

Graphical Models and Learning

Lecture 3: Maximum Flow, Minimum Cut

Yuliya Tarabalka yuliya.tarabalka@inria.fr

Slides courtesy of Pawan Kumar

Outline

- Preliminaries
 - Functions and Excess Functions
 - s-t Flow
 - s-t Cut
 - Flows vs. Cuts

- Maximum Flow
- Algorithms
- Energy minimization with max flow/min cut

Context

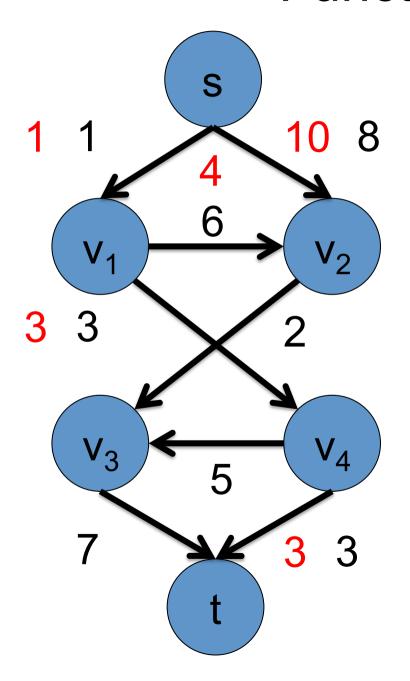
Example: network optimization problems

Nodes	Arcs	Flow
Intersections	Roads	Vehicles
Airports	Air lanes	Aircraft
Switching points	Wires, channels	Messages
Pumping stations	Pipes	Fluids
Work centers	Materials-handling routes	Jobs

Maximum flow problem

Applications

- Maximize the flow through a company's distribution network from factories to customers
- Maximize the flow of oil through a system of pipelines
- Maximize the flow of vehicles through a transportation network



D = (V, A)

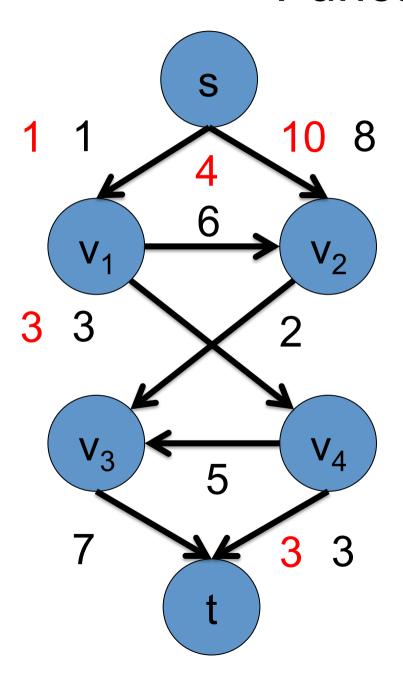
Arc capacities c(a)

Function f: A → Reals

Excess function $E_f(v)$

Incoming value

Outgoing value



$$D = (V, A)$$

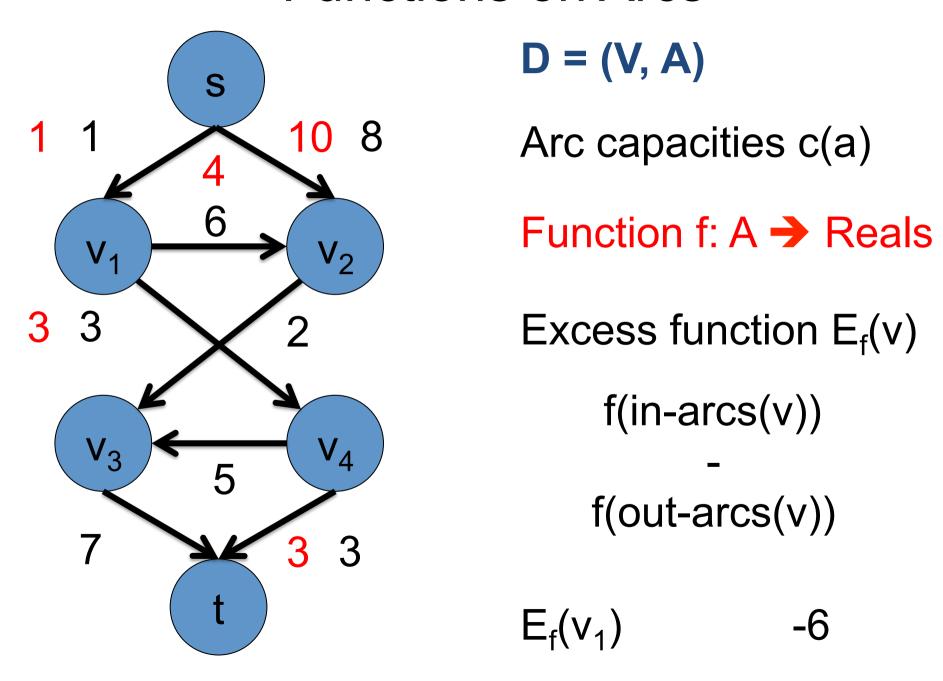
Arc capacities c(a)

