

CLRS3 lemma 24.15 (used in Bellman-Ford). Consider a weighted directed graph. Consider any shortest path from s to t ,

$$s = v_0 \rightarrow v_1 \rightarrow \dots \rightarrow v_k = t.$$

Suppose we initialize the data structure by

$$v.\text{dist} = \infty \text{ for all vertices other than } s$$

$$s.\text{dist} = 0$$

and then we perform a sequence of relaxation steps that includes, in order, relaxing $v_0 \rightarrow v_1$, then $v_1 \rightarrow v_2$, then ... then $v_{k-1} \rightarrow v_k$. After these relaxations, and at all times thereafter, $v_k.\text{dist} = \text{distance}(s \text{ to } v_k)$.

We'll prove by induction that, after the i th edge has been relaxed,
 $v_i.\text{dist} = \text{distance}(s \text{ to } v_i)$

BASE CASE $i = 0$. Note that $s = v_0$. We initialized $s.\text{dist} = 0$, and $\text{distance}(s \text{ to } s) = 0$, so the induction hypothesis is true.

INDUCTION STEP: ...

→ If there's a graph with ^{-ve} weight cycle, it's possible that $\text{distance}(s \text{ to } s) = -\infty!$

So, is this proof right, wrong, or not even wrong?

Max-Flow Min-Cut
and
Lagrangian optimization

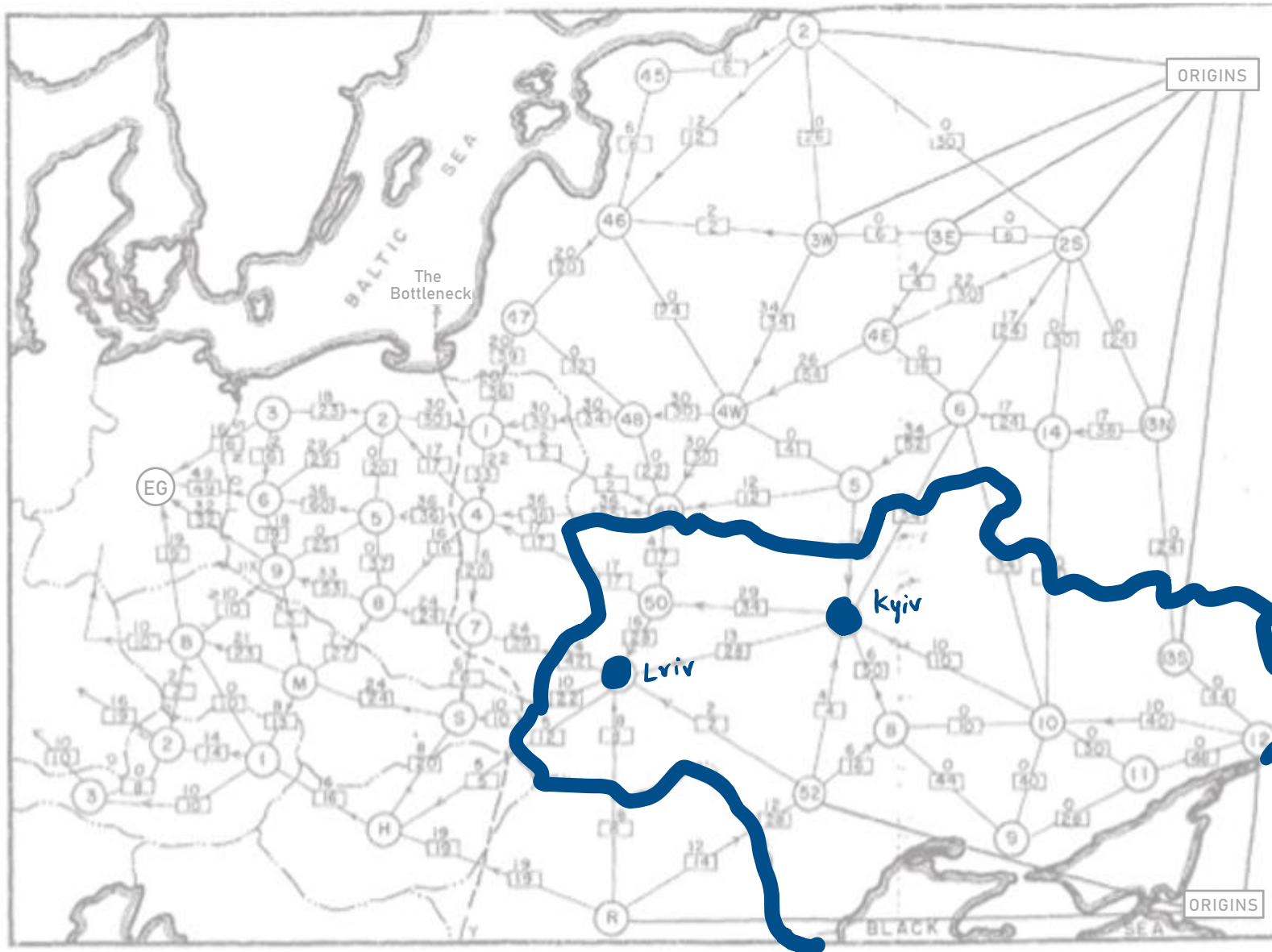
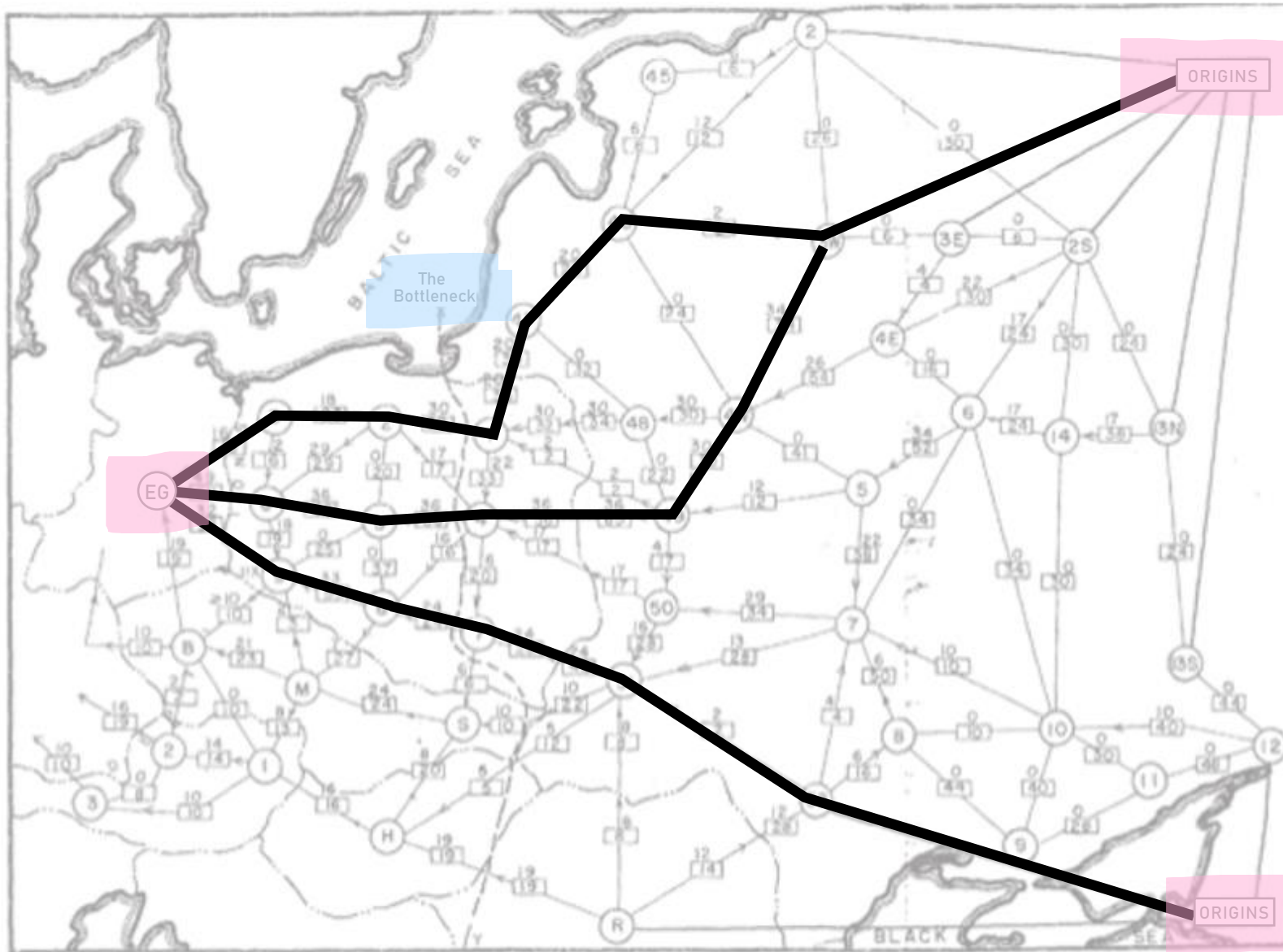


