

Learning Goals

- Definition of cuts and their capacities
- Cut capacities are upper bounds on flow values
- Max Flow Min Cut Theorem and its proof
- Correctness of Ford-Fulkerson
- Ford-Fulkerson as an algorithm to find min cuts
- Properties of Ford-Fulkerson

Proof of Correctness for Ford-Fulkerson

We already know:

- After each augmentation, we have a new flow with more value.
- For integral capacities, the algorithm terminates after at most C rounds, where $C = \sum_{e \in \delta_{\text{out}}(s)} c_e$.

Proof of Correctness for Ford-Fulkerson

We already know:

- After each augmentation, we have a new flow with more value.
- For integral capacities, the algorithm terminates after at most C rounds, where $C = \sum_{e \in \delta_{\text{out}}(s)} c_e$.
- Remains to show: the flow returned is maximum.

Proof of Correctness for Ford-Fulkerson

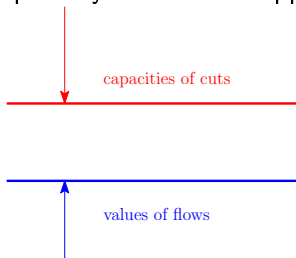
We already know:

- After each augmentation, we have a new flow with more value.
- For integral capacities, the algorithm terminates after at most C rounds, where $C = \sum_{e \in \delta_{\text{out}}(s)} c_e$.
- Remains to show: the flow returned is maximum.
- Proof strategy: show that the value of the flow returned is equal to a quantity which is an upper bound on the value of any flow.

Proof of Correctness for Ford-Fulkerson

We already know:

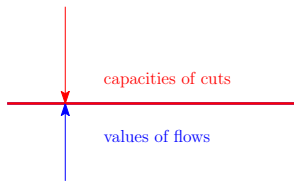
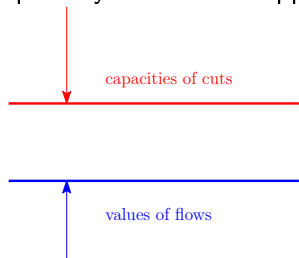
- After each augmentation, we have a new flow with more value.
- For integral capacities, the algorithm terminates after at most C rounds, where $C = \sum_{e \in \delta_{\text{out}}(s)} c_e$.
- Remains to show: the flow returned is maximum.
- Proof strategy: show that the value of the flow returned is equal to a quantity which is an upper bound on the value of any flow.



Proof of Correctness for Ford-Fulkerson

We already know:

- After each augmentation, we have a new flow with more value.
- For integral capacities, the algorithm terminates after at most C rounds, where $C = \sum_{e \in \delta_{\text{out}}(s)} c_e$.
- Remains to show: the flow returned is maximum.
- Proof strategy: show that the value of the flow returned is equal to a quantity which is an upper bound on the value of any flow.



Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.

Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that the source s is in A and the sink t is in B .

Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that the source s is in A and the sink t is in B .
- Notation: For a set of nodes $S \subseteq V$, let $\delta_{\text{out}}(S)$ denote the set of edges going out of S , and $\delta_{\text{in}}(S)$ the set of edges going into S .

Cuts

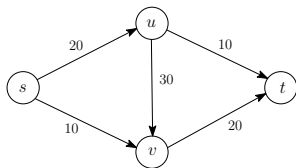
- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that the source s is in A and the sink t is in B .
- Notation: For a set of nodes $S \subseteq V$, let $\delta_{\text{out}}(S)$ denote the set of edges going out of S , and $\delta_{\text{in}}(S)$ the set of edges going into S .
- The capacity of an *s-t cut* (A, B) is

$$c(A, B) := \sum_{e \in \delta_{\text{out}}(A)} c_e.$$

Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that the source s is in A and the sink t is in B .
- Notation: For a set of nodes $S \subseteq V$, let $\delta_{\text{out}}(S)$ denote the set of edges going out of S , and $\delta_{\text{in}}(S)$ the set of edges going into S .
- The capacity of an *s-t cut* (A, B) is