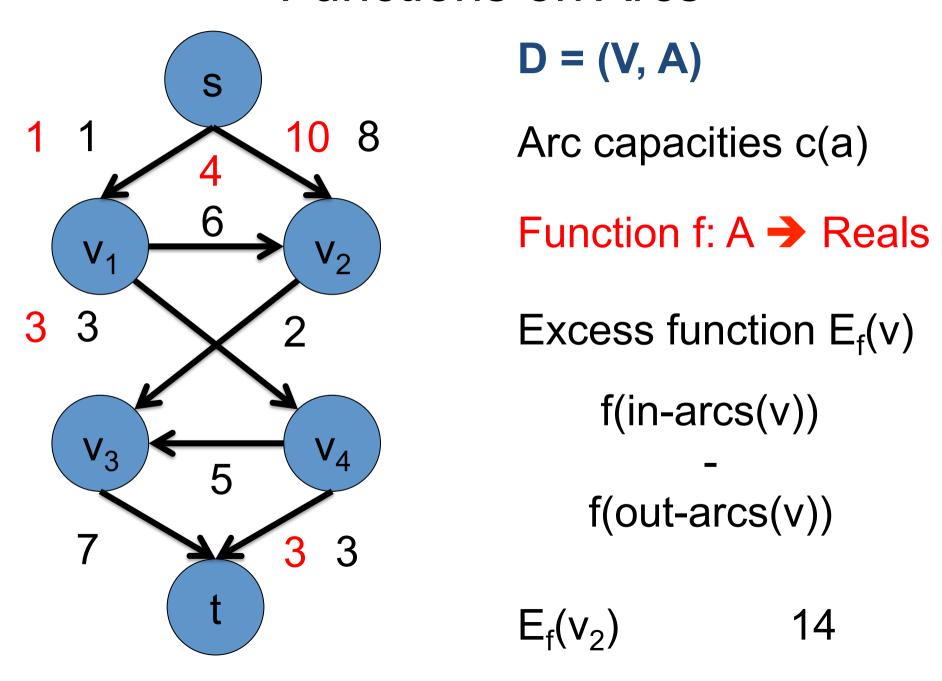
Function f: A → Reals

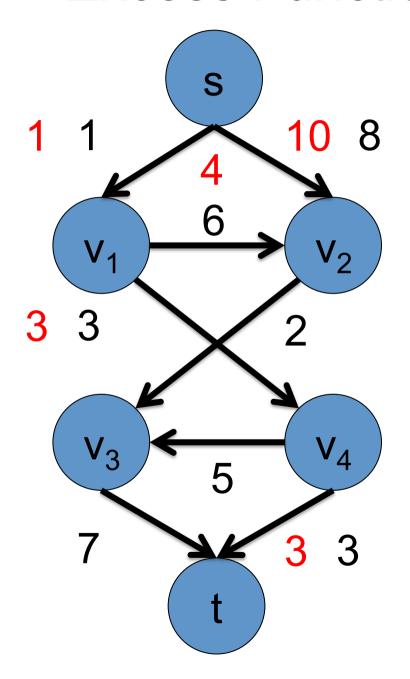
Excess function $E_f(v)$

$$\Sigma_{a \in \text{in-arcs}(v)} f(a)$$

$$\Sigma_{a \in \text{out-arcs}(v)} f(a)$$



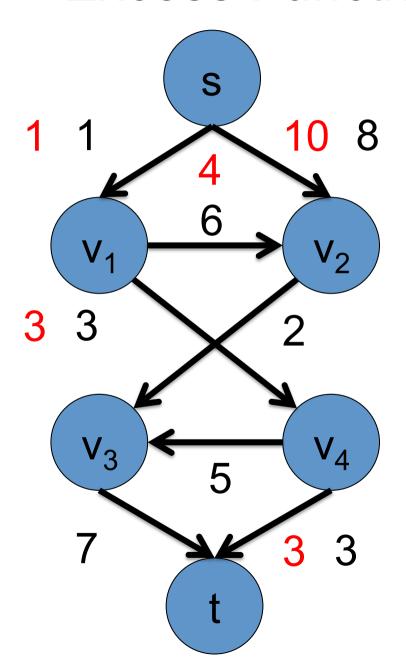




Excess function $E_f(U)$

Incoming Value

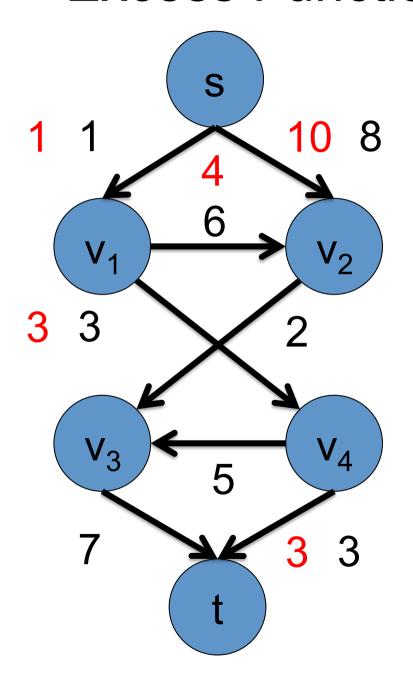
Outgoing Value



Excess function $E_f(U)$

$$\Sigma_{a \in \text{in-arcs}(U)} f(a)$$

 $\Sigma_{a \in \text{out-arcs}(U)} \, f(a)$

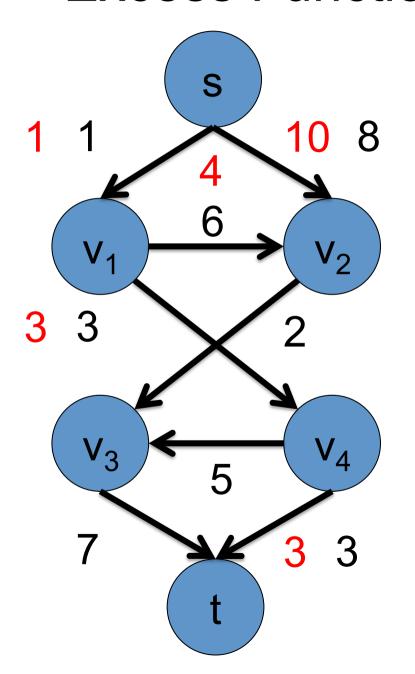


Excess function $E_f(U)$

f(in-arcs(U))

f(out-arcs(U))

