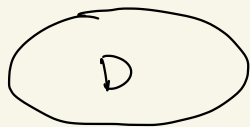
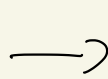



BjG 7.27



$$\lambda(D) \geq k$$



D'



k arcs
up and
down
arbitrarily

Claim: $\lambda(D') = k$

P: suppose $d_D^+(x) < k$ for some $x \in V(D')$

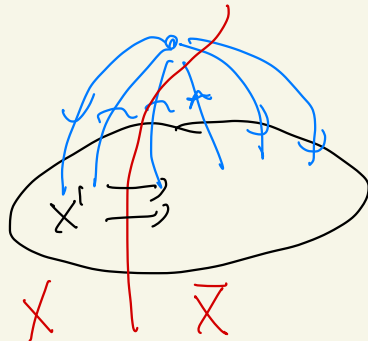
We can assume that $s \in X$ since otherwise
we look at $\bar{X} = V \setminus \{s\} \setminus X$ and $d^-(\bar{X}) < k$

cannot have $X = \{s\}$ $\Rightarrow d^+(s) = k$

so $X' = X - s$ is non empty and

$$d_D^+(X') \leq d_{D'}^+(X) < k \quad \downarrow \quad \Rightarrow \lambda(D) \geq k$$

$$[d_D^+(X') = d_{D'}^+(X) - d_{D'}(s, V - X')]]$$



BJG 7.28



determine how many arcs from v_i to s we can delete and still have

$$(\square) d^+(u) \geq k \quad \forall \emptyset \neq u \subseteq V$$

- Only sets containing v_i are affected when we delete arcs $v_i \rightarrow s$.
- If $d^+(u) = k+r$ before deletion, then we can delete at most r arcs $v_i \rightarrow s$.
- \Rightarrow we seek $g = \min \{ d^+(u) \mid v_i \in u, u \subseteq V \}$
- By Menger's theorem, for a fixed $t \in V - v_i$, $\min \{ d^+(u) \mid v_i \in u, t \notin u \}$ is precisely $\lambda(v_i, t)$ which is the maximum # of arc-disjoint (v_i, t) -paths in D .
- $\lambda(v_i, t)$ can be found by one max flow calculation on N_D which is D with $u_{v_i v_j} = 1$ for all arcs $v_i v_j$ and $u_{v_i s} = \text{current \# of arcs to } s$

Hence

$$g = \min \{ d^t(U) \mid \sigma_i \in U \subset V \}$$

$$= \min \{ \lambda(\sigma_i, t) \mid t \in V - \sigma_i \} \quad (n-1) \text{ max flow calculations}$$

and we can delete

$$r = \min \{ k, g - k \} \text{ arcs from } \sigma_i \text{ to } s$$

and still satisfy

$$d^t(U) \geq k, \forall \emptyset = U \subset V$$

and

if $r < k$ then there exist a

set $U \subset V$ with $\sigma_i \in U$ s.t.

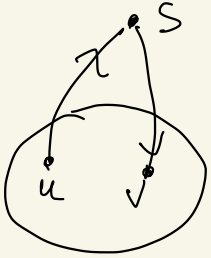
$d^t(U) = k$ after we delete r arcs

from σ_i to s

In total to find i minimal cut arcs from V to s
we need $n \cdot (n-1)$ max flow calculations,
each of which take $O(n^2/m)$ (why?)

BSG 7.30

We know: (u, s, v) is an admissible splitting

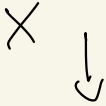


X



$\forall X \subseteq V$ s.t. $u, v \in X$ we have
 $d^+(X), d^-(X) \geq k+1$

How do we find $\min \{d^+(X) \mid u, v \in X \subseteq V\}$
(and $\min \{d^-(X) \mid u, v \in X \subseteq V\}$) ?



$t \in V - \{u, v\}$



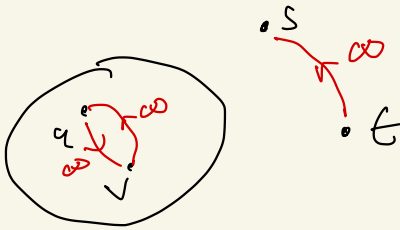
add red arcs of cap ∞
all other arcs
cap 1

Find max flows X_{ut} for all $t \in V - \{u, v\}$

If $\min \{ |X_{ut}| \mid t \in V - \{u, v\} \} = k$

then (u, s, v) is not admissible.

otherwise find $\min \{ d^-(x) \mid u, v \in X \subseteq V \}$



Find max flows y_{tu} for all $t \in V - \{u, v\}$

If $\min \{ |y_{tu}| \mid t \in V - \{u, v\} \} = k$

then (u, s, v) is not admissible

otherwise (u, s, v) is admissible.

