

Applications of Network Flow

T. M. Murali

November 16, 18, 2009

Maximum Flow and Minimum Cut

- ▶ Two rich algorithmic problems.
- ▶ Fundamental problems in combinatorial optimization.
- ▶ Beautiful mathematical duality between flows and cuts.
- ▶ Numerous non-trivial applications:
 - ▶ Bipartite matching.
 - ▶ Data mining.
 - ▶ Project selection.
 - ▶ Airline scheduling.
 - ▶ Baseball elimination.
 - ▶ Image segmentation.
 - ▶ Network connectivity.
 - ▶ Open-pit mining.
 - ▶ Network reliability.
 - ▶ Distributed computing.
 - ▶ Egalitarian stable matching.
 - ▶ Security of statistical data.
 - ▶ Network intrusion detection.
 - ▶ Multi-camera scene reconstruction.
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 - ▶ Gene function prediction.
- ▶ We will only sketch proofs. Read details from the textbook.

Matching in Bipartite Graphs

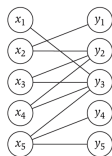


Figure 7.1 A bipartite graph.

- ▶ **Bipartite Graph:** a graph $G(V, E)$ where
 1. $V = X \cup Y$, X and Y are disjoint and
 2. $E \subseteq X \times Y$.
- ▶ Bipartite graphs model situations in which objects are matched with or assigned to other objects: e.g., marriages, residents/hospitals, jobs/machines.

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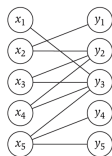


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- ▶ Bipartite graphs model situations in which objects are matched with or assigned to other objects: e.g., marriages, residents/hospitals, jobs/machines.
- ▶ A **matching** in a bipartite graph G is a set $M \subseteq E$ of edges such that each node of V is incident on at most one edge of M .
- ▶ A set of edges M is a **perfect matching** if every node in V is incident on exactly one edge in M .

Bipartite Graph Matching Problem

BIPARTITE MATCHING

INSTANCE: A Bipartite graph G .

SOLUTION: The matching of largest size in G .

Algorithm for Bipartite Graph Matching

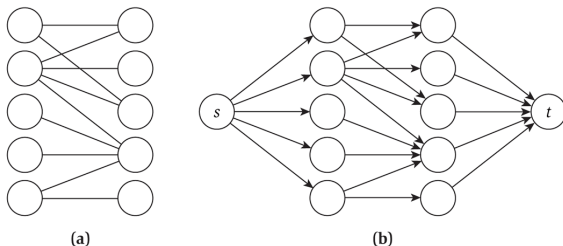


Figure 7.9 (a) A bipartite graph. (b) The corresponding flow network, with all capacities equal to 1.

- ▶ Convert G to a flow network G' : direct edges from X to Y , add nodes s and t , connect s to each node in X , connect each node in Y to t , set all edge capacities to 1.
- ▶ Compute the maximum flow in G' .
- ▶ Claim: the value of the maximum flow is the size of the maximum matching.

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- ▶ Read the book on what augmenting paths mean in this context.

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- ▶ $C \leq n$.
- ▶ Ford-Fulkerson algorithm runs in $O(mn)$ time.

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- ▶ **Hall's Theorem:** Let $G(X \cup Y, E)$ be a bipartite graph such that $|X| = |Y|$. Then G either has a perfect matching or there is a subset $A \subseteq X$ such that $|A| > |\Gamma(A)|$. A perfect matching or such a subset can be computed in $O(mn)$ time.

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Edge-Disjoint Paths

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DIRECTED EDGE-DISJOINT PATHS

INSTANCE: Directed graph $G(V, E)$ with two distinguished nodes s and t .

SOLUTION: The maximum number of edge-disjoint paths between s and t .

Mapping to the Max-Flow Problem

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 - ▶ Prove by induction on the number of edges in f that carry flow.
- ▶ We just proved: there are k edge-disjoint paths from s to t in a directed graph G iff the maximum value of an s - t flow in G is $\geq k$.

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- ▶ A set $F \subseteq E$ of edge separates s and t if the graph $(V, E - F)$ contains no s - t paths.
- ▶ **Menger's Theorem:** In every directed graph with nodes s and t , the maximum number of edge-disjoint s - t paths is equal to the minimum number of edges whose removal disconnects s from t .

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- ▶ Can obtain an integral flow where only one of the directed counterparts of (u, v) has non-zero flow.
- ▶ We can find the maximum number of edge-disjoint paths in $O(mn)$ time.
- ▶ We can prove a version of Menger's theorem for undirected graphs: in every undirected graph with nodes s and t , the maximum number of edge-disjoint s - t paths is equal to the minimum number of edges whose removal separates s from t .

