



Lecture 13

Produced by Dr. Worldwide

Welcome to the 305

Maximal Flow Problem

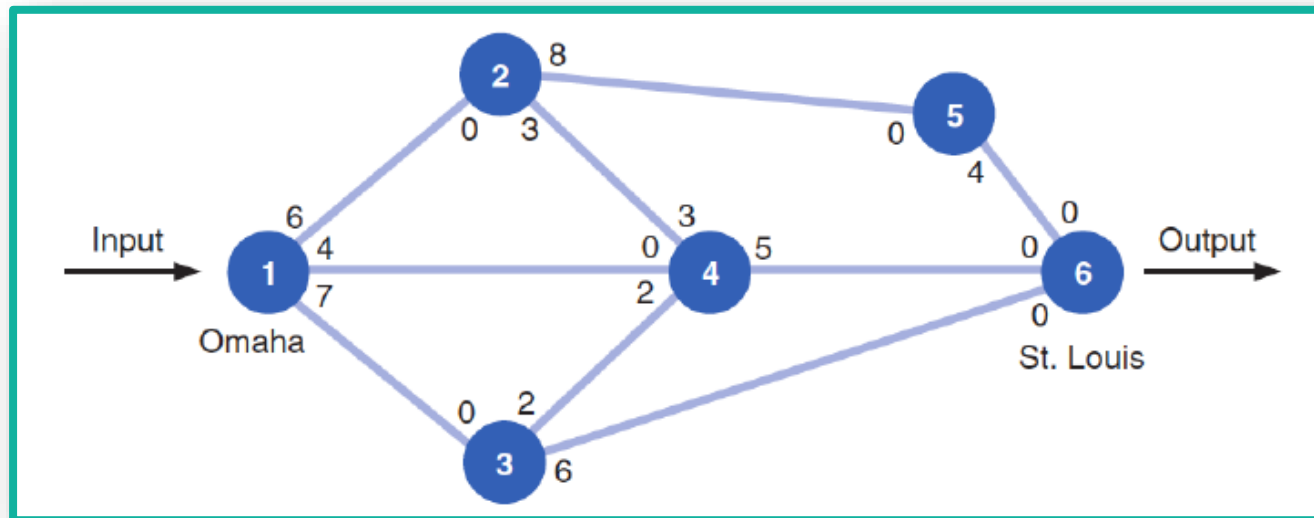


- Sometimes the branches in a network have **limitations** on the **capacity**
- Suppose we are trying to move some resource (e.g. water, gas, oil) through a network of pipelines
- Pipelines are represented as edges in a graph (directed or undirected) and each has a **finite** capacity that determines how much can flow through them
- **Source** node **produces** the resource and a **destination** node **receives** it
- Q: What is the maximum amount of flow that can be moved through the network?

Ex: Railway System



- Scott Tractor Company ships tractor parts from Omaha to St. Louis by railroad
- A contract limits the number of railroad cars available on each branch
- Graph of network showing the capacity (# of cars) leaving a node along an edge

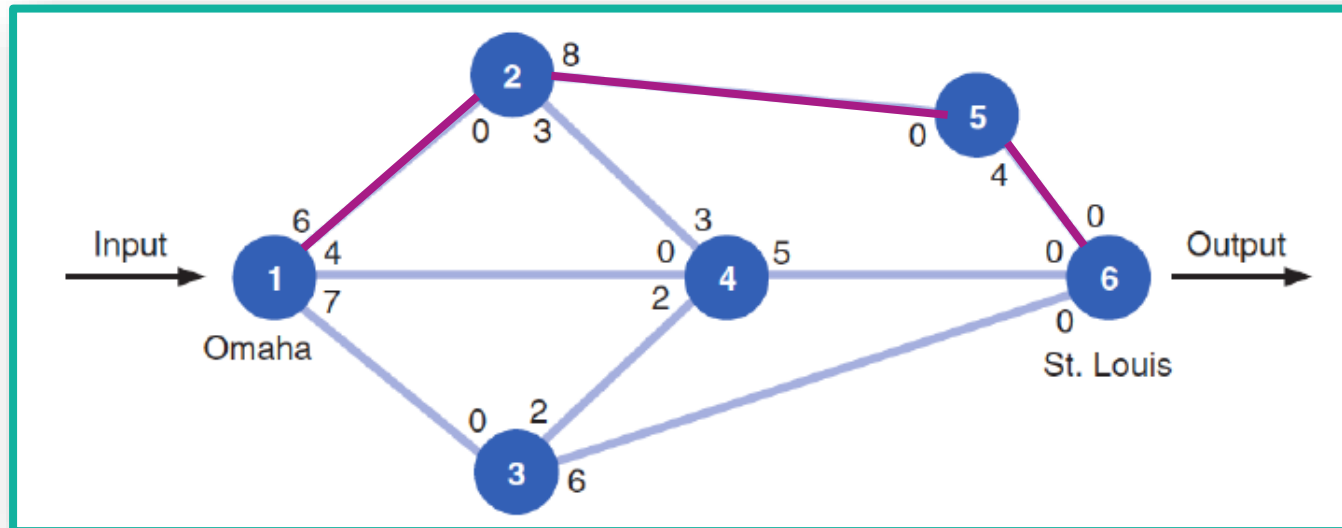


- Q: Is this undirected or directed?

