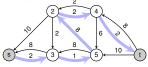


#### Residual Graph $G_t = (V, E_t, c_t)$ :



#### 6.3: Maximum Flows

Frank Stajano

Thomas Sauerwald

Lent 2015



#### **Announcements**

- Deadline for Microchallenge 7 today!
- There is a list of errata for the slides on the webpage
- There might be a little bit of time in the last lecture to revisit one of the previous topics and briefly discuss some data structure/algorithm/proof etc. which may or may not have been covered in previous lectures.

If you have any suggestion, please send an email today.



#### **Outline**

#### Analysis of Ford-Fulkerson

Matchings in Bipartite Graphs

Introduction and Line Intersection



#### **Max-Flow Min-Cut Theorem**

#### Theorem

The value of the max-flow is equal to the capacity of the min-cut, that is

$$\max_{f} |f| = \min_{S,T \subset V} \operatorname{cap}(S,T).$$



#### **Analysis of Ford-Fulkerson**

```
    0: def FordFulkerson(G)
    1: initialize flow to 0 on all edges
    2: while an augmenting path in G<sub>f</sub> can be found:
    3: push as much extra flow as possible through it
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If all capacities c(u, v) are integral, then the flow at every iteration of Ford-Fulkerson is integral.



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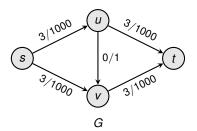
#### Theorem

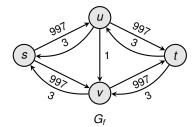
For integral capacities c(u, v), Ford-Fulkerson terminates after  $V \cdot C$  iterations, where  $C := \max_{u,v} c(u, v)$  and returns the maximum flow.

at the time of termination, no augmenting path ⇒ Ford-Fulkerson returns maxflow (Key Lemma)



#### Slow Convergence of Ford-Fulkerson (Figure 26.7)

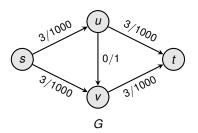


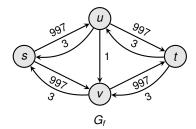


Number of iterations is at least  $C := \max_{u,v} c(u,v)!$ 



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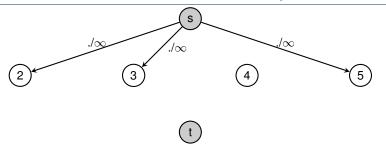




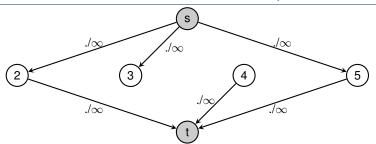
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For irrational capacities, Ford-Fulkerson may even fail to terminate!

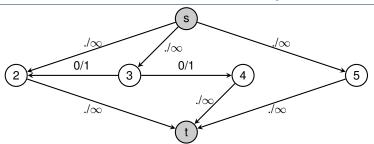






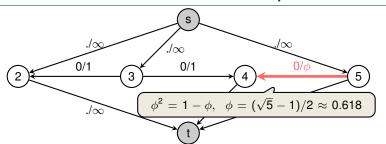




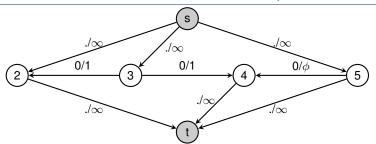




6.3: Maximum Flows T.S. 7



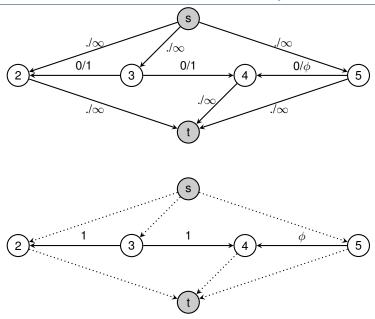




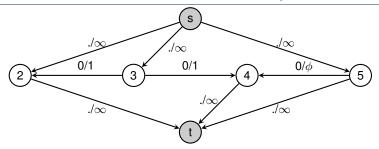


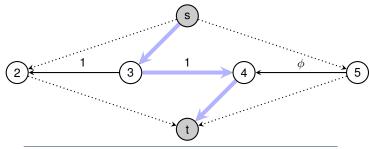
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7

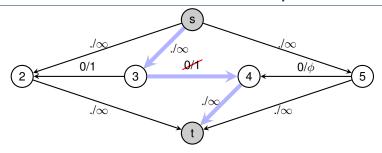


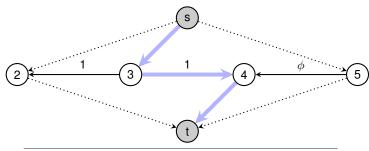




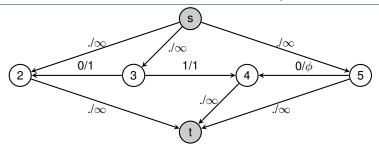


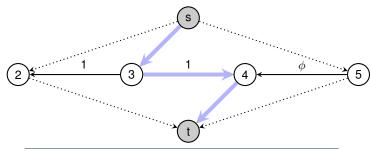


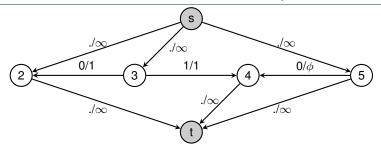


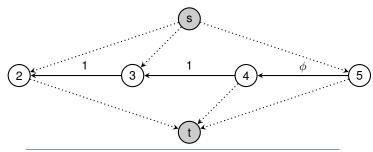