 $E_f(\{v_1, v_2\})$ 8



Excess function $E_f(U)$

f(out-arcs(U))

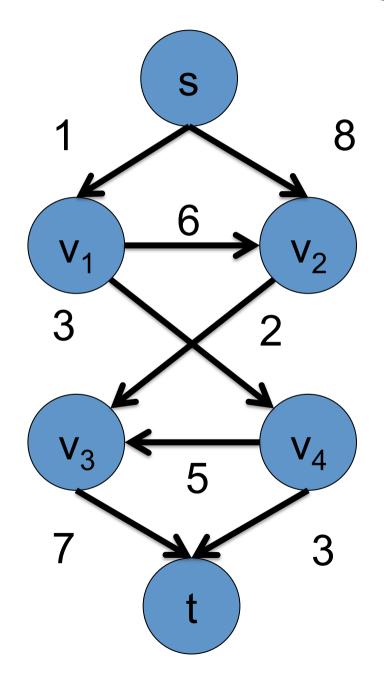
$$E_f(\{v_1, v_2\})$$
 -6 + 14

$$E_f(U) = \sum_{v \in U} E_f(v)$$

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Function flow: A → R

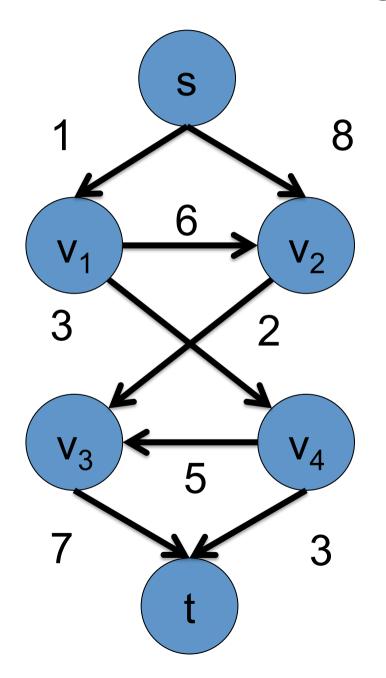
Flow of arc ≤ arc capacity

Flow is non-negative

For all vertex except s,t

Incoming flow

= Outgoing flow



Function flow: A → R

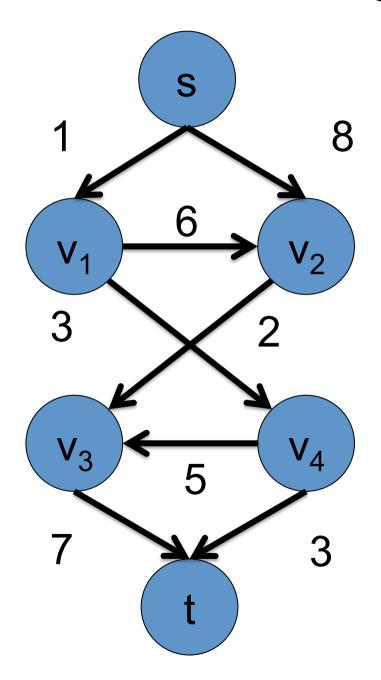
 $flow(a) \le c(a)$

 $flow(a) \ge 0$

For all $v \in V \setminus \{s,t\}$

$$\Sigma_{(u,v)\in A}$$
 flow((u,v))

= $\Sigma_{(v,u)\in A}$ flow((v,u))

