# All-pairs maximum flows

Giovanni Righini

University of Milan



# All-pairs max flows

A maximum flow for each pair of nodes s and t in a graph  $\mathcal{G}=(\mathcal{V},\mathcal{E})$  can be obviously found by running any maxflow algorithm  $O(n^2)$  times, where  $n=|\mathcal{V}|$ .

For undirected graphs it is possible to do better: a Gomory-Hu tree, representing all minimum cuts in the graph, can be found in O(n) runs of any maxflow algorithm.



# Gomory-Hu tree (1961)

Let  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$  a graph and  $u : \mathcal{E} \mapsto \Re_+$  a capacity function.

A Gomory-Hu tree for  $\mathcal G$  and u is a tree  $\mathcal T=(\mathcal V,\mathcal F)$  (not necessarily a subgraph of  $\mathcal G$ ) such that  $\forall e=[s,t]\in\mathcal F$ , its weight is the minimum capacity of an (s,t)-cut  $\delta(S)$  of  $\mathcal G$ , where S is one of the two components of  $\mathcal T\setminus\{e\}$ .

**Property 1.** For any  $\mathcal{G}$  and u a Gomory-Hu tree exists.

**Property 2.** A Gomory-Hu tree can be computed in O(n) maxflow computations.



### An example

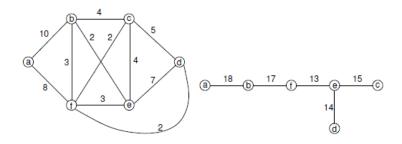
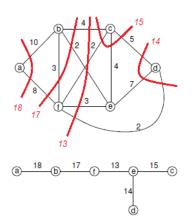


Figure: From Vazirani, Approximation algorithms, Springer, 2004.

# An example



	а	b	С	d	е	f
а		18	13	13	13	17
a b			13	13	13	17
С				14	15	13
c d					14	13
е						13
f						

	а	b	С	d	е	f
а		а	abf	abf	abf	ab
a b			abf	abf	abf	ab
c d				d	С	abf
d					d	abf
е						abf
f						



# Gomory-Hu trees and min cuts

For any two distinct vertices s and t in V, let r(s, t) be the minimum capacity of an (s, t)-cut.

Property. The following triangle inequality holds:

$$r(s,t) \ge \min_{k \in \mathcal{V} \setminus \{s,t\}} \{r(s,k), r(k,t)\} \ \forall s,t \in \mathcal{V} : s \ne t.$$

### Gomory-Hu trees and min cuts

Let s and t be two distinct vertices in graph  $\mathcal{G}$  with capacity function u. Let  $\mathcal{T}$  be a Gomory-Hu tree for  $\mathcal{G}$  and u.

Let  $\mathcal{P}$  be the (unique) (s, t)-path in  $\mathcal{T}$ .

Let e = [i, j] the edge of P with minimum value of r.

Let *S* be one of the two components of  $\mathcal{T}\setminus\{e\}$ .

**Theorem.** The capacity r(s,t) = r(i,j) and  $\delta(S)$  is a minimum capacity (s,t)-cut.

**Proof.** Inductively,  $r(s, t) \ge r(i, j)$  for the triangle inequality.

 $\delta(S)$  is an (s,t)-cut, since deleting e=[i,j] disconnects s from t.  $r(s,t) \leq u(\delta(S))$  by definition of r(s,t).  $u(\delta(S)) = r(i,j)$  by the property of Gomory-Hu trees. Therefore  $r(s,t) \leq u(\delta(S)) = r(i,j)$ .

Therefore r(s, t) = r(i, j).



#### A lemma

To prove the existence of a Gomory-Hu tree for any graph  $\mathcal G$  and capacity function u, a lemma in needed.

#### Lemma.

- Let s and t be two distinct vertices in graph G,
- let  $\delta(S)$  be a minimum capacity (s, t)-cut in G,
- let *i* and *j* be two distinct vertices in *S*.

Then, there exists a minimum capacity (i, j)-cut  $\delta(X)$  with  $X \subseteq S$ .



# Existence: proof of the lemma

**Proof.** Consider a minimum (i, j)-cut  $\delta(X)$ .

W.l.o.g. assume  $s \in S$  and  $t \notin S$  (otherwise swap s and t).

W.l.o.g. assume  $s \in X$  (otherwise swap X and  $S \setminus X$ ).

