CS 580: Algorithm Design and Analysis

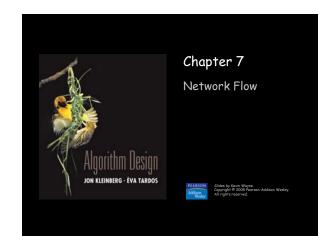
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Midterm Exam 1

- · Midterm 1 grades released
- Median: 94.75
- Max: 122.5
- · Std Dev: 18.57
- Grading Mistake?
- Contact course staff to ask for regrade
 Grade could go up or down
- Regrade requests close two weeks after grades released on Gradescope (Saturday, March 9 @ 11AM).
- Remaining: Midterm 2 (20%), Final (35%)
- Working to grade homework 3

Network Flow Problem

- . Directed Graph G with capacities c(e) on each edge
- Source Node: s
- . Sink Node: t
- . (Max Flow) How much flow can we push from source to sink?
- · (Min Cut) Find a minimum capacity s-t cut
 - An s-t cut is a partition (A, B) of V with $s \in A$ and $t \in B$.
- Theorem: The maximum s-t flow is equal to the minimum s-t cut
- . Algorithms to compute maximum s-t flow
 - · Ford-Fulkerson
 - · Residual Graphs and augmenting paths
 - Can run in exponential time.
 - Capacity Scaling Algorithm $O(m^2 \log C)$
- Dinic's Algorithm: O(mn²)
- Integrality: If all capacities c(e) are integral then we can find a max flow f(e) in which the flow f(e) on every edge is integral.



7.7 Extensions to Max Flow

Circulation with demands.

- Directed graph G = (V, E).
- Edge capacities c(e), e ∈ 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

Circulation with Demands

Def. A circulation is a function that satisfies:

- For each $e \in E$: $0 \le f(e) \le c(e)$ (capacity)
- For each $\mathbf{v} \in \mathbf{V}$: $\sum_{e \text{ in to } v} f(e) \sum_{e \text{ out of } v} f(e) = d(v) \quad \text{(conservation)}$

Circulation problem: given (V, E, c, d), does there exist a circulation?

Circulation with Demands

Necessary condition: sum of supplies = sum of demands. $\sum_{v:d(v)>0} d(v) = \sum_{v:d(v)<0} -d(v) =: D$ Pf. Sum conservation constraints for every demand node v.

-8

-6

-5

-9

demand

10

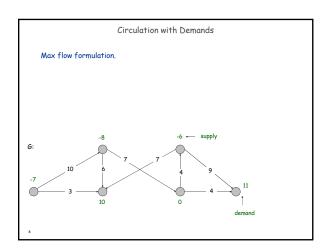
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11

capacity



Circulation with Demands

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

Pf. Follows from max flow formulation and integrality theorem for max flow.

Characterization. Given (V, E, c, d), there does not exists a circulation iff there exists a node partition (A, B) such that $\Sigma_{v \in B} d_v > cap(A, B)$ demand by nodes in B plus max capacity of edges going from A to B

Pf idea. Look at min cut in G'.

 ${\it C} irculation \ with \ {\it D} emands \ and \ {\it L} ower \ {\it B} ounds$

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), $v \in V$.

Def. A circulation is a function that satisfies:

• For each $e \in E$: $\ell(e) \le f(e) \le c(e)$ (capacity)

• 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 exists a a circulation?

Circulation with Demands and Lower Bounds

 ${\bf Idea.}\ \ {\bf Model\ lower\ bounds\ with\ demands.}$

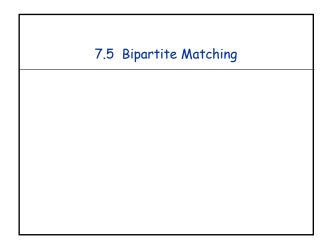
- . Send $\ell(e)$ units of flow along edge e.
- · Update demands of both endpoints.

