Multicut and Integer Multicommodity Flow in Trees

Piotr Wojciechowski¹

¹Lane Department of Computer Science and Electrical Engineering West Virginia University

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Outline



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- Definitions
- IP formulation
- Algorithm

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Definition (Maximum Integer Multicommodity Flow)

We are given a graph *G* and set of vertex pairs *S* as in the multicut problem. If each (s_i, t_i) pair is assigned its own commodity then the goal is to maximize the total flow of the system when an integral amount each commodity is routed.

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Minimum Multicut

$$\begin{split} \min \sum_{e \in E} c_e \cdot x_e \\ \sum_{e \in p_i} x_e \geq 1 \quad i \in \{1, \dots, k\} \\ x_e \in \{0, 1\} \quad e \in E \end{split}$$

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Definitions IP Algorithm

LP relaxation

This can be relaxed to the following LP:

$$\begin{split} &\min\sum_{e\in E} c_e \cdot x_e \\ &\sum_{e\in p_i} x_e \geq 1 \quad i \in \{1,\ldots,k\} \\ &x_e \geq 0 \qquad e \in E \end{split}$$

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$$\max \sum_{i=1}^{k} f_i$$
$$\sum_{i:e \in D_i} f_i \le c_e \qquad e \in E$$



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Dual

$$\max \sum_{i=0}^{k} f_i$$

$$\sum_{e \in P_i} f_i \le c_e \qquad e \in E$$

$$f_i \ge 0 \qquad i \in \{1, \dots, k\}$$



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Dual

We can construct the dual LP which is:

$$\max \sum_{i=0}^{k} f_i$$

$$\sum_{i \in \rho_i} f_i \le c_e \qquad e \in E$$

$$f_i \ge 0 \qquad i \in \{1, \dots, k\}$$

This is precisely the fractional version of the multicommodity flow problem.



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Primal Conditions

For each edge $e \in E$, we must have that $x_e \neq 0 \rightarrow \sum_{i:e \in p_i} f_i = c_e$.

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Primal Conditions

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Relaxed Dual Conditions

For each $i \in \{1, ..., k\}$, we must have that $f_i \neq 0 \rightarrow \sum_{e \in p_i} x_e \leq 2$.



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Definition (Lowest Common Ancestor)

The *lowest common ancestor* of a pair of verticies $u, v \in V$, lca(u, v), is the vertex along the unique path from u to v of minimum depth.

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Definition (Depth (edge))

Given two edges e_1 and e_2 along the path from a vertex v to the root, r, the edge e_1 is *deeper* than e_2 if e_1 occurs before e_2 along the path.



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- $\mathbf{f} = \mathbf{0}$ and $D = \emptyset$.
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Algorithm

- $\mathbf{f} = \mathbf{0}$ and $D = \emptyset$.
- 2 For each vertex *v* in non-increasing order of depth.
 - For each pair (s_i, t_i) such that $lca(s_i, t_i) = v$, greedily route integral flow from s_i to t_i .

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 - Add all saturated edges to D.
- So Let $e_1, \ldots e_l$ be the order in which the edges were added to D.
- For each j = 1, ..., 1 if removing e_j from D preserves the cut remove it.

Let (s_i, t_i) be a pair of verticies such that $f_i \neq 0$ and let $v = lca(s_i, t_i)$. We have that at most one edge on the path from s_i to v is in D and at most one edge from t_i to v is in D.



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Proof.

• Suppose otherwise, thus without loss of generality we can assume that the path from *s_i* to *v* contains at least 2 edges, *e*₁ and *e*₂.



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- It was not removed there must exist a pair of verticies (s_j, t_j) such that e₁ is the only edge in *D* along the path from s_i to t_i.



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- e₂ is not along this path.



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- It was not removed there must exist a pair of verticies (s_j, t_j) such that e₁ is the only edge in *D* along the path from s_i to t_i.
- e_2 is not along this path.
- We must have that $u = lca(s_i, t_i)$ is deeper in the tree than v.



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- Later non-zero flow was routed through e_1 so $e_3 \neq e_1$.



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- Later non-zero flow was routed through e_1 so $e_3 \neq e_1$.
- e_1 was added to D after e_3 so would have been considered for removal earlier.
- This contradicts the fact that it was the only edge along the path from s_i to t_i.



















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- We remove edges from *D* only if it still remains a valid multicut.
- Each edge in D is saturated so the primal slackness condition is satisfied.



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- Each edge in D is saturated so the primal slackness condition is satisfied.
- Each path with non-zero flow has at most two edges in *D* so the relaxed dual slackness condition is satisfied.
- The capacity of the multicut is at most twice the flow.