Ex: Railway System



- We begin by choosing an arbitrary path from the origin to the destination
- A **path** can be defined by an **ordering** of **nodes** separated by hyphens
- For example, choose the path 1-2-5-6

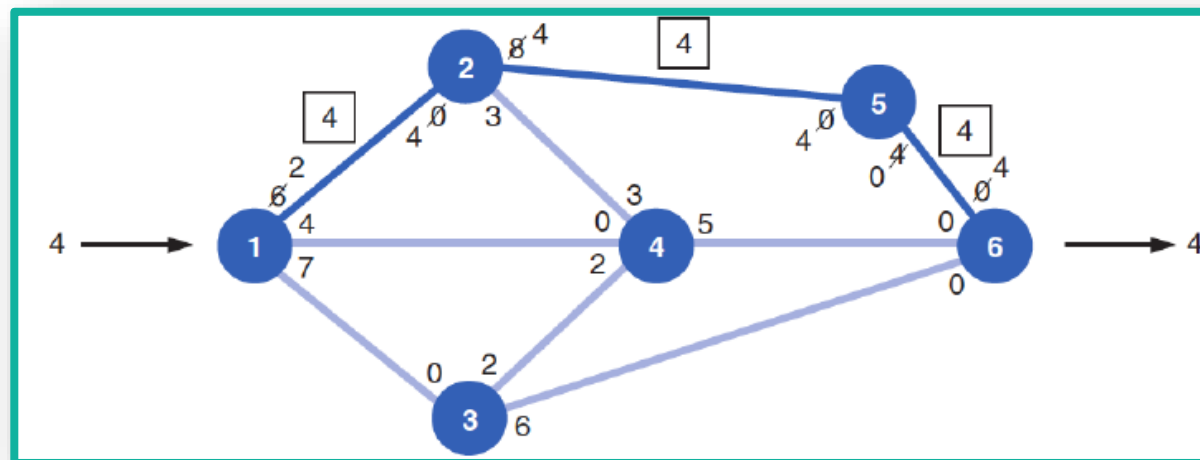


- Q: What is the smallest capacity along this path?

Ex: Railway System



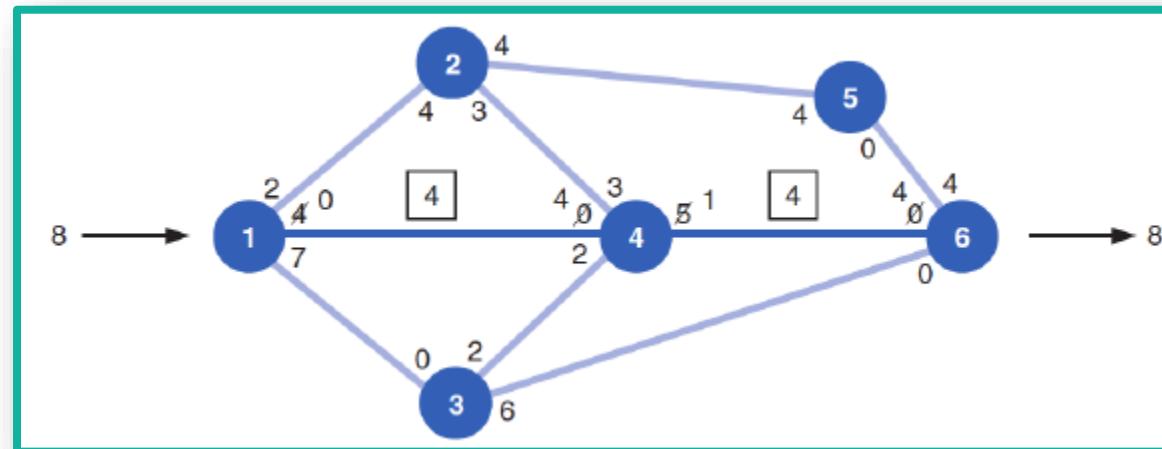
- The smallest capacity along the path is 4, corresponding to edge (5,6)
- A **directed edge** can be defined as an ordered pair of **two** nodes
- The capacity along the path 1-2-5-6 is 4
- Update by **decreasing** the capacities along the edges (1,2), (2,5), and (5,6) by 4 and **increasing** the capacities along the edges (6,5), (5,2), and (2,1) by 4



Ex: Railway System



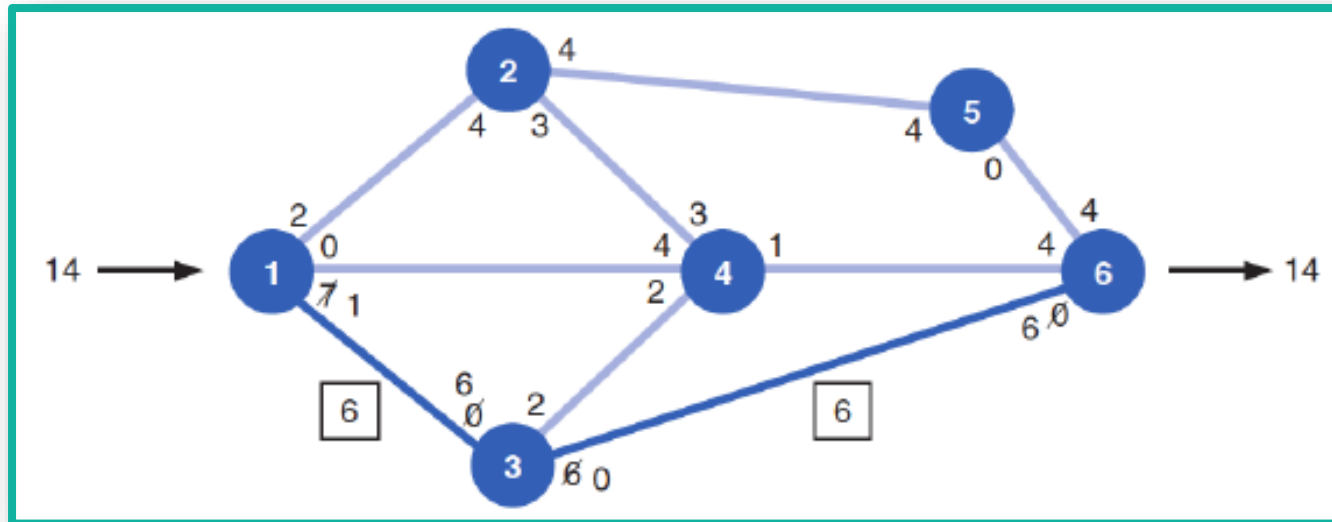
- Next, choose an arbitrary path from the **updated** graph
- For example, choose 1-4-6
- The smallest capacity is 4 because of (1,4); therefore, the capacity of 1-4-6 is 4
- Update the capacities in the same way as before by decreasing in the direction 1-4-6 and increasing in the direction 6-4-1
- Update maximum flow
 $4 + 4 = 8$



