

Max Flow Algorithms

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Notations

Given a directed graph *G* with integral capacity $0 \le c_e \le U$. Input size is $O(m \log U)$.

We call a runtime

- $(mU)^{O(1)}$ is pseudo polynomial.
- $(m \log U)^{O(1)}$ is weakly polynomial.
- $m^{O(1)}$ is strongly polynomial.

Ford Fulkerson takes O(mF) = O(mnU). (Pseudo Polynomial).

Dependence on U is bad because U can be much larger than m.

Weakly polynomial: Capacity Scaling

Question: How to improve *U* dependence? Idea: Handle edges with large capacity first.

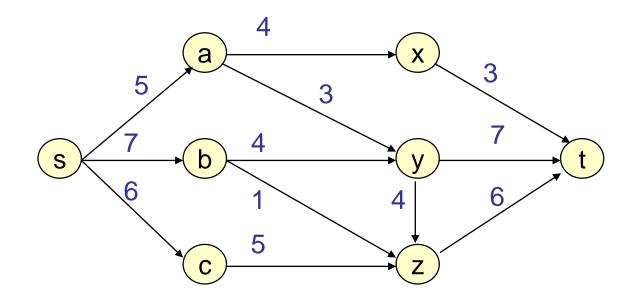
Let $G_f(D)$ be the residual G_f with all edges < D capacity removed.

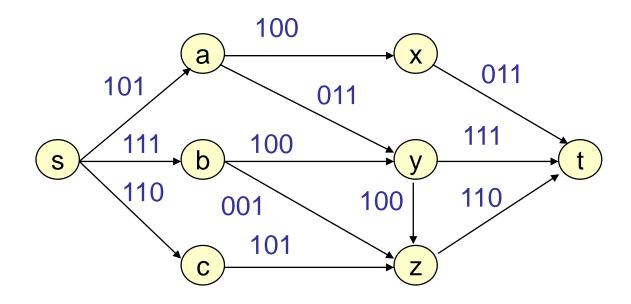
Algorithm:

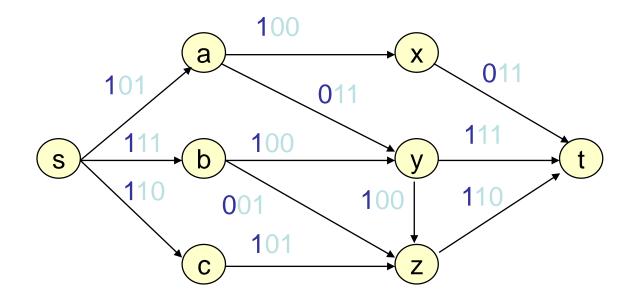
- Set D = U
- While $D \ge 1$
 - While there is s-t path p in $G_f(D)$
 - Augment along p by lowest edge capacity in $G_f(D)$
 - Set $D \leftarrow \lfloor D/2 \rfloor$

Correctness:

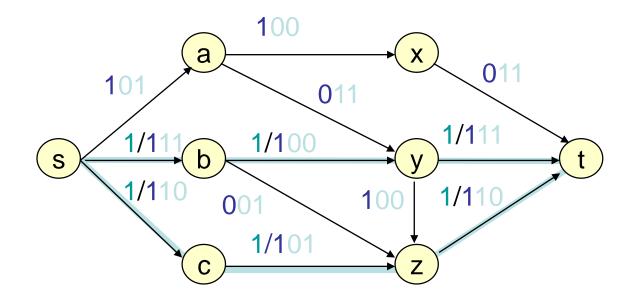
When D = 1, the inner loop is simply Ford Fulkerson. Hence, at termination, we have a maxflow.



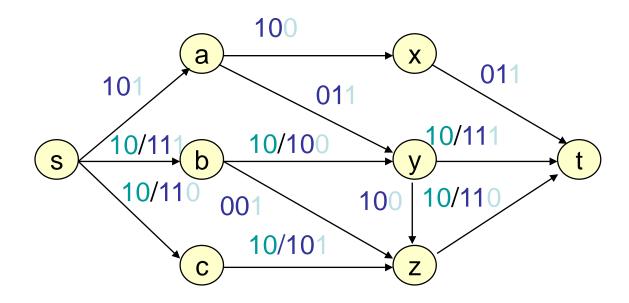




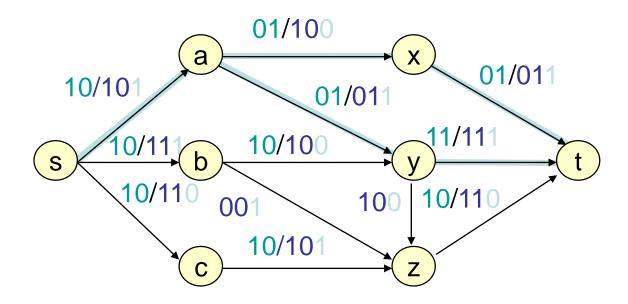
Capacity on each edge is at most 1 (either 0 or 1 times $\Delta = 4$)



