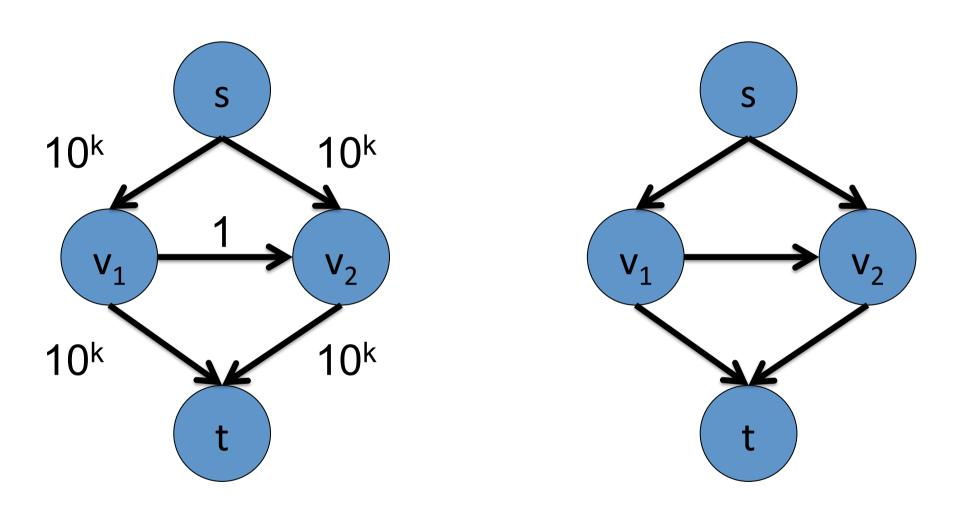
Add to forward arcs.

REPEAT

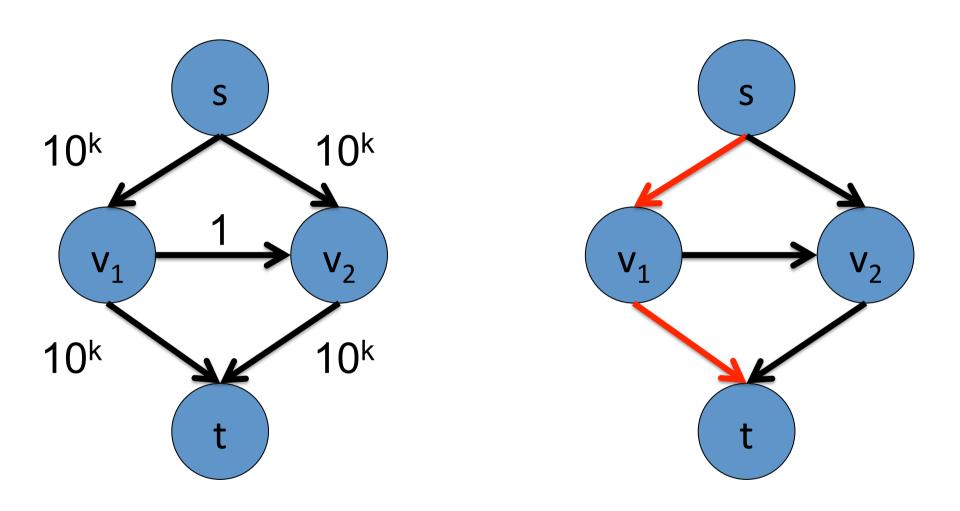
Until s and t are disjoint in the residual graph.



