

## 1 Introduction

In combinatorics, there are many examples “min-max theorems” asserting that the minimum of XXX equals that maximum of YYY, where XXX and YYY are two different combinatorially-defined parameters related to some object such as a graph. Often these min-max theorems have two other salient properties.

1. It’s straightforward to see that the maximum of YYY is no greater than the minimum of XXX, but the fact that they are equal is usually far from obvious, and in some cases quite surprising.
2. The theorem is accompanied by a polynomial-time algorithm to compute the minimum of XXX or the maximum of YYY.

Most often, these min-max relations can be derived as consequences of the max-flow min-cut theorem. (Which is, of course, one example of such a relation.) This also explains where the accompanying polynomial-time algorithm comes from.

There is a related phenomenon that applies to decision problems, where the question is whether or not an object has some property P, rather than a question about the maximum or minimum of some parameter. Once again, we find many theorems in combinatorics asserting that P holds if and only if Q holds, where:

1. It’s straightforward to see that Q is necessary in order for P to hold, but the fact that Q is also sufficient is far from obvious.
2. The theorem is accompanied by a polynomial-time algorithm to decide whether property P holds.

Once again, these necessary and sufficient conditions can often be derived from the max-flow min-cut theorem

The main purpose of these notes is to illustrate five examples of this phenomenon. Before getting to these applications, it’s worth making a few other remarks.

1. The max-flow min-cut theorem is far from being the only source of such min-max relations. For example, many of the more sophisticated ones are derived from the Matroid Intersection Theorem, which is a topic that we will not be discussing this semester.
2. Another prolific source of min-max relations, namely LP Duality, has already been discussed informally this semester, and we will be coming to a proof later on. LP duality by itself yields statements about continuous optimization problems, but one can often derive consequences for discrete problems by applying additional special-purpose arguments tailored to the problem at hand.
3. The “applications” in these notes belong to mathematics (specifically, combinatorics) but there are many real-world applications of maximum flow algorithms. See Chapter 7 of Kleinberg & Tardos for applications to airline routing, image segmentation, determining which baseball teams are still capable of getting into the playoffs, and many more.

## 2 Preliminaries

The combinatorial applications of max-flow frequently rely on two additional easy observations about the flow algorithms we've discussed, such as Edmonds-Karp and Dinic.

The first theorem asserts that essentially everything we've said about network flow problems remains valid if some edges of the graph are allowed to have infinite capacity. Thus, in the following theorem, we define the term *flow network* to be a 4-tuple  $G = (V, c, s, t)$  as before — including the stipulation that the vertex set  $V$  is finite — but we allow edge capacities  $c(u, v)$  to be any non-negative real number *or infinity*. A flow is defined as before, except that when  $c(u, v) = \infty$  it means that there is no capacity constraint for edge  $(u, v)$ .

**Theorem 1.** *If  $G = (V, c, s, t)$  is a flow network containing an  $s - t$  path made up of infinite-capacity edges, then there is no upper bound on the maximum flow value. Otherwise, the maximum flow value and the minimum cut capacity are finite, and they are equal. Furthermore, any maximum flow algorithm that specializes the Ford-Fulkerson algorithm (e.g. Edmonds-Karp or Dinic) remains correct in the presence of infinite-capacity edges, and its worst-case running time remains the same.*

*Proof.* If  $P$  is an  $s - t$  path made up of infinite capacity edges, then we can send an unbounded amount of flow from  $s$  to  $t$  by simply routing all of the flow along the edges of  $P$ . Otherwise, if  $A$  denotes the set of all vertices reachable from  $s$  by following a directed path made up of infinite-capacity edges, then by hypothesis  $t \notin A$ . So if we set  $B = V \setminus A$ , then  $(A, B)$  is an  $s$ - $t$  cut and every edge from  $A$  to  $B$  has finite capacity. It follows that  $c(A, B)$  is finite, and the maximum flow value is finite.