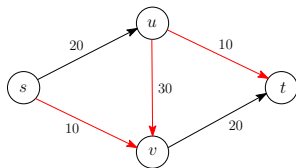
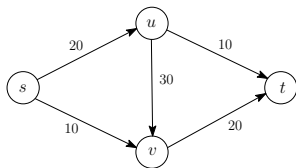
$$c(A, B) := \sum_{e \in \delta_{\text{out}}(A)} c_e.$$



Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that the source s is in A and the sink t is in B .
- Notation: For a set of nodes $S \subseteq V$, let $\delta_{\text{out}}(S)$ denote the set of edges going out of S , and $\delta_{\text{in}}(S)$ the set of edges going into S .
- The capacity of an *s-t cut* (A, B) is

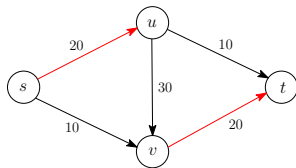
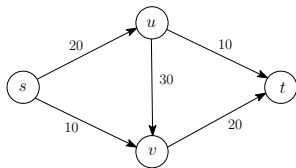
$$c(A, B) := \sum_{e \in \delta_{\text{out}}(A)} c_e.$$



Cuts

- Given a graph $G = (V, E)$, a *cut* (A, B) is a partition of V into two sets A and B , i.e., $A \cap B = \emptyset$, $A \cup B = V$.
- Given a flow network, an *s-t cut* is a cut (A, B) such that s is in A and t is in B .
- Notation: For a set of nodes $S \subseteq V$, let $\delta_{\text{out}}(S)$ denote the set of edges going out of S , and $\delta_{\text{in}}(S)$ the set of edges going into S .
- The capacity of an *s-t cut* (A, B) is

$$c(A, B) := \sum_{e \in \delta_{\text{out}}(A)} c_e.$$



$$c(\{s, v\}, \{u, t\}) = 40.$$

Flow across cuts

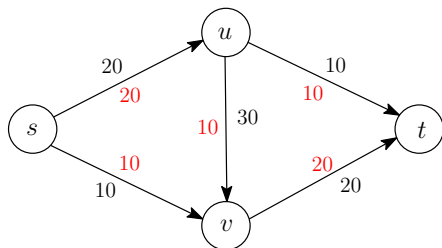
Given a flow f and an s - t cut (A, B) , define

$$f^{\text{out}}(A) := \sum_{e \in \delta_{\text{out}}(A)} f(e), \quad f^{\text{in}}(A) := \sum_{e \in \delta_{\text{in}}(A)} f(e).$$

Flow across cuts

Given a flow f and an s - t cut (A, B) , define

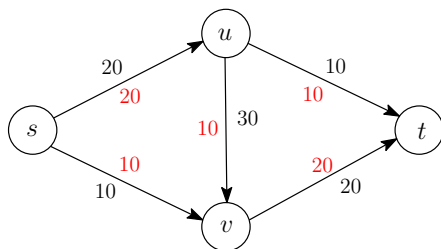
$$f^{\text{out}}(A) := \sum_{e \in \delta_{\text{out}}(A)} f(e), \quad f^{\text{in}}(A) := \sum_{e \in \delta_{\text{in}}(A)} f(e).$$



Flow across cuts

Given a flow f and an s - t cut (A, B) , define

$$f^{\text{out}}(A) := \sum_{e \in \delta_{\text{out}}(A)} f(e), \quad f^{\text{in}}(A) := \sum_{e \in \delta_{\text{in}}(A)} f(e).$$



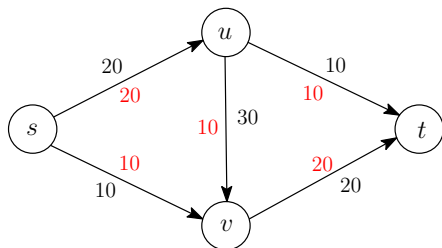
$$f^{\text{out}}(\{s, v\}) = 40;$$

$$f^{\text{in}}(\{s, v\}) = 10;$$

Flow across cuts

Given a flow f and an s - t cut (A, B) , define

$$f^{\text{out}}(A) := \sum_{e \in \delta_{\text{out}}(A)} f(e), \quad f^{\text{in}}(A) := \sum_{e \in \delta_{\text{in}}(A)} f(e).$$



$$f^{\text{out}}(\{s, v\}) = 40;$$

$$f^{\text{in}}(\{s, v\}) = 10;$$

$$f^{\text{out}}(\{s, u\}) = 30;$$

$$f^{\text{in}}(\{s, u\}) = 0.$$

Relating Flows to Cuts

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{out}(A) - f^{in}(A)$.