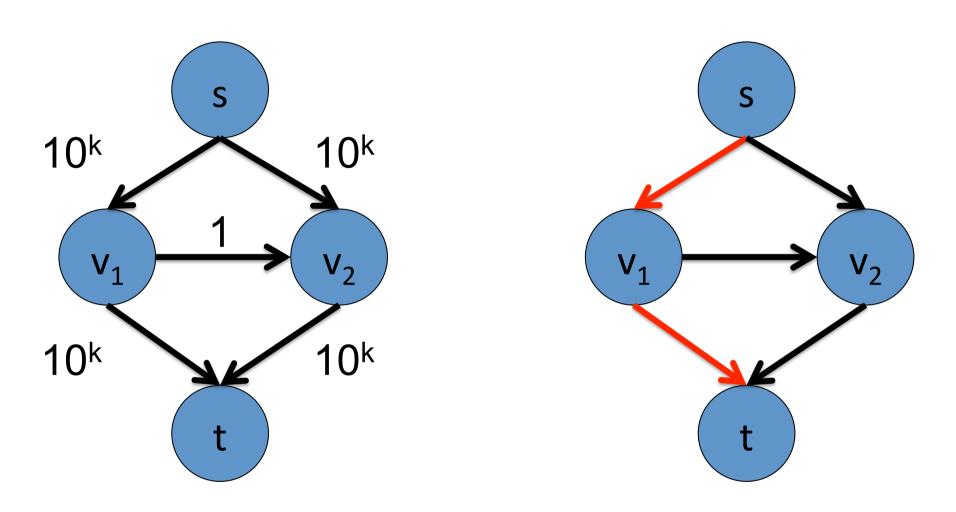
Start with zero flow



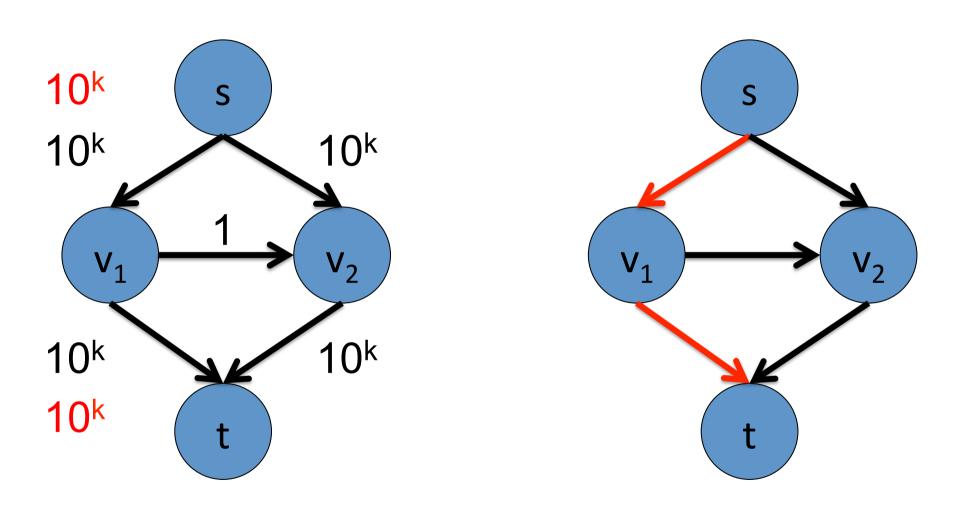
Find the minimum s-t path in the residual graph.



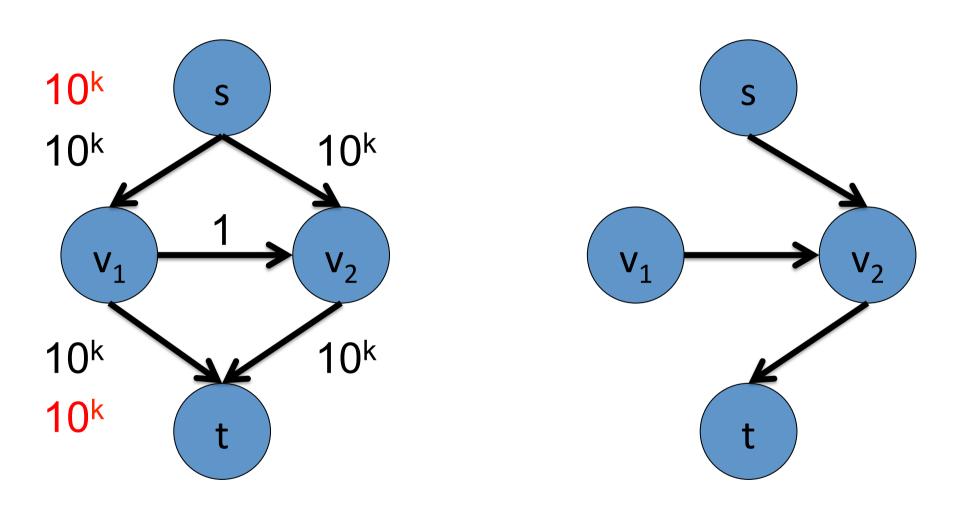
Find the minimum s-t path in the residual graph.