O(nm) time

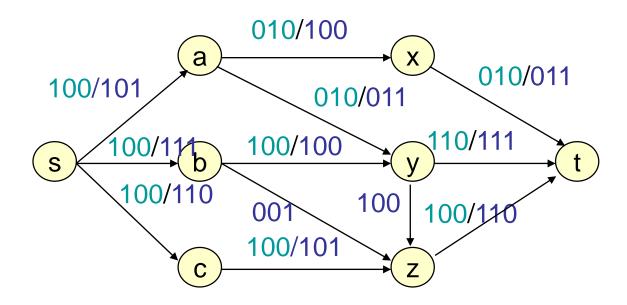


Residual capacity across min cut is at most m (either 0 or 1 times $\Delta = 2$)

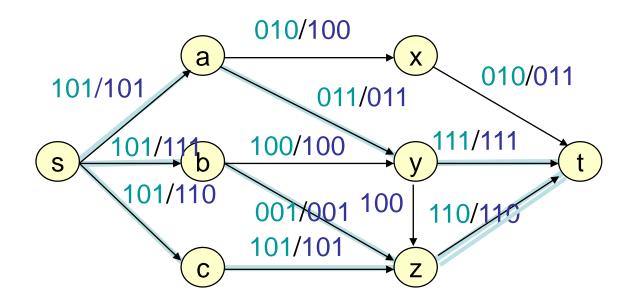


Residual capacity across min cut is at most m

 $\Rightarrow \leq \mathbf{m}$ augmentations

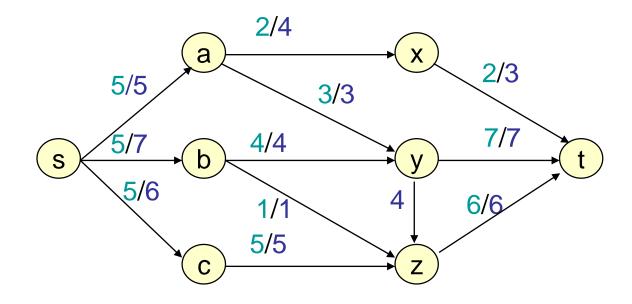


Residual capacity across min cut is at most m (either 0 or 1 times $\Delta = 1$)



After < m augmentations

Capacity Scaling Final



Lemma: When the inner loop terminates for some D, $val(f^*) \le val(f) + Dm$

Proof:

When the inner loop terminates, there is no *s*-*t* path in $G_f(D)$. Let *S* be the set of vertices reachable from *s* in $G_f(D)$. Note that $cap(S,\overline{S}) \leq val(f) + Dm$. Hence, $val(f^*) \leq val(f) + Dm$.

Corollary: Inner loop takes O(m) steps.

Proof:

Each step, val(f) is increased by at least D. But $val(f^*) \le val(f) + 2Dm$ at the beginning. Hence, there are at most 2m steps.

Theorem: Capacity scaling takes $O(m^2 \log U)$ time. Proof:

Outer loop has $O(\log U)$ steps. Inner loop has O(m) steps. Each step takes O(m) time. Algorithm: Set D = UWhile $D \ge 1$ •While there is *s*-*t* path *p* in $G_f(D)$ •Augment along *p* by lowest edge capacity in $G_f(D)$ • $D \leftarrow \lfloor D/2 \rfloor$

Strongly polynomial: Edmonds-Karp Algorithm

Question: Can we pick better paths to augment?

Idea: Shortest Path!

Edmonds-Karp Algorithm

Use a shortest augmenting path (via Breadth First Search in residual graph)

Lemma:

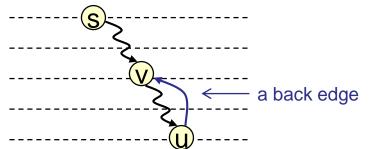
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Let *f* be a flow and *P* a shortest augmenting path.

Then no vertex is closer to s in G_f after augmentation along P.

