

The maximum multiflow problems with bounded fractionality

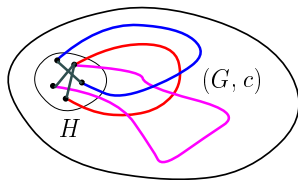
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STOC 2010, Cambridge, USA
June 2010

Multicommodity flows

(G, c) : undirected network
 $G = (VG, EG)$, $c : EG \rightarrow \mathbf{Z}_+$
 H : commodity graph ($VH \subseteq VG$)



Definition

Multiflow $f = \{\varphi_{st} \mid st \in EH\}$, where φ_{st} : (fractional) st -flow,

$$\sum_{st \in EH} |\varphi_{st}(e)| \leq c(e) \quad (e \in EG).$$

*Communication networks, transportation, VLSI,
LP-relaxations of NP-hard problems
(Edge-disjoint paths, Multicut, 0-extension, Sparsest cut, ...)*

Maximum Multiflow Problem

(G, c) : network, H : commodity graph

Total flow-value of multiflow f

$$\|f\| := \sum \{f_{st} \mid st \in EH\}$$

Maximum Multiflow Problem

Maximize $\|f\|$ over all multiflows f in $(G, c; H)$

Fractionality

$\text{frac}(H) :=$ the least positive integer k with property:

\exists $1/k$ -integral maximum flow for $(\forall G, \forall c; H)$.

$$\text{frac}(1) = 1$$

(Ford-Fulkerson 56)

$$\text{frac}(11) = 2$$

(Hu 63)

$$\text{frac}(\underbrace{111 \cdots 1}_{k \geq 3}) =$$

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$$\text{frac}(I) = 1$$

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$$\text{frac}(II) = 2$$

(Hu 63)

$$\text{frac}(\underbrace{III \cdots I}_{k \geq 3}) = +\infty$$

$$\text{frac}(\Delta) = \text{frac}(\boxtimes) = \text{frac}(K_n) = 2$$

(Lovasz 76, Cherkassky 77)

$$\text{frac}(I \Delta) = 2$$

(Karzanov 98)

$$\text{frac}(I \boxtimes) = \text{frac}(K_2 + K_n) = 4$$

(Lomonsov 04)

$$\text{frac}(\Delta \Delta) = ?$$

Karzanov's conjecture

Fractionality problem (Karzanov, ICM Kyoto, 90)

Classify commodity graphs having *finite* fractionality.

(Property P) For every intersecting maximal stable sets A, B, C of H

$$A \cap B = B \cap C = C \cap A.$$

Theorem (Karzanov 89)

If $\text{frac}(H) < +\infty \Rightarrow H$ satisfies P.

Conjecture (Karzanov, ICM Kyoto, 90)

If H satisfies P \Rightarrow

1. $\text{frac}(H) < +\infty$,
2. $\text{frac}(H) \in \{1, 2, 4\}$.

A weighted generalization

(G, c) : network, $S \subseteq VG$: terminal set, $\mu : \binom{S}{2} \rightarrow \mathbf{R}_+$: terminal weight

Multiflow $f = \{\varphi_{st} \mid st \in \binom{S}{2}\}$

Flow-value $\|f\|_\mu := \sum \{\mu(st)f_{st} \mid st \in \binom{S}{2}\}$.

μ -weighted maximum multiflow problem

Maximize $\|f\|_\mu$ over all multiflows f in $(G, c; S)$

- 0-1 weight \Leftrightarrow commodity graph H
- $\text{frac}(\mu) :=$ the least positive integer k s.t. \dots

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Theorem (Karzanov 98 for metrics, H. 09 for general)

If $\text{frac}(\mu) < +\infty \Rightarrow \dim T_\mu \leq 2$,

Tight span (Isbell 64, Dress 84)

$T_\mu := \text{Minimal } \{p \in \mathbf{R}_+^S \mid p(s) + p(t) \geq \mu(s, t) \text{ } s, t \in S\}$

Remark (H. 09)

H satisfies property P $\Leftrightarrow \dim T_{\mu_H} \leq 2$

Main Theorem

Main Theorem (H. 09, STOC 2010)

If $\dim T_\mu \leq 2$,

1. \exists **1/12-integral** maximum multiflow
in μ -max multiflow problem for every **Eulerian** network,
($\rightarrow \exists$ **1/24-integral** max multiflow for every network)
2. \exists strongly polytime algorithm to find it *provided μ is 0-1*.