We now proceed by constructing a different flow problem  $\hat{G} = (V, \hat{c}, s, t)$  with finite edge capacities, and arguing that the outcome of running Ford-Fulkerson doesn't change when its input is modified from  $G$  to  $\hat{G}$ . The modified edge capacities in  $\hat{G}$  are defined by

$$\hat{c}(u, v) = \begin{cases} c(u, v) & \text{if } c(u, v) < \infty \\ c(A, B) + 1 & \text{if } c(u, v) = \infty. \end{cases}$$

If  $(A', B')$  is any cut in  $\hat{G}$  then either  $\hat{c}(A', B') > \hat{c}(A, B) = c(A, B)$ , or else  $\hat{c}(A', B') = c(A', B')$ ; in particular, the latter case holds if  $(A', B')$  is a minimum cut in  $\hat{G}$ . To see this, observe that if  $\hat{c}(A', B') \leq \hat{c}(A, B) = c(A, B)$ , then for any  $u \in A', v \in B'$ , we have  $\hat{c}(u, v) \leq c(A, B)$  and this in turn implies that  $\hat{c}(u, v) = c(u, v)$  for all  $u \in A', v \in B'$ , and consequently  $\hat{c}(A', B') = c(A', B')$ .

Since  $\hat{G}$  has finite edge capacities, we already know that any execution of the Ford-Fulkerson algorithm on input  $\hat{G}$  will terminate with a flow  $f$  whose value is equal to the minimum cut capacity in  $\hat{G}$ . As we've seen, this is also equal to the minimum cut capacity in  $G$  itself, so the flow must be a maximum flow in  $G$  itself. Every execution of Ford-Fulkerson on  $\hat{G}$  is also a valid execution on  $G$  and vice-versa, which substantiates the final claim about running times.  $\square$

**Theorem 2** (Flow integrality). *If  $G = (V, c, s, t)$  is a flow network whose edge capacities belong to  $\mathbb{N} \cup \{\infty\}$  and if the maximum flow value in  $G$  is finite, then there exists an integer-valued maximum flow, i.e. one such that  $f(u, v) \in \mathbb{N}$  for every edge  $(u, v)$ .*

*Proof.* Assume that edge capacities belong to  $\mathbb{N} \cup \{\infty\}$ . In any execution of the Ford-Fulkerson algorithm, at the end of any iteration of the main loop, the flow values  $f(u, v)$  and the residual capacities  $r(u, v)$  will be integers. This is easily proven by induction on the number of iterations of the main loop. In particular, this property holds when the algorithm terminates, thus establishing the theorem.  $\square$

### 3 Menger's Theorem

As a first application, we consider the problem of maximizing the number of disjoint paths between two vertices  $s, t$  in a graph. Menger's Theorem equates the maximum number of such paths with the minimum number of edges or vertices that must be deleted from  $G$  in order to separate  $s$  from  $t$ .

**Definition 1.** Let  $G$  be a graph, either directed or undirected, with distinguished vertices  $s, t$ . Two  $s - t$  paths  $P, P'$  are *edge-disjoint* if there is no edge that belongs to both paths. They are *vertex-disjoint* if there is no vertex that belongs to both paths, other than  $s$  and  $t$ . (This notion is sometimes called *internally-disjoint*.)

**Definition 2.** Let  $G$  be a graph, either directed or undirected, with distinguished vertices  $s, t$ . An  $s - t$  edge cut is a set of edges  $C$  such that every  $s - t$  path contains an edge of  $C$ . An  $s - t$  vertex cut is a set of vertices  $U$ , disjoint from  $\{s, t\}$ , such that every  $s - t$  path contains a vertex of  $U$ .

**Theorem 3** (Menger's Theorem). *Let  $G$  be a (directed or undirected) graph and let  $s, t$  be two distinct vertices of  $G$ . The maximum number of edge-disjoint  $s - t$  paths equals the minimum cardinality of an  $s - t$  edge cut, and the maximum number of vertex-disjoint  $s - t$  paths equals the minimum cardinality of an  $s - t$  vertex cut. Furthermore the maximum number of disjoint paths can be computed in polynomial time.*

*Proof.* The theorem actually asserts four min-max relations, depending on whether we work with directed or undirected graphs and whether we work with edge-disjointness or vertex-disjointness. In all four cases, it is easy to see that the minimum cut constitutes an upper bound on the maximum number of disjoint paths, since each path must intersect the cut in a distinct edge/vertex. In all four cases, we will prove the reverse inequality using the max-flow min-cut theorem.