Proof: Augmentation along P only

- deletes forward edges
 no new (hence no shorter) path created
 - adds back edges that go to previous vertices along PBFS is unchanged, since v visited before (u, v) examined



Theorem

Edmonds-Karp performs O(mn) flow augmentations

Proof:

- Call (u, v) critical for augmenting path *P* if it's closest to *s* with min residual capacity.
- It will disappear from G_f after augmenting along P.
- For (u, v) to be critical again, the (u, v) edge must reappear in G_f but that will only happen when the distance to u has increased by 2 (next slide)

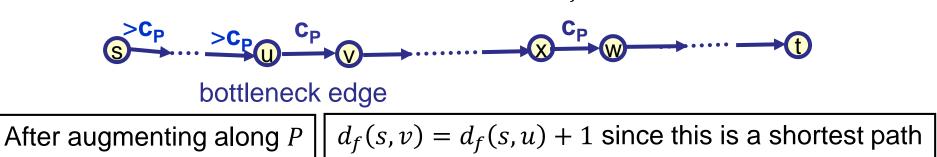
It won't be critical again until farther from s so each edge critical at most n/2 times.

Corollary: Total time is $O(m^2n)$.

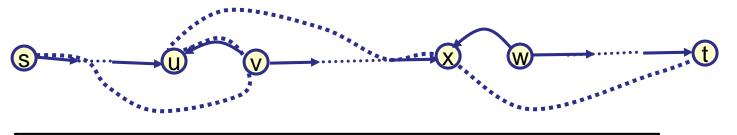
Distance for bottleneck edges

Let $d_f(s, v)$ be the distance from s to v on G_f .

Shortest s-t path P in G_f



For (u, v) to be bottleneck again for some flow f'



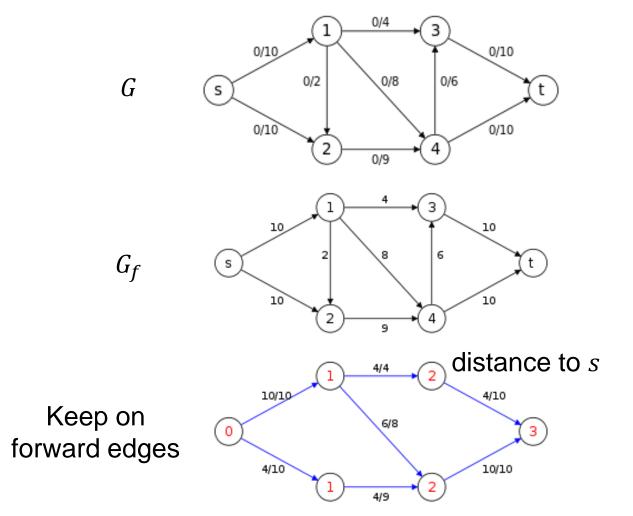
$$d_{f'}(s,u) = d_{f'}(s,v) + 1 \ge d_f(s,v) + 1 = d_f(s,u) + 2$$

Faster Strongly polynomial: Dinic algorithm

Question: What is better than 1 shortest paths?

Idea: Multiple Shortest Paths!

Send as many shortest paths as possible at the same time.



Let f be some flow.

The level graph L_f is the graph with edges given by $\{(u, v) \in G_f : d_{G_f}(s, v) = d_{G_f}(s, u)\}$ We call f' is a blocking flow in L_f if $\{e \in L_f : f'(e) < c_{G_f}(e)\}$ has no *s*-*t* path.

Algorithm:

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$$f = 0$$

- While there is s-t path p in G_f
 - Compute the level graph L_f
 - Find a blocking flow f'.
 - Update $f \leftarrow f + f'$.

Send as many shortest paths as possible at the same time. G 0/4 4/4 4/4 3 3 3 0/10 0/10 10/10, 4/10 10/10 9/10 0/8 0/6 0/2 0/6 0/2 6/8 0/2 6/8 5/6 s (t) s (t) (s t 0/10 0/10 10/10 9/10 4/10 10/10 4 2 4 2 4 0/9 4/9 9/9 G_f 4 4 4 1 3 3 1 3 10 10 10 10 6 6 2 51 1 8 t t s ťt s s 10 10 10 10 4 4 2 2 4 5 9 9 L_f 4/4 00 з 3 00 10/10 4/10 5/6 6/8 4 (0 0 5/6 3 0 **∞**) 0/6 10/10 0/1 4/10 5/6 1 2 00 5/5 4/9 23

Lemma: $d_{G_f}(s, t)$ increase every iteration.

Proof (Draft):

If distance doesn't change, a shortest path on the new graphs must be on the level graph.

But there is no s-t path in the level graph after sending the blocking flow.

Corollary: There are at most n iterations. Proof:

s-t distance is bounded by n and is increased by 1 every step.

We can find blocking flow in O(mn) time picking path 1 by 1. Hence, Dinic's algorithm takes $O(mn^2)$ time.

Link Cut Tree

There are a data structure that supports the following.

- make_tree(): Return a new vertex in a singleton tree.
- link(v,w,x): Make vertex v a new child of vertex w. Set the edge capacity to x.
- cut(v): Delete the edge between v and its parent.
- find_root(v) Return the root of the tree that contains v.
- find_min(v) Return the edge with minimum capacity on the v-root path.
- subtract(v,x) Subtract x from the capacity on the v-root path. Furthermore, all steps takes $O(\log n)$ time.