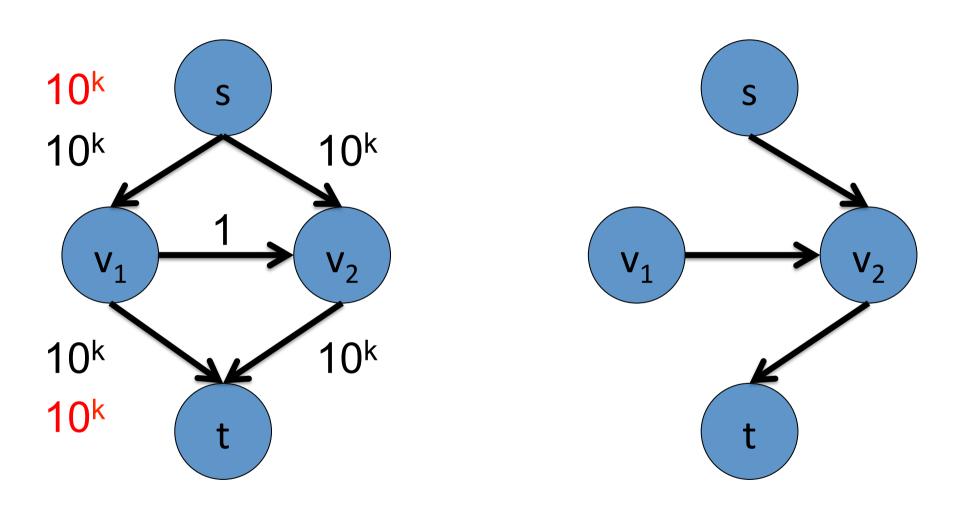
Pass the maximum allowable flow.



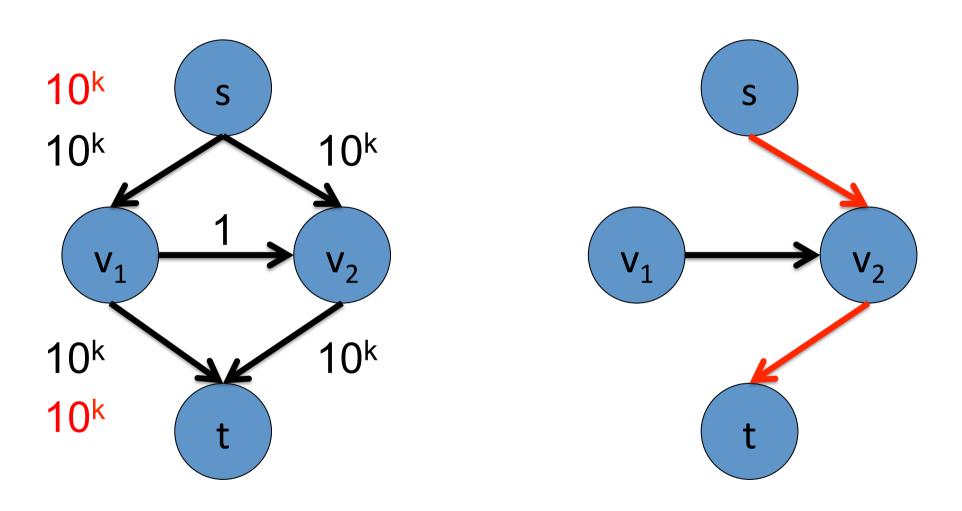
Pass the maximum allowable flow.