Ex: Railway System



- Choose another arbitrary path from the updated graph like 1-3-6
- The smallest capacity is 6 corresponding to edge (3,6)
- Update the capacities according to the capacity of 1-3-6 which is 6

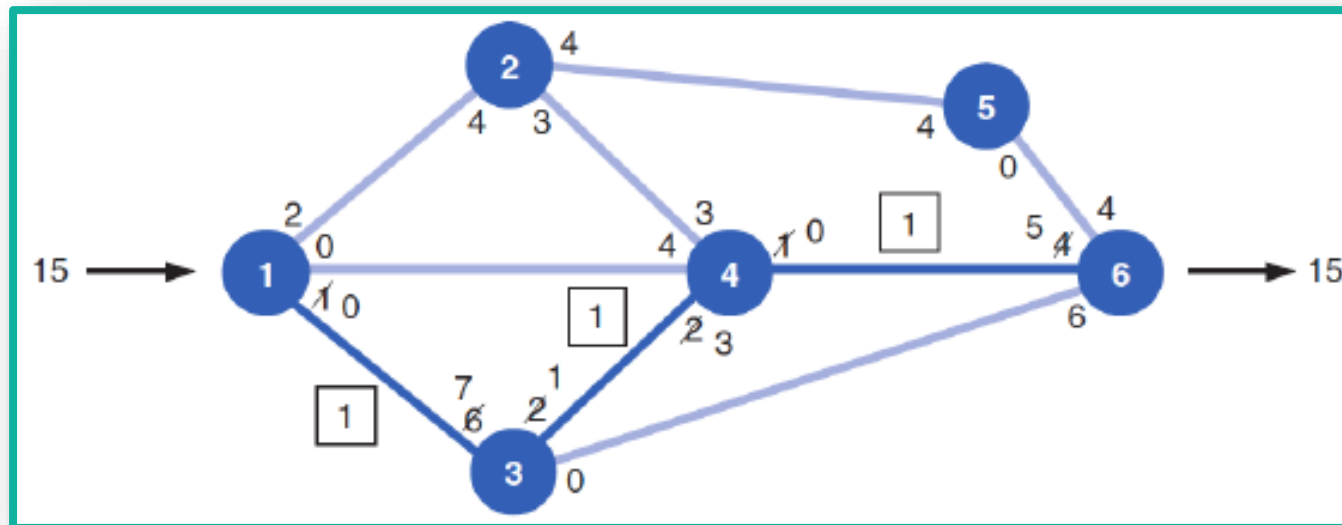


- The maximum flow now is $4 + 4 + 6 = 14$

Ex: Railway System



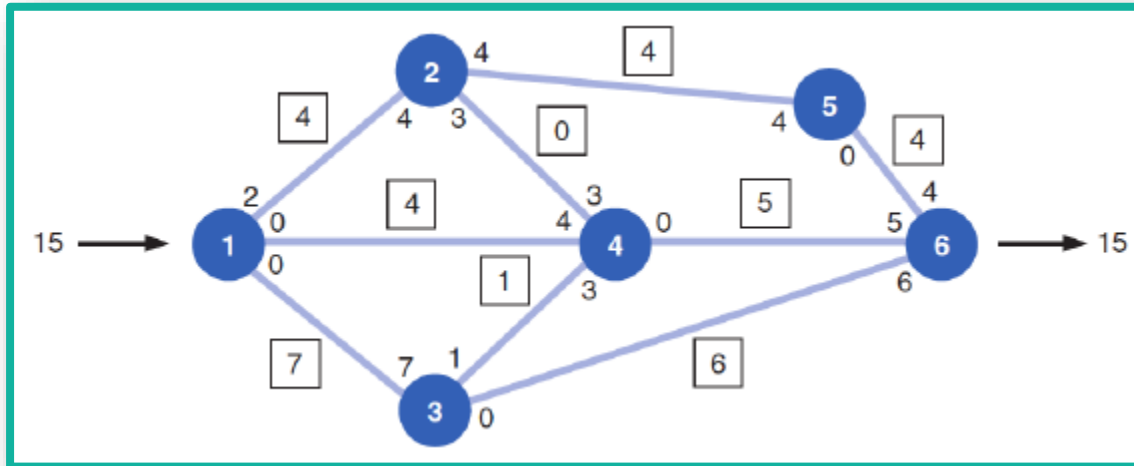
- There are only two paths with available capacity from the node 1 to node 6
 - 1-2-4-6
 - 1-3-4-6
- We arbitrarily choose 1-3-4-6 with a capacity of 1 because of edge (4,6)
- Update graph and maximum flow is $4 + 4 + 6 + 1 = 15$



Ex: Railway System



- No more paths to choose from in the updated graph



- Algorithm terminates at this point
- We say the maximum flow from node 1 to node 6 is 15