W.l.o.g. assume  $i \in X$  and  $j \notin X$  (otherwise swap i and j).

Two cases may occur:  $t \notin X$  and  $t \in X$ .

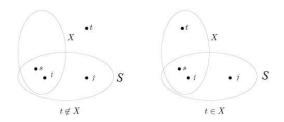


Figure: From by A. Schrijver, *Combinatorial optimization*, Springer 2003, page 249.

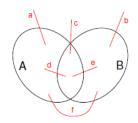


### Two inequalities

For any two vertex sets A and B

$$u(\delta(A \cap B)) + u(\delta(A \cup B)) \le u(\delta(A)) + u(\delta(B)). \tag{1}$$

$$u(\delta(A\backslash B)) + u(\delta(B\backslash A)) \le u(\delta(A)) + u(\delta(B)). \tag{2}$$



(1): 
$$(c+d+e)+(a+b+c) \le (a+c+e+f)+(b+c+d+f)$$
.

(2): 
$$(a+d+f)+(b+e+f) \le (a+c+e+f)+(b+c+d+f)$$
.



### Proof of the lemma - case 1

Both  $\delta(S \cap X)$  and  $\delta(S \setminus X)$  are (i, j)-cuts.

If  $t \notin X$ , then  $\delta(S \cup X)$  is an (s, t)-cut.

For inequality (1):

$$u(\delta(S \cap X)) + u(\delta(S \cup X)) \le u(\delta(S)) + u(\delta(X)).$$

Since  $\delta(S \cup X)$  an (s, t)-cut and by definition  $\delta(S)$  is a minimum capacity (s, t)-cut,

$$u(\delta(S \cup X)) \geq u(\delta(S)).$$

Hence

$$u(\delta(S \cap X)) \leq u(\delta(X)).$$

Since by definition  $\delta(X)$  is a minimum capacity (i,j)-cut, then also  $\delta(S \cap X)$  is a minimum capacity (i,j)-cut.



### Proof of the lemma - case 2

If  $t \in X$ , then  $\delta(X \setminus S)$  is an (s, t)-cut.

For inequality (2):

$$u(\delta(S\backslash X)) + u(\delta(X\backslash S)) \le u(\delta(S)) + u(\delta(X)).$$

Since  $\delta(X \setminus S)$  is an (s, t)-cut and by definition S is a minimum capacity (s, t)-cut,

$$u(\delta(X\backslash S)) \geq u(\delta(S)).$$

Hence

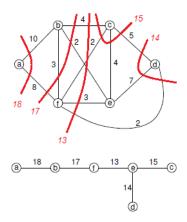
$$u(\delta(S\backslash X)) \leq u(\delta(X)).$$

Since by definition X is a minimum capacity (i, j)-cut, then also  $\delta(S \setminus X)$  is a minimum capacity (i, j)-cut.



# Nested minimum capacity cuts

Intuitive meaning: minimum capacity cuts do not intersect.





**Theorem.** For any graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$  and any capacity function  $u : \mathcal{E} \mapsto \Re_+$ , there exists a Gomory-Hu tree for  $\mathcal{G}$  and u.

**Proof.** The proof is by induction.

For each  $R \subseteq \mathcal{V}$  consider

- a tree  $\mathcal{T} = (R, \mathcal{F})$ ,
- a partition of V into subsets  $C_r \forall r \in R$ , such that:
  - $r \in C_r \ \forall r \in R$ ;
  - for each edge e = [s, t] in  $\mathcal{F}$ ,  $\delta(S)$  is a minimum capacity (s, t)-cut, where  $S = \bigcup_{k \in K} C_k$  and K is a component of  $T \setminus \{e\}$ .

 $C_r$  is made by the vertices that lie on the same side as r in some minimum capacity cut.



If |R| = 1, the conditions are trivially satisfied. Then, assume  $|R| \ge 2$ .

Let  $\delta(W)$  be a minimum capacity cut separating at least one pair of vertices in R.

Contract  $V \setminus W$  into a single vertex, v', yielding graph  $\mathcal{G}'$ .

Consider the vertex subset  $R' = R \cap W$ .

By induction,  $\mathcal{G}'$  has a Gomory-Hu tree  $(R', \mathcal{F}')$ , with a partition of R' in subsets  $C'_r \forall r \in R'$ .

Similarly, contract W into a single vertex, v'', yielding graph  $\mathcal{G}''$ .