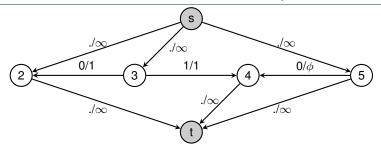


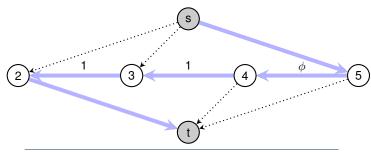




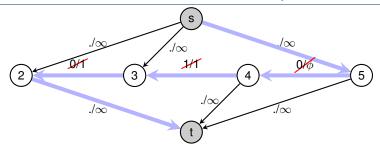


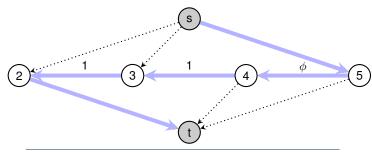




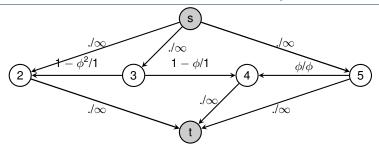




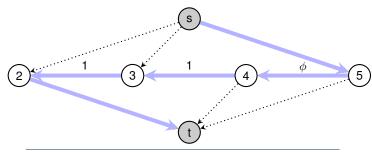




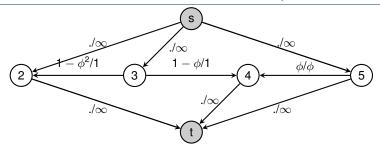




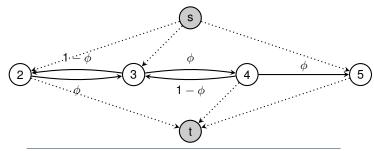
Iteration: 2,  $|f| = 1 + \phi$ 



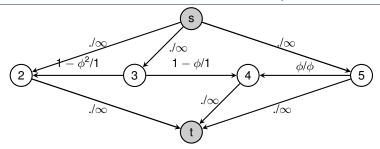




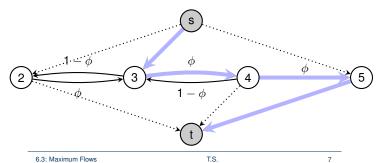
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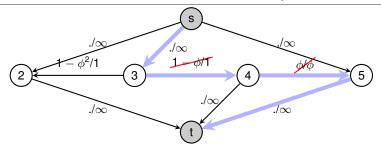




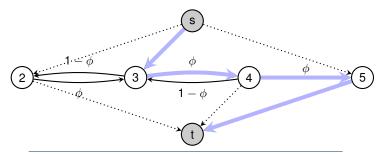
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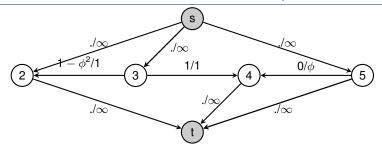




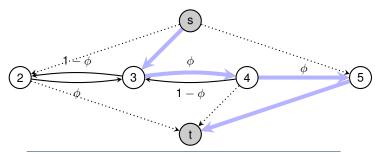
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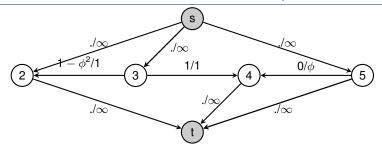




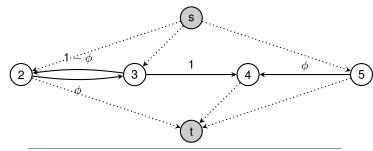


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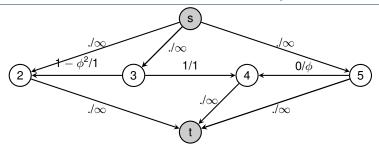




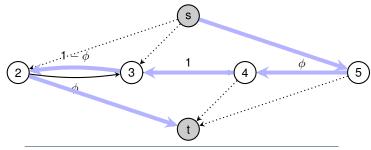
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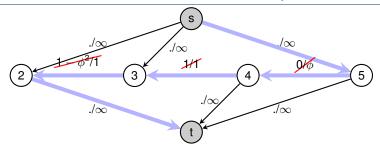




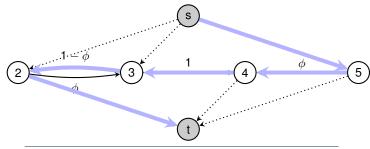
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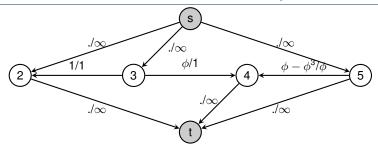




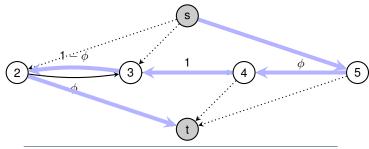
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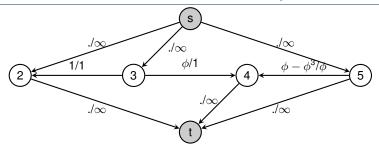




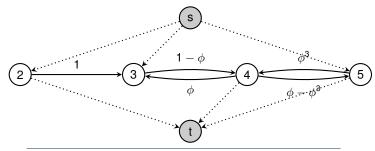
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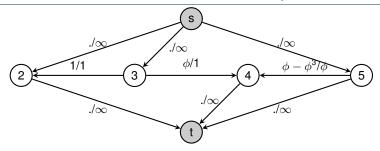




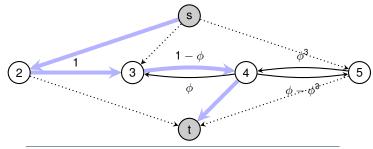
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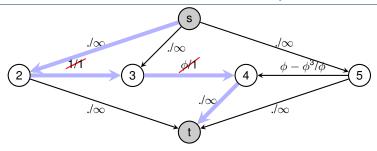




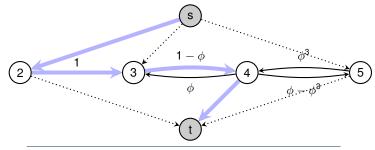
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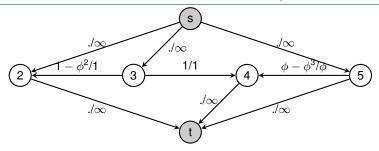




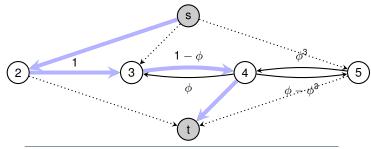
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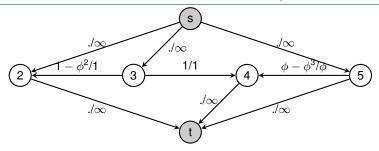




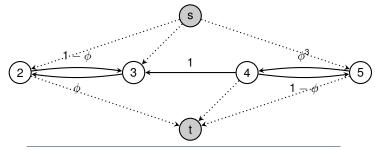
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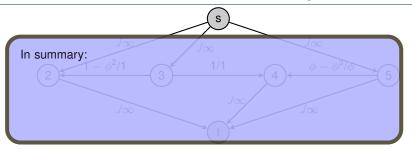


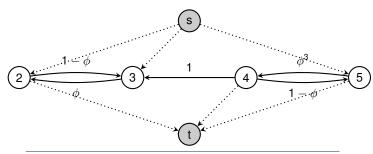


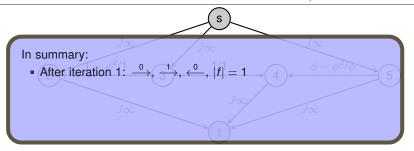
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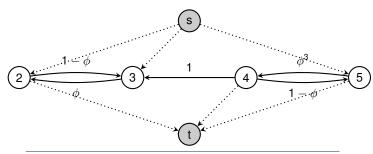






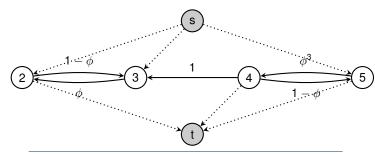






In summary:

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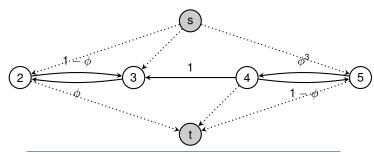




# S

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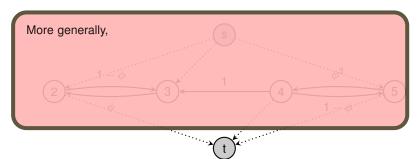






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# More generally,

• For every  $i = 0, 1, \dots$  after iteration  $1 + 4 \cdot i$ :  $\stackrel{1-\phi^{2i}}{\longrightarrow}$ ,  $\stackrel{1}{\longrightarrow}$ ,  $\stackrel{\phi-\phi^{2i+1}}{\longrightarrow}$ 