Fig. 7 — Traffic pattern: entire network available

Legend:
 - - - - - International boundary
 (B) Railway operating division
 ← [12] → Capacity: 12 each way per day. Required flow of 9 per day toward destinations (in direction of arrow) with equivalent number of returning trains in opposite direction
 All capacities in trains } each way per day
 } 1000's of tons
 Origins: Divisions 2, 3W, 3E, 2S, 13N, 13S, 12, 52 (USSR), and Roumania
 Destinations: Divisions 3, 6, 9 (Poland); 8 (Czechoslovakia); and 2, 3 (Austria)
 Alternative destinations: Germany or East Germany
 Note: IIX of Division 9, Poland



The Bottleneck

EG

ORIGINS

ORIGINS

Fig. 7 — Traffic pattern: entire network available

Legend:

- International boundary
- ⊙ Railway operating division
- ← [12] → Capacity: 12 each way per day. Required flow of 9 per day toward destinations (in direction of arrow) with equivalent number of returning trains in opposite direction

All capacities in $\sqrt{1000}$'s of tons each way per day

Origins: Divisions 2, 3W, 3E, 2S, 13N, 13S, 12, 52 (USSR), and Roumania

Destinations: Divisions 3, 6, 9 (Poland); B (Czechoslovakia); and 2, 3 (Austria)