To prove the results about edge-disjoint paths, we simply make  $G$  into a flow network by defining  $c(u, v) = 1$  for all directed edges  $(u, v) \in E(G)$ ; if  $G$  is undirected then we simply set  $c(u, v) = c(v, u) = 1$  for all  $(u, v) \in E(G)$ . The theorem now follows from two claims: **(A)** an integer  $s - t$  flow of value  $k$  implies the existence of  $k$  edge-disjoint  $s - t$  paths and vice versa; **(B)** a cut of capacity  $k$  implies the existence of an  $s - t$  edge cut of cardinality  $k$  and vice-versa. To prove (A), we can decompose an integer flow  $f$  of value  $k$  into a set of edge-disjoint paths by finding one  $s - t$  path consisting of edges  $(u, v)$  such that  $f(u, v) = 1$ , setting the flow on those edges to zero, and iterating on the remaining flow; the transformation from  $k$  disjoint paths to a flow of value  $k$  is even more straightforward. To prove (B), from an  $s - t$  edge cut  $C$  of cardinality  $k$  we get an  $s - t$  cut of capacity  $k$  by defining  $A$  to be all the vertices reachable from  $s$  without crossing  $C$ ; the reverse transformation is even more straightforward.

To prove the results about vertex-disjoint paths, the transformation uses some small “gadgets”. Every vertex  $v$  in  $G$  is transformed into a pair of vertices  $v_{\text{in}}, v_{\text{out}}$ , with  $c(v_{\text{in}}, v_{\text{out}}) = 1$  and  $c(v_{\text{out}}, v_{\text{in}}) = 0$ . Every edge  $(u, v)$  in  $G$  is transformed into an edge from  $u_{\text{out}}$  to  $v_{\text{in}}$  with infinite capacity. In the undirected case we also create an edge of infinite capacity from  $v_{\text{out}}$  to  $u_{\text{in}}$ . Now we solve max-flow with source  $s_{\text{out}}$  and sink  $t_{\text{in}}$ . As before, we need to establish two claims: **(A)** an integer  $s_{\text{out}} - t_{\text{in}}$  flow of value  $k$  implies the existence of  $k$  vertex-disjoint  $s - t$  paths and vice versa; **(B)** a cut of capacity  $k$  implies the existence of an  $s_{\text{out}} - t_{\text{in}}$  vertex cut of cardinality  $k$  and vice-versa. Claim (A) is established exactly as above. Claim (B) is established by first noticing that in any finite-capacity cut, the only edges crossing the cut must be of the form  $(v_{\text{in}}, v_{\text{out}})$ ; the set of all such  $v$  then constitutes the  $s - t$  vertex cut.  $\square$

## 4 The König-Egervary Theorem

Recall that a matching in a graph is a collection of edges such that each vertex belongs to at most one edge. A *vertex cover* of a graph is a vertex set  $S$  such that every edge has at least one endpoint in  $S$ . Clearly the cardinality of a maximum matching cannot be greater than the cardinality of a minimum vertex cover. (Every edge of the matching contains a distinct element of the vertex cover.) The König-Egervary Theorem asserts that in bipartite graphs, these two parameters are always equal.

**Theorem 4** (König-Egervary). *If  $G$  is a bipartite graph, the cardinality of a maximum matching in  $G$  equals the cardinality of a minimum vertex cover in  $G$ .*

*Proof.* The proof technique illustrates a very typical way of using network flow algorithms: we make a bipartite graph into a flow network by attaching a “super-source” to one side and a “super-sink” to the other side. Specifically, if  $G$  is our bipartite graph, with two vertex sets  $X, Y$ , and edge set  $E$ , then we define a flow network  $\hat{G} = (X \cup Y \cup \{s, t\}, c, s, t)$  where the following edge capacities are nonzero, and all other edge capacities are zero:

$$\begin{aligned} c(s, x) &= 1 && \text{for all } x \in X \\ c(y, t) &= 1 && \text{for all } y \in Y \\ c(x, y) &= \infty && \text{for all } (x, y) \in E \end{aligned}$$

For any integer flow in this network, the amount of flow on any edge is either 0 or 1. The set of edges  $(x, y)$  such that  $x \in X, y \in Y, f(x, y) = 1$  constitutes a matching in  $G$  whose cardinality is equal to  $|f|$ . Conversely, any matching in  $G$  gives rise to a flow in the obvious way. Thus the maximum flow value equals the maximum matching cardinality.