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$$|f| = 1 + 2\sum_{k=1}^{2i} \Phi^i \approx 4.23607 < 5$$







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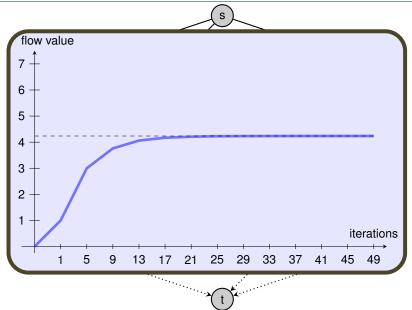
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- $|f| = 1 + 2\sum_{k=1}^{2i} \Phi^i \approx 4.23607 < 5$
- It does not even converge to a maximum flow!









Ford-Fulkerson Method -

works only for integral (rational) capacities



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- Runtime:  $O(E \cdot |f^{\text{max}}|) = O(E \cdot V \cdot C)$



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Capacity-Scaling Algorithm \_\_\_\_\_



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#### Capacity-Scaling Algorithm

- Idea: Find an augmenting path with high capacity
- Consider subgraph of  $G_f$  consisting of edges (u, v) with  $c_f(u, v) > \Delta$
- scaling parameter  $\Delta$ , which is initially  $2^{\lceil \log_2 C \rceil}$  and 1 after termination
- Runtime:  $O(E^2 \cdot \log C)$



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#### - Edmonds-Karp Algorithm

- Idea: Find the shortest augmenting path in G<sub>f</sub>
- Runtime: O(E<sup>2</sup> · V)



#### **Outline**

Analysis of Ford-Fulkerson

Matchings in Bipartite Graphs

Introduction and Line Intersection



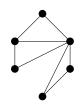
Matching -

A matching is a subset  $M \subseteq E$  such that for all  $v \in V$ , at most one edge of M is incident to v.



Matching

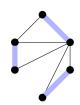
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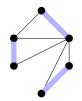
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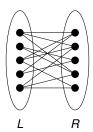
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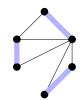
Bipartite Graph -

A graph G is bipartite if V can be partitioned into L and R so that all edges go between L and R.



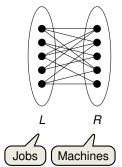
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- Bipartite Graph -

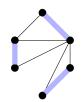
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Matching

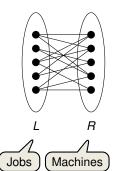
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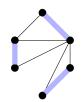
Given a bipartite graph  $G = (L \cup R, E)$ , find a matching of maximum cardinality.





Matching

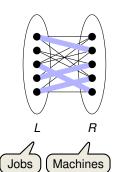
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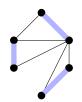
Given a bipartite graph  $G = (L \cup R, E)$ , find a matching of maximum cardinality.





Matching

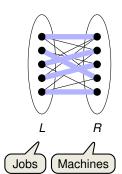
