

For the capacity constraint, first observe that if $(u, v) \in E$, then $c_f(v, u) = f(u, v)$. Therefore, we have $f'(v, u) \leq c_f(v, u) = f(u, v)$, and hence

$$\begin{aligned} (f \uparrow f')(u, v) &= f(u, v) + f'(u, v) - f'(v, u) \quad (\text{by equation (26.4)}) \\ &\geq f(u, v) + f'(u, v) - f(u, v) \quad (\text{because } f'(v, u) \leq f(u, v)) \\ &= f'(u, v) \\ &\geq 0. \end{aligned}$$

In addition,

$$\begin{aligned} (f \uparrow f')(u, v) &= f(u, v) + f'(u, v) - f'(v, u) \quad (\text{by equation (26.4)}) \\ &\leq f(u, v) + f'(u, v) \quad (\text{because flows are nonnegative}) \\ &\leq f(u, v) + c_f(u, v) \quad (\text{capacity constraint}) \\ &= f(u, v) + c(u, v) - f(u, v) \quad (\text{definition of } c_f) \\ &= c(u, v). \end{aligned}$$

To show that flow conservation holds and that $|f \uparrow f'| = |f| + |f'|$, we first prove the claim that for all $u \in V$, we have

$$\begin{aligned} \sum_{v \in V} (f \uparrow f')(u, v) - \sum_{v \in V} (f \uparrow f')(v, u) \\ = \sum_{v \in V} f(u, v) - \sum_{v \in V} f(v, u) + \sum_{v \in V} f'(u, v) - \sum_{v \in V} f'(v, u). \end{aligned} \quad (26.5)$$

Because we disallow antiparallel edges in G (but not in G_f), we know that for each vertex u , there can be an edge (u, v) or (v, u) in G , but never both. For a fixed vertex u , let's define $V_1(u) = \{v : (u, v) \in E\}$ to be the set of vertices with edges from u , and $V_2(u) = \{v : (v, u) \in E\}$ to be the set of vertices with edges to u . We have $V_1(u) \cup V_2(u) \subseteq V$ and, because we disallow antiparallel edges, $V_1(u) \cap V_2(u) = \emptyset$. By the definition of flow augmentation in equation (26.4), only vertices in $V_1(u)$ can have positive $(f \uparrow f')(u, v)$, and only vertices in $V_2(u)$ can have positive $(f \uparrow f')(v, u)$. Starting from the left-hand side of equation (26.5), we use this fact and then reorder and group terms, giving

$$\begin{aligned} \sum_{v \in V} (f \uparrow f')(u, v) - \sum_{v \in V} (f \uparrow f')(v, u) \\ = \sum_{v \in V_1(u)} (f \uparrow f')(u, v) - \sum_{v \in V_2(u)} (f \uparrow f')(v, u) \\ = \sum_{v \in V_1(u)} (f(u, v) + f'(u, v) - f'(v, u)) - \sum_{v \in V_2(u)} (f(v, u) + f'(v, u) - f'(u, v)) \end{aligned}$$

$$\begin{aligned}
&= \sum_{v \in V_1(u)} f(u, v) + \sum_{v \in V_1(u)} f'(u, v) - \sum_{v \in V_1(u)} f'(v, u) \\
&\quad - \sum_{v \in V_2(u)} f(v, u) - \sum_{v \in V_2(u)} f'(v, u) + \sum_{v \in V_2(u)} f'(u, v) \\
&= \sum_{v \in V_1(u)} f(u, v) - \sum_{v \in V_2(u)} f(v, u) \\
&\quad + \sum_{v \in V_1(u)} f'(u, v) + \sum_{v \in V_2(u)} f'(u, v) - \sum_{v \in V_1(u)} f'(v, u) - \sum_{v \in V_2(u)} f'(v, u) \\
&= \sum_{v \in V_1(u)} f(u, v) - \sum_{v \in V_2(u)} f(v, u) + \sum_{v \in V_1(u) \cup V_2(u)} f'(u, v) - \sum_{v \in V_1(u) \cup V_2(u)} f'(v, u). \tag{26.6}
\end{aligned}$$

In equation (26.6), we can extend all four summations to sum over V , since each additional term has value 0. (Exercise 26.2-1 asks you to prove this formally.) With all four summations over V , instead of just subsets of V , we get equation (26.5).