Image Segmentation

- ▶ A fundamental problem in computer vision is that of segmenting an image into coherent regions.
- ▶ A basic segmentation problem is that of partitioning an image into a foreground and a background: label each pixel in the image as belonging to the foreground or the background.

Formulating the Image Segmentation Problem

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- ▶ We want the foreground/background boundary to be smooth: For each pair (i, j) of pixels, assign separation penalty $p_{ij} \geq 0$ for placing one of them in the foreground and the other in the background.

The Image Segmentation Problem

IMAGE SEGMENTATION

INSTANCE: Pixel graphs $G(V, E)$, likelihood functions $a, b : V \rightarrow \mathbb{R}^+$, penalty function $p : E \rightarrow \mathbb{R}^+$

SOLUTION: *Optimum labelling*: partition of the pixels into two sets A and B that maximises

$$q(A, B) = \sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}| = 1}} p_{ij}.$$

Developing an Algorithm for Image Segmentation

- ▶ There is a similarity between cuts and labellings.
- ▶ But there are differences:
 - ▶ We are maximising an objective function rather than minimising it.
 - ▶ There is no source or sink in the segmentation problem.
 - ▶ We have values on the nodes.
 - ▶ The graph is undirected.

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- ▶ Let $Q = \sum_i (a_i + b_i)$.
- ▶ Notice that $\sum_{i \in A} a_i + \sum_{j \in B} b_j = Q - \sum_{i \in A} b_i + \sum_{j \in B} a_j$.
- ▶ Therefore, maximising

$$\begin{aligned}
 q(A, B) &= \sum_{i \in A} a_i + \sum_{j \in B} b_j - \sum_{\substack{(i,j) \in E \\ |A \cup \{i,j\}|=1}} p_{ij} \\
 &= Q - \sum_{i \in A} b_i - \sum_{j \in B} a_j - \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}
 \end{aligned}$$

is identical to minimising

$$q'(A, B) = \sum_{i \in A} b_i + \sum_{j \in B} a_j + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}|=1}} p_{ij}$$

Solving the Other Issues

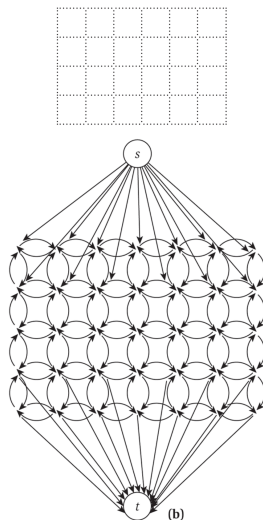
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- ▶ Add a new “super-source” s to represent the foreground.
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- ▶ Connect s and t to every pixel and assign capacity a_i to edge (s, i) and capacity b_i to edge (i, t) .
- ▶ Direct edges away from s and into t .
- ▶ Replace each edge (i, j) in E with two directed edges of capacity p_{ij} .



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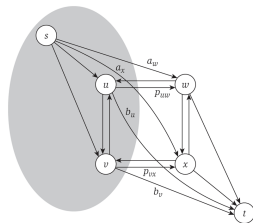


Figure 7.19 An s - t cut on a graph constructed from four pixels. Note how the three types of terms in the expression for $q'(A, B)$ are captured by the cut.

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 - ▶ (u, t) , $u \in A$ contributes b_u .
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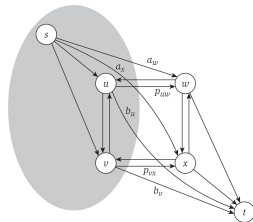


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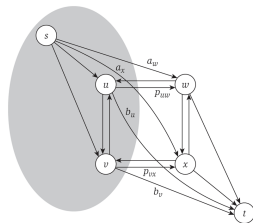


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$$c(A, B) = \sum_{i \in A} b_i + \sum_{j \in B} a_j + \sum_{\substack{(i,j) \in E \\ |A \cap \{i,j\}| = 1}} p_{ij} = q'(A, B).$$

Solving the Image Segmentation Problem

- ▶ The capacity of a s - t cut $c(A, B)$ exactly measures the quantity $q'(A, B)$.
- ▶ To maximise $q(A, B)$, we simply compute the s - t cut (A, B) of minimum capacity.
- ▶ Deleting s and t from the cut yields the desired segmentation of the image.