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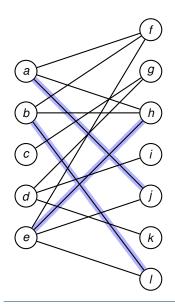
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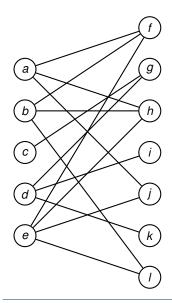






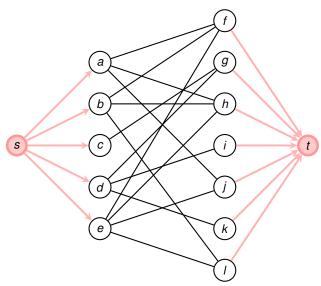


6.3: Maximum Flows T.S. 22

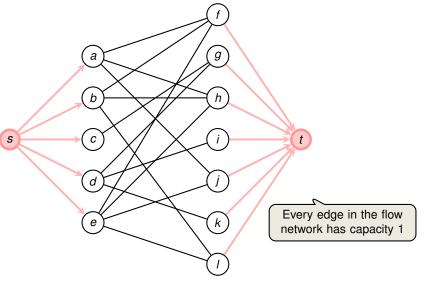




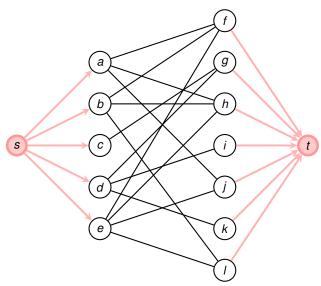
6.3: Maximum Flows T.S. 22



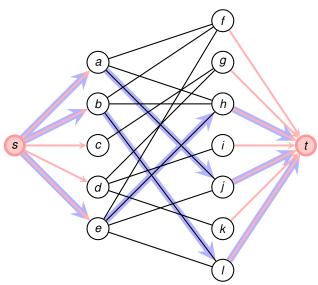




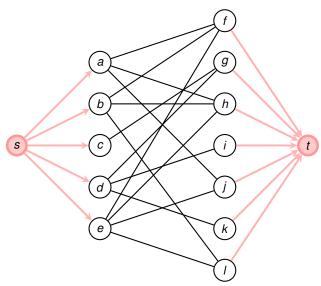




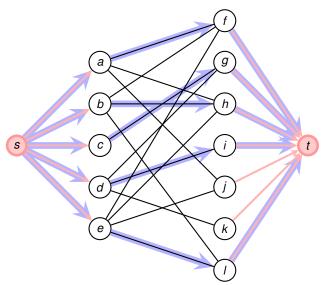










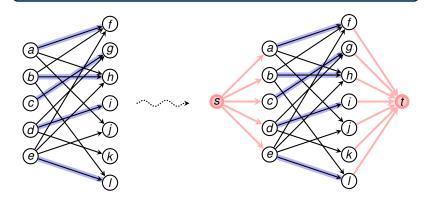




# Correspondence between Maximum Matchings and Max Flow

Theorem (Corollary 26.11)

The cardinality of a maximum matching M in a bipartite graph G equals the value of a maximum flow f in the corresponding flow network  $\widetilde{G}$ .





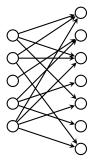
Graph G

6.3: Maximum Flows T.S. 23

Graph  $\widetilde{G}$ 

## From Matching to Flow

Given a maximum matching of cardinality k

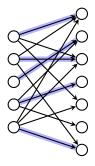


Graph G



## From Matching to Flow

Given a maximum matching of cardinality k

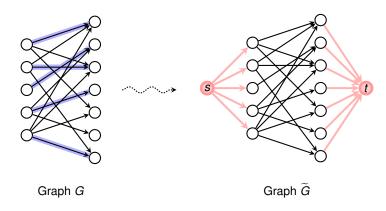


Graph G



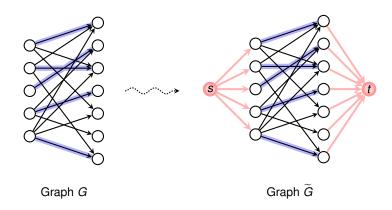
### From Matching to Flow

- Given a maximum matching of cardinality k
- Consider flow f that sends one unit along each each of k paths





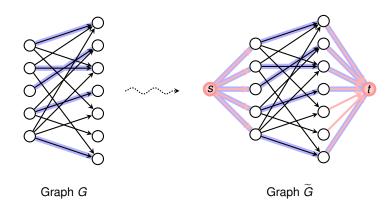
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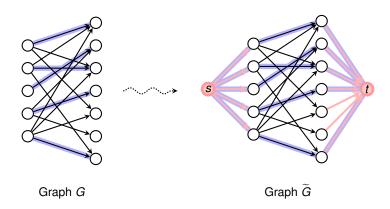
24

- Given a maximum matching of cardinality k
- Consider flow f that sends one unit along each each of k paths





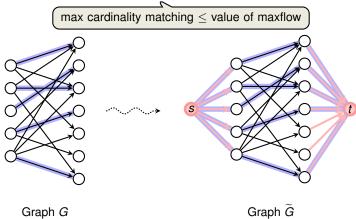
- Given a maximum matching of cardinality k
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- $\Rightarrow$  f is a flow and has value k





24

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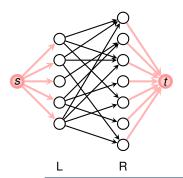




• Let f be a maximum flow in  $\widetilde{G}$  of value k

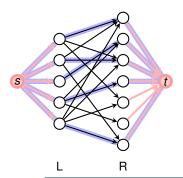


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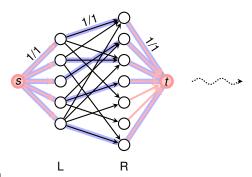
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6.3: Maximum Flows

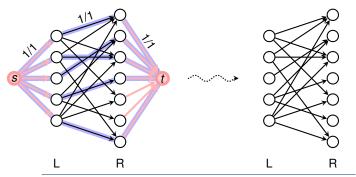
- Let f be a maximum flow in  $\widetilde{G}$  of value k
- Integrality Theorem  $\Rightarrow$   $f(u, v) \in \{0, 1\}$  and k integral





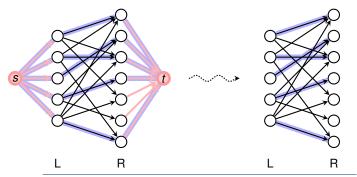
6.3: Maximum Flows

- Let f be a maximum flow in  $\widetilde{G}$  of value k
- Integrality Theorem  $\Rightarrow f(u, v) \in \{0, 1\}$  and k integral
- Let M' be all edges from L to R which carry a flow of one



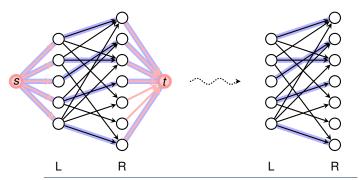


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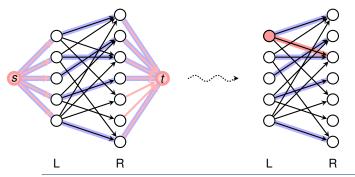
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- Let M' be all edges from L to R which carry a flow of one
