## CO 351 Network Flows (Winter 2010) Assignment 2

Due: Thursday February 4th, in class.

**Policy.** All questions are worth 20 marks. For any question, if you simply write "I don't know" you will receive 20% of the marks for that question.

## Question 1:

This exercise is based on formulating the following problem as a problem on dipaths. In the *change* making problem we are given a number k of coin denominations  $a_1, a_2, \ldots, a_k$ . The general problem is to determine whether or not a given nonnegative integer p can be "changed" into a collection of coins of the given denominations. In other words, do there exist nonnegative integers  $x_1, x_2, \ldots, x_k$  such that  $p = a_1x_1 + a_2x_2 + \cdots + a_kx_k$ . For example, we may have k = 3 and  $a_1 = 5$ ,  $a_2 = 10$ ,  $a_3 = 25$ ; then p = 45 can be changed, but p = 17 cannot be changed.

 Describe a method for determining all the numbers in a given range [0, 1, 2, ..., u] that can be changed (u is a given positive integer).

HINT: One way is to construct a digraph with nodes labeled  $0, 1, 2, \ldots, u$ .

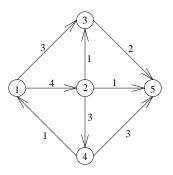
(2) Suppose that we can change a number p in the above range. Describe a method for finding a changing scheme that uses the minimum number of coins.

## Question 2:

Let D = (N, A) be a digraph with arc values  $c \in \Re^A_+$  which we call *capacities*. Let  $Q = v_1 v_2 \dots v_{k-1} v_k$  be an *st*-diwalk  $(v_1 = s, v_k = t)$ . We define the *capacity* c(Q) of Q to be the minimum over all arcs uv of Q of  $c_{uv}$ , i.e.  $c(Q) = \min\{c_{uv} : uv \in Q\}$ . Think of the arcs as pipes where the amount of liquid that can traverse the pipe is its capacity. The capacity of a sequence of pipes is the capacity of the smallest pipe (the bottleneck). Given an *st*-diwalk Q of maximum capacity, we would like to give a proof that it is indeed of maximum capacity. Call values  $y \in \Re^N$  feasible potentials if

$$\min\{y_u, c_{uv}\} \le y_v \quad \text{for all } uv \in A.$$

- (1) Let y be feasible potentials and Q be an st-diwalk. Show that  $\min\{y_s, c(Q)\} \le y_t$ .
- (2) In this digraph, find a dipath from node 1 to node 5 of maximum capacity. Prove using (1) that it is indeed of maximum capacity.



- (3) Consider now an arbitrary digraph. Prove that for every st-diwalk Q there is an st-dipath P of capacity  $c(P) \ge c(Q)$ .
- (4) Can you always find feasible potentials (using the definition above)? Justify your answer.

#### Question 3:

Let D = (N, A) be a digraph, with distinct nodes  $s, t_1, t_2$  and  $w \in \Re^A$ . Throughout this exercise  $P_1$  denotes an  $st_1$ -dipath, and  $P_2$  denotes an  $st_2$ -dipaths. Consider the following linear program,

$$\min \sum_{uv \in A} w_{uv} x_{uv}$$

$$f_x(u) = \begin{cases} +1 & u = t_1 \text{ or } u = t_2 \\ -2 & u = s \\ 0 & \text{otherwise} \end{cases} \qquad u \in N \qquad (P)$$

$$x_{uv} \ge 0 \qquad uv \in A$$

- (1) Show that  $x^{P_1} + x^{P_2}$  is a feasible solution for (P).
- (2) Find the linear programming dual (D) of (P).
- (3) Suppose we have a feasible solution y of (D) where  $y_s = 0$ . Using weak duality show that if  $w(P_1) + w(P_2) = y_{t_1} + y_{t_2}$  then  $P_1$  is a shortest  $st_1$ -dipath and  $P_2$  is a shortest  $st_2$ -dipath.
- (4) State the complementary slackness conditions for (P) and (D). Using the complementary slackness theorem, show that if y are feasible potentials and all arcs of  $P_1$  and  $P_2$  are equality arcs then  $P_1$  is a shortest  $st_1$ -dipath and  $P_2$  is a shortest  $st_2$ -dipath.

## Question 4:

Let D = (N, A) be a directed graph. Let  $w \in \mathbb{R}^A$  be a vector of arc weights, with  $w_a \ge 0$  for every arc  $a \in A$ . Let  $s \in N$  be a node that can reach every other node.

Consider running Dijkstra's algorithm (as described in Section 2.3 of the Course Notes) on this digraph, with s as the starting node. Let  $S_i$  denote the set of nodes reachable from s in D' during the  $i^{\text{th}}$  iteration of Step 1. (The algorithm in the Course Notes simply calls this set S.) The proof of correctness (in Section 2.3.1) argues that

$$S_1 \subsetneq S_2 \subsetneq S_3 \subsetneq \cdots \subseteq N,$$

so the algorithm must terminate since eventually we'll have  $S_j = N$ . (The notation  $A \subsetneq B$  means that A is a subset of B and |A| < |B|.)

Let  $A'_i$  be the set of equality arcs during the  $i^{\text{th}}$  iteration of Step 1. Is it also true that

$$A_1' \subsetneq A_2' \subsetneq A_3' \subsetneq \cdots?$$

If so, give a proof. If not, give a counterexample.

# Question 5:

- (1) Find a topological ordering of the nodes of the digraph below, using the algorithm described in class (Section 2.4.1 of the Course Notes). Indicate all steps.
- (2) Using the algorithm for shortest dipaths in acyclic digraphs (Section 2.4.2 of the Course Notes), find for every node u the length of the longest *su*-dipath. Indicate all steps.

