



# Second assignment 2010

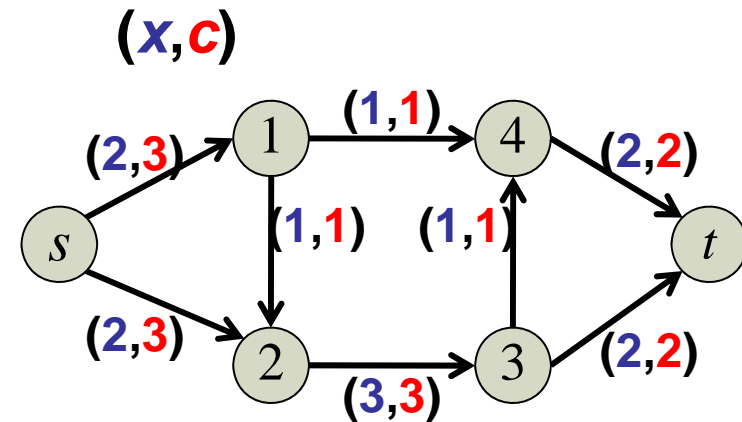
## Part 1: flow decomposition

Carlo Mannino

University of Oslo, INF-MAT5360 - Autumn 2010 (Mathematical optimization)

# st-flow

- Given a directed graph  $D = (V, E)$
- 2 distinct vertices  $s, t \in V$
- $s$  **source**: no edges entering  $s$
- $t$  **sink**: no edges outgoing from  $t$
- Edge capacity function  $c: E \rightarrow R_+$



An **st-flow** is a function  $x: E \rightarrow R$ , satisfying

$$\sum_{e \in \delta^+(v)} x(e) = \sum_{e \in \delta^-(v)} x(e) \quad (v \in V \setminus \{s, t\}) \quad \text{flow conservation constraints}$$

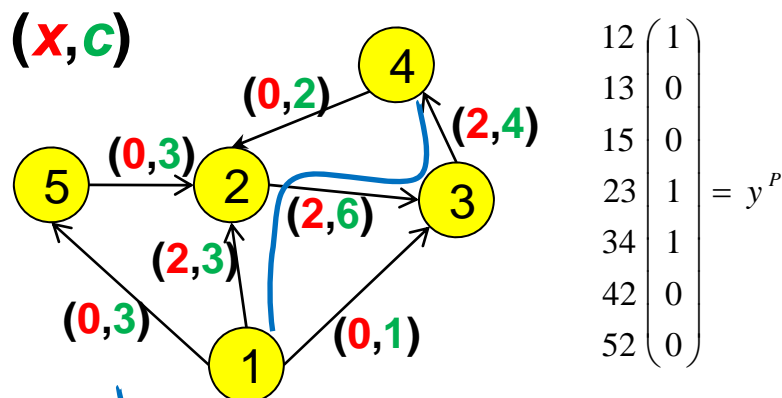
$$0 \leq x \leq c \quad \text{non-negativity and capacity constraints}$$

- Obs:  $\text{div}_x(v) = 0$  for all  $v \neq s, t$ .

# Flow on paths and cycles

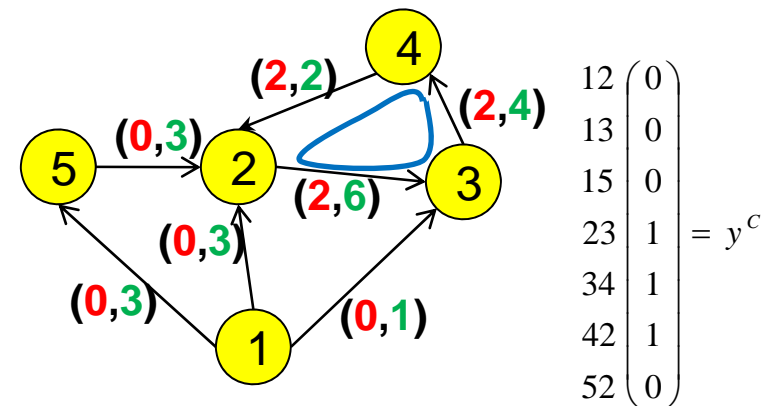
- Given a directed graph  $D = (V, E)$
- $P = \{u = u_1, (u_1, u_2), u_2, \dots, (u_{k-1}, u_k), u_k = v\}$   $uv$ -path
- $y^P \in \{0, 1\}^E$  incidence vector of  $P$