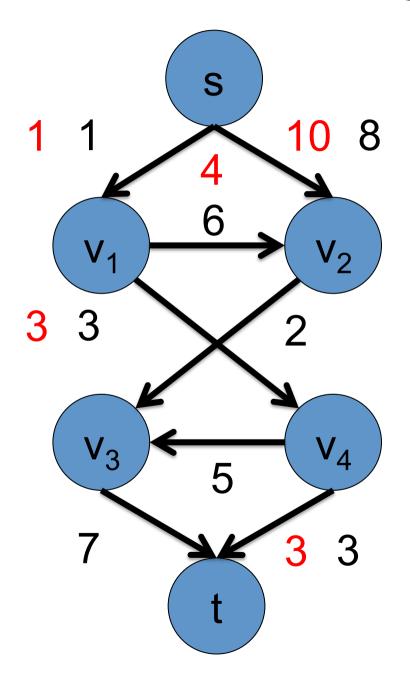


Function flow: A → R

 $flow(a) \le c(a)$

 $flow(a) \ge 0$

$$E_{flow}(v) = 0$$



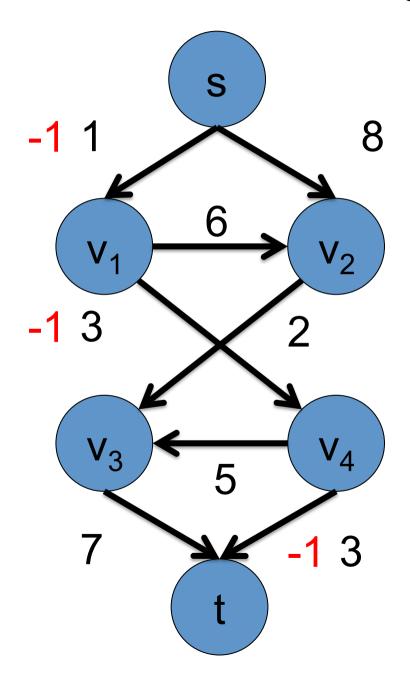
Function flow: A → R

 $flow(a) \le c(a)$

 $flow(a) \ge 0$

$$E_{flow}(v) = 0$$





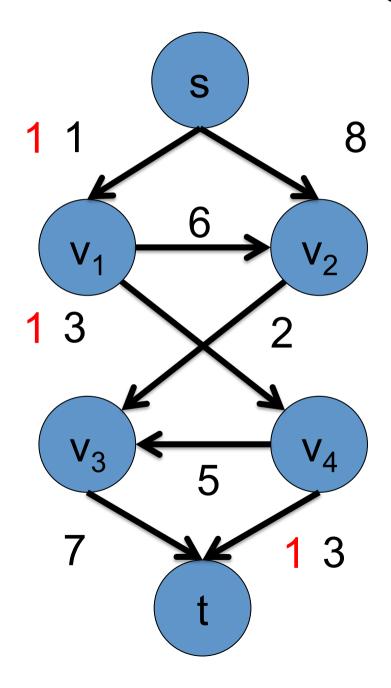
Function flow: A → R

 $flow(a) \le c(a)$

 $flow(a) \ge 0$

$$E_{flow}(v) = 0$$





Function flow: A → R

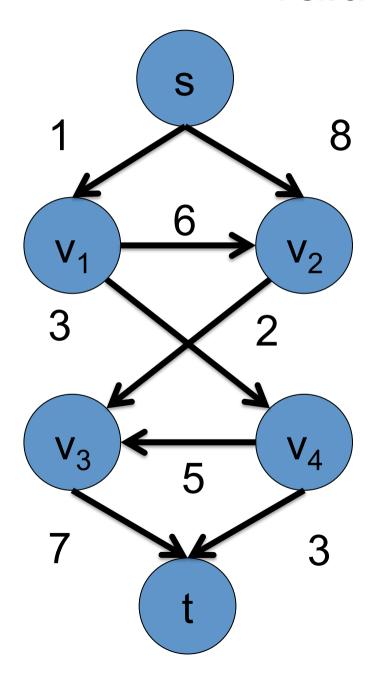
$$flow(a) \le c(a)$$

$$flow(a) \ge 0$$

$$E_{flow}(v) = 0$$



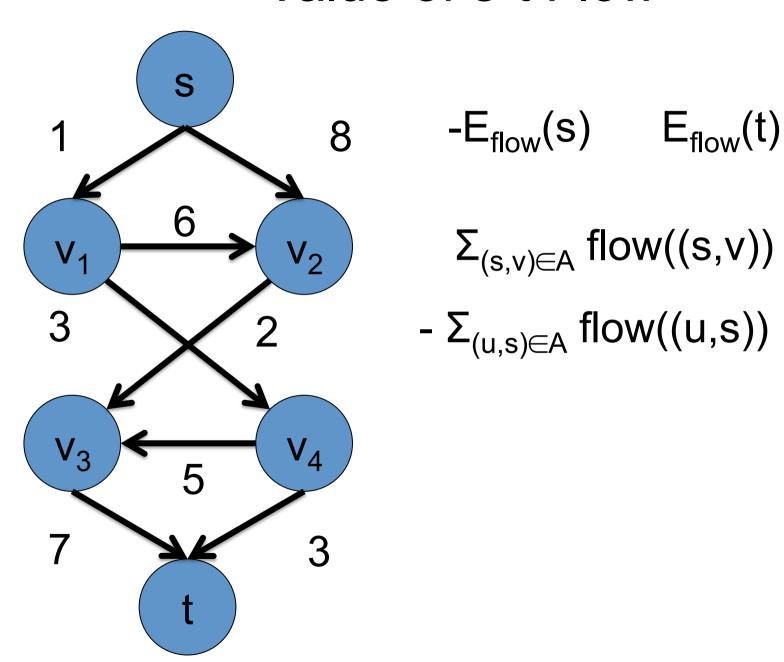
Value of s-t Flow



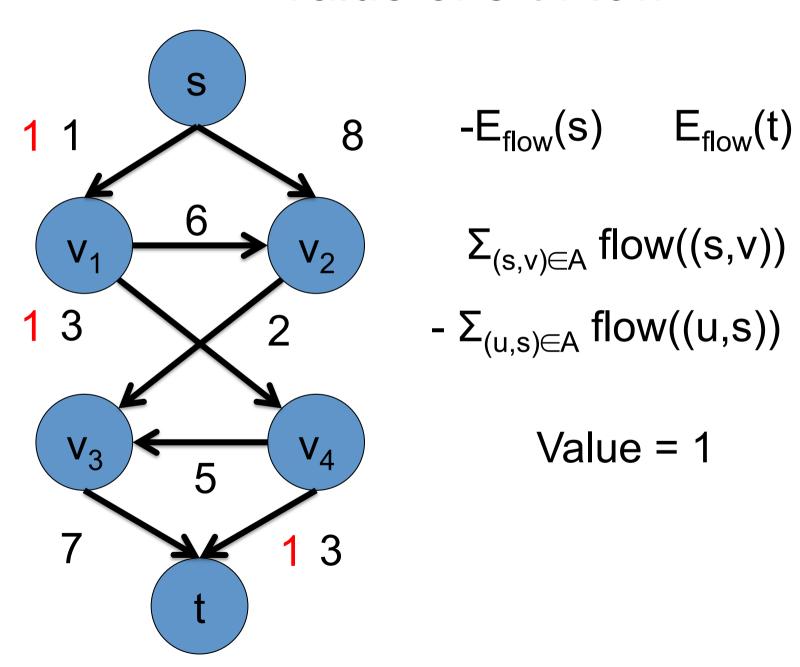
Outgoing flow of s

- Incoming flow of s

Value of s-t Flow



Value of s-t Flow



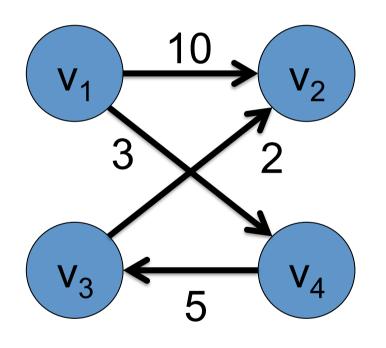
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$$D = (V, A)$$

Let U be a subset of V



C is a set of arcs such that

- (u,v) ∈ A
- u ∈ U
- v ∈ V\U

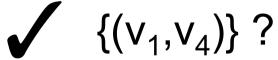
C is a cut in the digraph D

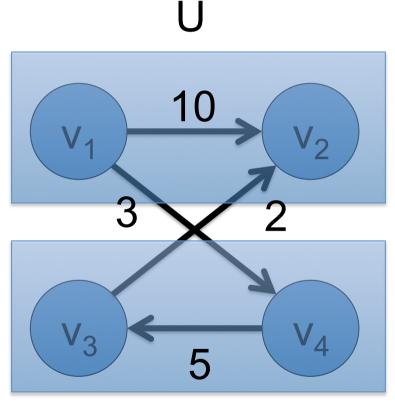
$$D = (V, A)$$

What is C?