Corollary

- $\text{frac}(\mu) \in \{1, 2, 3, 4, 6, 8, 12, 24, +\infty\}$
- $\text{frac}(\mu) < +\infty \Leftrightarrow \dim T_\mu \leq 2$
- $\text{frac}(H) < +\infty \Leftrightarrow \text{Property P}$

We do not know whether 1/24 is tight !!

Proof Idea

Synchronizing Primal & Dual

Dual: LP-dual \rightarrow *minimum O -extension on a **folder complex***

Primal: **Fractional** splitting-off & potential update

Proof Idea

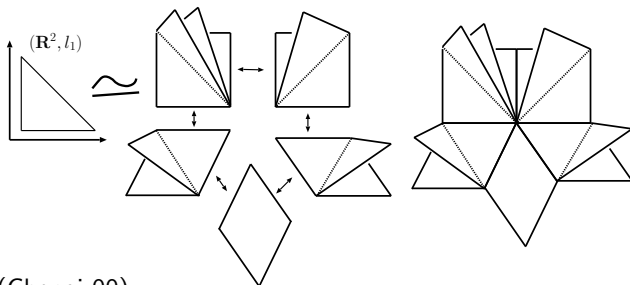
Synchronizing Primal & Dual

Dual: LP-dual \rightarrow *minimum O -extension on a folder complex*

Primal: Fractional splitting-off & potential update

A key concept: folder complex (\simeq 2-dimensional tight span)

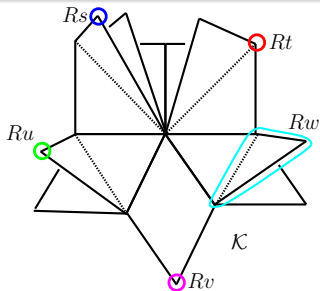
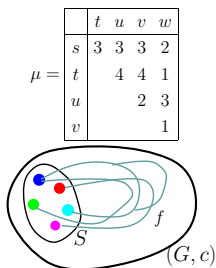
\mathcal{K} : metrized polygonal complex obtained by gluing folders:



(Chepoi 00)

\mathcal{K} : folder complex $\stackrel{\text{def}}{\iff} \begin{cases} \mathcal{K} \text{ is simply-connected, and} \\ \text{link graph of each vertex has girth } \geq 8. \end{cases}$
 $\iff \text{CAT}(0) \text{ under } l_2\text{-metrization.}$

Folder complex and multiflow combinatorial duality

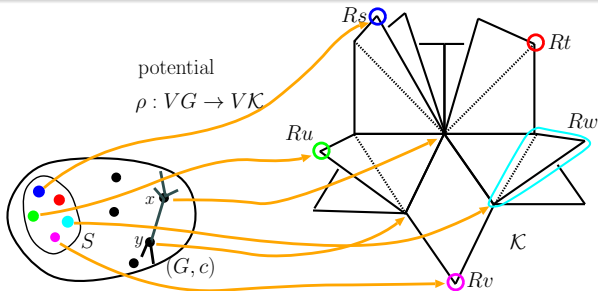


Theorem (H. 09)

Suppose \exists folder complex \mathcal{K} with *normal regions* $\{R_s\}_{s \in S}$ s.t.

$$\mu(s, t) = d_{\mathcal{K}, l_1}(R_s, R_t) \quad (s, t \in S).$$

Folder complex and multiflow combinatorial duality



Theorem (H. 09)

Suppose \exists folder complex \mathcal{K} with *normal regions* $\{R_s\}_{s \in S}$ s.t.
 $\mu(s, t) = d_{\mathcal{K}, h}(R_s, R_t) \quad (s, t \in S).$

$$\max_f \|f\|_\mu = \min \sum_{xy \in EG} c(xy) d_{\mathcal{K}, h}(\rho(x), \rho(y))$$

s.t. $\rho : VG \rightarrow VK, \rho(s) \in R_s \quad \leftarrow$ *potential*

- $\dim T_\mu \leq 2$ if and only if μ is realized by a folder complex.
- optimal potential ρ is obtained by solving LP-dual.

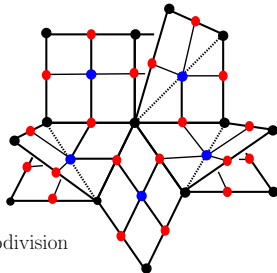
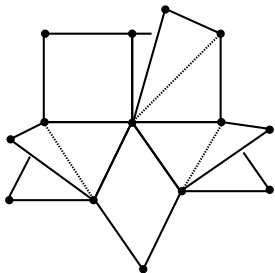
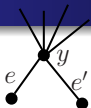
Splitting-off