If  $(A, B)$  is any finite-capacity  $s - t$  cut in this network, let  $S = (X \cap B) \cup (Y \cap A)$ . The set  $S$  is a vertex cover in  $G$ , since an edge  $(x, y) \in E$  with no endpoint in  $S$  would imply that  $x \in A, y \in B, c(x, y) = \infty$  contradicting the finiteness of  $c(A, B)$ . The capacity of the cut is equal to the number of edges from  $s$  to  $B$  plus the number of edges from  $A$  to  $t$  (no other edges from  $A$  to  $B$  exist, since they would have infinite capacity), and this sum is clearly equal to  $|S|$ . Conversely, a vertex cover  $S$  gives rise to an  $s - t$  cut via the reverse transformation, and the cut capacity is  $|S|$ .  $\square$

## 5 Hall's Theorem

**Theorem 5.** *Let  $G$  be a bipartite graph with vertex sets  $X, Y$  and edge set  $E$ . Assume  $|X| = |Y|$ . For any  $W \subseteq X$ , let  $\Gamma(W)$  denote the set of all  $y \in Y$  such that  $(w, y) \in E$  for at least one  $w \in W$ . In order for  $G$  to contain a perfect matching, it is necessary and sufficient that each  $W \subseteq X$  satisfies  $|\Gamma(W)| \geq |W|$ .*

*Proof.* The stated condition is clearly necessary. To prove it is sufficient, assume that  $|\Gamma(W)| \geq |W|$  for all  $W$ . Transform  $G$  into a flow network  $\hat{G}$  as in the proof of the König-Egervary Theorem. If there is a integer flow of value  $|X|$  in  $\hat{G}$ , then the edges  $(x, y)$  such that  $x \in X, y \in Y, f(x, y) = 1$  constitute a perfect matching in  $G$  and we are done. Otherwise, there is a cut  $(A, B)$  of capacity  $k < n$ . We know that

$$|X \cap B| + |Y \cap A| = k < n = |X \cap B| + |X \cap A|$$

from which it follows that  $|Y \cap A| < |X \cap A|$ . Let  $W = X \cap A$ . The set  $\Gamma(W)$  is contained in  $Y \cap A$ , as otherwise there would be an infinite-capacity edge crossing from  $A$  to  $B$ . Thus,  $|\Gamma(W)| \leq |Y \cap A| < |W|$ , and we verified that when a perfect matching *does not* exist, there is a set  $W$  violating Hall's criterion.  $\square$

## 6 Dilworth's Theorem

In a directed acyclic graph  $G$ , let us say that a pair of vertices  $v, w$  are *incomparable* if there is no path passing through both  $v$  and  $w$ , and define an *antichain* to be a set of pairwise incomparable vertices.

**Theorem 6.** *In any finite directed acyclic graph  $G$ , the maximum cardinality of an antichain equals the minimum number of paths required to cover the vertex set of  $G$ .*

The proof is much trickier than the others. Before presenting it, it is helpful to introduce a directed graph  $G^*$  called the *transitive closure* of  $G$ . This has same vertex set  $V$ , and its edge set  $E^*$  consists of all ordered pairs  $(v, w)$  such that  $v \neq w$  and there exists a path in  $G$  from  $v$  to  $w$ . Some basic facts about the transitive closure are detailed in the following lemma.

**Lemma 7.** *If  $G$  is a directed acyclic graph, then its transitive closure  $G^*$  is also acyclic. A vertex set  $S$  constitutes an independent set in  $G^*$  (i.e. no edge in  $E^*$  has both endpoints in  $S$ ) if and only if  $S$  is an antichain in  $G$ . A sequence of vertices  $v_0, v_1, \dots, v_k$  constitutes a path in  $G^*$  if and only if it is a subsequence of a path in  $G$ . For all  $k$ ,  $G^*$  can be partitioned into  $k$  or fewer paths if and only if  $G$  can be covered by  $k$  or fewer paths.*