Now we are ready to prove flow conservation for $f \uparrow f'$ and that $|f \uparrow f'| = |f| + |f'|$. For the latter property, let $u = s$ in equation (26.5). Then, we have

$$\begin{aligned}
|f \uparrow f'| &= \sum_{v \in V} (f \uparrow f')(s, v) - \sum_{v \in V} (f \uparrow f')(v, s) \\
&= \sum_{v \in V} f(s, v) - \sum_{v \in V} f(v, s) + \sum_{v \in V} f'(s, v) - \sum_{v \in V} f'(v, s) \\
&= |f| + |f'|. \tag{26.7}
\end{aligned}$$

For flow conservation, observe that for any vertex u that is neither s nor t , flow conservation for f and f' means that the right-hand side of equation (26.5) is 0, and thus $\sum_{v \in V} (f \uparrow f')(u, v) = \sum_{v \in V} (f \uparrow f')(v, u)$. ■

Augmenting paths

Given a flow network $G = (V, E)$ and a flow f , an **augmenting path** p is a simple path from s to t in the residual network G_f . By the definition of the residual network, we may increase the flow on an edge (u, v) of an augmenting path by up to $c_f(u, v)$ without violating the capacity constraint on whichever of (u, v) and (v, u) is in the original flow network G .

The shaded path in Figure 26.4(b) is an augmenting path. Treating the residual network G_f in the figure as a flow network, we can increase the flow through each edge of this path by up to 4 units without violating a capacity constraint, since the smallest residual capacity on this path is $c_f(v_2, v_3) = 4$. We call the maximum amount by which we can increase the flow on each edge in an augmenting path p the **residual capacity** of p , given by

$$c_f(p) = \min \{c_f(u, v) : (u, v) \text{ is on } p\} .$$

The following lemma, whose proof we leave as Exercise 26.2-7, makes the above argument more precise.

Lemma 26.2

Let $G = (V, E)$ be a flow network, let f be a flow in G , and let p be an augmenting path in G_f . Define a function $f_p : V \times V \rightarrow \mathbb{R}$ by

$$f_p(u, v) = \begin{cases} c_f(p) & \text{if } (u, v) \text{ is on } p , \\ 0 & \text{otherwise .} \end{cases} \quad (26.8)$$

Then, f_p is a flow in G_f with value $|f_p| = c_f(p) > 0$. ■

The following corollary shows that if we augment f by f_p , we get another flow in G whose value is closer to the maximum. Figure 26.4(c) shows the result of augmenting the flow f from Figure 26.4(a) by the flow f_p in Figure 26.4(b), and Figure 26.4(d) shows the ensuing residual network.

Corollary 26.3

Let $G = (V, E)$ be a flow network, let f be a flow in G , and let p be an augmenting path in G_f . Let f_p be defined as in equation (26.8), and suppose that we augment f by f_p . Then the function $f \uparrow f_p$ is a flow in G with value $|f \uparrow f_p| = |f| + |f_p| > |f|$.

Proof Immediate from Lemmas 26.1 and 26.2. ■

Cuts of flow networks

The Ford-Fulkerson method repeatedly augments the flow along augmenting paths until it has found a maximum flow. How do we know that when the algorithm terminates, we have actually found a maximum flow? The max-flow min-cut theorem, which we shall prove shortly, tells us that a flow is maximum if and only if its residual network contains no augmenting path. To prove this theorem, though, we must first explore the notion of a cut of a flow network.

A **cut** (S, T) of flow network $G = (V, E)$ is a partition of V into S and $T = V - S$ such that $s \in S$ and $t \in T$. (This definition is similar to the definition of “cut” that we used for minimum spanning trees in Chapter 23, except that here we are cutting a directed graph rather than an undirected graph, and we insist that $s \in S$ and $t \in T$.) If f is a flow, then the **net flow** $f(S, T)$ across the cut (S, T) is defined to be

$$f(S, T) = \sum_{u \in S} \sum_{v \in T} f(u, v) - \sum_{u \in S} \sum_{v \in T} f(v, u) . \quad (26.9)$$