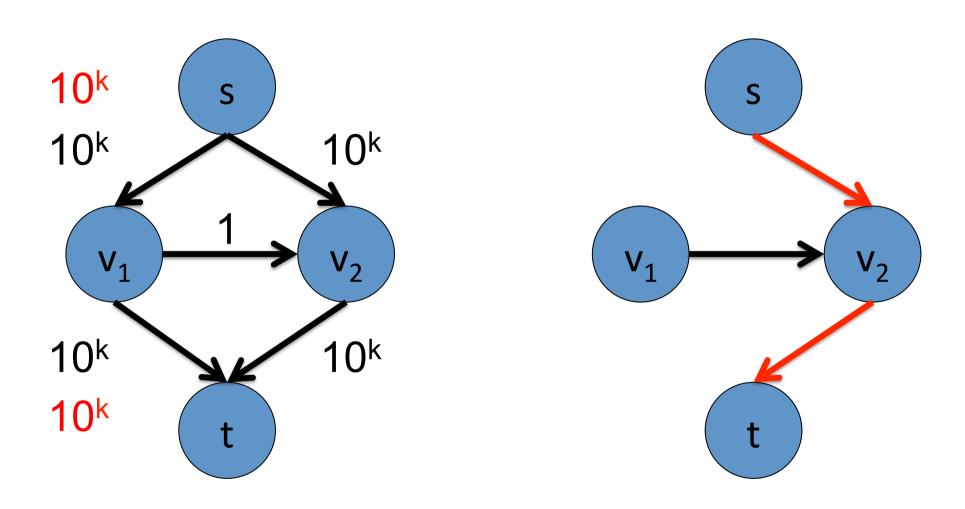
Update the residual graph.



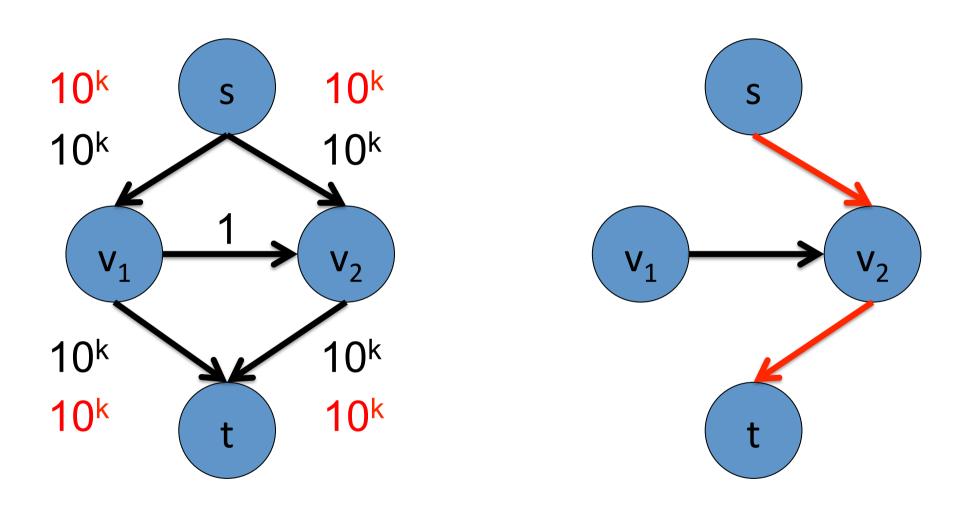
Find the minimum s-t path in the residual graph.



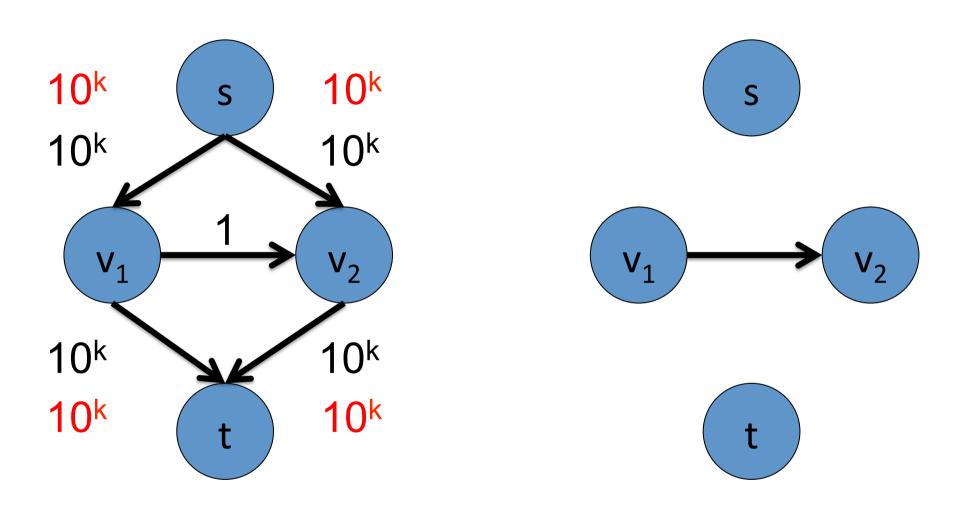
Find the minimum s-t path in the residual graph.