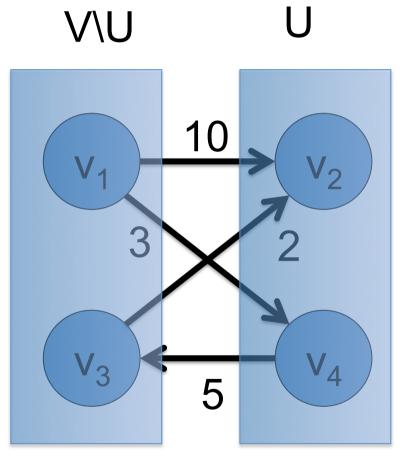
$$\{(v_1,v_2),(v_1,v_4)\}$$
?

$$\{(v_1,v_4),(v_3,v_2)\}$$
?





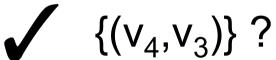
V\U



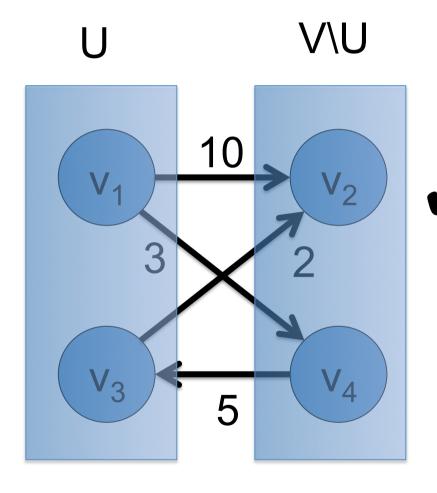
$$D = (V, A)$$

What is C?

$$\{(v_1,v_2),(v_1,v_4),(v_3,v_2)\}$$
?



$$\{(v_1,v_4),(v_3,v_2)\}$$
?



$$D = (V, A)$$

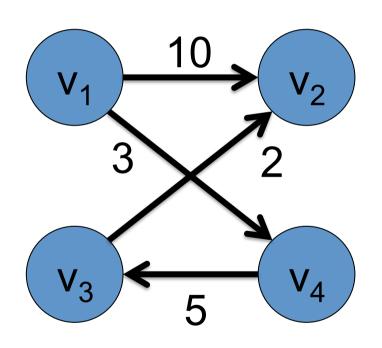
What is C?

$$\{(v_1,v_2),(v_1,v_4),(v_3,v_2)\}$$
?

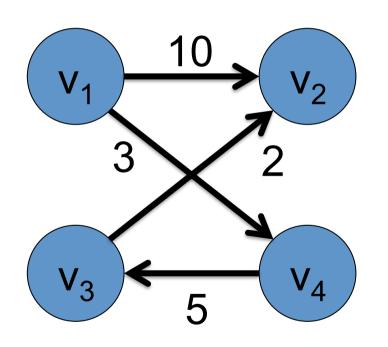
$$\{(v_3, v_2)\}$$
?

$$\{(v_1,v_4),(v_3,v_2)\}$$
?

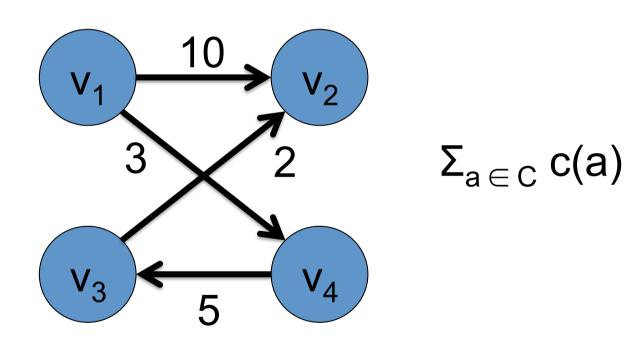
$$D = (V, A)$$

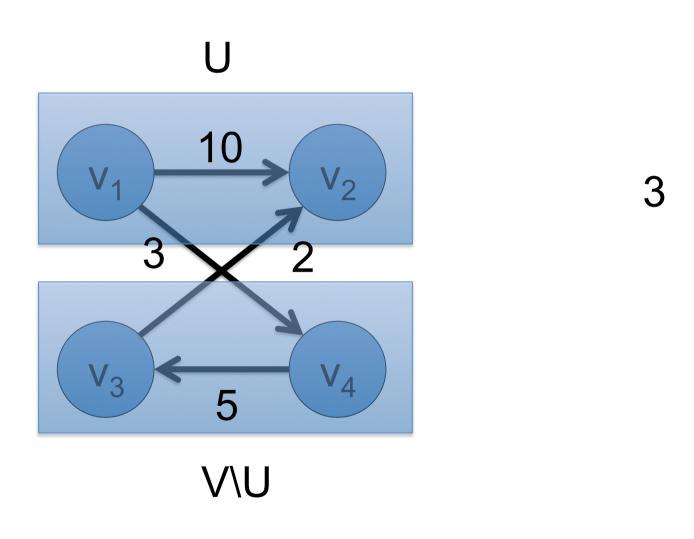


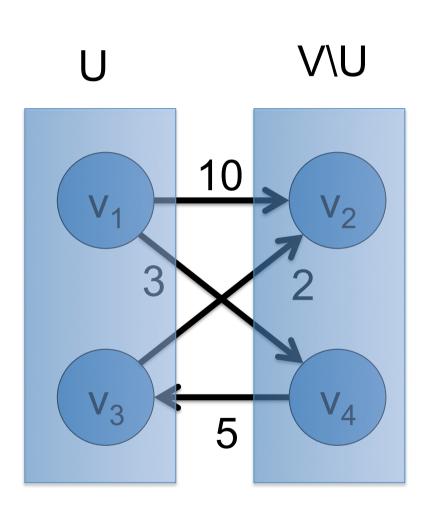
C = out-arcs(U)