With this, we can send a flow in $O(\log n)$ time in the level graph. Hence, Dinic's algorithm takes $O(mn \log n)$ time.

Can we do it even faster?

Runtimes...

Previous Best: $\tilde{O}(\min(m^{1.5}, mn^{2/3}))$ [Even-Tarjan 75, Goldberg-Rao 89]

Unfortunately, this slide was made in 2011 (during my undergrad).

Undirected graph $mn^{1/3}/\epsilon^{11/3}$ [Christiano-Kelner-Madry-Spielman-Teng 2011] $mn^{1/3}/\epsilon^{2/3}$ [Lee-Rao-Srivastava 2013] m/ϵ^2 [Sherman 2013, Kelner-Lee-Orecchia-Sidford 2014] m/ϵ [Sherman 2017] $m + \sqrt{mn}/\epsilon$ [Sidford-Tian 2020]

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Directed graph

m^{10/7}U^{1/7} [Madry 2013, Madry 2016]

m\sqrt{n} [Lee-Sidford 2013]

m^{11/8}U^{1/4} [Liu-Sidford 2020]

m^{4/3}U^{1/3} [Liu-Sidford 2020, Kathuria 2020]

m + n^{1.5} [Brand-Lee-Liu-Saranurak-Sidford-Song-Wang 2021]

m^{3/2-1/328} [Gao-Liu-Peng 2021]

m^{3/2-1/58} [Brand-Gao-Jambulapati-Lee-Liu-Peng-Sidford 2021]
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Shortest Path and Maxflow?

Given an undirected graph with unit capacity and unit length.

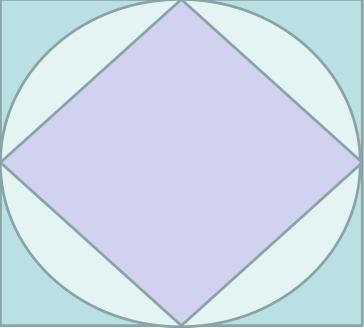
What is the relation between shortest path and maxflow?

Let \mathcal{F} be the set of *s*-*t* flow with value 1. Shortest path problem: $\min_{f \in \mathcal{F}} ||f||_1$. Maxflow problem: $\min_{f \in \mathcal{F}} ||f||_{\infty}$.

Solving maxflow via shortest path is like using ℓ_1 problem to approximate ℓ_{∞} problem.

Shortest Path and Maxflow?

Fact: $\min_{f \in \mathcal{F}} ||f||_2$ can be solved in $O(m \log m)$ time. [Spielman-Teng 2003]



Instead of augmenting using shortest path,

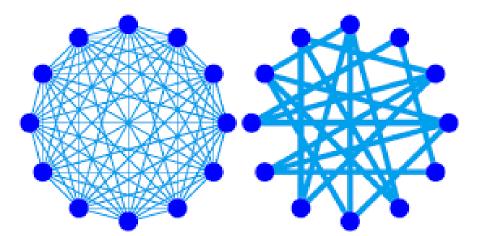
"augment" using ℓ_2 flow.

This gives $m\sqrt{n}$ time algorithm. (2014)

Approximate Graphs with Sparse Graphs

Every graph G can be approximated by a sparse graph G':

- G' has O(n) edges
- $cap_G(S,\overline{S}) = (1 \pm \frac{1}{2})cap_{G'}(S,\overline{S})$ for all set *S*.



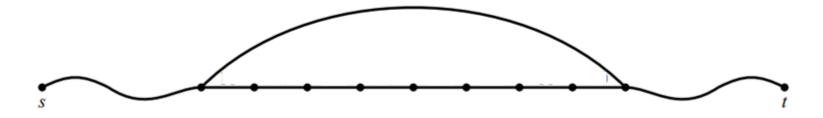
Using this, one can "find" the augmenting path on the sparse graph.

This gives $m + n^{3/2}$ time algorithm. (2020)

Creating shortcut in the graph

Instead of looking at all vertices all the time,

we can random sample some vertices and shortcut the graph.

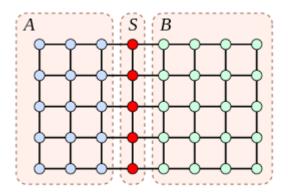


This gives $m^{3/2-1/58}$ time algorithm. (2022)

How about simpler graphs?

Many graphs in practice has structures.

One common class is planar graphs.



For these graphs,

- we can solve maxflow in nearly linear time (2009)
- we can solve mincost flow in nearly linear time (2022)





Guanghao Ye (was a 421 student)