Relating Flows to Cuts

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Corollary

For any s - t cut (A, B) and any flow f , $|f| \leq c(A, B)$. If $|f| = c(A, B)$, then $f^{\text{in}}(A) = 0$, and $f(e) = c_e$ for each $e \in \delta_{\text{out}}(A)$.

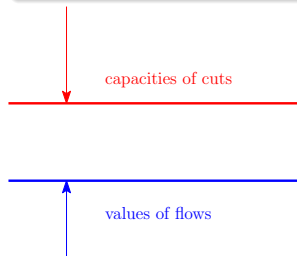
Relating Flows to Cuts

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Corollary

For any s - t cut (A, B) and any flow f , $|f| \leq c(A, B)$. If $|f| = c(A, B)$, then $f^{\text{in}}(A) = 0$, and $f(e) = c_e$ for each $e \in \delta_{\text{out}}(A)$.



Relating Flows to Cuts

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Corollary

For any s - t cut (A, B) and any flow f , $|f| \leq c(A, B)$. If $|f| = c(A, B)$, then $f^{\text{in}}(A) = 0$, and $f(e) = c_e$ for each $e \in \delta_{\text{out}}(A)$.

Proof of Corollary.

$$|f| = f^{\text{out}}(A) - f^{\text{in}}(A) \leq f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(A)} f(e) \leq \sum_{e \in \delta_{\text{out}}(A)} c_e = c(A, B).$$

Relating Flows to Cuts

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Corollary

For any s - t cut (A, B) and any flow f , $|f| \leq c(A, B)$. If $|f| = c(A, B)$, then $f^{\text{in}}(A) = 0$, and $f(e) = c_e$ for each $e \in \delta_{\text{out}}(A)$.

Proof of Corollary.

$$|f| = f^{\text{out}}(A) - f^{\text{in}}(A) \leq f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(A)} f(e) \leq \sum_{e \in \delta_{\text{out}}(A)} c_e = c(A, B).$$

If $|f| = c(A, B)$, all inequalities above must be tight. □

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

By induction on $|A|$. IH: Lemma statement. Base case: $|A| = 1$, $A = \{s\}$, $f^{\text{in}}(A) = 0$, $f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(s)} f(e) = |f|$ by definition.

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

By induction on $|A|$. IH: Lemma statement. Base case: $|A| = 1$, $A = \{s\}$, $f^{\text{in}}(A) = 0$, $f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(s)} f(e) = |f|$ by definition.

Inductive step: Take $v \in A$, $v \neq s$. By IH,

$$|f| = f^{\text{out}}(A \setminus \{v\}) - f^{\text{in}}(A \setminus \{v\}).$$

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

By induction on $|A|$. IH: Lemma statement. Base case: $|A| = 1$, $A = \{s\}$, $f^{\text{in}}(A) = 0$, $f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(s)} f(e) = |f|$ by definition.

Inductive step: Take $v \in A$, $v \neq s$. By IH,

$$|f| = f^{\text{out}}(A \setminus \{v\}) - f^{\text{in}}(A \setminus \{v\}).$$

$$f^{\text{out}}(A) = f^{\text{out}}(A \setminus \{v\}) + \sum_{e \text{ from } v \text{ to } \bar{A}} f(e) - \sum_{e \text{ from } A \setminus \{v\} \text{ to } v} f(e);$$

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

By induction on $|A|$. IH: Lemma statement. Base case: $|A| = 1$, $A = \{s\}$, $f^{\text{in}}(A) = 0$, $f^{\text{out}}(A) = \sum_{e \in \delta_{\text{out}}(s)} f(e) = |f|$ by definition.