Sum of capacity of all arcs in C

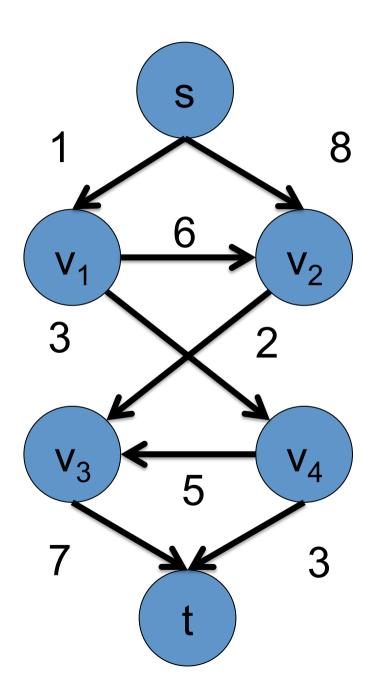






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s-t Cut



$$D = (V, A)$$

A source vertex "s"

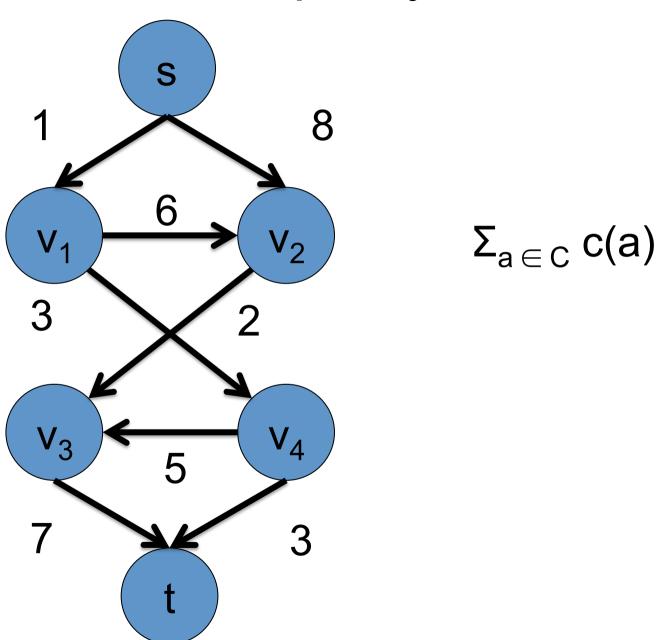
A sink vertex "t"

C is a cut such that

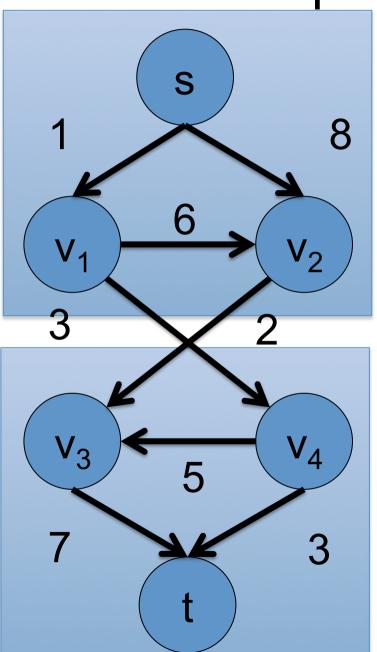
- s∈U
- t ∈ V\U

C is an s-t cut

Capacity of s-t Cut



Capacity of s-t Cut



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Capacity of s-t Cut S 17

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An s-t flow function : A → Reals

An s-t cut C such that $s \in U$, $t \in V \setminus U$

Value of flow ≤ Capacity of C

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$
 $- flow(in-arcs(U))$

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$

When does equality hold?

Value of flow
$$= -E_{flow}(s)$$

 $= -E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
 $= -E_{flow}(U)$
 $= flow(out-arcs(U))$
 $- flow(in-arcs(U))$
 $\leq Capacity of C$

flow(a) =
$$c(a)$$
, $a \in out\text{-}arcs(U)$ flow(a) = 0, $a \in in\text{-}arcs(U)$

Value of flow =
$$-E_{flow}(s)$$

= $-E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
= $-E_{flow}(U)$
= flow(out-arcs(U))
- flow(in-arcs(U))
= Capacity of C