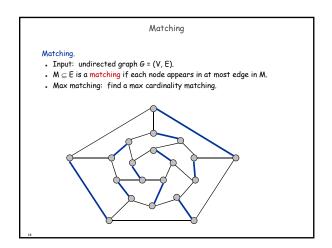
lower bound upper bound $v \longrightarrow [2, 9] \longrightarrow w$ $d(v) \longleftarrow d(w)$

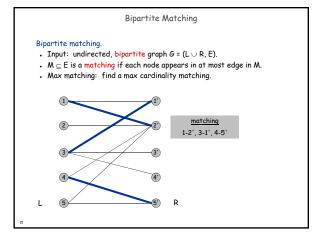


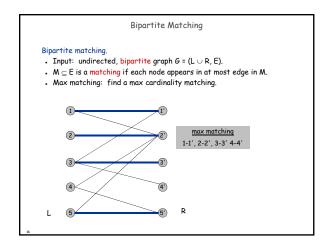
Theorem. There exists a circulation in G iff there exists a circulation in G'. If all demands, capacities, and lower bounds in G are integers, then there is a circulation in G that is integer-valued.

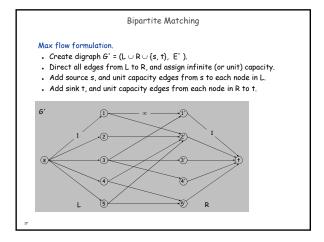
Pf sketch. f(e) is a circulation in G iff f'(e) = f(e) - ℓ (e) is a circulation in G'.

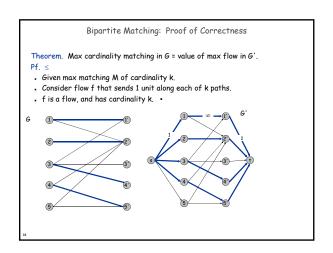


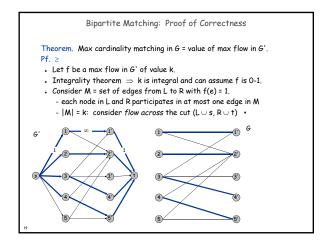


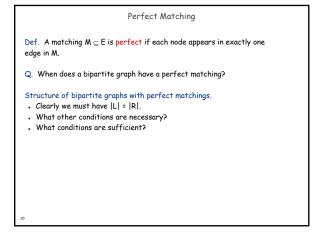


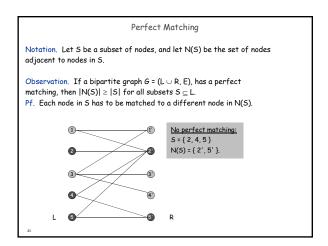


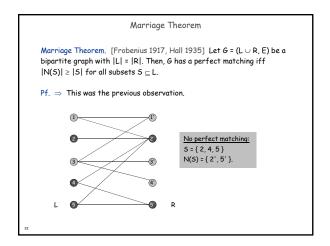


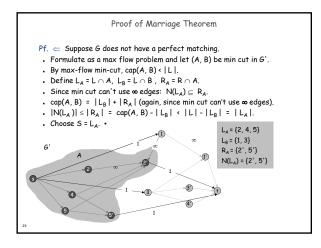












Bipartite Matching: Running Time

Which max flow algorithm to use for bipartite matching?

Generic augmenting path: $O(m \text{ val}(f^*)) = O(mn)$.

Capacity scaling: $O(m^2 \log C) = O(m^2)$.

Shortest augmenting path: $O(m \text{ n}^{1/2})$.

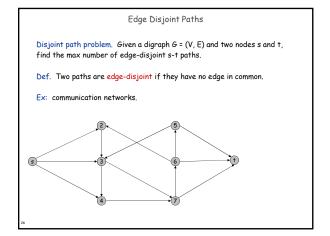
Non-bipartite matching.

Structure of non-bipartite graphs is more complicated, but well-understood. [Tutte-Berge, Edmonds-Galai]

Blossom algorithm: $O(n^4)$. [Edmonds 1965]

Best known: $O(m \text{ n}^{1/2})$. [Micali-Vazirani 1980]

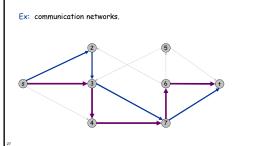
7.6 Disjoint Paths



Edge Disjoint Paths

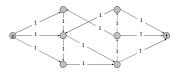
Disjoint path problem. Given a digraph G = (V, E) and two nodes s and t, find the max number of edge-disjoint s-t paths.

Def. Two paths are edge-disjoint if they have no edge in common.



Edge Disjoint Paths

Max flow formulation: assign unit capacity to every edge.



Theorem. Max number edge-disjoint s-t paths equals max flow value.