Consider the vertex subset  $R'' = R \setminus W$ .

By induction,  $\mathcal{G}''$  has a Gomory-Hu tree  $(R'', \mathcal{F}'')$ , with a partition of R'' in subsets  $C''_r \forall r \in R''$ .



Let  $r' \in R'$  be such that  $v' \in C'_{r'}$ . Let  $r'' \in R''$  be such that  $v'' \in C''_{r''}$ .

Consider  $\mathcal{F} = \mathcal{F}' \cup \mathcal{F}'' \cup [r', r'']$ .

Consider  $C_{r'} = C'_{r'} \setminus \{v'\}$  and  $C_r = C'_r$  for all the other  $r \in R'$ . Consider  $C_{r''} = C''_{r''} \setminus \{v''\}$  and  $C_r = C''_r$  for all the other  $r \in R''$ .

Now the tree T = (R, F) and the partition  $C_r$  form a Gomory-Hu tree for R.

#### Proof.

For any  $e \in \mathcal{F}$  with  $e \neq [r', r'']$ , the Gomory-Hu properties follow from the Lemma.

If e = [r', r''], then S = W and r(W) is a minimum capacity (r', r'')-cut, because it is one with minimum capacity over all cuts separating at least one pair of vertices in R.



```
Procedure GomoryHuTree(G, R)
if |R| = 1 then
    // Recursion base //
    Select r such that R = \{r\}
    \mathcal{T} \leftarrow (\{r\}, \emptyset)
    C_r \leftarrow \mathcal{V}; C \leftarrow \{C_r\}
else
    Select r_1, r_2 \in R
    \delta(W) \leftarrow MinCut(r_1, r_2)
    // Create two sub-instances of the problem //
    \mathcal{G}_1 \leftarrow Shrink(\mathcal{G}, \mathcal{V} \backslash W, v_1); R_1 \leftarrow R \cap W
    \mathcal{G}_2 \leftarrow Shrink(\mathcal{G}, W, v_2); R_2 \leftarrow R \backslash W
    // Recursive step //
    (\mathcal{T}_1, C^1) \leftarrow GomoryHuTree(\mathcal{G}_1, R_1)
    (\mathcal{T}_2, C^2) \leftarrow GomoryHuTree(\mathcal{G}_2, R_2)
    // Vertex selection //
    Select r' \in R_1 such that v_1 \in C^1_{r'}
    Select r'' \in R_2 such that v_2 \in C_{r''}^2
    // Compute tree and partitions for (G, R) //
    \mathcal{T} \leftarrow (R_1 \cup R_2, \mathcal{E}(T_1) \cup \mathcal{E}(T_2) \cup \{[r', r'']\})
    C \leftarrow Compute Partitions(R_1, R_2, C^1, C^2, r', r'')
return (\mathcal{T}, C)
```

```
Procedure ComputePartitions(R_1, R_2, C^1, C^2, r', r'')

// Remove v_1 and v_2 from C_{r'} and C_{r''} //

for r \in R_1 : r \neq r' do

C_r \leftarrow C_r^1

C_{r'} \leftarrow C_{r'}^1 \setminus \{v_1\}

for r \in R_2 : r \neq r'' do

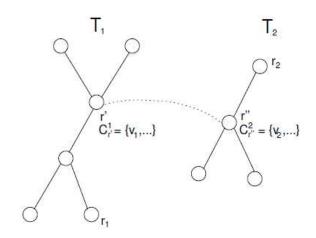
C_r \leftarrow C_r^2

C_{r''} \leftarrow C_{r''}^2 \setminus \{v_2\}

return C
```

Vertices in  $C_r$  must appear on the same side of r in some min cut.





From two Gomory-Hu trees a larger one is obtained, recursively.



When two trees are merged in a larger one,

- all the edges of T<sub>1</sub> and T<sub>2</sub> correspond to min cuts, because T<sub>1</sub> and T<sub>2</sub> are Gomory-Hu trees and because the Lemma guarantees that each subtree can be considered separately because min cuts do not cross;
- the new edge [r', r''] also corresponds to a min cut (this can be easily proven by contradiction).

Vertices  $r_1$  and  $r_2$  can be selected arbitrarily: the correctness of the algorithm is not affected.

The number of calls to MinCut is the same as the number of edges in the final Gomory-Hu tree, that is n-1.