Inductive step: Take $v \in A$, $v \neq s$. By IH,

$$|f| = f^{\text{out}}(A \setminus \{v\}) - f^{\text{in}}(A \setminus \{v\}).$$

$$f^{\text{out}}(A) = f^{\text{out}}(A \setminus \{v\}) + \sum_{e \text{ from } v \text{ to } \bar{A}} f(e) - \sum_{e \text{ from } A \setminus \{v\} \text{ to } v} f(e);$$

$$f^{\text{in}}(A) = f^{\text{in}}(A \setminus \{v\}) + \sum_{e \text{ from } \bar{A} \text{ to } v} f(e) - \sum_{e \text{ from } v \text{ to } A \setminus \{v\}} f(e).$$

Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

$$f^{\text{out}}(A) = f^{\text{out}}(A \setminus \{v\}) + \sum_{e \text{ from } v \text{ to } \bar{A}} f(e) - \sum_{e \text{ from } A \setminus \{v\} \text{ to } v} f(e);$$

$$f^{\text{in}}(A) = f^{\text{in}}(A \setminus \{v\}) + \sum_{e \text{ from } \bar{A} \text{ to } v} f(e) - \sum_{e \text{ from } v \text{ to } A \setminus \{v\}} f(e).$$



Lemma

For any s - t cut (A, B) and any flow f , the value of f , $|f|$, is $f^{\text{out}}(A) - f^{\text{in}}(A)$.

Proof of Lemma.

$$f^{\text{out}}(A) = f^{\text{out}}(A \setminus \{v\}) + \sum_{e \text{ from } v \text{ to } \bar{A}} f(e) - \sum_{e \text{ from } A \setminus \{v\} \text{ to } v} f(e);$$

$$f^{\text{in}}(A) = f^{\text{in}}(A \setminus \{v\}) + \sum_{e \text{ from } \bar{A} \text{ to } v} f(e) - \sum_{e \text{ from } v \text{ to } A \setminus \{v\}} f(e).$$

$$\begin{aligned} f^{\text{out}}(A) - f^{\text{in}}(A) &= f^{\text{out}}(A \setminus \{v\}) - f^{\text{in}}(A \setminus \{v\}) \\ &\quad + \left(\sum_{e \in \delta_{\text{out}}(v)} f(e) - \sum_{e \in \delta_{\text{in}}(v)} f(e) \right) = |f|. \end{aligned}$$



The Max Flow Min Cut

Theorem (Max-Flow Min-Cut)

The following statements are equivalent:

- 1 *f is a maximum flow on a flow network G ;*
- 2 *There is an s - t cut (A, B) with $c(A, B) = |f|$;*
- 3 *There exists no augmenting path in the residual graph G_f .*

The Max Flow Min Cut

Theorem (Max-Flow Min-Cut)

The following statements are equivalent:

- 1 *f is a maximum flow on a flow network G ;*
- 2 *There is an s - t cut (A, B) with $c(A, B) = |f|$;*
- 3 *There exists no augmenting path in the residual graph G_f .*

Corollary

When the Ford-Fulkerson algorithm terminates, the flow it returns is a maximum flow.

Proof of Max Flow Min Cut Theorem

Theorem (Max-Flow Min-Cut Theorem)

The following statements are equivalent:

- 1 f is a maximum flow on a flow network G ;
- 2 There is an s - t cut (A, B) with $c(A, B) = |f|$;
- 3 There exists no augmenting path in the residual graph G_f .

Proof.

$2 \Rightarrow 1$: For any other flow f' , by previous corollary, $|f'| \leq c(A, B) = |f|$.

Proof of Max Flow Min Cut Theorem

Theorem (Max-Flow Min-Cut Theorem)

The following statements are equivalent:

- 1 f is a maximum flow on a flow network G ;
- 2 There is an s - t cut (A, B) with $c(A, B) = |f|$;
- 3 There exists no augmenting path in the residual graph G_f .

Proof.

$2 \Rightarrow 1$: For any other flow f' , by previous corollary, $|f'| \leq c(A, B) = |f|$.

$1 \Rightarrow 3$: If there were an augmenting path P , augmenting along P gives rise to another flow f' with $|f'| > |f|$, contradicting f 's maximality.