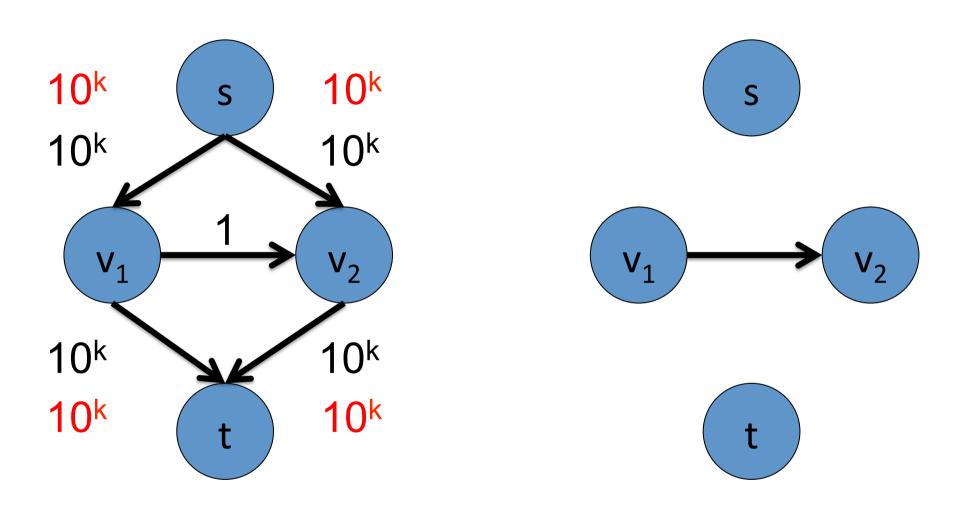
Pass the maximum allowable flow.



Pass the maximum allowable flow.



Update the residual graph.



No more s-t paths. Stop.

Strongly polynomial: O(m²n)

m = |A|, n = |V|

Finding shortest s-t path

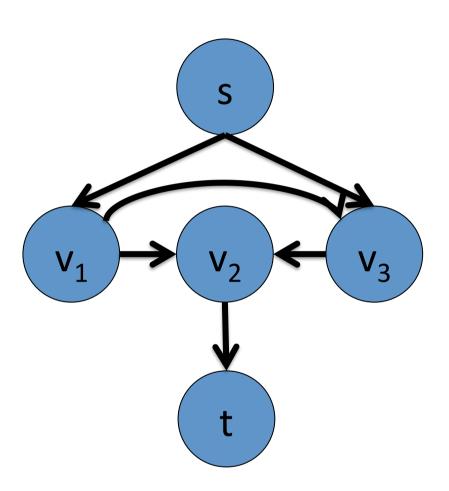
O(m)

Number of iterations

O(mn)

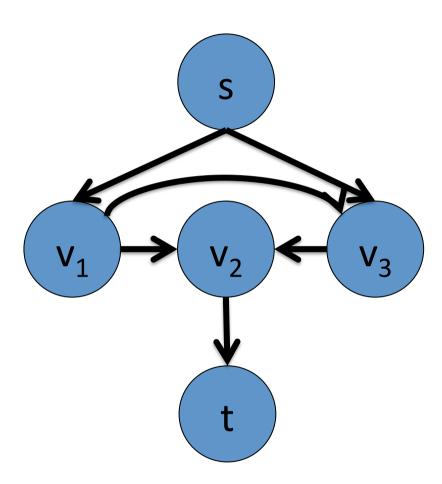
Proof?

First, a Lemma.

