

**0.1 A faster network flow algorithm.** Augmentation increases the value of the maximum flow by the bottleneck capacity of the selected path; so if we choose paths with large bottleneck capacity, we will be making a lot of progress. A natural idea is to select the path that has the largest bottleneck capacity. Having to find such paths can slow down each individual iteration by quite a bit. We will maintain a so-called *scaling parameter*  $\Delta$ , and we will look for paths that have bottleneck capacity of at least  $\Delta$ .

See the algorithm on page 353. Initialize  $\Delta$  to be the largest power of 2 that is no larger than the maximum capacity out of  $s$ .

LEMMA 0.1. *If the capacities are integer-valued, then throughout the Scaling Max-Flow Algorithm the flow and the residual capacities remain integer-valued. This implies that when  $\Delta = 1$ ,  $G_f(\Delta)$  is the same as  $G_f$ , and hence when the algorithm terminates the flow,  $f$  is of maximum value.*

LEMMA 0.2. *The number of iterations of the outer While loop is at most  $1 + \lceil \log_2 C \rceil$ .*

LEMMA 0.3. *During the  $\Delta$ -scaling phase, each augmentation increases the flow value by at least  $\Delta$ .*

LEMMA 0.4. *Let  $f$  be the flow at the end of the  $\Delta$ -scaling phase. There is an  $s$ - $t$  cut  $(A, B)$  in  $G$  for which  $c(A, B) \leq v(f) + m\Delta$ , where  $m$  is the number of edges in the graph  $G$ . Consequently, the maximum flow in the network has value at most  $v(f) + m\Delta$ .*

*Proof.* Consider an edge  $e = (u, v)$  in  $G$  for which  $u \in A$  and  $v \in B$ .  $c_e < f(e) + \Delta$ ; otherwise,  $v \in A$  as well. Also, for any edge  $e' = (u', v')$  in  $G$  for which  $u' \in B$  and  $v' \in A$ , we have  $f(e') < \Delta$ ; otherwise, we have a  $s$ - $u'$  path in  $G_f(\Delta)$ . So, all edges  $e$  out of  $A$  are almost saturated:  $c_e < f(e) + \Delta$ ; and all edges into  $A$  are almost empty:  $f(e) < \Delta$ .

$$\begin{aligned} v(f) &= \sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) \\ &\geq \sum_{e \text{ out of } A} (c_e - \Delta) - \sum_{e \text{ in to } A} \Delta \\ &= \sum_{e \text{ out of } A} c_e - \sum_{e \text{ out of } A} \Delta - \sum_{e \text{ in to } A} \Delta \\ &\geq c(A, B) - m\Delta. \end{aligned}$$

LEMMA 0.5. *The number of augmentations in a scaling phase is at most  $2m$ .*

THEOREM 0.1. *The Scaling Max-Flow Algorithm in a graph with  $m$  edges and integer capacities finds a maximum flow in at most  $2m(1 + \lceil \log_2 C \rceil)$  augmentations. It can be implemented to run in at most  $O(m^2 \log_2 C)$  time.*

**0.2 The preflow-push maximum-flow algorithm.** The preflow-push algorithm increases the flow on an edge-by-edge basis. For each node  $v$  other than the source  $s$ , we have  $\sum_{e \text{ in to } v} f(e) \geq \sum_{e \text{ out of } v} f(e)$ . The difference is called *excess* of the preflow at node  $v$ .

The algorithm is based on the physical intuition that flow naturally finds its way ‘downhill’. The ‘heights’ for this intuition are labels  $h(v)$  for each node  $v$ . We will push flow from nodes with higher labels to those with lower labels.  $h(t) = 0$  and  $h(s) = n$ . For all edges  $(v, w) \in E_f$  in the residual graph, we have  $h(v) \leq h(w) + 1$ .

LEMMA 0.6. *If  $s$ - $t$  preflow  $f$  is compatible with a labeling  $h$ , then there is no  $s$ - $t$  path in the residual graph  $G_f$ .*

LEMMA 0.7. *If  $s$ - $t$  flow  $f$  is compatible with a labeling  $h$ , then  $f$  is a flow of maximum value.*

See the algorithm on page 360. ‘while there is a node  $v \neq t$  with excess  $e_f(v) > 0$ , then if there is  $w$  such that  $\text{push}(f, h, v, w)$  can be applied (that is,  $h(w) < h(v)$ ) then apply it. Else, relabel  $v$  (that is, if for all  $w$  with  $(v, w) \in E_f$ , we have  $h(w) \geq h(v)$ , then increase  $h(v)$  by 1).