Proof of Max Flow Min Cut Theorem

Theorem (Max-Flow Min-Cut Theorem)

The following statements are equivalent:

- ① f is a maximum flow on a flow network G ;
- ② There is an s - t cut (A, B) with $c(A, B) = |f|$;
- ③ There exists no augmenting path in the residual graph G_f .

Proof.

$2 \Rightarrow 1$: For any other flow f' , by previous corollary, $|f'| \leq c(A, B) = |f|$.

$1 \Rightarrow 3$: If there were an augmenting path P , augmenting along P gives rise to another flow f' with $|f'| > |f|$, contradicting f 's maximality.

$3 \Rightarrow 2$: Let S be the set of nodes reachable from s in G_f .

Claim: $c(S, \bar{S}) = |f|$.

Proof of Theorem (3 \Rightarrow 2)

Claim (Restatement)

If for a flow f , there is no augmenting path in the residual graph G_f , let S be the set of nodes reachable from s in G_f , then $c(S, \bar{S}) = |f|$.

Proof of Theorem (3 \Rightarrow 2)

Claim (Restatement)

If for a flow f , there is no augmenting path in the residual graph G_f , let S be the set of nodes reachable from s in G_f , then $c(S, \bar{S}) = |f|$.

Proof.

There can be no edge from S to \bar{S} in G_f , by definition of S . Hence:

Proof of Theorem ($3 \Rightarrow 2$)

Claim (Restatement)

If for a flow f , there is no augmenting path in the residual graph G_f , let S be the set of nodes reachable from s in G_f , then $c(S, \bar{S}) = |f|$.

Proof.

There can be no edge from S to \bar{S} in G_f , by definition of S . Hence:

- 1 For every edge e in G going from S to \bar{S} , $f(e) = c_e$, otherwise there would be a forward edge from S to \bar{S} in G_f ;

Proof of Theorem ($3 \Rightarrow 2$)

Claim (Restatement)

If for a flow f , there is no augmenting path in the residual graph G_f , let S be the set of nodes reachable from s in G_f , then $c(S, \bar{S}) = |f|$.

Proof.

There can be no edge from S to \bar{S} in G_f , by definition of S . Hence:

- 1 For every edge e in G going from S to \bar{S} , $f(e) = c_e$, otherwise there would be a forward edge from S to \bar{S} in G_f ;
- 2 For every edge e in G going from \bar{S} to S , $f(e) = 0$, otherwise there would be a backward edge in G_f from S to \bar{S} .

Proof of Theorem ($3 \Rightarrow 2$)

Claim (Restatement)

If for a flow f , there is no augmenting path in the residual graph G_f , let S be the set of nodes reachable from s in G_f , then $c(S, \bar{S}) = |f|$.

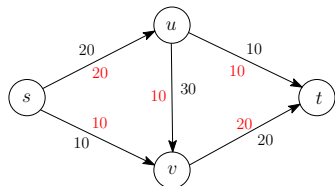
Proof.

There can be no edge from S to \bar{S} in G_f , by definition of S . Hence:

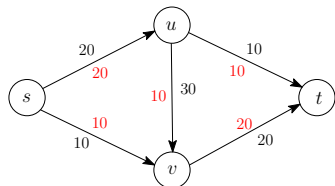
- ① For every edge e in G going from S to \bar{S} , $f(e) = c_e$, otherwise there would be a forward edge from S to \bar{S} in G_f ;
- ② For every edge e in G going from \bar{S} to S , $f(e) = 0$, otherwise there would be a backward edge in G_f from S to \bar{S} .

Therefore $f^{\text{out}}(S) = \sum_{e \in \delta_{\text{out}}(S)} c_e = c(S, \bar{S})$, $f^{\text{in}}(S) = 0$, and $|f| = f^{\text{out}}(S) - f^{\text{in}}(S) = c(S, \bar{S})$.