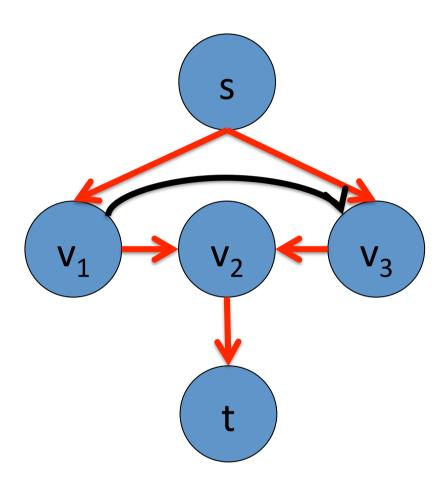


$$\mu(D) = 3$$

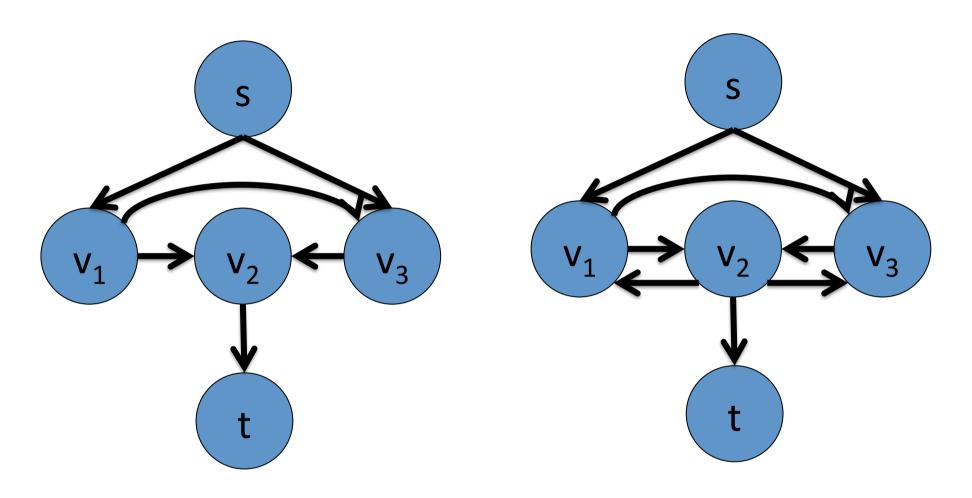
 $\mu(D)$ = length of shortest path for D



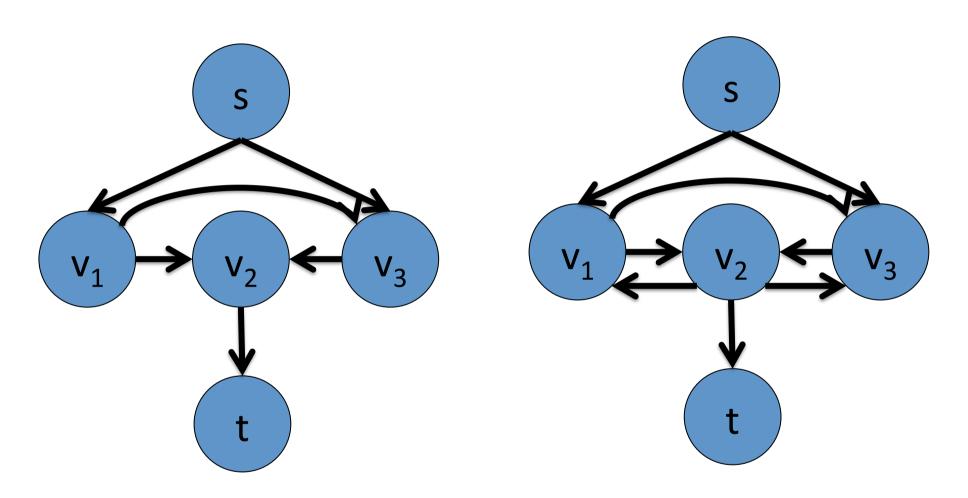
 $\alpha(D)$ = arcs present in at least one shortest path



 $\alpha(D)$ = arcs present in at least one shortest path



Including arcs to s and from t is not necessary $S(D) = (V, A "union" inverse arcs of \alpha(D))$



Proof left as exercise !!!

$$\mu(D) = \mu(S(D))$$

$$\alpha(D) = \alpha(S(D))$$

Strongly polynomial: O(m²n)

m = |A|, n = |V|

Finding shortest s-t path

O(m)

Number of iterations

O(mn)