- Suppose there are k edge-disjoint paths P_1, \ldots, P_k . Set f(e) = 1 if e participates in some path P_i ; else set f(e) = 0.
- Since paths are edge-disjoint, f is a flow of value k. •

Edge Disjoint Paths

Max flow formulation: assign unit capacity to every edge.

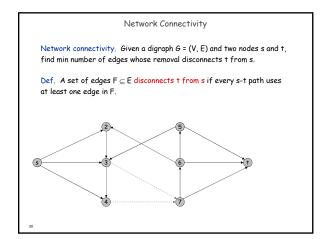


Theorem. Max number edge-disjoint s-t paths equals max flow

Pf. ≥

- . Suppose max flow value is k.
- . Integrality theorem \Rightarrow there exists 0-1 flow f of value k.
- Consider edge (s, u) with f(s, u) = 1.
 - by conservation, there exists an edge (u, v) with f(u, v) = 1
 - continue until reach t, always choosing a new edge
- Produces k (not necessarily simple) edge-disjoint paths.

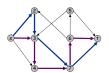
can eliminate cycles to get simple paths if desired

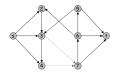


Edge Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from s.

- . Suppose the removal of $F\subseteq E$ disconnects t from s, and |F| = k.
- . Every s-t path uses at least one edge in ${\sf F}.$ Hence, the number of edge-disjoint paths is at most $k.\ \, \bullet \,\,$

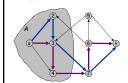




Disjoint Paths and Network Connectivity

Theorem. [Menger 1927] The max number of edge-disjoint s-t paths is equal to the min number of edges whose removal disconnects t from \boldsymbol{s} .

- . Suppose $\mbox{\it max}$ number of edge-disjoint paths is k.
- . Then max flow value is k.
- Max-flow min-cut ⇒ cut (A, B) of capacity k.
- . Let ${\sf F}$ be set of edges going from A to B.
- |F| = k and disconnects t from s. •





7.12 Baseball Elimination

"See that thing in the paper last week about Einstein? . . . Some reporter asked him to figure out the mathematics of The pennatr race. You know, one team wins so many of their remaining games, the other teams win this number or that number. What are the myriad possibilities? Who's got the edge?"

"The hell does he know?"

"Apparently not much. He picked the Dodgers to eliminate the Giants last Friday."

- Don DeLillo, Underworld



Baseball Elimination

Team	Wins	Losses	To play		Again	st = r _{ij}	
i	w _i	l _i	r _i	Atl	Phi	NY	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

Which teams have a chance of finishing the season with most wins?

- . Montreal eliminated since it can finish with at most 80 wins, but Atlanta already has 83.
- w_i + r_i < w_j ⇒ team i eliminated.
 Only reason sports writers appear to be aware of.
- . Sufficient, but not necessary!

Baseball Elimination

Team	Wins	Losses	To play		Again:	st = r _{ij}	
	W _i	l li	ri	Atl	Phi	NY	Mon
Atlanta	83	71	8	-	1	6	1
Philly	80	79	3	1	-	0	2
New York	78	78	6	6	0	-	0
Montreal	77	82	3	1	2	0	-

Which teams have a chance of finishing the season with most wins?

- Philly can win 83, but still eliminated . .
- $\ . \$ If Atlanta loses a game, then some other team wins one.

 $\ensuremath{\mathsf{Remark}}.$ Answer depends not just on how many games already won and left to play, but also on whom they're against.

Baseball Elimination

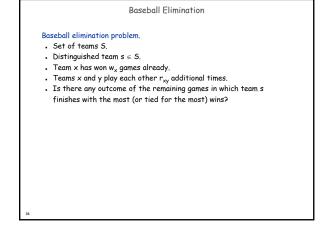
Team	Wins	Losses	To play		Again:	st = r _{ij}	
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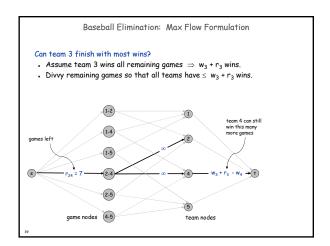
Which teams have a chance of finishing the season with most wins?

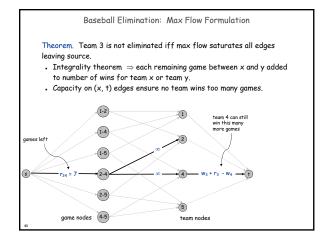
- Philly can win 83, but still eliminated . .
- $\ . \$ If Atlanta loses a game, then some other team wins one.