Alternative destinations: Germany or East Germany

Note: IIX of Division 9, Poland

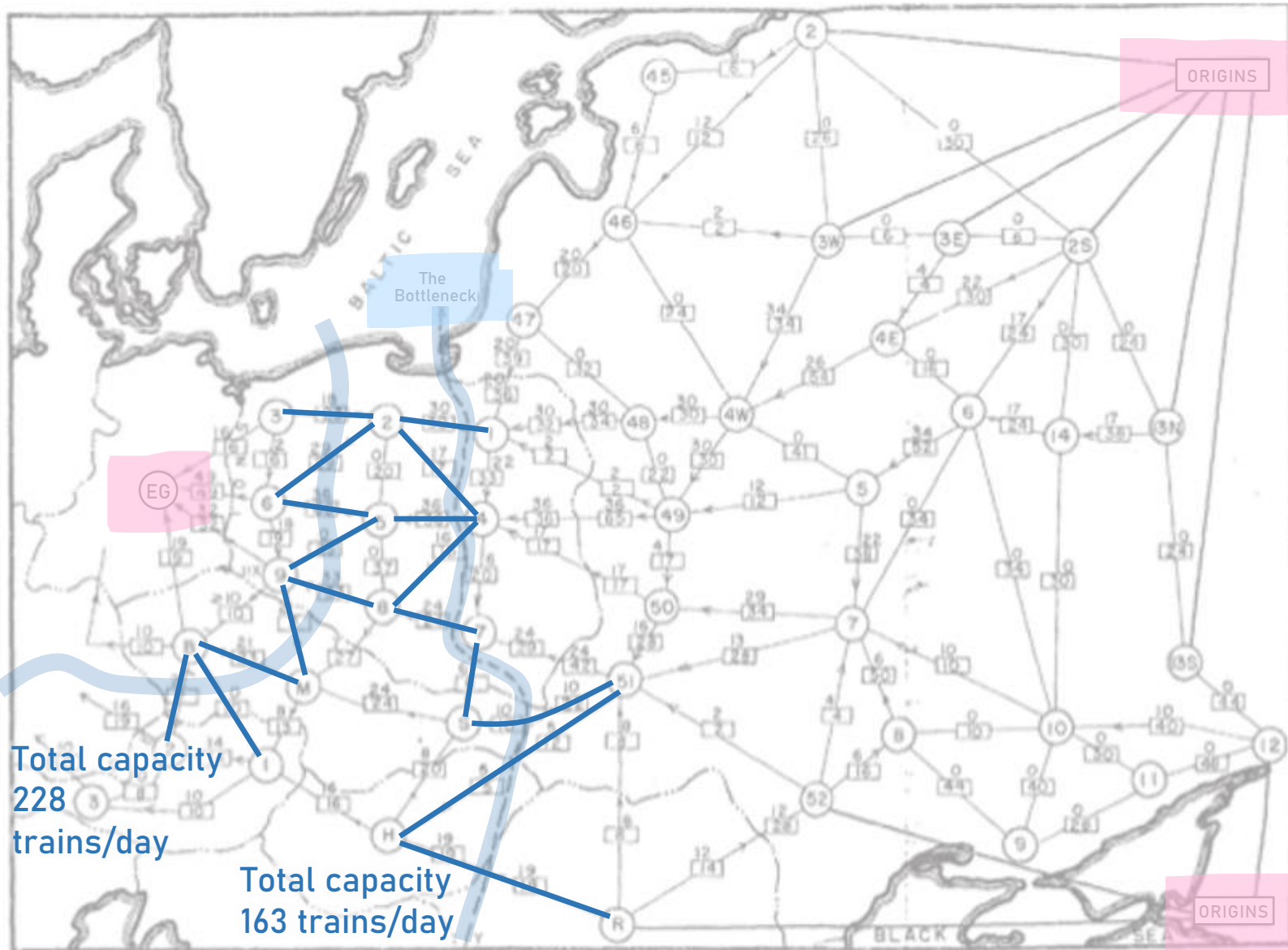


Fig. 7 — Traffic pattern: entire network available

Legend:
 - - - International boundary
 (B) Railway operating division
 ← [12] → Capacity: 12 each way per day. Required flow of 9 per day toward destinations (in direction of arrow) with equivalent number of returning trains in opposite direction

All capacities in $\sqrt{1000}$'s of tons each way per day

Origins: Divisions 2, 3W, 3E, 2S, 13N, 13S, 12, 52 (USSR), and Roumania

Destinations: Divisions 3, 6, 9 (Poland); 8 (Czechoslovakia); and 2, 3 (Austria)