Current residual graph D₀

Find a shortest path P in D₀

New residual graph D₁

 D_1 is a subgraph of $S(D_0)$

$$\mu(D_1) \ge \mu(S(D_0)) = \mu(D_0)$$

At least one arc a in P, $a \in \alpha(D_0)$ and $a \notin \alpha(D_1)$

Specifically, an arc that is saturated in path P

$$\mu(D_1) \ge \mu(S(D_0)) = \mu(D_0)$$

Assume Equality

$$\alpha(D_1)$$

"subset of"

$$\alpha(S(D_0)) = \alpha(D_0)$$

At least one arc a in P, $a \in \alpha(D_0)$ and $a \notin \alpha(D_1)$

Specifically, an arc that is saturated in path P

$$\mu(D_1) \ge \mu(S(D_0)) = \mu(D_0)$$
 Assume Equality

$$\alpha(D_1)$$
 "strict subset of" $\alpha(S(D_0)) = \alpha(D_0)$

At each iteration, either μ increases

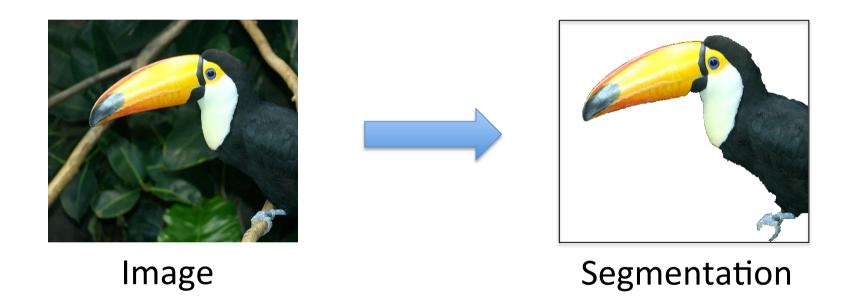
Or size of α decreases

Therefore, total iterations = O(mn)

Overall complexity = $O(m^2n)$

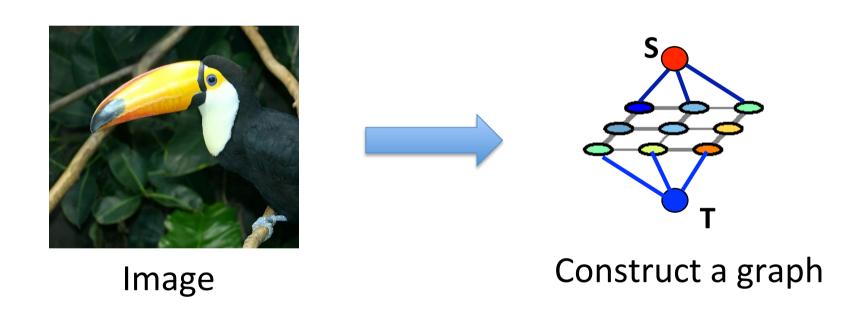
Let us take an example

Image segmentation



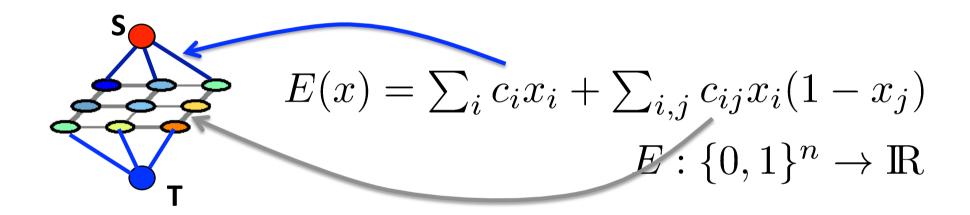
Let us take an example

Image segmentation



So how does it work?

Image segmentation

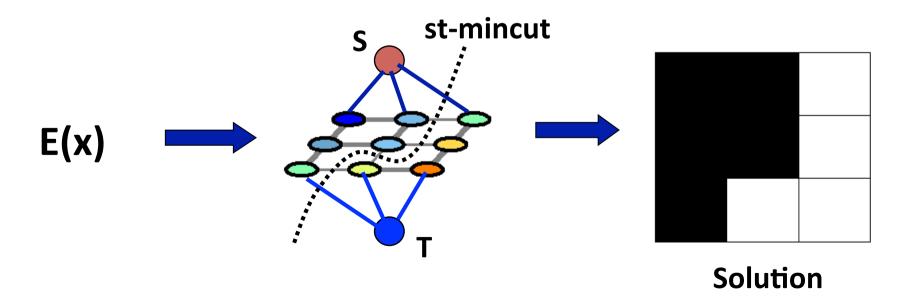


Set the edge weights

How does it work?