- a) Flow Conservation





6.3: Maximum Flows T.S. 25

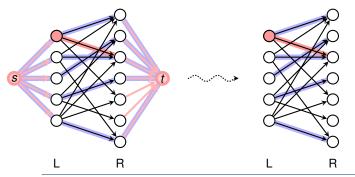
- Let f be a maximum flow in  $\widetilde{G}$  of value k
- Integrality Theorem  $\Rightarrow f(u, v) \in \{0, 1\}$  and k integral
- Let M' be all edges from L to R which carry a flow of one
- a) Flow Conservation  $\Rightarrow$  every node in L sends at most one unit





6.3: Maximum Flows T.S. 25

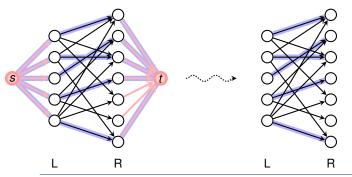
- Let f be a maximum flow in  $\widetilde{G}$  of value k
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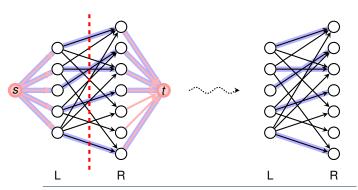
6.3: Maximum Flows T.S. 25

- Let f be a maximum flow in  $\widetilde{G}$  of value k
- Integrality Theorem  $\Rightarrow f(u, v) \in \{0, 1\}$  and k integral
- Let M' be all edges from L to R which carry a flow of one
- a) Flow Conservation ⇒ every node in *L* sends at most one unit
- b) Flow Conservation ⇒ every node in *R* receives at most one unit



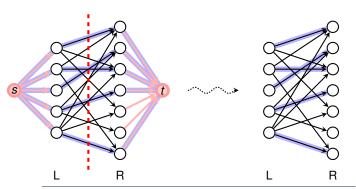


- Let f be a maximum flow in  $\widetilde{G}$  of value k
- Integrality Theorem  $\Rightarrow f(u, v) \in \{0, 1\}$  and k integral
- Let M' be all edges from L to R which carry a flow of one
- a) Flow Conservation  $\Rightarrow$  every node in L sends at most one unit
- b) Flow Conservation ⇒ every node in *R* receives at most one unit
- c) Cut  $(L \cup \{s\}, R \cup \{t\})$



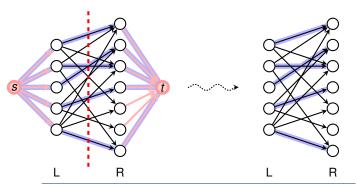


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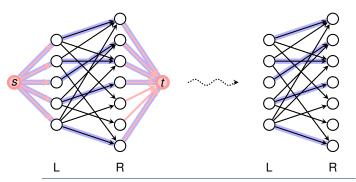


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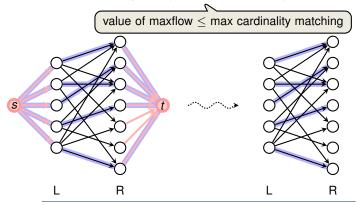


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- $\Rightarrow$  By a) & b), M' is a matching and by c), M' has cardinality k

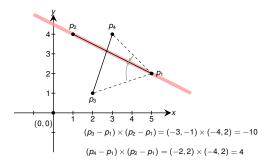




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# 7: Geometric Algorithms

Frank Stajano

**Thomas Sauerwald** 





### **Outline**

Analysis of Ford-Fulkerson

Matchings in Bipartite Graphs

Introduction and Line Intersection



### Computational Geometry -

Branch that studies algorithms for geometric problems



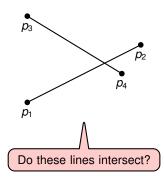
### Computational Geometry -

- Branch that studies algorithms for geometric problems
- typically, input is a set of points, line segments etc.



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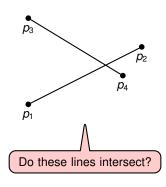
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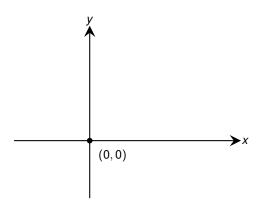
### - Applications -

- computer graphics
- computer vision
- textile layout
- VLSI design

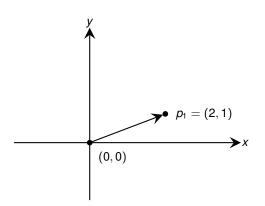
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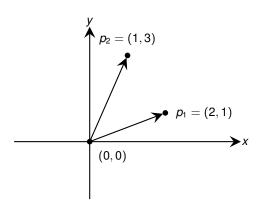