flow(a) =
$$c(a)$$
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Outline

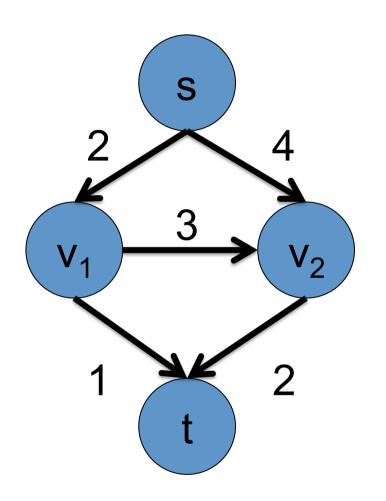
Preliminaries

- Maximum Flow
 - Residual Graph
 - Max-Flow Min-Cut Theorem

Algorithms

Energy minimization with max flow/min cut

Maximum Flow Problem

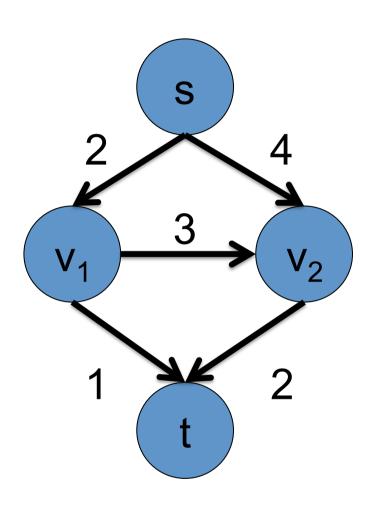


Find the flow with the maximum value!!

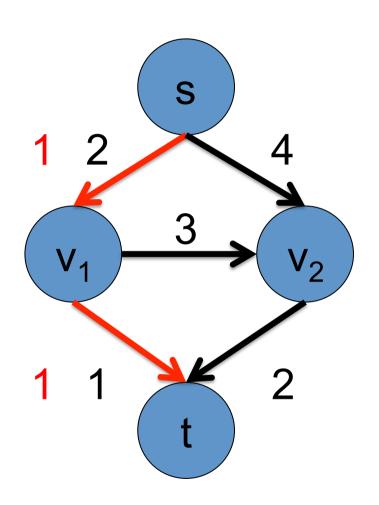
$$\Sigma_{(s,v)\in A}$$
 flow((s,v))

-
$$\Sigma_{(u,s)\in A}$$
 flow((u,s))

First suggestion to solve this problem !!

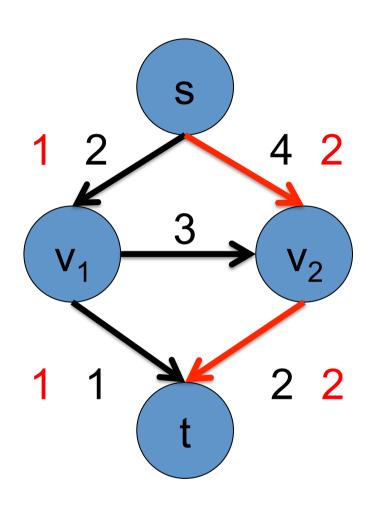


Find an s-t path where flow(a) < c(a) for all arcs



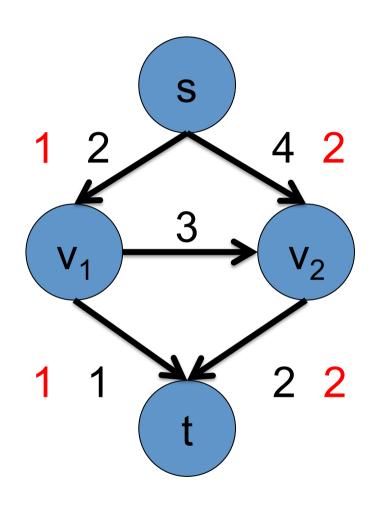
Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs



Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs

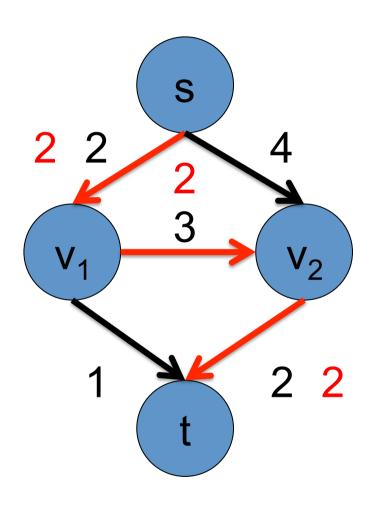


Find an s-t path where flow(a) < c(a) for all arcs

No more paths. Stop.

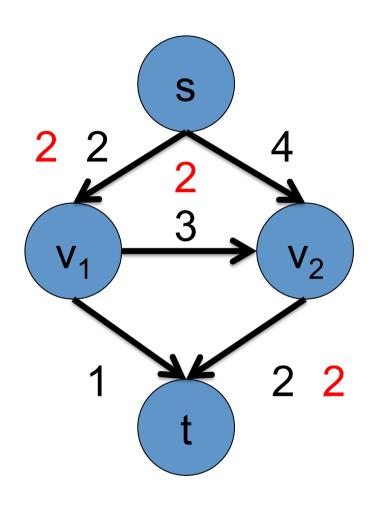
Will this give us maximum flow?

NO!!!



Find an s-t path where flow(a) < c(a) for all arcs

Pass maximum allowable flow through the arcs



Find an s-t path where flow(a) < c(a) for all arcs

No more paths. Stop.

Another method?

Incorrect Answer!!