Maximal Flow Problem



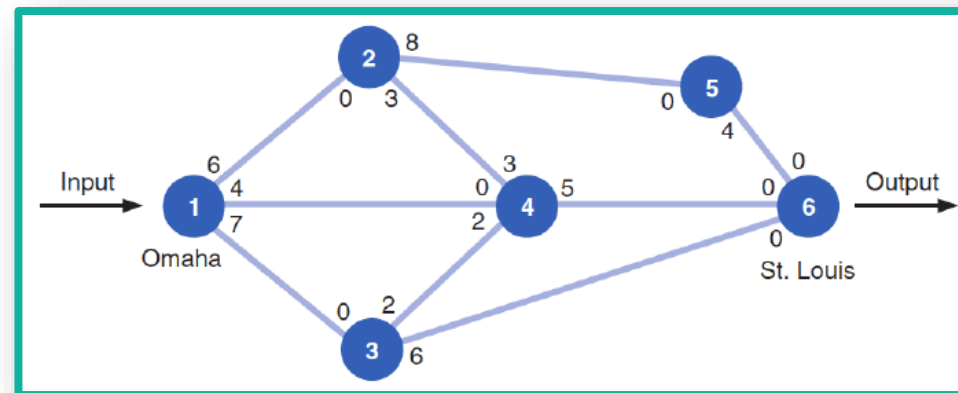
- Ford-Fulkerson's algorithm for identifying the maximal flow of a network
- Step 1: Arbitrarily select any path in the network from the origin to destination
- Step 2: Adjust the capacities at each node by subtracting the maximal flow for the path selected in the 1st step
- Step 3: Add the maximal flow along the path in the opposite direction
- Step 5: Repeat previous steps until there are no more paths with flow capacity



Ex: Railway System



- Decision variables
 - x_{ij} = amount of flow going through the edge (i,j)
 - $i = \{1,2,3,\dots,6\}$
 - $j = \{1,2,3,\dots,6\}$
- Objective function
 - Want to maximize the flow from node 1 to node 6
 - The **flow conservation** principle says that these must be equal
 - $Z = x_{12} + x_{13} + x_{14}$
 - $Z = x_{56} + x_{46} + x_{36}$
 - Either one works



Ex: Railway System



- Constraints to control flow

- $x_{12} + x_{13} + x_{14} = x_{56} + x_{46} + x_{36}$
- $x_{12} + x_{42} = x_{24} + x_{25}$
- $x_{13} + x_{43} = x_{34} + x_{36}$
- $x_{14} + x_{24} + x_{34} = x_{42} + x_{43} + x_{46}$
- $x_{25} = x_{56}$

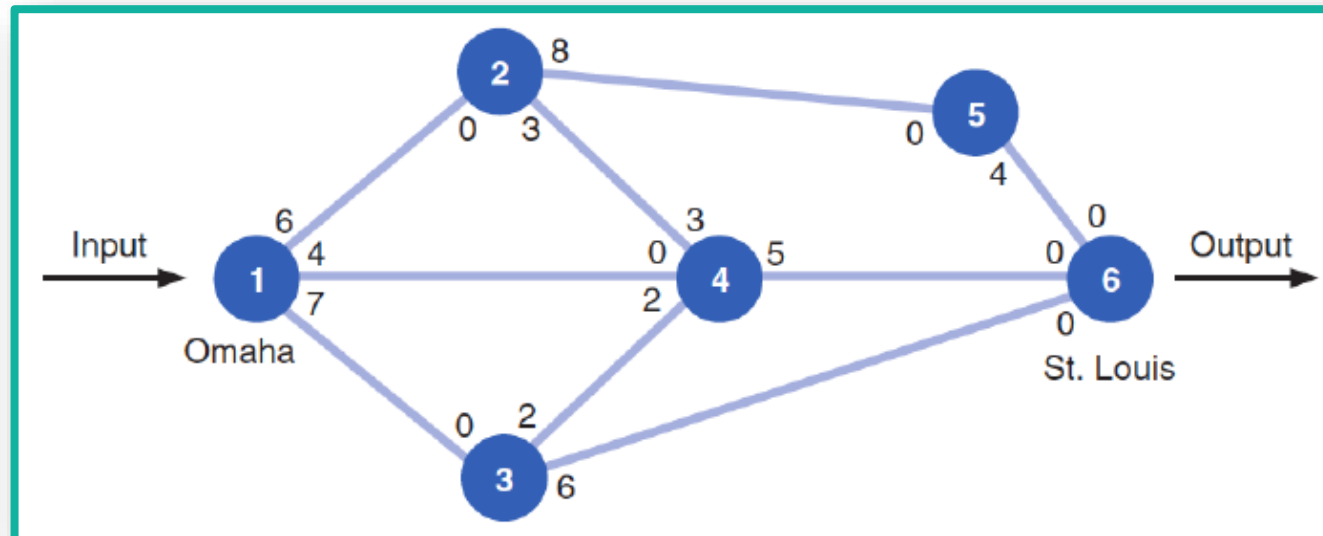
(Origin to destination)

(Through node 2)

(Through node 3)

(Through node 4)

(Through node 5)