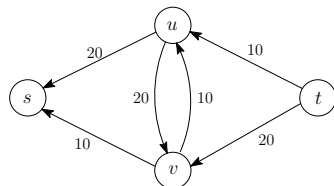


Illustration of $3 \Rightarrow 2$ 

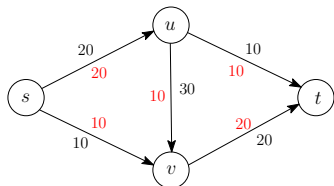
Max flow

Illustration of $3 \Rightarrow 2$ 

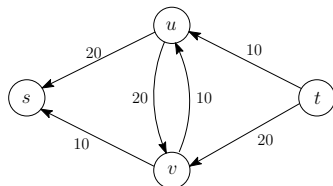
Max flow



Residual graph

Illustration of $3 \Rightarrow 2$ 

Max flow



Residual graph

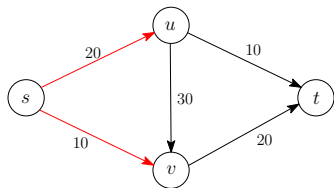
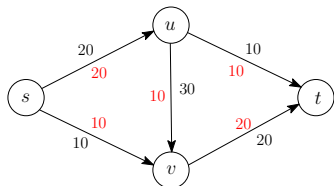
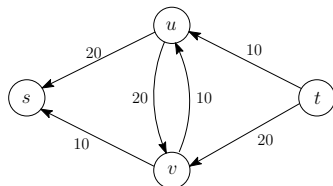
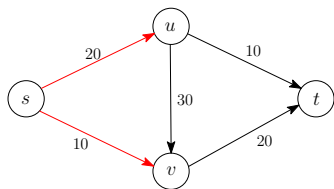
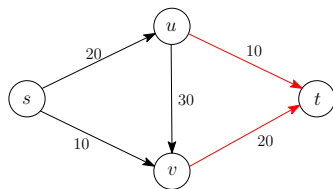
 $S = \{s\}$.

Illustration of $3 \Rightarrow 2$ 

Max flow



Residual graph

 $S = \{s\}$.

Another min cut.

The Min Cut Problem

Problem

- *Input: A flow network $G = (V, E)$.*
- *Output: An s - t cut (A, B) such that $c(A, B)$ is minimum among all s - t cuts.*

The Min Cut Problem

Problem

- *Input: A flow network $G = (V, E)$.*
- *Output: An s - t cut (A, B) such that $c(A, B)$ is minimum among all s - t cuts.*
- If a cut's capacity is equal to the value of a flow, its capacity must be minimum.

The Min Cut Problem

Problem

- *Input: A flow network $G = (V, E)$.*
- *Output: An s - t cut (A, B) such that $c(A, B)$ is minimum among all s - t cuts.*
- If a cut's capacity is equal to the value of a flow, its capacity must be minimum.
- Algorithm: Run a max flow algorithm and find a max flow f , build its residual graph G_f , let A be the set of nodes reachable from s in G_f , let B be \overline{A} .

The Min Cut Problem

Problem

- *Input: A flow network $G = (V, E)$.*
- *Output: An s - t cut (A, B) such that $c(A, B)$ is minimum among all s - t cuts.*
- If a cut's capacity is equal to the value of a flow, its capacity must be minimum.
- Algorithm: Run a max flow algorithm and find a max flow f , build its residual graph G_f , let A be the set of nodes reachable from s in G_f , let B be \overline{A} .
- Such a cut is called a *min cut*.

Last Remarks

- For flow networks with integer capacities, there is always an integer-valued maximum flow.

Last Remarks

- For flow networks with integer capacities, there is always an integer-valued maximum flow.
 - Such an integral flow can be found by the Ford-Fulkerson algorithm in time $O(Cm)$.

Last Remarks

- For flow networks with integer capacities, there is always an integer-valued maximum flow.
 - Such an integral flow can be found by the Ford-Fulkerson algorithm in time $O(Cm)$.
- For all flow networks (even where capacities are not integers), a maximum flow exists, and can be found in polynomial time. (More on this later.)

Last Remarks

- For flow networks with integer capacities, there is always an integer-valued maximum flow.
 - Such an integral flow can be found by the Ford-Fulkerson algorithm in time $O(Cm)$.
- For all flow networks (even where capacities are not integers), a maximum flow exists, and can be found in polynomial time. (More on this later.)
- Given a flow, verifying whether it is a max flow takes only $O(m)$ time.