Ahuja 10.6 $N = (V, A, l, \xi_0, u, b, c)$

let x and x' be distinct feasible flows in N

• Then \exists circulation \tilde{x} in $N(x)$ such that

$$x' = x \oplus \tilde{x}$$

• \tilde{x} decomposes into cycle flows

W_1, W_2, \dots, W_p for some $p \leq m$

• All these cycles have possible flow on all their arcs in $N(x)$ (W_i has at least $\delta(W_i)$)

• Thus $\forall i \in [p]$ the cycle \overleftarrow{W}_i (W_i reversed) is a cycle in $N(x')$

• Let \bar{x} be the flow in $N(x')$ which sends $\delta(W_i)$ units along \overleftarrow{W}_i for each $i \in [p]$.

• Then $x = x' \oplus \bar{x}$

Almija 10.9 $N = (V, A, l \equiv 0, u, b, c)$

Let x^1 be feasible in N and let

x be a pseudoflow ($b_x \neq b$) in N

• Then exist a flow \tilde{x} in $N(x)$

s.t. $x^1 = x \oplus \tilde{x}$

• \tilde{x} decomposes into some path flow along paths P_1, P_2, \dots, P_r and some cycle flows

• Each P_i starts in a vertex v with $b_x(v) < b(v)$ and ends in a vertex w with $b_x(w) > b(w)$

• For each such P_i the reverse path \overleftarrow{P}_i (from w to v) is in $N(x^1)$

as we send $\delta(P_i) > 0$ units along P_i in $N(x)$

Aluja 10-25 constrained max flow problem

$$\text{maximize } \sigma$$

$$\text{s.t. } b_x(s) = \sigma = -b_x(t), \quad b_x(i) = 0 \quad \forall i \neq s, t$$

$$(\square) \quad 0 \leq x_{ij} \leq u_{ij}$$

$$\sum_{ij \in A} c_{ij} x_{ij} \leq D$$

Normal max flow problem + a budget

Assumption: $c_{ij} \geq 0 \quad \forall ij \in A$ and no (s, t) -path of cost 0

a) let $\sigma^* \in \mathbb{Z}$ and let x^* be optimal (s, t) -flow of value σ^*
 in $N = (V, s, t, A, \ell = 0, u, c)$ and let $Z^* = Cx^*$. let π be an optimal potential
 ($c_{ij}^\pi \geq 0 \quad \forall ij \in N(x^*)$)

Then x^* is a solution to (\square) with budget $D = Z^*$:

suppose \tilde{x} is feasible in N , has cost at most D and has a higher
 value than σ^* . Then $\exists \tilde{x} \in N(x^*)$ s.t. $\tilde{x} = x^* \oplus \tilde{x}$ and $b_{\tilde{x}}(s) = b_{\tilde{x}}(s) - b_{x^*}(s) > 0$

$$\text{Thus } C\tilde{x} + Cx^* = C\tilde{x} \leq D$$

$$\Downarrow \\ C\tilde{x} + D \leq D \Rightarrow C\tilde{x} \leq 0$$

$N(x)$ has no negative cycle $\Rightarrow x^*$ is optimal

since $b_{\tilde{x}}(s) > 0$ the decomposition of \tilde{x} contains at least one
 (s, t) -path and each such path must have

Algorithms 14.4

Given $N = (V, s, t), A, c \in \mathbb{R}_+, u$ s.t.