Remark. Answer depends not just on how many games already won and left to play, but also on whom they're against.









	Wins	Losses	To play	Against = r _{ij}				
'	w _i	l _i	ri	NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-
ch teams have	e a chan	ce of fir				n most	wins?	

Team	Wins	Losses	To play		Ac	ainst =	iters	
	Wi	I _i		NY	Bal	Bos	Tor	Det
NY	75	59	28	-	3	8	7	3
Baltimore	71	63	28	3	-	2	7	4
Boston	69	66	27	8	2	-	0	0
Toronto	63	72	27	7	7	0	-	-
Detroit	49	86	27	3	4	0	0	-
ch teams have o Detroit could fin	nish seas	on with 4	-	76 wir		ost wi	ns?	

Baseball Elimination: Explanation for Sports Writers

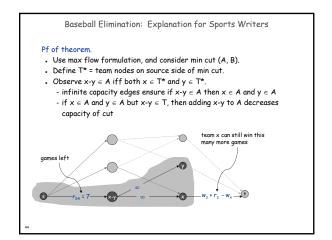
Certificate of elimination.

$$T \subseteq S$$
, $w(T) = \sum_{i \in T}^{\# \text{ wins}} w_i$, $g(T) = \sum_{\{x,y\} \in T}^{\# \text{ remaining games}} \sum_{\{x,y\} \in T} g_{xy}$,

If
$$\frac{w(T)+g(T)}{|T|}>w_z+g_z$$
 then z is eliminated (by subset T).

Theorem. [Hoffman-Rivlin 1967] Team z is eliminated iff there exists a subset T* that eliminates z.

Proof idea. Let T* = team nodes on source side of min cut.



Baseball Elimination: Explanation for Sports Writers

Pf of theorem

- . Use max flow formulation, and consider min cut (A, B).
- Define T* = team nodes on source side of min cut.
- . Observe $x\text{-}y\in A$ iff both $x\in T^{\bigstar}$ and $y\in T^{\bigstar}.$
- $g(S-\{z\}) > cap(A, B)$

$$\begin{array}{ll} & \text{capacity of game edges leaving s} \\ & = & g(S - \{z\}) - g(T^*) \\ & + & \sum_{x \in T'} (w_z + g_z - w_x) \\ & = & g(S - \{z\}) - g(T^*) \\ & - & w(T^*) + |T^*|(w_z + g_z) \end{array}$$

. Rearranging terms: $w_z + g_z < \frac{w(T^*) + g(T^*)}{|T^*|}$.

7.8 Survey Design

Survey Design

one survey question per product

Survey design.

- Design survey asking n₁ consumers about n₂ products.
- Can only survey consumer i about product j if they own it.
- . Ask consumer i between c_i and c_i' questions.
- . Ask between \boldsymbol{p}_j and $\boldsymbol{p}_j{}^{'}$ consumers about product j.

Goal. Design a survey that meets these specs, if possible.

Bipartite perfect matching. Special case when $c_i = c_i' = p_i = p_i' = 1$.

Survey Design Algorithm. Formulate as a circulation problem with lower bounds. . Include an edge (i, j) if consumer j owns product i. . Integer circulation \Leftrightarrow feasible survey design. products

7.10 Image Segmentation

Image segmentation.
Central problem in image processing.
Divide image into coherent regions.
Ex: Three people standing in front of complex background scene.
Identify each person as a coherent object.

Image Segmentation

Image Segmentation

Foreground / background segmentation.

- Label each pixel in picture as belonging to foreground or background.
- V = set of pixels, E = pairs of neighboring pixels.
- $a_i \ge 0$ is likelihood pixel i in foreground.
- $b_i \ge 0$ is likelihood pixel i in background.
- $p_{ij} \ge 0$ is separation penalty for labeling one of i and j as foreground, and the other as background.

Goals

- Accuracy: if $a_i > b_i$ in isolation, prefer to label i in foreground. • Smoothness: if many neighbors of i are labeled foreground,
- we should be inclined to label i as foreground.
- Find partition (A, B) that maximizes: $\sum_{i \in A} a_i + \sum_{j \in B} b_j \sum_{(i,j) \in E} p_{ij}$ foreground background



Image Segmentation

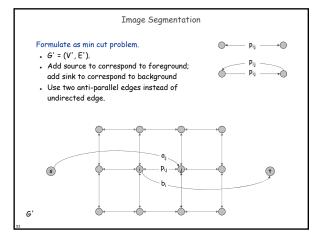
Formulate as min cut problem.