- fork: $\tau = (e, y, e')$



Splitting-off

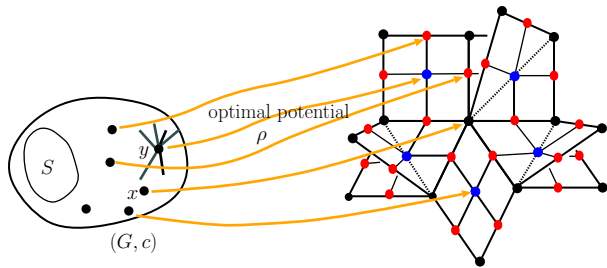
- fork: $\tau = (e, y, e')$



2-subdivision

Splitting-off

- fork: $\tau = (e, y, e')$



Proposition (H. 09)

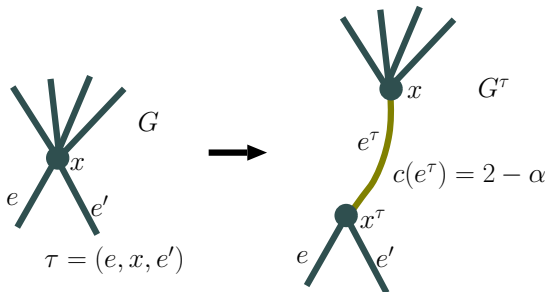
(G, c) : Eulerian, $\rho : VG \rightarrow VK$: optimal potential, y : inner node
 If $\rho(y) = \bullet$, then y has a splittable fork.

Approach (after some preprocessing on terminals)

(G, c) : Eulerian, ρ : optimal potential
 $(G, c; \rho) \rightarrow \dots \rightarrow (G', c'; \rho')$ until $\rho(V^{in} G') = \bullet$ with (G', c') Eulerian

Fractional splitting-off & potential update

- Fractional splitting-off



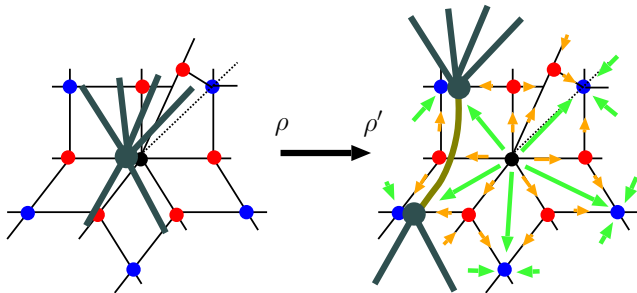
- Maximum possible value: $(c \cdot d^\rho := \sum_{xy \in EG} c(xy) d_K(\rho(x), \rho(y)))$

$$\alpha(\tau) = \min \left\{ \frac{c \cdot d^{\rho'} - c \cdot d^\rho}{d^{\rho'}(e^\tau)} \mid \begin{array}{l} \rho' : \text{potential,} \\ d^{\rho'}(e^\tau) > 0 \end{array} \right\}$$

Update $(G, c; \rho) \rightarrow (G^\tau, c; \rho')$, $c(e^\tau) := 2 - \alpha(\tau)$

Fractional splitting-off & potential update

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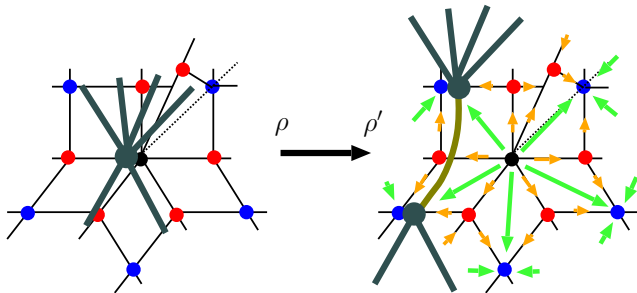
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We can take ρ' so that potentials move toward •

Fractional splitting-off & potential update

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Update $(G, c; \rho) \rightarrow (G^\tau, c; \rho')$, $c(e^\tau) := 2 - \alpha(\tau)$

We can take ρ' so that potentials move toward \bullet

\rightarrow Capacities of edges between $\rho^{-1}(\bullet)$ cancel out.

\rightarrow We can make $(G, c; \rho)$ so that $\rho(V^{in}G) = \bullet$ and $(G, 12c)$ is Eulerian.

Concluding remarks

- we do not know whether 24 is tight
... conjectured tight upper bound is 4.
- proof is lengthy and complicated
- polytime algorithm provided the size of \mathcal{K} is fixed
(μ is 0-1 $\Rightarrow \exists O(|S|^2)$ -size \mathcal{K} realizing μ).
- many new classes of $\text{frac} = 2, 4$
- CAT(0)-complex
- application to approximation algorithms for integer multiflows ?

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Thank you for your attention !