*Proof.* The equivalence of antichains in  $G$  and independent sets in  $G^*$  is a direct consequence of the definitions. If  $v_0, \dots, v_k$  is a directed walk in  $G^*$  — i.e., a sequence of vertices such that  $(v_{i-1}, v_i)$  is an edge for each  $i = 1, \dots, k$  — then there exist paths  $P_i$  from  $v_{i-1}$  to  $v_i$  in  $G$ , for each  $i$ . The concatenation of these paths is a directed walk in  $G$ , which must be a simple path (no repeated vertices) since  $G$  is acyclic. This establishes that  $v_0, \dots, v_k$  is a subsequence of a path in  $G$ , as claimed, and it also establishes that  $v_0 \neq v_k$ , hence  $G^*$  contains no directed cycles, as claimed. Finally, if  $G^*$  is partitioned into  $k$  paths then we may apply this construction to each of them, obtaining  $k$  paths that cover  $G$ . Conversely, given  $k$  paths  $P_1, \dots, P_k$  that cover  $G$ , then  $G^*$  can be partitioned into paths  $P_1^*, \dots, P_k^*$  where  $P_i^*$  is the subsequence of  $P_i$  consisting of all vertices that do not belong to the union of  $P_1, \dots, P_{i-1}$ .  $\square$

Using these facts about the transitive closure, we may now prove Dilworth's Theorem.

*Proof of Theorem 6.* Define a flow network  $\hat{G} = (W, c, s, t)$  as follows. The vertex set  $W$  contains two special vertices  $s, t$  as well as two vertices  $x_v, y_v$  for every vertex  $v \in V(G)$ . The following edge capacities are nonzero, and all other edge capacities are zero.

$$\begin{aligned} c(s, x_v) &= 1 && \text{for all } v \in V \\ c(x_v, y_w) &= \infty && \text{for all } (v, w) \in E^* \\ c(y_w, t) &= 1 && \text{for all } w \in V \end{aligned}$$

For any integer flow in the network, the amount of flow on any edge is either 0 or 1. Let  $F$  denote the set of edges  $(v, w) \in E^*$  such that  $f(x_v, y_w) = 1$ . The capacity and flow conservation constraints enforce some degree constraints on  $F$ : every vertex of  $G^*$  has at most one incoming

edge and at most one outgoing edge in  $F$ . In other words,  $F$  is a union of disjoint paths and cycles. However, since  $G^*$  is acyclic,  $F$  is simply a union of disjoint paths in  $G^*$ . In fact, if a vertex doesn't belong to any edge in  $F$ , we will describe it as a path of length 0 and in this way we can regard  $F$  as a partition of the vertices of  $G^*$  into paths. Conversely, every partition of the vertices of  $G^*$  into paths translates into a flow in  $\hat{G}$  in the obvious way: for every edge  $(v, w)$  belonging to one of the paths in the partition, send one unit of flow on each of the edges  $(s, x_v), (x_v, y_w), (y_w, t)$ .

The value of  $f$  equals the number of edges in  $F$ . Since  $F$  is a disjoint union of paths, and the number of vertices in a path always exceeds the number of edges by 1, we know that  $n = |F| + p(F)$ . Thus, if the maximum flow value in  $\hat{G}$  equals  $k$ , then the minimum number of paths in a path-partition of  $G^*$  equals  $n - k$ , and Lemma 7 shows that this is also the minimum number of paths in a path-covering of  $G$ . By max-flow min-cut, we also know that the minimum cut capacity in  $\hat{G}$  equals  $k$ , so to finish the proof, we must show that an  $s - t$  cut of capacity  $k$  in  $\hat{G}$  implies an antichain in  $G$  — or equivalently (again using Lemma 7) an independent set in  $G^*$  — of cardinality  $n - k$ .

Let  $A, B$  be an  $s - t$  cut of capacity  $k$  in  $\hat{G}$ . Define a set of vertices  $S$  in  $G^*$  by specifying that  $v \in S$  if  $x_v \in A$  and  $y_v \in B$ . If a vertex  $v$  does not belong to  $S$  then at least one of the edges  $(s, x_v)$  or  $(y_v, t)$  crosses from  $A$  to  $B$ , and hence there are at most  $k$  such vertices. Thus  $|S| \geq n - k$ . Furthermore, there is no edge in  $G^*$  between elements of  $S$ : if  $(v, w)$  were any such edge, then  $(v, w')$  would be an infinite-capacity edge of  $\hat{G}$  crossing from  $A$  to  $B$ . Hence there is no path in  $G$  between any two elements of  $S$ , i.e.  $S$  is an antichain.  $\square$