$b_{x^*}(v) < v^0$ when x^* is a max flow

- Price for increasing u_{ij} to $u_{ij} + 1$ is d_{ij}
- Goal: Find cheapest way to increase some capacities s.t. new network $N' = (V, s, t), A', c \in \mathbb{R}_+, u'$ has an (s, t) -flow x of value $b_x(s) \geq v^0$

• let
$$c_{ij}(x_{ij}) = \begin{cases} 0 & \text{if } x_{ij} \leq u_{ij} \\ (x_{ij} - u_{ij}) \cdot d_{ij} & \text{if } x_{ij} > u_{ij} \end{cases}$$



• solve
$$\min \sum_{ij \in A} c_{ij}(x_{ij})$$

s.t.
$$b_x(v) = \begin{cases} v^0 & v = s \\ 0 & v \neq s, t \\ -v^0 & v = t \end{cases}$$

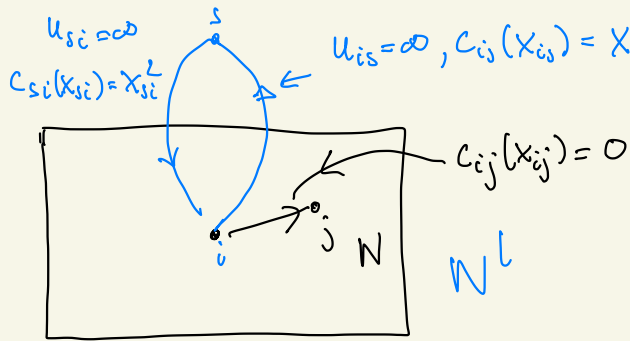
$$0 \leq x_{ij} \leq u'_{ij}$$

when u'_{ij} 'large enough' e.g. $u'_{ij} = v^0$

(if $u'_{ij} \geq v^0 \forall ij$ then we can send v^0 units from s to t)

Almjs 14.5

Given $N = (V, A, l \equiv 0, u, b)$ with
 no feasible flow we wish to find
 a flow x with $0 \leq x_{ij} \leq u_{ij} \forall ij \in A$
 which minimizes $\sum_{i \in V} (b(i) - b_x(i))^2$



Claim $k = \min \sum_{ij} c_{ij}(x_{ij})$

s.t. $b_x \equiv b'$

$0 \leq x_{ij} \leq u_{ij}$

$b'(s) = 0$

$b'(i) = b(i) \quad i \in V$

Solves the problem

$$\text{Claim } K = \min \sum_{ij} c_{ij}(x_{ij})$$

$$\text{s.t. } b_x \equiv b$$

$$0 \leq x_{ij} \leq u_{ij}$$

Solve the problem

• N has a feasible solution $\Leftrightarrow K = 0$

• Every feasible flow x^l in N^l corresponds to a pseudo flow x in N with $b(i) - b_x(i) = x^l_{si}$ when $b_x(i) < b(i)$ and $b_x(j) - b(j) = x^l_{sj}$ when $b_x(j) > b(j)$

and for this x^l we have

$$\sum c_{ij}(x_{ij}) = \sum_{i \in V} (b(i) - b_x(i))^2$$

So minimizing K solves our problem

Almujc 14.14 x^* optimal solution to
convex cost flow problem

⇓ Exer 14.15

$N(x^*)$ has no negative cycle.

• fix a vertex s and calculate shortest paths
distances $d(\cdot)$ from s ($O(n \log n + m)$ Dijkstra with
Fib heap)

• set $\pi = -d$ then $c_{ij}^\pi \geq 0 \quad \forall ij \in N(x^*)$

• There is another optimal solution if and only if $N^\pi(x^*)$
has a cycle W s.t. all arcs of W have reduced cost = 0

(as $c(W) = c^\pi(W) \geq 0 \quad \forall W \Rightarrow c_{ij}^\pi \geq 0$)

• So we just need to check for a directed cycle in
the subgraph $D^\circ = (V, A^\circ)$ where $A^\circ = \{ij \mid c_{ij}^\pi = 0\}$

• This takes $O(n+m) = O(m)$ (assuming $m \geq n$)

when π is already given if not

then we need to find π ($= -d$) as above and
then it takes time $O(n \log n + m)$

Ahuja 14.15

Claim x^* is optimal sol to convex cost flow prob

\Downarrow $N(x^*)$ (defined in section 14.4)

has no negative cycle.