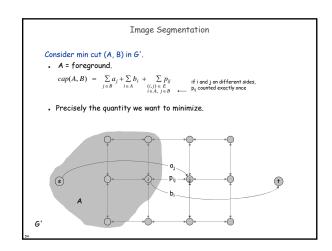
- Maximization.
- . No source or sink
- Undirected graph.

Turn into minimization problem.

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

is equivalent to minimizing
$$\underbrace{\left(\sum_{i \in V} a_i + \sum_{j \in V} b_j\right)}_{\text{a constant}} - \underbrace{\sum_{i \in A} a_i - \sum_{j \in B} b_j}_{i \in A} + \underbrace{\sum_{j \in B} p_{ij}}_{|A \cap \{i,j\}| = 1}$$





7.11 Project Selection

Project Selection

Projects with prerequisites.

can be positive or negative

- Set P of possible projects. Project v has associated revenue p_v.
 - some projects generate money: create interactive e-commerce interface, redesign web page
 - others cost money: upgrade computers, get site license
- Set of prerequisites E. If (v, w) \in E, can't do project v and unless also do project w.
- . A subset of projects $A\subseteq P$ is feasible if the prerequisite of every project in A also belongs to A.

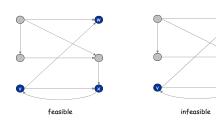
Project selection. Choose a feasible subset of projects to maximize revenue.

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Project Selection: Prerequisite Graph

Prerequisite graph.

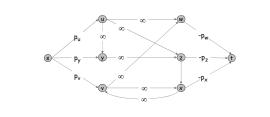
- . Include an edge from v to w if can't do v without also doing w.
- {v, w, x} is feasible subset of projects.
- {v, x} is infeasible subset of projects.



Project Selection: Min Cut Formulation

Min cut formulation.

- Assign capacity ∞ to all prerequisite edge.
- Add edge (s, v) with capacity p_v if $p_v > 0$.
- Add edge (v, t) with capacity -p_v if p_v < 0.
- For notational convenience, define $p_s = p_t = 0$.



Project Selection: Min Cut Formulation

Claim. (A, B) is min cut iff $A - \{s\}$ is optimal set of projects.

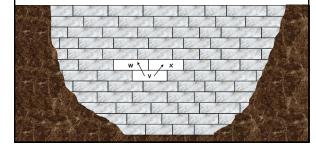
Infinite capacity edges ensure $A - \{s\}$ is feasible.

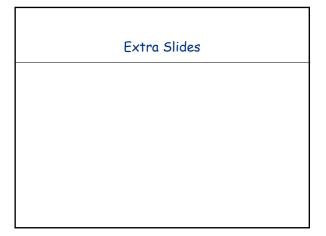
Max revenue because: $cap(A, B) = \sum_{v \in B; p, v} P_v + \sum_{v \in A; p, v} P_v = \sum_{v \in A; p, v} P_v =$

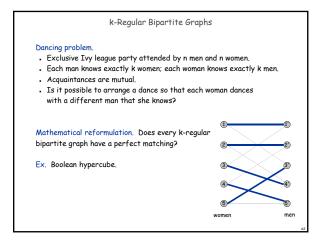
Open Pit Mining

Open-pit mining. (studied since early 1960s)

- Blocks of earth are extracted from surface to retrieve ore.
- . Each block v has net value p_{ν} = value of ore processing cost.
- . Can't remove block v before w or x.







k-Regular Bipartite Graphs Have Perfect Matchings

Theorem. [König 1916, Frobenius 1917] Every k-regular bipartite graph has a perfect matching.

Pf. Size of max matching = value of max flow in G'. Consider flow: $f(u,v) = \begin{cases} 1/k & \text{if } (u,v) \in E \\ 1 & \text{if } u = s \text{ or } v = t \\ 0 & \text{otherwise} \end{cases}$ • f is a flow and its value = n \Rightarrow perfect matching. • $G' = \begin{cases} 1 & \text{if } u = s \text{ or } v = t \\ 0 & \text{otherwise} \end{cases}$ $G' = \begin{cases} 1 & \text{if } u = s \text{ or } v = t \\ 0 & \text{otherwise} \end{cases}$