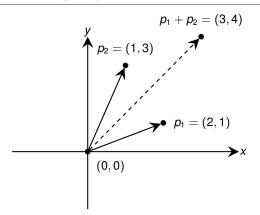




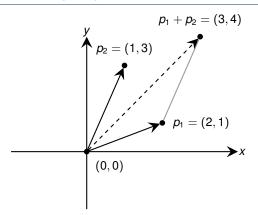




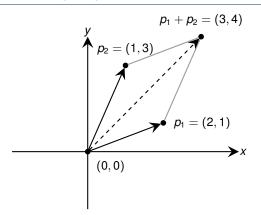




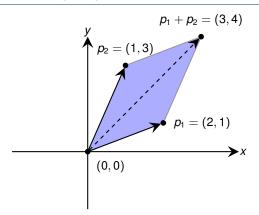




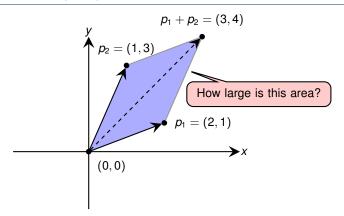




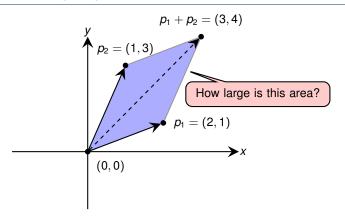






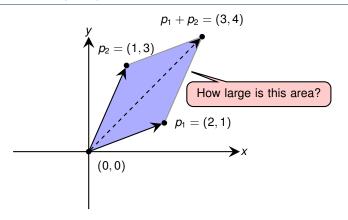






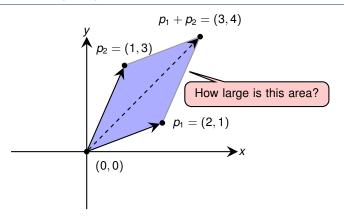
$$p_1 \times p_2$$





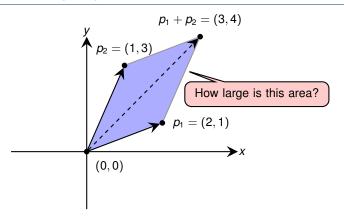
$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix}$$





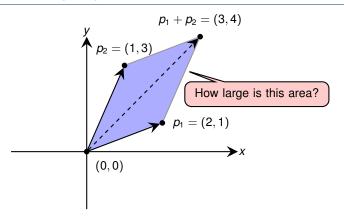
$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1$$





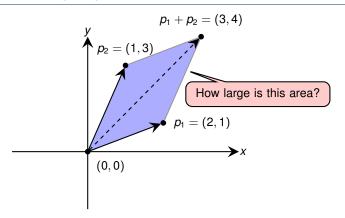
$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1$$





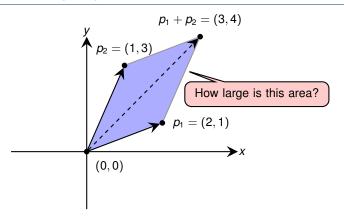
$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$





$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$
  
 $p_2 \times p_1$ 

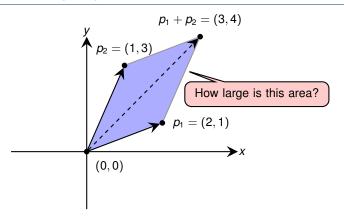




$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$

$$p_2 \times p_1 = y_1 x_2 - y_2 x_1$$

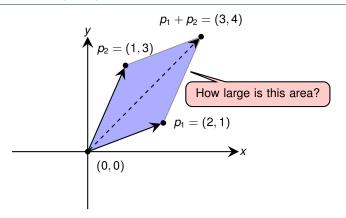




$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$

$$p_2 \times p_1 = y_1 x_2 - y_2 x_1 = -(p_1 \times p_2)$$

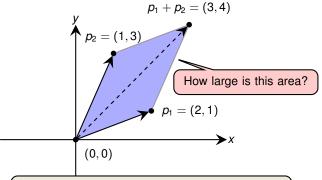




$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$

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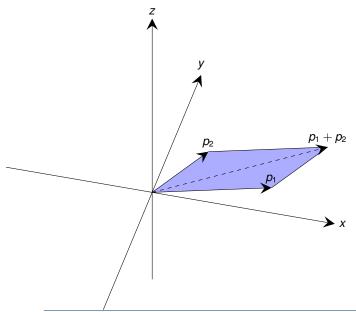


Alternatively, one could take the dot-product (but not used here):  $p_1 \cdot p_2 = \|p_1\| \cdot \|p_2\| \cdot \cos(\phi)$ .

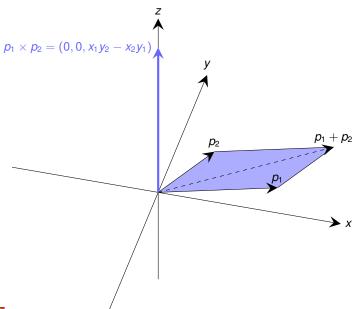
$$p_1 \times p_2 = \det \begin{pmatrix} x_1 & x_2 \\ y_1 & y_2 \end{pmatrix} = x_1 y_2 - x_2 y_1 = 2 \cdot 3 - 1 \cdot 1 = 5$$

$$p_2 \times p_1 = y_1 x_2 - y_2 x_1 = -(p_1 \times p_2) = -5$$

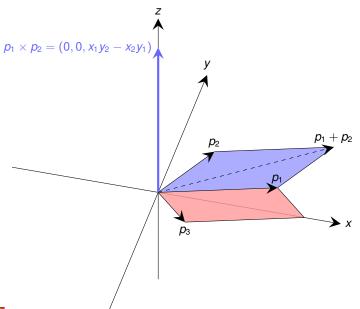




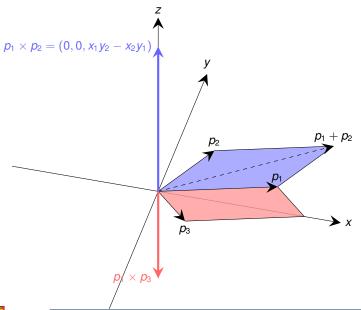




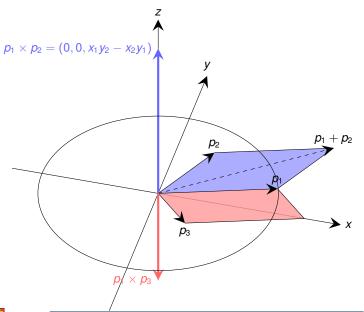




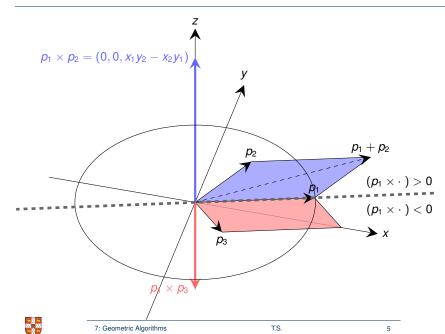


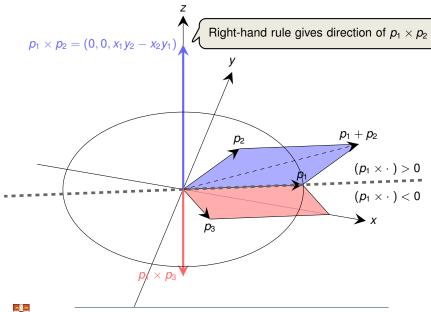


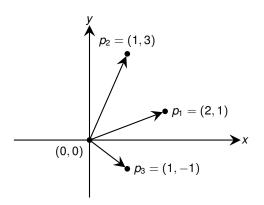




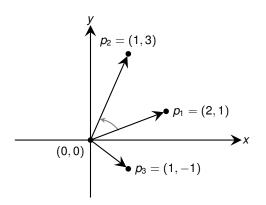




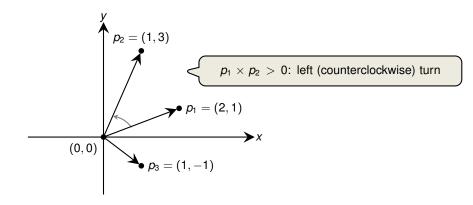




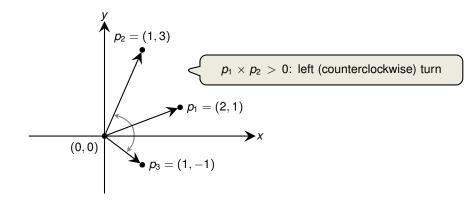




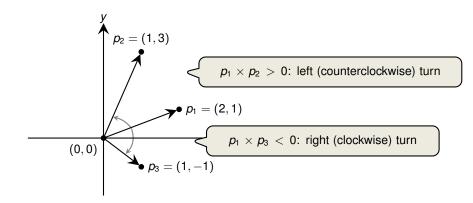




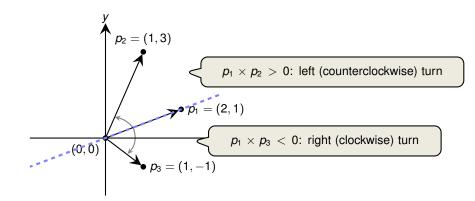


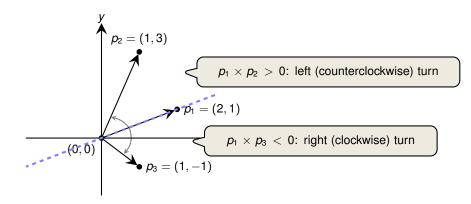






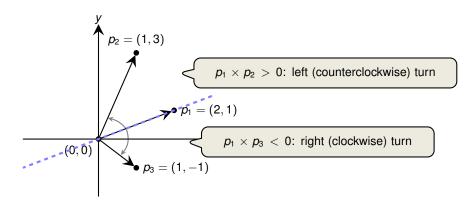






# Sign of cross product determines turn!

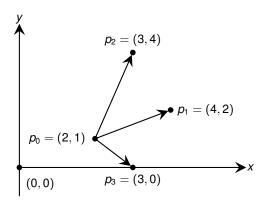




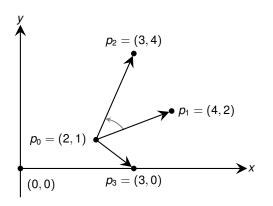
# Sign of cross product determines turn!

Cross product equals zero iff vectors are colinear

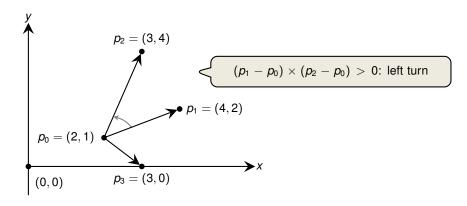




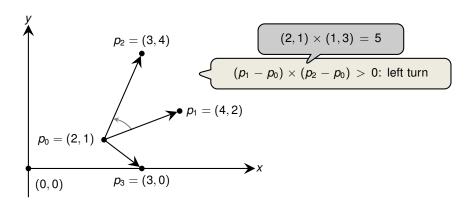




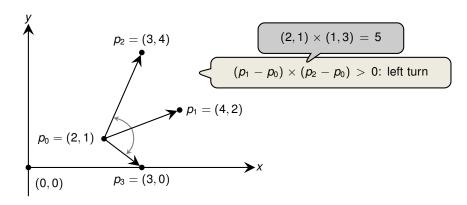




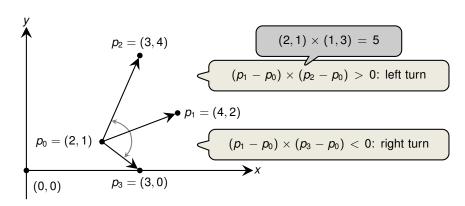


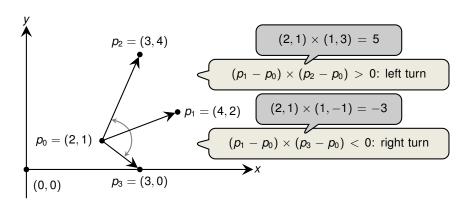