\Downarrow : If W is negative cycle in $N(x^*)$

then $Cx < Cx^*$ when

$x = x^* \oplus \delta(W) \cdot W$ contracting opt of x^*

\Uparrow : Assume $N(x^*)$ has no negative cycle and let x be feasible N
(so $b_x \equiv b_{x^*}$)

Then \exists cycles W_1, W_2, \dots, W_p in $N(x^*)$ such that $x = x^* \oplus \sum f(W_i) \cdot W_i$

Thus $C(x) - C(x^*) = C_{N(x^*)} \left(\sum_i \delta(W_i) \cdot W_i \right)$ Cost in $N(x^*)$

$$C(x) - C(x^*) = \sum_{\{ij | x_{ij} > x_{ij}^*\}} [C_{ij}(x_{ij}^{(*)}) - C_{ij}(x_{ij}^*)] - \sum_{\{ij | x_{ij} < x_{ij}^*\}} [C_{ij}(x_{ij}^*) - C_{ij}(x_{ij})]$$

For each arc contributing to $(*)$ $x_{ij} - x_{ij}^*$ is at least as large as $\delta(W_p)$ for all W_p s.t. $ij \in W_p$

so the contribution from the cost of W_p to such an arc ij

is at most $\delta(W_p) \cdot \frac{C(x_{ij}) - C(x_{ij}^*)}{x_{ij} - x_{ij}^*}$

For an arc ij contributing to $(**)$
 the difference $x_{ij}^* - x_{ij}$ is at least as large
 as $\delta(W_g)$ for each W_g such that the arc $ij \in W_g$
 so contribution from W_g to δ_j is at most

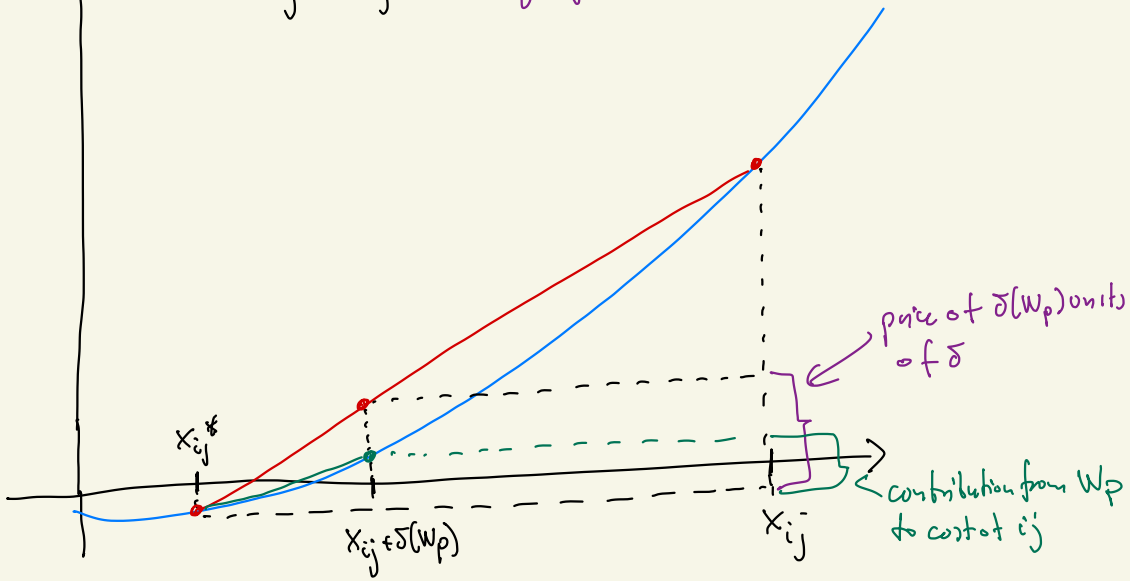
$$\delta(W_g) \cdot \frac{c(x_{ij}) - c(x_{ij}^*)}{x_{ij}^* - x_{ij}}$$

In both cases, the cost paid for ij on W_p or W_g
 is less than or equal to $\delta(W_p)$ ($\delta(W_g)$) units
 of the difference $|x_{ij} - x_{ij}^*|$

