G. PLEBANEK MatProgOpt NO 6 MAY 1, 2022

1. Max flow problem. Note that a problem of finding a max flow in a graph with a number of sources s_1, \ldots, s_i and many sinks (=targets) t_1, \ldots, t_j can be reduced to the classical case.

How would you solve the max flow problem in an undirected graph with given capacities of the edges?

- 2. Matching in bipartite graphs Suppose that we have a graph G = (V, A) where $V = S \cup T$ and every arc in A is of the form (x, y), where $x \in S$ and $y \in T$. A matching in such a graph is an injective function $g : D \to T$ where $D \subseteq S$ and $(x, f(x)) \in A$ for every $x \in D$. Recall that we want to maximize the size of matching (that is |D|). It was already suggested how to extend G to the graph \tilde{G} (by adding the source and the target and so on) so that the FF algorithm can be applied.
 - (a) Note that a feasible flow in \tilde{G} with integer values determines a matching in G.
 - (b) Note that an augmenting path in \tilde{G} defines the so called **alternating chain** in G: it starts at an unmatched vertex in S, ends at an unmatched vertex in T, goes from S to T using a free arc and comes back using an arc from the matching.
 - (c) Note that, given some matching, if we find an alternating chain then we can enlarge the matching by one.
 - (d) Design a labelling algorithm (working entirely in G) which determines if there are alternating chains.
- **3. Theorem (König).** In a bipartite graph, the size of a maximal matching equals the minimal number of blocking vertices ($B \subseteq V$ is blocking if every arc either starts in B or ends in it).

Prove the theorem by noting that in the extended graph \tilde{G} (see above) it is just the duality between flows and capacities of cuts.

4. Hall's marriage theorem. In a bipartite graph G = (V, A), where $G = S \cup T$ there is a matching of maximal size |S| if and only if for every $I \subseteq S$ we have $|G[I]| \ge |I|$ (here $G[I] = \{y \in T : (x, y) \in A \text{ for some } x \in I\}$).

Prove the theorem by examining the minimal blocking set and using the previous problem.

- 5. Prove that if every vertex of bipartite graph G = (S, T, A) has the same degree d > 0 then there is a matching of the maximal size |S|.
- 6. The bottleneck problem. There are n workers and they work along the assembly line (e.g. producing cars). Let $a_{i,j}$ denote the effectiveness of the *i*th worker at the station

number j. Suppose that we have assigned the *i*th worker to the station $\sigma(i)$, using some permutation σ . Note that the efficiency of the whole process is then determined by

$$m(\sigma) = \min_{i \leqslant n} a_{i\sigma(i)},$$

as the line must respect the slowest worker. So the problem is to find a permutation σ maximizing $m(\sigma)$.

Consider some permutation σ (e.g. the constant one). To check if it is optimal consider a bipartite graph G = (T, S, A), where $T = S = \{1, 2, ..., n\}$ and we draw an arc (i, j)if $a_{ij} > m(\sigma)$.

Prove that σ is not optimal if and only if there is a matching in G of size n. Design an algorithm solving the bottleneck problem.

7. The caterer problem. A catering company provides r_i table cloths to a restaurant on each of N consecutive days. New tablecloths can be bought for the price p per item. The used ones can be send to the express laundry; it makes them unavailable for n days (the cost is l_1 per item) or to the normal laundry; this makes them unaviable for next m days $(m > n \text{ but the cost } l_2 \text{ is smaller}).$

At the beginning there are no tablecloths available. Find a network flow problem (in the form as in (6) below) that will decide about the optimal plan of delivery. Consider, in particular, the case N = 5, n = 1, m = 3.

HINT. You will need separate vertices v_i and w_i for clean and dirty tablecloths for the day number i.

8. The general network flow problem (GNFP). Recall that we consider a directed graph G = (V, A) together with a function $V \ni i \to b_i \in \mathbb{R}$ defining an external supply; we assume $\sum_i b_i = 0$. We are also given a function $c : A \to \mathbb{R}_+$, c_{ij} is the cost in the arc $(i, j) \in A$ (no limit on capacities of the arc).

Recall that a flow $f = (f(i,j))_{(i,j)\in A}$ is **feasible** if $0 \leq f(i,j)$ for every arc $(i,j) \in A$ and $\sum_{j\in \text{In}(i)} f(j,i) + b_i = \sum_{j\in \text{Out}(i)} f(i,j)$ for every vertex *i*. We want to minimize $\sum_{(i,j)\in A} c_{ij}f(i,j)$ over all feasible flows.

Check that this is a linear problem in its standard form when we consider the incidence matrix $M = (m_{ij})$; its rows correspond to vertices and columns represent arcs. We put $m_{ij} = 1$ if the *j*th arc starts at *i* and $m_{ij} = -1$ if the *j*th arc ends at *i*; other entries are zero. Prove that Mf = b.

- **9.** Using the form of GNFP mentioned above (and general duality for linear problems) find the dual problem of GNFP.
- 10. Exercises on GNFP. Consider the network (with b_i and c_{ij} given)



Find some spanning tree and the basic flow associated to it (feasible or not). Once you find some feasible basic flow, reduce the costs to see if it is optimal.