A flow  $x \in R^A$  is called *flow on the path  $P$*  if  $x = k \cdot y^P$ , with  $k > 0$  ( $x$  has positive components only on the edges of  $P$ )



$k = 2 \quad P = \{1, (1, 2), 2, (2, 3), 3, (3, 4), 4\}$   
 $x = 2 \cdot y^P$

*flow on a path*



$k = 2 \quad C = \{2, (2, 3), 3, (3, 4), 4, (4, 2), 2\}$   
 $x = 2 \cdot y^C$

*flow on a cycle*

# Summing flows

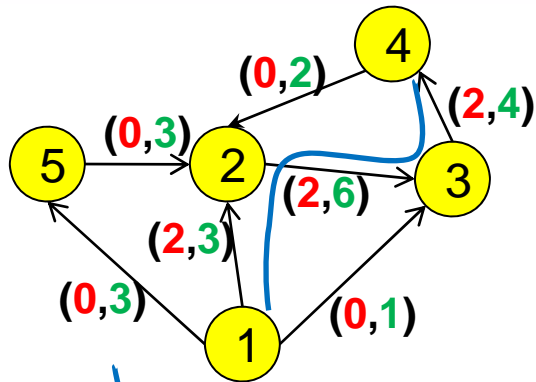
## *Theorem*

Let  $x$  be an *st-flow* and let  $x'$  be a flow on an *st-path* or on a *cycle*. If  $z = x + x'$  satisfies  $0 \leq z \leq c$ , then  $z$  is an *st-flow*.

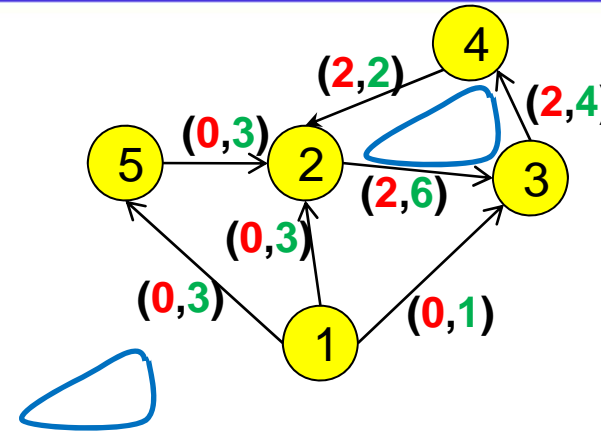
If  $z = x - x'$  satisfies  $0 \leq z \leq c$ , then  $z$  is an *st-flow*.

Show it.

# Example



$$\begin{pmatrix} 12 \\ 13 \\ 15 \\ 23 \\ 34 \\ 42 \\ 52 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} = y^P$$



$$\begin{pmatrix} 12 \\ 13 \\ 15 \\ 23 \\ 34 \\ 42 \\ 52 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 1 \\ 1 \\ 0 \end{pmatrix} = y^C$$