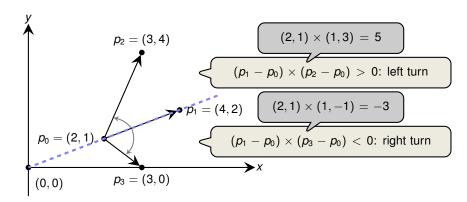




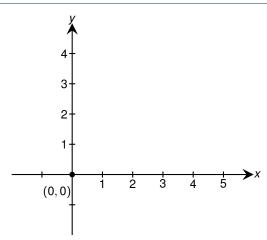




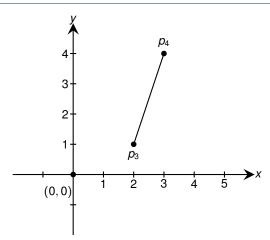




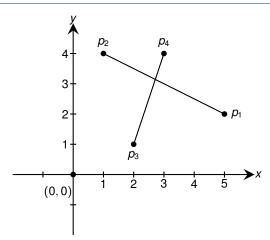




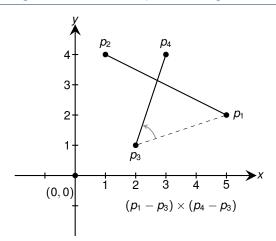




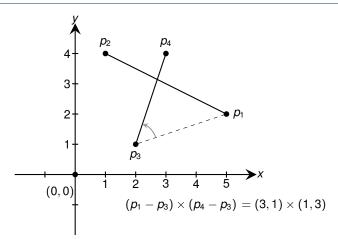




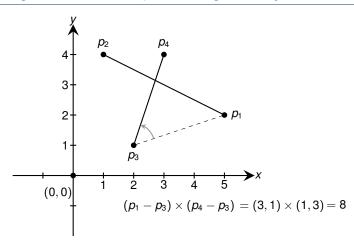




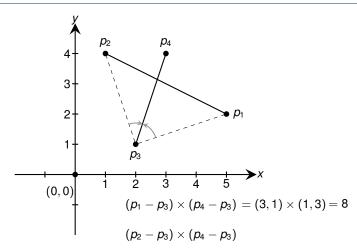




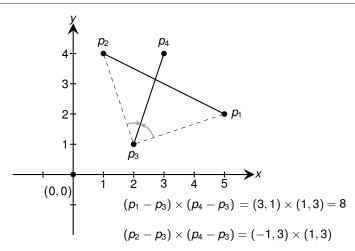




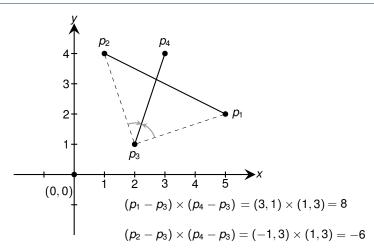




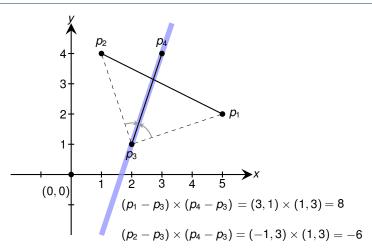




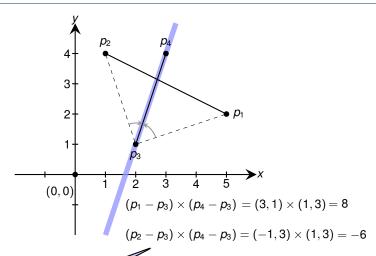




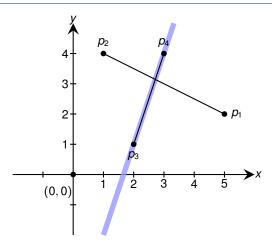




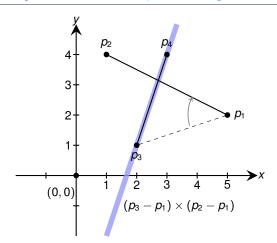




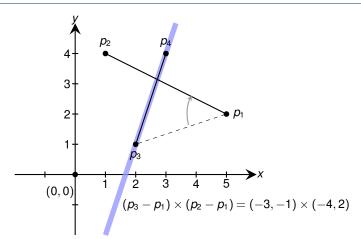




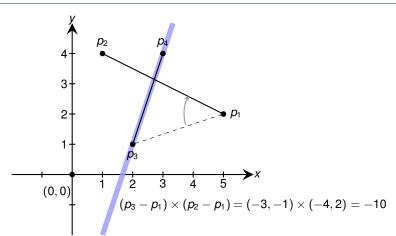




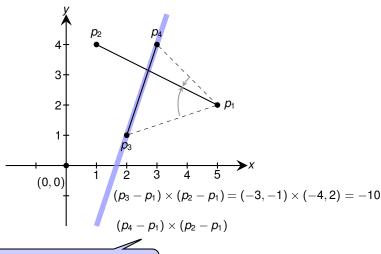




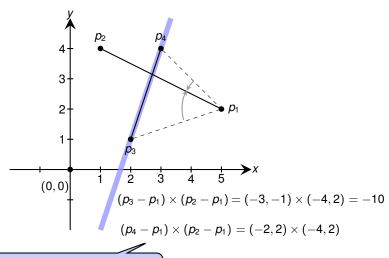




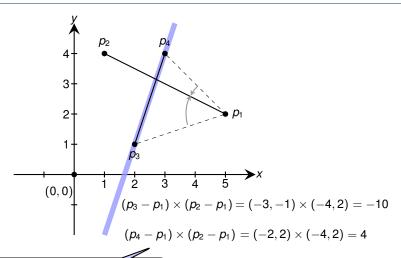




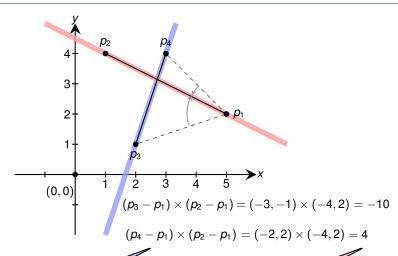






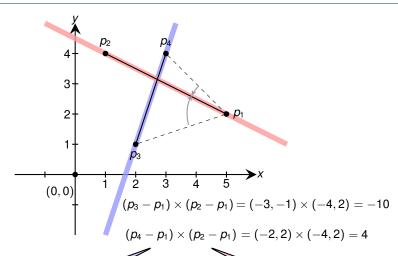






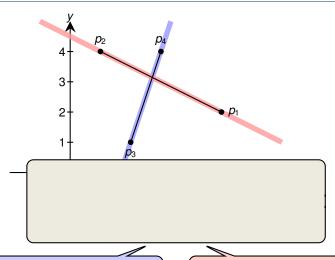
Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 





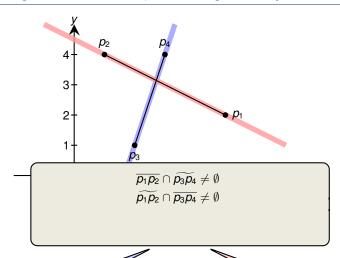
Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 





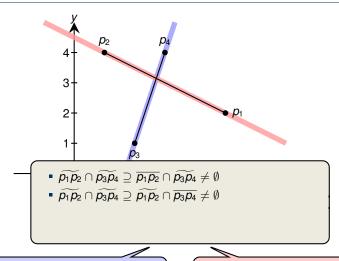
Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 





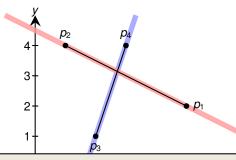
Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 





Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 

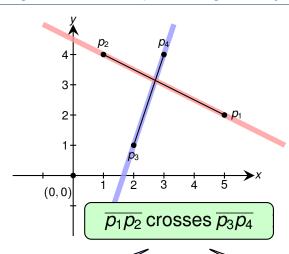




- $\widetilde{p_1p_2} \cap \widetilde{p_3p_4} \supseteq \overline{p_1p_2} \cap \widetilde{p_3p_4} \neq \emptyset$
- $\widetilde{p_1p_2} \cap \widetilde{p_3p_4} \supseteq \widetilde{p_1p_2} \cap \overline{p_3p_4} \neq \emptyset$
- Since  $\widetilde{p_1p_2} \cap \widetilde{p_3p_4}$  consists of (at most) one point  $\Rightarrow \overline{p_1p_2} \cap \overline{p_3p_4} \neq \emptyset$

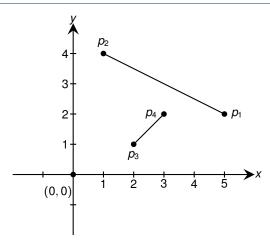
Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 



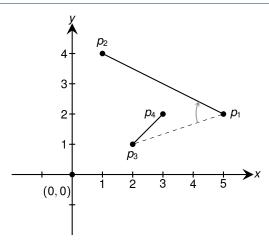


Opposite signs  $\Rightarrow \overline{p_1p_2}$  crosses (infinite) line through  $p_3$  and  $p_4$ 

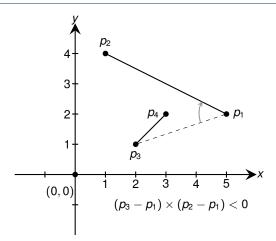




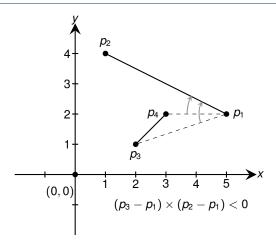




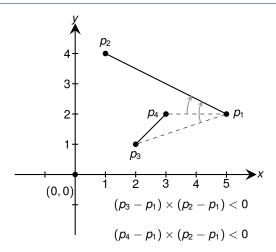




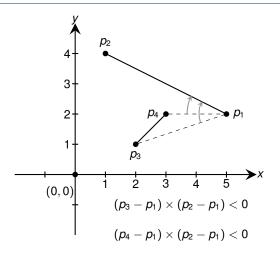






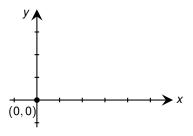




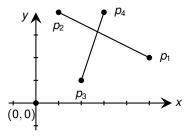


 $\overline{p_1p_2}$  does **not** cross  $\overline{p_3p_4}$ 

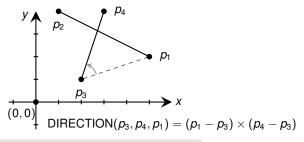




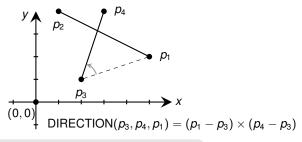
0: DIRECTION $(p_i, p_j, p_k)$ 1: return  $(p_k - p_i) \times (p_j - p_i)$ 



0: DIRECTION $(p_i, p_j, p_k)$ 1: return  $(p_k - p_i) \times (p_j - p_i)$ 



0: DIRECTION
$$(p_i, p_j, p_k)$$
  
1: return  $(p_k - p_i) \times (p_j - p_i)$ 