Construct a graph such that:

- 1. Any st-cut corresponds to an assignment of x
- 2. The cost of the cut is equal to the energy of x : E(x)



 $E(a_{1},a_{2})$

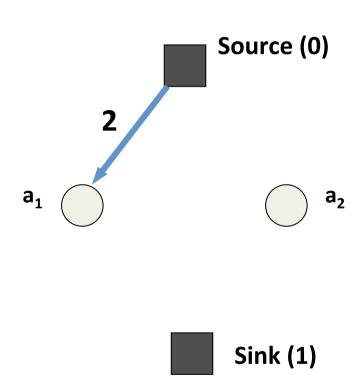


 a_1

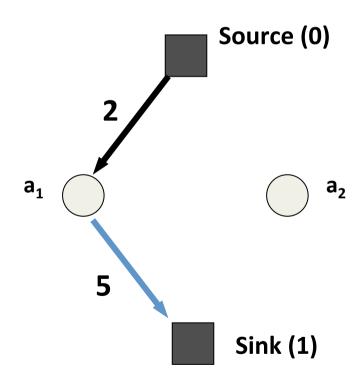


Sink (1)

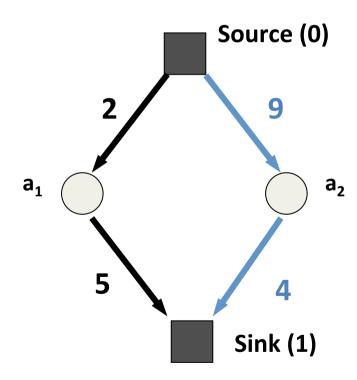
$$E(a_1,a_2) = 2a_1$$



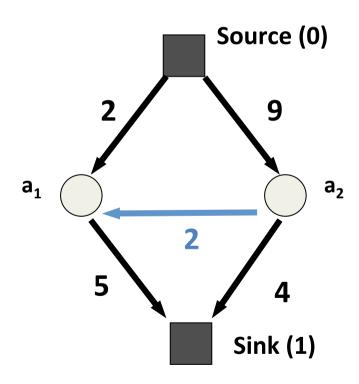
$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1$$



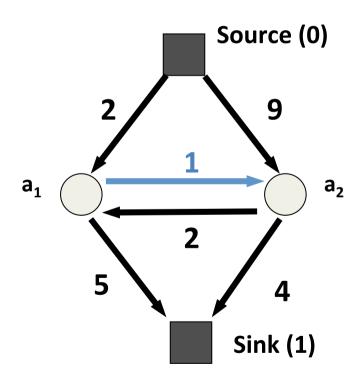
$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2$$



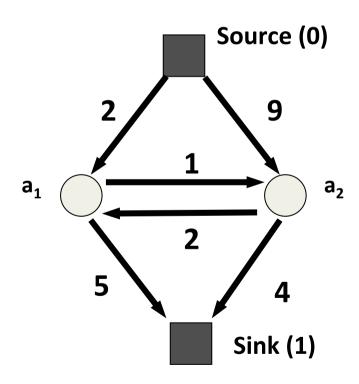
$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2$$



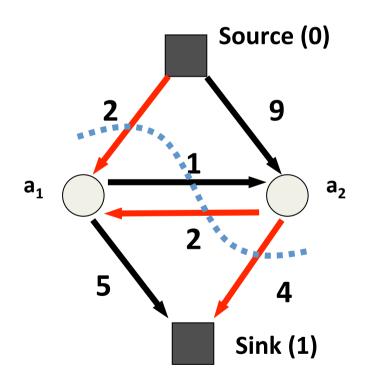
$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1a_2$$



$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1a_2$$



$$E(a_1,a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2 + \bar{a}_1a_2$$



st-mincut cost = 8

$$a_1 = 1 \ a_2 = 0$$

$$E(1,0) = 8$$