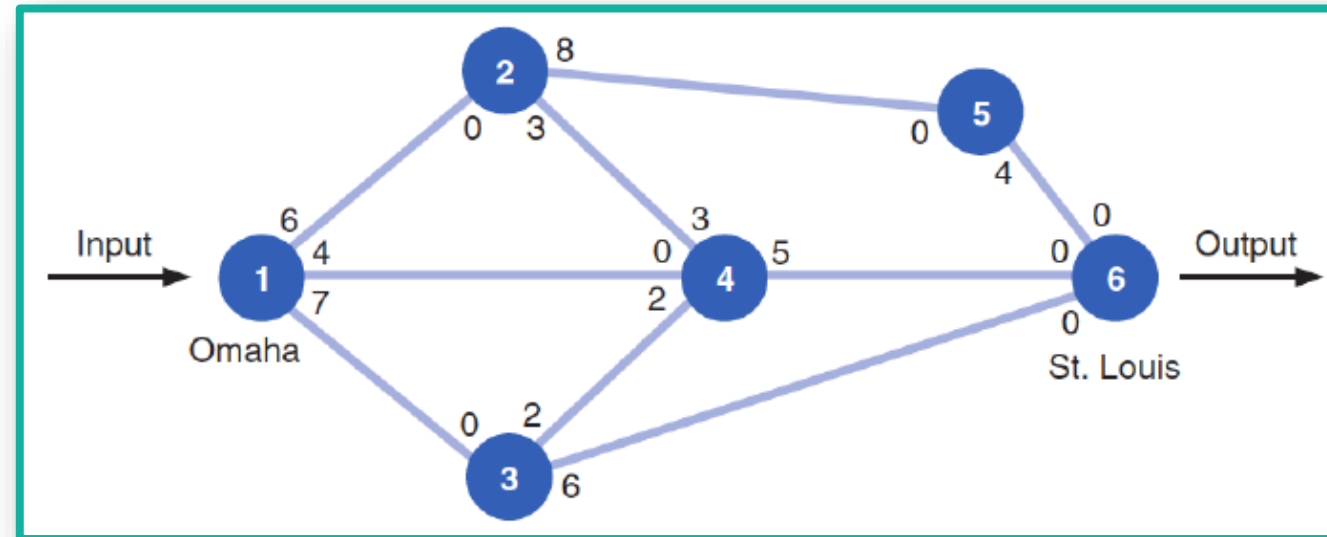


Ex: Railway System



- Constraints to control capacity

- $x_{12} \leq 6$
- $x_{13} \leq 7$
- $x_{14} \leq 4$
- $x_{24} \leq 3$
- $x_{25} \leq 8$
- $x_{34} \leq 2$
- $x_{36} \leq 6$
- $x_{42} \leq 3$
- $x_{43} \leq 2$
- $x_{46} \leq 5$
- $x_{56} \leq 4$



- Constraints to control domain

- $x_{ij} \in \{0, 1, 2, 3, \dots\}$

Ex: Railway System



- Download [MaximalFlow.xlsx](#) from course website from link [Sheet 1](#)

Maximal flow			
	Edge (i,j)		
Select branch	i	j	Capacity
5	1	2	6
6	1	3	7
4	1	4	4
1	2	4	3
4	2	5	8
0	3	4	2
6	3	6	6
0	4	2	3
0	4	3	2
5	4	6	5
4	5	6	4
Maximal flow= 15 =A12+A15+A16			

Flow constraints:			
Node	In	Out	Network Flow
2	5	5	0
3	6	6	0
4	5	5	0
5	4	4	0
Dest./Origin	15	15	0

Minimal Spanning Tree



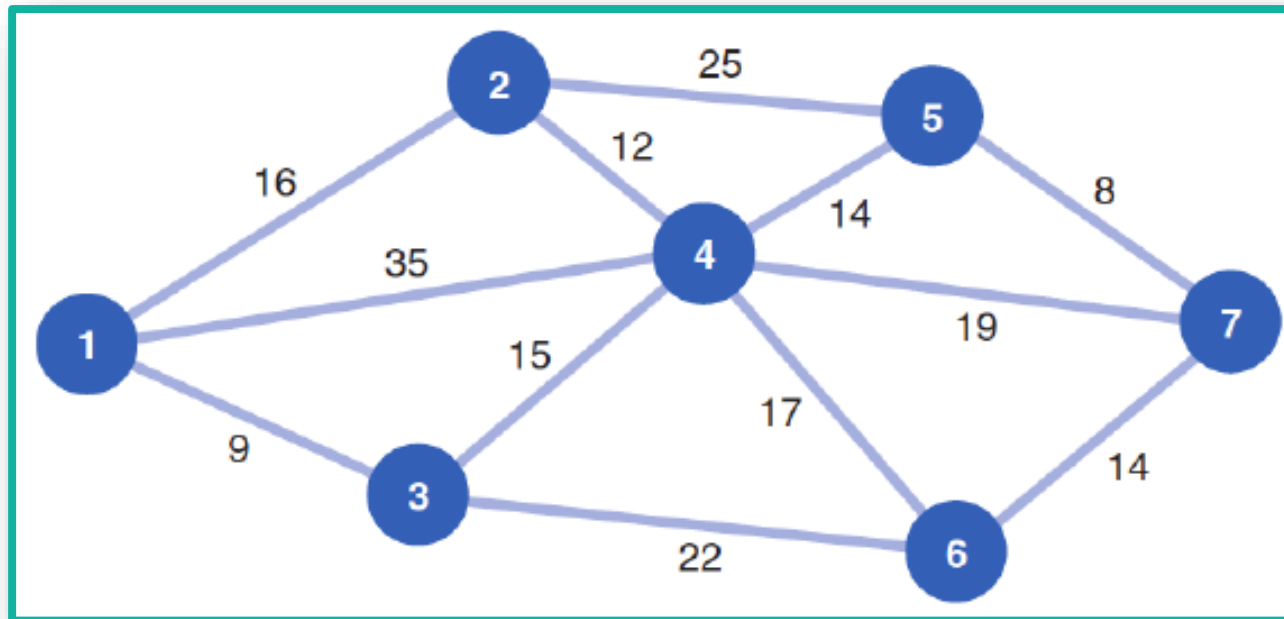
- Like the **shortest route** problem where goal was to find the shortest path from a **single origin** to all other nodes in a network
- The **minimal spanning tree** is the set of edges having the minimum total length that connects all the nodes in the network
- A minimal spanning tree has **no** origin node