Alternative destinations: Germany or East Germany

Note: IX of Division 9, Poland

Total capacity
228
trains/day

Total capacity
163 trains/day

The Bottleneck

ORIGINS

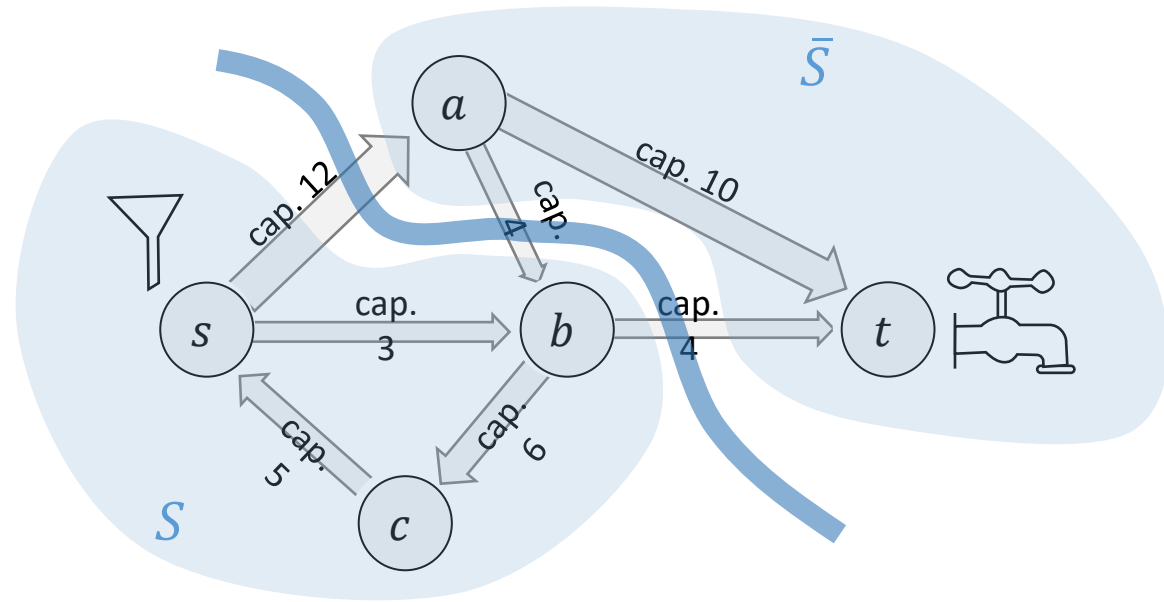
ORIGINS

EG

A **cut** is a partition of the vertices into two sets, $V = S \cup \bar{S}$, with the source vertex $s \in S$ and the sink vertex $t \in \bar{S}$.

The **capacity** of the cut is

$$\text{capacity}(S, \bar{S}) = \sum_{\substack{u \in S, v \in \bar{S}: \\ u \rightarrow v}} c(u \rightarrow v)$$



MAX-FLOW MIN-CUT THEOREM

For any flow f and any cut (S, \bar{S}) ,

$$\text{value}(f) \leq \text{capacity}(S, \bar{S})$$

This Person Does Not Exist x +
https://thispersondoesnotexist.com Not syncing



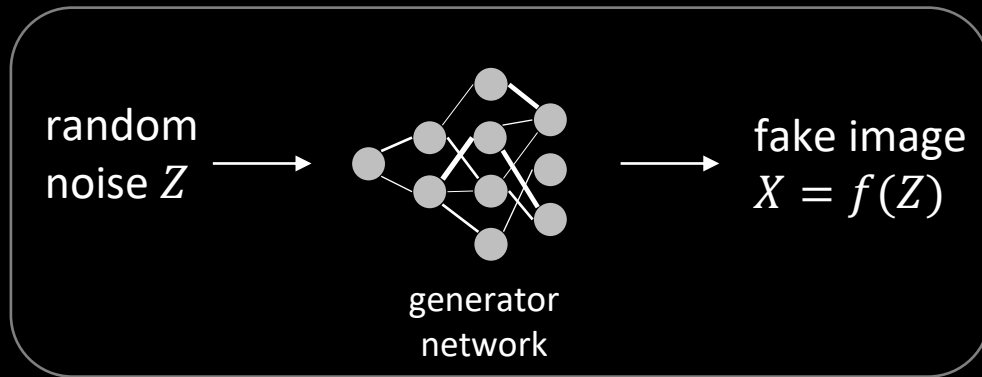
Imagined by a GAN ([generative adversarial network](#))
[StyleGAN2](#) (Dec 2019) - [Karras et al.](#) and Nvidia
Don't panic. Learn how it works [\[1\]](#) [\[2\]](#) [\[3\]](#)
Code for training your own [\[original\]](#) [\[simple\]](#) [\[light\]](#)
[Art](#) • [Cats](#) • [Horses](#) • [Chemicals](#) • [Contact me](#)
[Another](#) ✕