```
0: DIRECTION(p_i, p_j, p_k)
1: return (p_k - p_i) \times (p_j - p_i)
```

```
0: SEGMENTS-INTERSECT(p_i, p_j, p_k)

1: d_1 = \text{DIRECTION}(p_3, p_4, p_1)

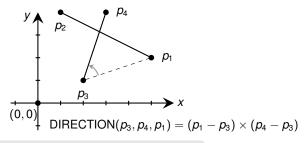
2: d_2 = \text{DIRECTION}(p_3, p_4, p_2)

3: d_3 = \text{DIRECTION}(p_1, p_2, p_3)

4: d_4 = \text{DIRECTION}(p_1, p_2, p_4)

5: If d_1 \cdot d_2 < 0 and d_3 \cdot d_4 < 0 return TRUE

6: ... (handle all degenerate cases)
```



```
0: DIRECTION(p_i, p_j, p_k)
1: return (p_k - p_i) \times (p_j - p_i)
```

```
0: SEGMENTS-INTERSECT(p_i, p_j, p_k)

1: d_1 = \text{DIRECTION}(p_3, p_4, p_1)

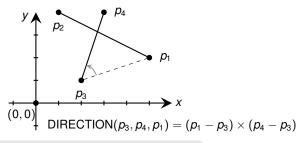
2: d_2 = \text{DIRECTION}(p_3, p_4, p_2)

3: d_3 = \text{DIRECTION}(p_1, p_2, p_3)

4: d_4 = \text{DIRECTION}(p_1, p_2, p_4)

5: If d_1 \cdot d_2 < 0 and d_3 \cdot d_4 < 0 return TRUE

6: ... (handle all degenerate cases)
```



```
0: DIRECTION(p_i, p_j, p_k)
1: return (p_k - p_i) \times (p_j - p_i)
```

```
0: SEGMENTS-INTERSECT(p_i, p_j, p_k)

1: d_1 = \text{DIRECTION}(p_3, p_4, p_1)

2: d_2 = \text{DIRECTION}(p_3, p_4, p_2)

3: d_3 = \text{DIRECTION}(p_1, p_2, p_3)

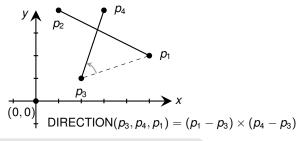
4: d_4 = \text{DIRECTION}(p_1, p_2, p_4)
```

5: If  $d_1 \cdot d_2 < 0$  and  $d_3 \cdot d_4 < 0$  return TRUE

6 (handle all degenerate cases)

In total 4 satisfying conditions!



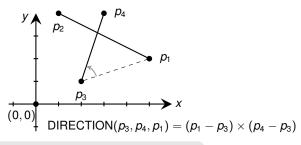


```
0: DIRECTION(p_i, p_j, p_k)
1: return (p_k - p_i) \times (p_j - p_i)
```

```
0: SEGMENTS-INTERSECT(p_i, p_j, p_k)
1: d_1 = \mathsf{DIRECTION}(p_3, p_4, p_1)
2: d_2 = \mathsf{DIRECTION}(p_3, p_4, p_2)
3: d_3 = \mathsf{DIRECTION}(p_1, p_2, p_3)
4: d_4 = \mathsf{DIRECTION}(p_1, p_2, p_4)
5: If d_1 \cdot d_2 < 0 and d_3 \cdot d_4 < 0 return TRUE
6: ... (handle all degenerate cases)
```

Lines could touch or be colinear





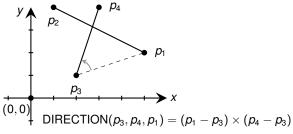
Lines could touch or be colinear

0: DIRECTION
$$(p_i, p_j, p_k)$$
  
1: return  $(p_k - p_i) \times (p_j - p_i)$ 

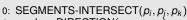


- 0: SEGMENTS-INTERSECT $(p_i, p_j, p_k)$
- 1:  $d_1 = \text{DIRECTION}(p_3, p_4, p_1)$
- 2:  $d_2 = DIRECTION(p_3, p_4, p_2)$
- 3:  $d_3 = \mathsf{DIRECTION}(p_1, p_2, p_3)$
- 4:  $d_4 = DIRECTION(p_1, p_2, p_4)$
- 5: If  $d_1 \cdot d_2 < 0$  and  $d_3 \cdot d_4 < 0$  return TRUE
- 6: ... (handle all degenerate cases)

7: Geometric Algorithms



0: DIRECTION
$$(p_i, p_j, p_k)$$
  
1: return  $(p_k - p_i) \times (p_j - p_i)$ 



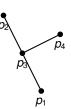
1:  $d_1 = \text{DIRECTION}(p_3, p_4, p_1)$ 2:  $d_2 = \text{DIRECTION}(p_3, p_4, p_2)$ 

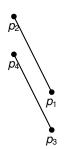
3:  $d_3 = DIRECTION(p_1, p_2, p_3)$ 

4:  $d_4 = \text{DIRECTION}(p_1, p_2, p_4)$ 

5: If  $d_1 \cdot d_2 < 0$  and  $d_3 \cdot d_4 < 0$  return TRUE

6: (handle all degenerate cases)





Lines could touch or be colinear