Ex: Cable Company



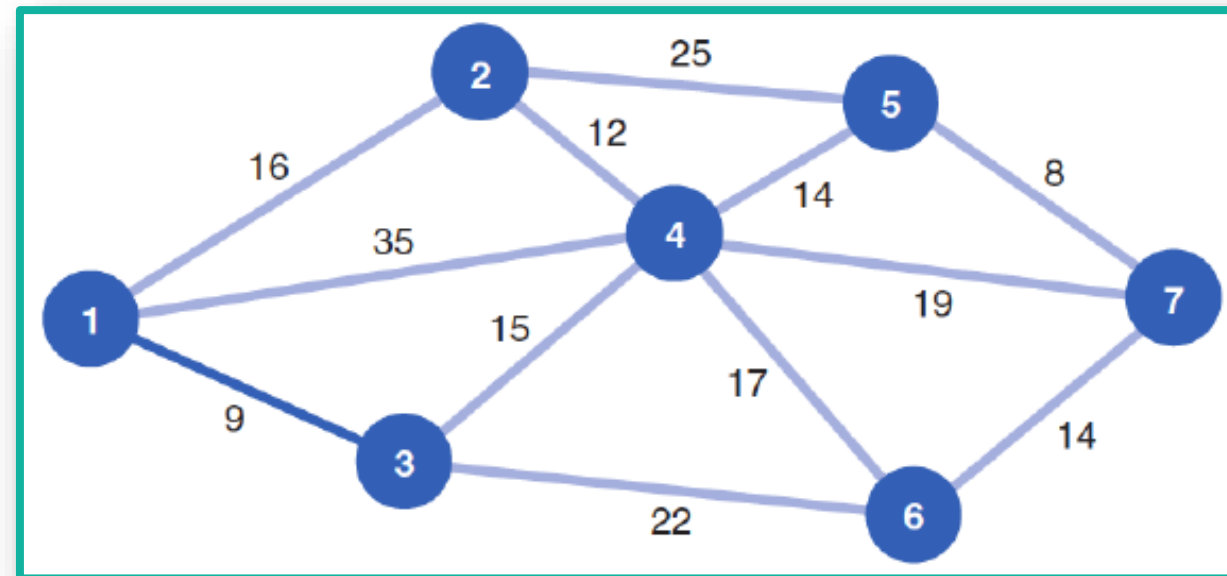
- Cable company wants to connect all 7 houses in a neighborhood
- Network shows length of cable in feet required for each possible path
- Q: What is the shortest path that spans (connects) all the houses?



Ex: Cable Company



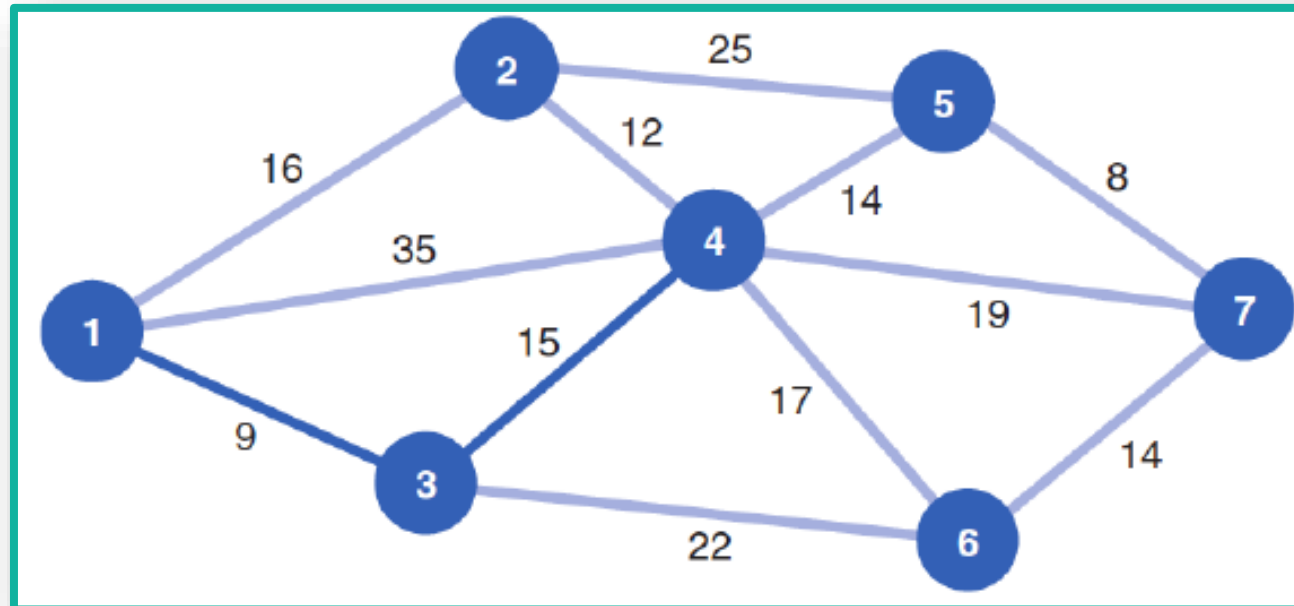
- We can start from any node, but the convention is to start with node 1
- Define the set of nodes in the spanning tree as $S = \{1\}$
- Find the shortest edge from node 1, add that edge to the spanning tree, and the corresponding node to set S
- This would be edge (1,3)
- Update $S = \{1,3\}$