Given a dataset of images, how can we train a neural network to be able to generate realistic fakes?



Flickr-Faces-HQ Dataset (FFHQ)
<https://github.com/NVlabs/ffhq-dataset>

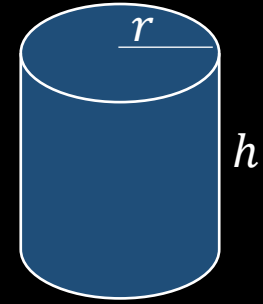
Given a dataset of images, how can we train a neural network to be able to generate realistic fakes?



This problem turns out to have close links to the max-flow min-cut theorem: they're both about Lagrangian duality ...

Maths for NST B lecture 17

A right-circular cylinder of radius r and height h has volume $\pi r^2 h$ and surface area $2\pi r^2 + 2\pi r h$. Given the surface area is A , find the largest possible volume.



$$\mathcal{L}(r, h; \lambda) = \pi r^2 h - \lambda(2\pi r^2 + 2\pi r h - A)$$

1. Write out the Lagrangian \mathcal{L} , as above
2. For a given λ , find $r \geq 0$ and $h \geq 0$ to maximize $\mathcal{L}(r, h; \lambda)$
3. Choose λ so that these r and h satisfy the constraint

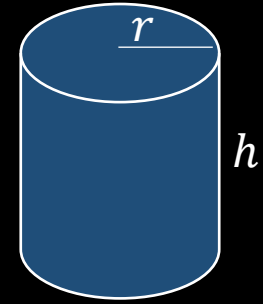
$$\text{Step 2: } \left. \begin{aligned} \frac{\partial \mathcal{L}}{\partial r} &= 2\pi r h - \lambda(4\pi r + 2\pi h) = 0 \\ \frac{\partial \mathcal{L}}{\partial h} &= \pi r^2 - \lambda(2\pi r) = 0 \end{aligned} \right\} \Rightarrow \begin{aligned} h &= 4\lambda \\ r &= 2\lambda \end{aligned}$$

$$\text{Step 3: } 2\pi r^2 + 2\pi r h = A \Rightarrow 8\pi \lambda^2 + 16\pi \lambda^2 = A \Rightarrow \lambda = \sqrt{\frac{A}{24\pi}}$$

$$\text{This gives } V = \pi r^2 h = 16\pi \lambda^3 = 16\pi \left(\frac{A}{24\pi}\right)^{3/2}$$

Maths for NST B lecture 17

A right-circular cylinder of radius r and height h has volume $\pi r^2 h$ and surface area $2\pi r^2 + 2\pi r h$. Given the surface area is A , find the largest possible volume.



$$\mathcal{L}(r, h; \lambda) = \pi r^2 h - \lambda(2\pi r^2 + 2\pi r h - A)$$

For every λ , and for every (r, h) such that $\text{area}(r, h) = A$,

$$\begin{aligned} \text{volume}(r, h) &= \pi r^2 h \\ &= \pi r^2 h - \lambda(\text{area}(r, h) - A) \\ &= \mathcal{L}(r, h; \lambda) \\ &\leq \max_{r', h' \geq 0} \mathcal{L}(r', h'; \lambda) \\ &:= \text{cap}(\lambda) \end{aligned}$$