LEMMA 0.8. *Throughout the algorithm; (1) the labels are nonnegative integers; (2)  $f$  is a preflow, and if the capacities are integral, then the preflow  $f$  is integral; (3) the preflow  $f$  and labeling  $h$  are compatible. If the algorithm returns a preflow  $f$ , the  $f$  is a flow of maximum value.*

LEMMA 0.9. *Let  $f$  be a preflow. If the node  $v$  has excess, then there is a path in  $G_f$  from  $v$  to the source  $s$ .*

*Proof.* Let  $A$  denote all the nodes  $w$  such that there is a path from  $w$  to  $s$  in the residual graph  $G_f$ . We show all nodes with excess are in  $A$ . No edges  $e = (x, y)$  leaving  $A$  can have positive flow, as  $f(e) > 0$  gives rise to a reverse edge  $(y, x)$  and then  $y$  is in  $A$  as well. The sum of excess of  $B$  is 0, since each individual excess is non-negative, then all are 0.  $\square$

LEMMA 0.10. *Throughout the algorithm, all nodes have  $h(v) \leq 2n - 1$ .*

*Proof.*  $h(v) - h(s) \leq |P| \leq n - 1$ .  $\square$

LEMMA 0.11. *Throughout the algorithm, each node is relabeled at most  $2n - 1$  times, and the total number of relabeling operations is less than  $2n^2$ .*

LEMMA 0.12. *Throughout the algorithm, then number of saturating push operations is at most  $2nm$ .*

LEMMA 0.13. *Throughout the algorithm, the number of non-saturating push operations is most  $2n^2m$ .*

### 0.3 Hall’s theorem.

THEOREM 0.2. *Consider a bipartite graph  $G = (X, Y, E)$ . Then  $G$  either has a perfect matching or there is a subset  $A \subset X$  such that  $|N(A)| < |A|$ .*

*Proof.* We show that if the value of the maximum flow is  $< n$ , then there exists a subset  $A$  such that  $|N(A)| < |A|$ . That is, there exists a cut  $(A', B')$  with capacity  $< n$ . At first one can modify  $(A', B')$  so as to ensure that  $N(A) \subseteq A'$ . By moving  $y$  from  $B'$  to  $A'$ , we do not increase the capacity of the cut. Since all neighbors of  $A$  belong to  $A'$ , we see that the only edges out of  $A'$  are either edges that leave the source  $s$  or that enter the sink  $t$ . Thus  $c(A', B') = |X \cap B'| + |Y \cap A'|$ . Note  $|X \cap B'| = n - |A|$  and  $|Y \cap A'| \geq |N(A)|$ .  $c(A', B') < n$  implies that  $n - |A| + |N(A)| \leq |X \cap B'| + |Y \cap A'| = c(A', B') < n$ . So,  $|A| > |N(A)|$ .  $\square$

#### 0.4 Circulation with demands.

- Directed graph  $G = (V, E)$ .
- Edge capacities  $c(e)$ ,  $e \in E$ .
- Node supply and demands  $d(v)$ ,  $v \in V$ . demand if  $d(v) > 0$ ; supply if  $d(v) < 0$ ; transshipment if  $d(v) = 0$ .

A *circulation* is a function that satisfies: (1) for each  $e \in E$ :  $0 \leq f(e) \leq c(e)$  (capacity); (2) for each  $v \in V$ :  $\sum_{e \text{ in to } v} f(e) - \sum_{e \text{ out of } v} f(e) = d(v)$  (conservation). Circulation problem: given  $(V, E, c, d)$ , does there exist a circulation?

LEMMA 0.14. Necessary condition: *Sum of supplies = sum of demands.*  $\sum_{v:d(v)>0} d(v) = \sum_{v:d(v)<0} -d(v) := D$ .

*Proof.* Sum conservation constraints for every demand node  $v$ .  $\square$

Max flow formulation.

- Add new source  $s$  and sink  $t$ .
- For each  $v$  with  $d(v) < 0$ , add edge  $(s, v)$  with capacity  $-d(v)$ .
- For each  $v$  with  $d(v) > 0$ , add edge  $(v, t)$  with capacity  $d(v)$ .
- Claim:  $G$  has circulation if and only if  $G'$  has max flow of value  $D$ , which saturates all edges leaving  $s$  and entering  $t$ .

THEOREM 0.3. **Integrality theorem.** *If all capacities and demands are integers, and there exists a circulation, then there exists one that is integer-valued.*

LEMMA 0.15. *Given  $(V, E, c, d)$ , there does not exist a circulation if and only if there exists a node partition  $(A, B)$  such that  $\sum_{v \in B} d_v > \text{cap}(A, B)$ . That is, demand by nodes in  $B$  exceeds supply of nodes in  $B$  plus max capacity of edges going from  $A$  to  $B$ .*

Feasible circulation.

- Directed graph  $G = (V, E)$ .
- Edge capacities  $c(e)$  and lower bounds  $l(e)$ ,  $e \in E$ .
- Node supply and demands  $d(v)$ ,  $v \in V$ .

A *circulation* is a function that satisfies: (1) for each  $e \in E$ :  $l(e) \leq f(e) \leq c(e)$  (capacity); (2) for each  $v \in V$ :  $\sum_{e \text{ in to } v} f(e) - \sum_{e \text{ out of } v} f(e) = d(v)$  (conservation). Circulation problem with lower bounds. Given  $(V, E, l, c, d)$ , does there exist a circulation?

Idea. Model lower bounds with demands. (1) send  $l(e)$  units of flow along edge  $e$ ; (2) update demands of both endpoints.

THEOREM 0.4. *There exists a circulation in  $G$  if and only if there exists a circulation in  $G'$ . If all demands, capacities, and lower bounds in  $G$  are integers, then there is a circulation in  $G$  that is integer-valued.*

*Proof.*  $f(e)$  is a circulation in  $G$  if and only if  $f'(e) = f(e) - l(e)$  is a circulation in  $G'$ .  $\square$