Ex: Cable Company



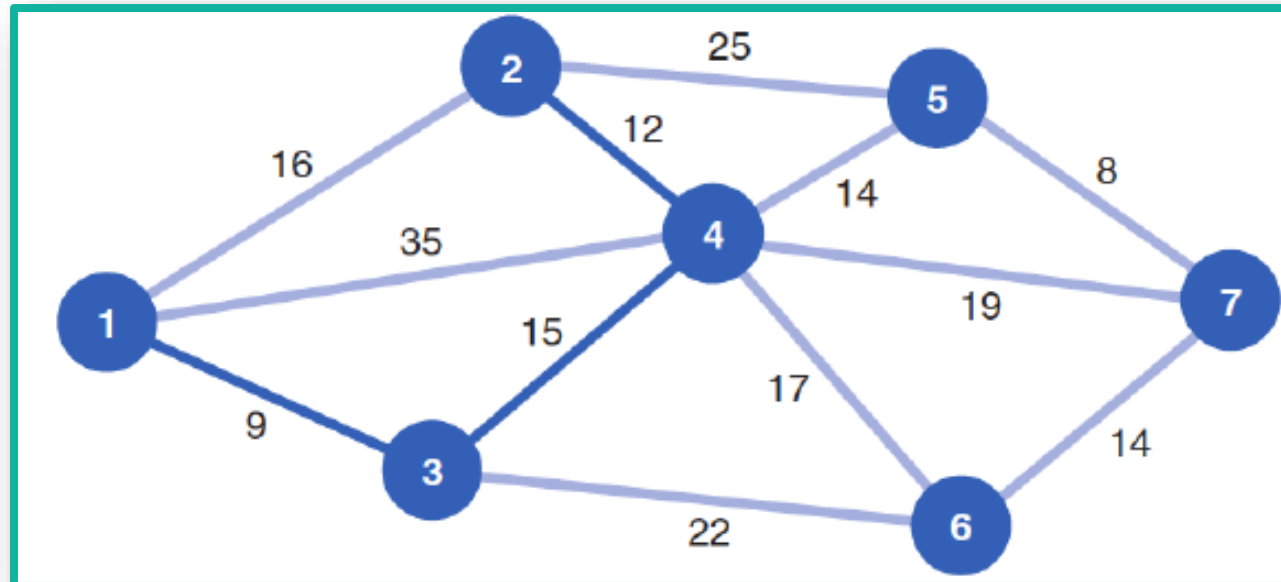
- Choose shortest edge connecting nodes in $S = \{1,3\}$ to the other nodes
- This would be edge (3,4)
- Update $S = \{1,3,4\}$



Ex: Cable Company



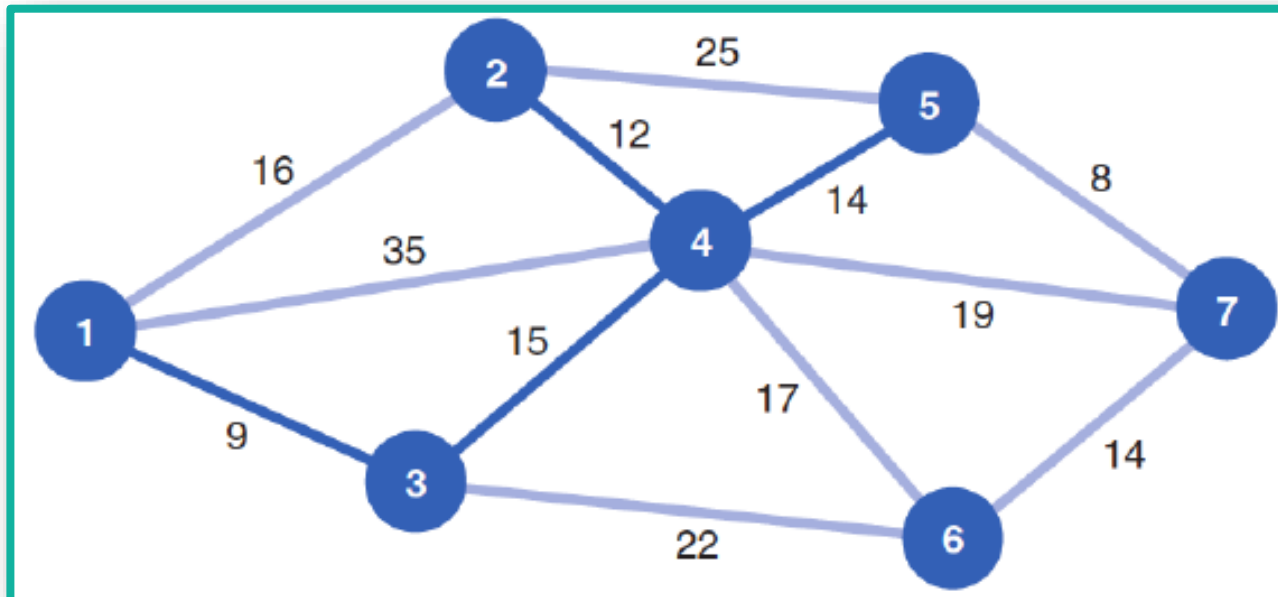
- Choose shortest edge connecting nodes in $S = \{1,3,4\}$ to the other nodes
- This would be edge (4,2)
- Update $S = \{1,3,4,2\}$