$k=2$   $P =$

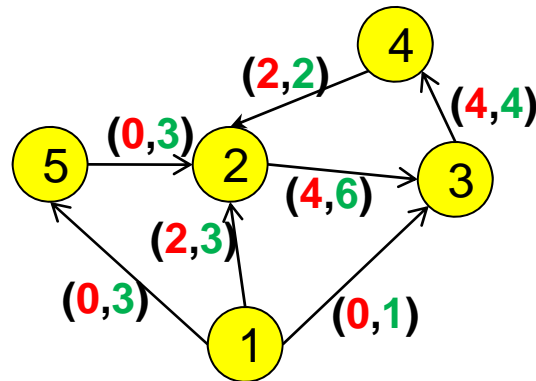
$\{1, (1,2), 2, (2,3), 3, (3,4), 4\}$

$$x = 2 \cdot y^P$$

$k=2$   $C = \{2, (2,3), 3, (3,4), 4, (4,2), 2\}$

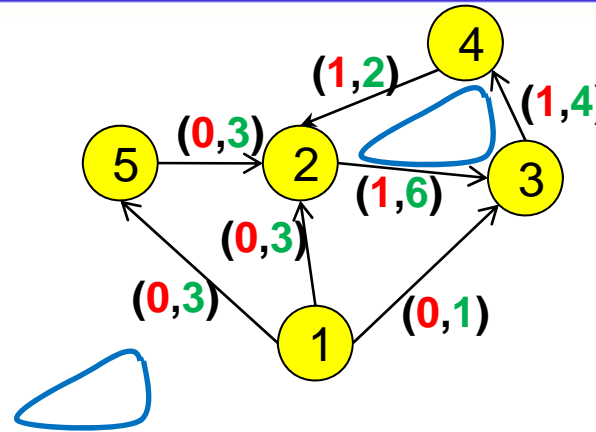
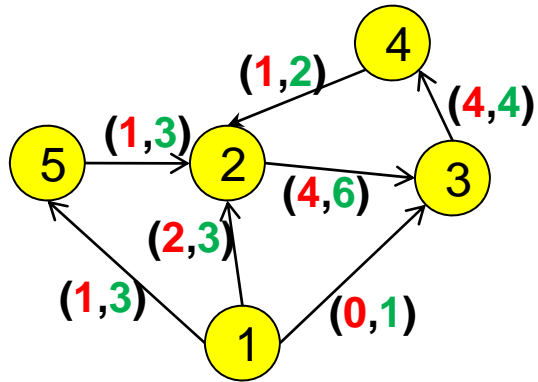
$$x = 2 \cdot y^C$$

**=**



$$x = 2 \cdot y^P + 2 \cdot y^C$$

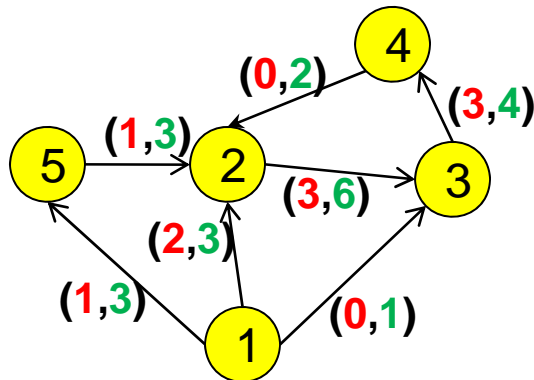
# Example



$$\begin{pmatrix} 12 \\ 13 \\ 15 \\ 23 \\ 34 \\ 42 \\ 52 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 1 \\ 1 \\ 0 \end{pmatrix} = y^C$$

$$k = 1 \quad C = \{2, (2,3), 3, (3,4), 4, (4,2), 2\}$$

$$x = 1 \cdot y^C$$



# The flow decomposition theorem

## Theorem:

Let  $x \in R^E$  be an st-flow of  $D$ . There exists a set  $\Pi = \{P_1, \dots\}$  of st-paths and a set  $\Omega = \{C_1, \dots\}$  of cycles such that:  $x = \sum_{P \in \Pi} k^P y^P + \sum_{C \in \Omega} k^C y^C$  with  $k^P y^P$  flow on path  $P \in \Pi$  and  $k^C y^C$  flow on cycle  $C \in \Omega$

*(A flow can be decomposed into flows on st-path and flows on cycles.)*

Prove it! Hints:

- if  $x = 0$ , then the theorem holds trivially. So we can assume  $x_{uv} > 0$ .
- if  $u \in V$  has  $\text{div}_x(u) > 0$  then there is a vertex  $w$  with  $\text{div}_x(w) < 0$
- if  $u \in V$  has  $\text{div}_x(u) > 0$  then there is a vertex  $v$  with  $x_{uv} > 0$ .
  - if  $v$  has  $\text{div}_x(v) < 0$  then we have *uv-path* with positive flow. Use it
  - otherwise there exists  $w \in V$  with  $x_{vw} > 0$ . How can we use it?

# More hints

- Start with any vertex  $u$ . Take an outgoing edge  $(u,v)$ . Build the path  $(u,(u,v),v)$ . Take an outgoing edge  $(v,w)$ . Build the path  $(u,(u,v),v,(v,w),w)\dots$  sooner or later you meet every vertex, or a vertex you have already encountered.