Thus, for every λ ,

$$\max_{r, h : \text{area}(r, h) = A} \text{volume}(r, h) \leq \text{cap}(\lambda)$$

Thus,

$$\max_{r, h : \text{area}(r, h) = A} \text{volume}(r, h) \leq \min_{\lambda} \text{cap}(\lambda)$$

This argument
is called
"weak
Lagrangian
duality"

Section 6.2

Given a weighted directed graph g with a source s and a sink t , find a flow from s to t with maximum possible value.

$$\text{maximize } \text{val}(f) = \sum_{u: s \rightarrow u} f_{su} - \sum_{w: w \rightarrow s} f_{ws}$$

$$\text{over } f \in \mathbb{R}^E, \quad 0 \leq f_{uv} \leq C_{uv} \text{ for all edges } u \rightarrow v$$

$$\text{such that } \sum_{u: v \rightarrow u} f_{vu} - \sum_{w: w \rightarrow v} f_{wv} = 0 \text{ for all } v \in V \setminus \{s, t\}$$

The Lagrangian is

$$\mathcal{L}(f; \lambda) = \left(\sum_{u: s \rightarrow u} f_{su} - \sum_{w: w \rightarrow s} f_{ws} \right) - \sum_{v \neq s, t} \lambda_v \left(\sum_{u: v \rightarrow u} f_{vu} - \sum_{w: w \rightarrow v} f_{wv} \right)$$

Lagrangian weak duality says that for any flow f and for any λ ,

$$\text{val}(f) \leq \max_{f': 0 \leq f' \leq C} \mathcal{L}(f'; \lambda)$$

The Lagrangian is

$$\mathcal{L}(f; \lambda) = \left(\sum_{u: s \rightarrow u} f_{su} - \sum_{w: w \rightarrow s} f_{ws} \right) - \sum_{v \neq s, t} \lambda_v \left(\sum_{u: v \rightarrow u} f_{vu} - \sum_{w: w \rightarrow v} f_{wv} \right)$$

Lagrangian weak duality says that for any flow f and for any λ ,

$$\text{val}(f) \leq \max_{f': 0 \leq f' \leq C} \mathcal{L}(f'; \lambda)$$

$$\begin{aligned} \mathcal{L}(f'; \lambda) &= \sum_v \delta_v \left(\sum_{u: v \rightarrow u} f'_{vu} - \sum_{w: w \rightarrow v} f'_{wv} \right) \text{ where } \delta_v = \begin{cases} 1 & \text{if } v = s \\ 0 & \text{if } v = t \\ \lambda_v & \text{otherwise} \end{cases} \\ &= \sum_{v, u: v \rightarrow u} \delta_v f'_{vu} - \sum_{v, w: w \rightarrow v} \delta_w f'_{wv} \\ &= \sum_{a, b: a \rightarrow b} \delta_a f'_{ab} - \sum_{b, a: a \rightarrow b} \delta_b f'_{ab} \\ &= \sum_{a, b: a \rightarrow b} f'_{ab} (\delta_a - \delta_b) \end{aligned}$$

This is maximized at $f'_{ab} = \begin{cases} c_{ab} & \text{if } \delta_a > \delta_b \\ 0 & \text{if } \delta_a < \delta_b \\ ? & \text{if } \delta_a = \delta_b \end{cases} = \begin{cases} c_{ab} & \text{if } a \in S, b \notin S \\ 0 & \text{if } a \notin S, b \in S \\ ? & \text{if } a, b \text{ on same side} \end{cases}$

Weak duality holds for any λ . Let's consider $\lambda_v = \begin{cases} 1 & \text{if } v \in S \\ 0 & \text{if } v \notin S \end{cases}$ for some cut (S, \bar{S})

For such a λ , $\max_{0 \leq f' \leq C} \mathcal{L}(f'; \lambda) = \sum_{a \in S, b \notin S} c_{ab}$ = capacity (S, \bar{S})

The max-flow min-cut theorem is an application of Lagrangian weak duality