Ex: Cable Company



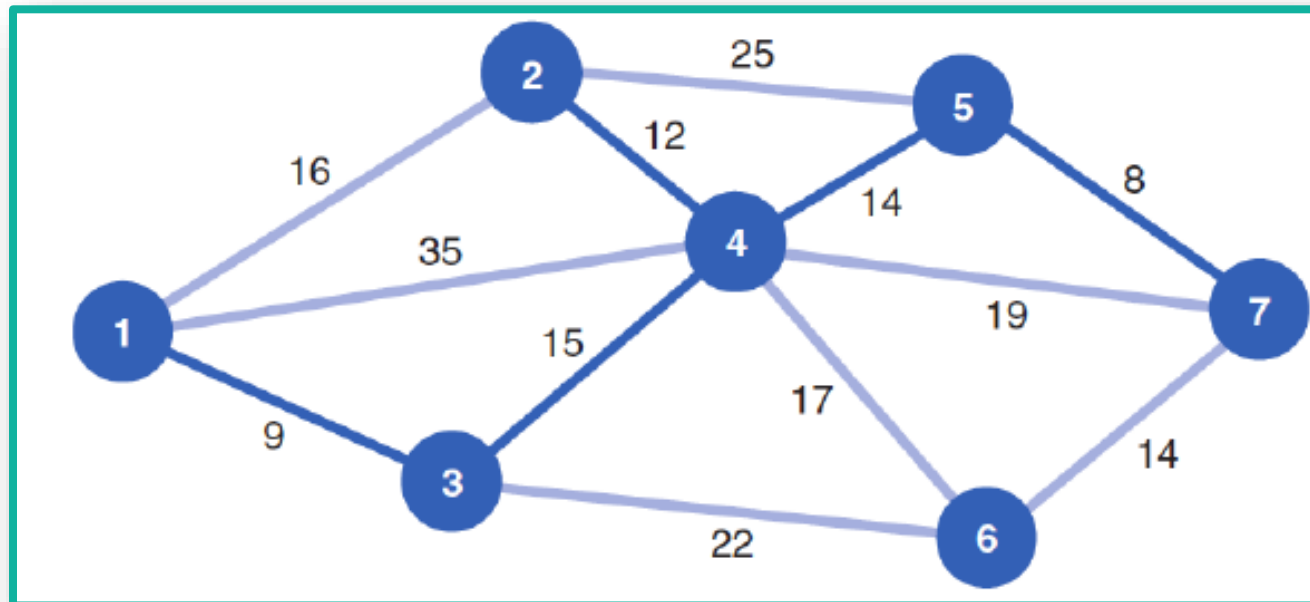
- Choose shortest edge connecting nodes in $S = \{1,3,4,2\}$ to the other nodes
- This would be edge (4,5)
- Update $S = \{1,3,4,2,5\}$



Ex: Cable Company



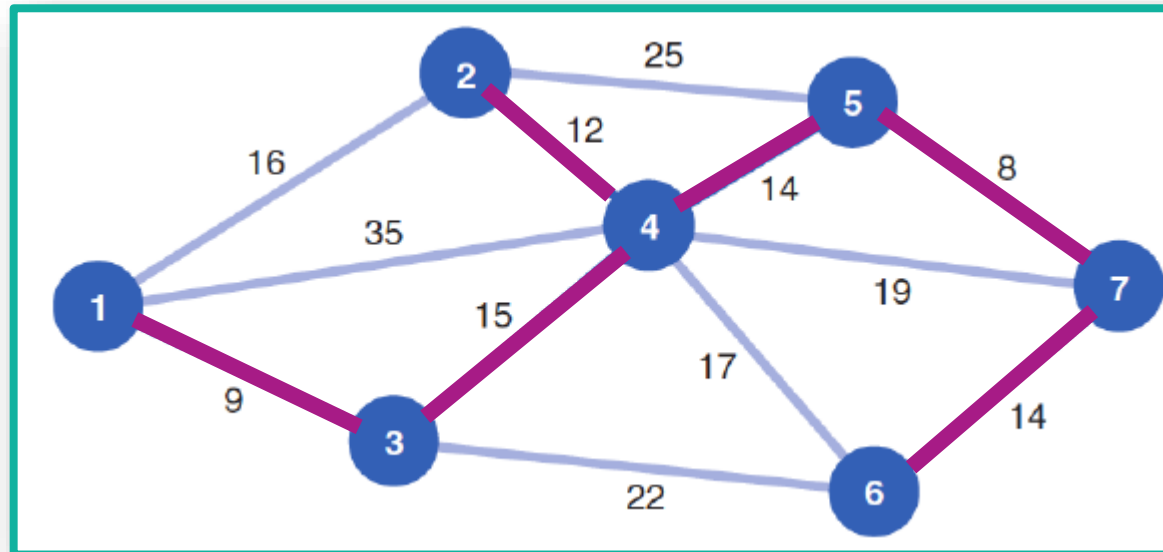
- Choose shortest edge connecting nodes in $S = \{1,3,4,2,5\}$ to the other nodes
- This would be edge (5,7)
- Update $S = \{1,3,4,2,5,7\}$



Ex: Cable Company



- Choose shortest edge connecting nodes in $S = \{1,3,4,2,5,7\}$ to the last node 6
- This would be edge (7,6)
- Length of the minimal spanning tree is the sum of lengths of chosen edges
 $9 + 15 + 12 + 14 + 8 + 14 = 72$



Minimal Spanning Tree



- Prim algorithm for identifying the minimal spanning tree
- Step 1: Select an arbitrary node to start (usually node 1)
- Step 2: Select the node closest to the starting node to join the spanning tree
- Step 3: Select the closest node not currently in the spanning tree
- Step 4: Repeat the 3rd step until all nodes have joined the spanning tree





The End



Dale