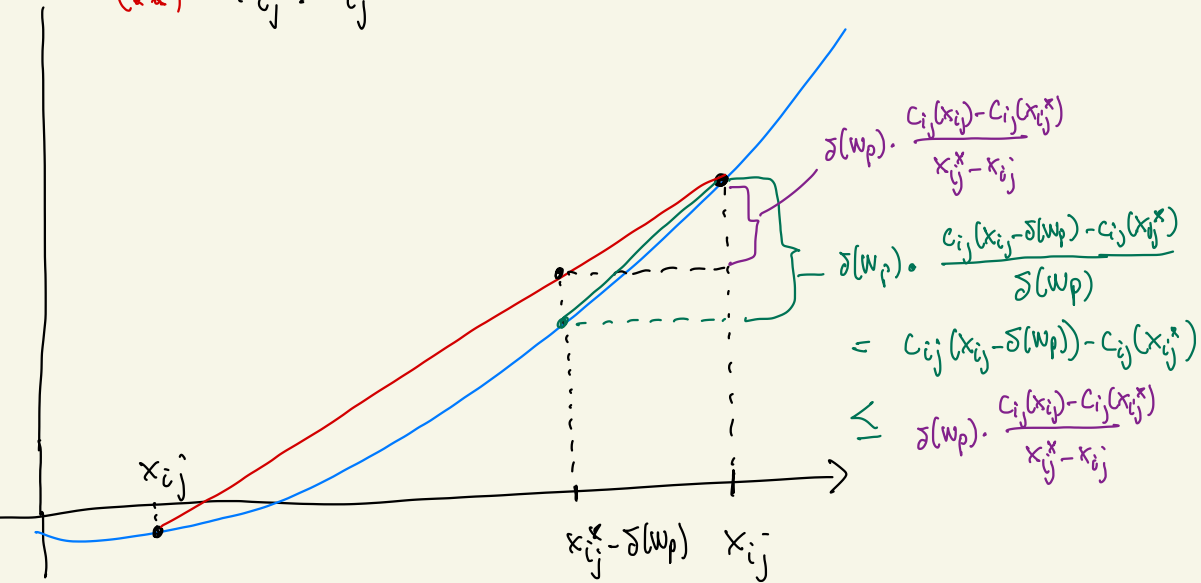
Conclusion

$$c(x) - c(x^*) \geq \sum \delta(W_p) c(W_p) \\ \geq 0 \quad \text{as } N(x^*) \text{ has no negative cycle.}$$

(*) $x_{ij} > x_{ij}^*$ $\delta = x_{ij} - x_{ij}^*$



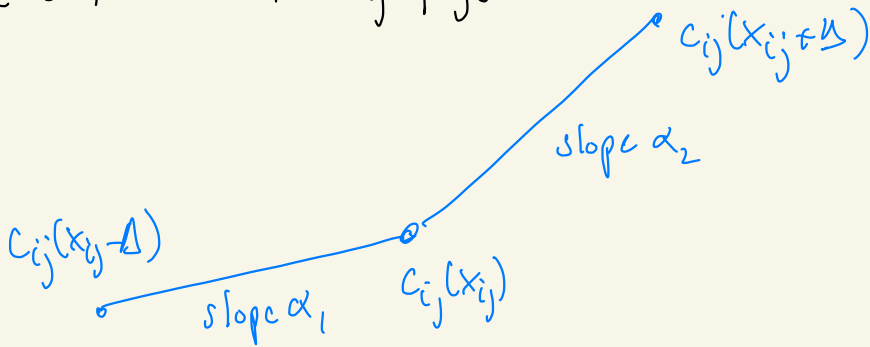
(**) $x_{ij}^* > x_{ij}$



Ahuja 14.17 capacity scaling algorithm

claim if $c_{ij}^\pi \geq 0 \forall ij \in N(x, 2\Delta)$

then one of c_{ij}^π, c_{ji}^π must be non-residual in $N(x, \Delta)$



suppose
↓

$$c_{ij}^\pi = \frac{c_{ij}(x_{ij} + \Delta) - c_{ij}(x_{ij})}{\Delta} - \pi(i) + \pi(j) < 0$$

$$c_{ji}^\pi = \frac{c_{ij}(x_{ij} - \Delta) - c_{ij}(x_{ij})}{\Delta} - \pi(j) + \pi(i) < 0$$

⇓

$$\Delta (c_{ij}^\pi + c_{ji}^\pi) = c_{ij}(x_{ij} + \Delta) + c_{ij}(x_{ij} - \Delta) - 2c_{ij}(x_{ij}) < 0$$

$$\Downarrow c_{ij}(x_{ij}) + \Delta\alpha_2 + c_{ij}(x_{ij}) - \Delta\alpha_1 - 2c_{ij}(x_{ij}) < 0$$

⇓

$$\Delta(\alpha_2 - \alpha_1) < 0$$

impossible as $c_{ij}(\cdot)$ is a convex function
so $\alpha_2 \geq \alpha_1$