Outline

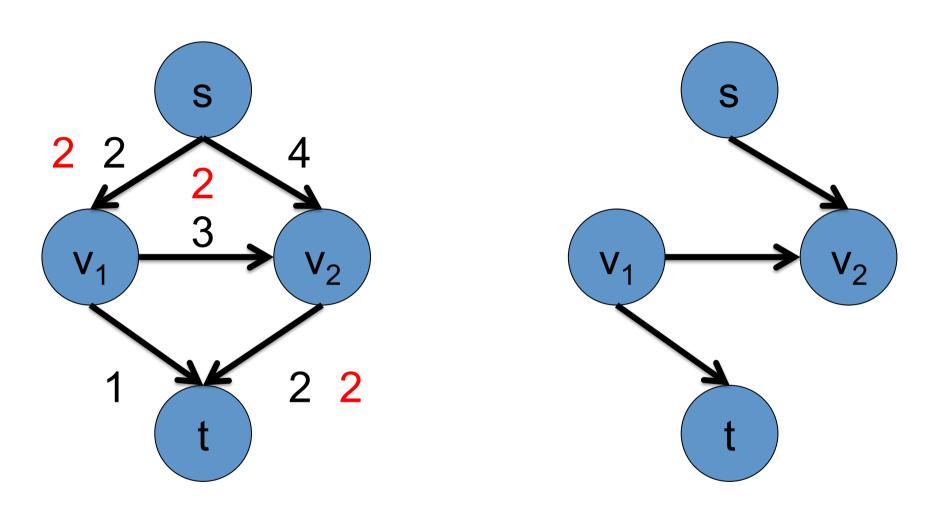
Preliminaries

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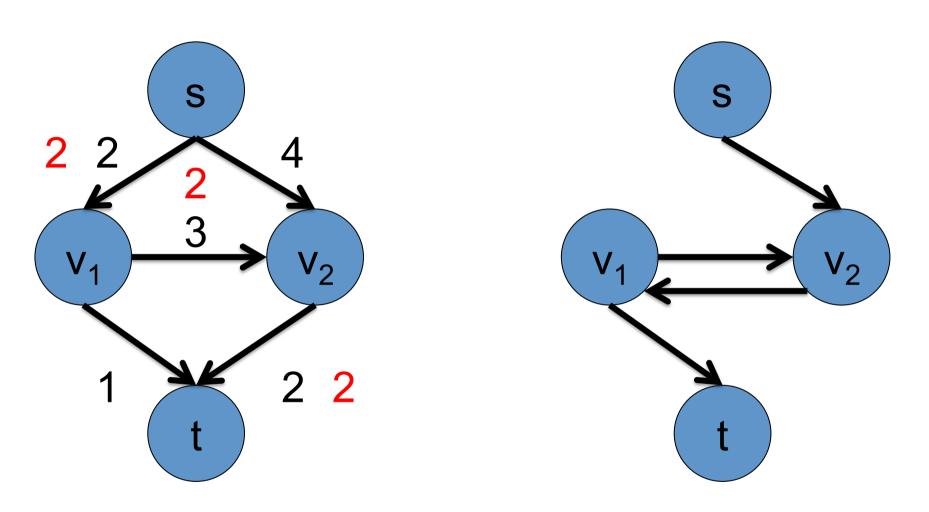
Energy minimization with max flow/min cut

Residual Graph

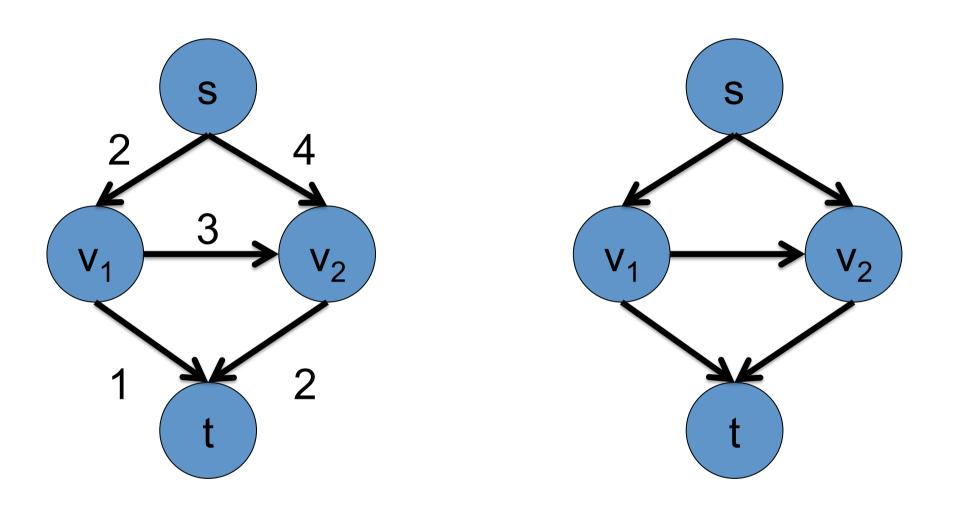


Arcs where flow(a) < c(a)

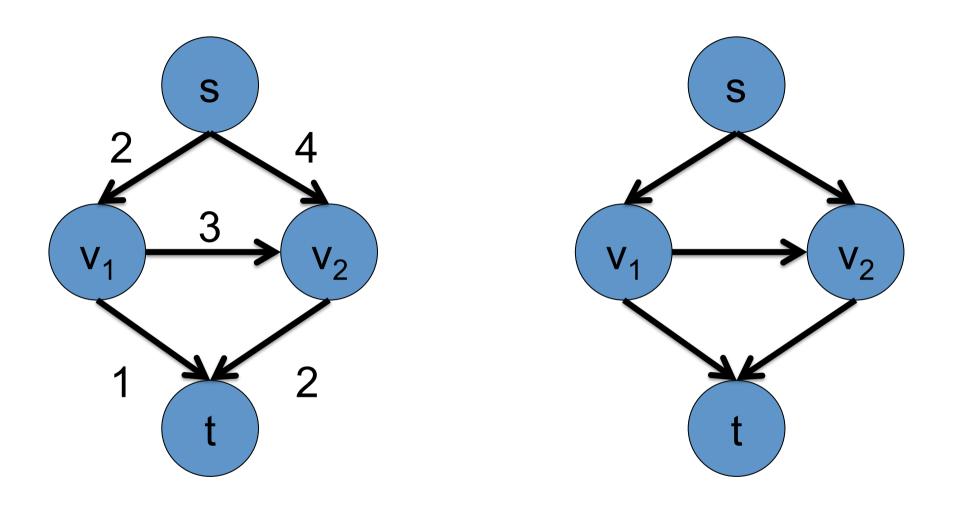
Residual Graph



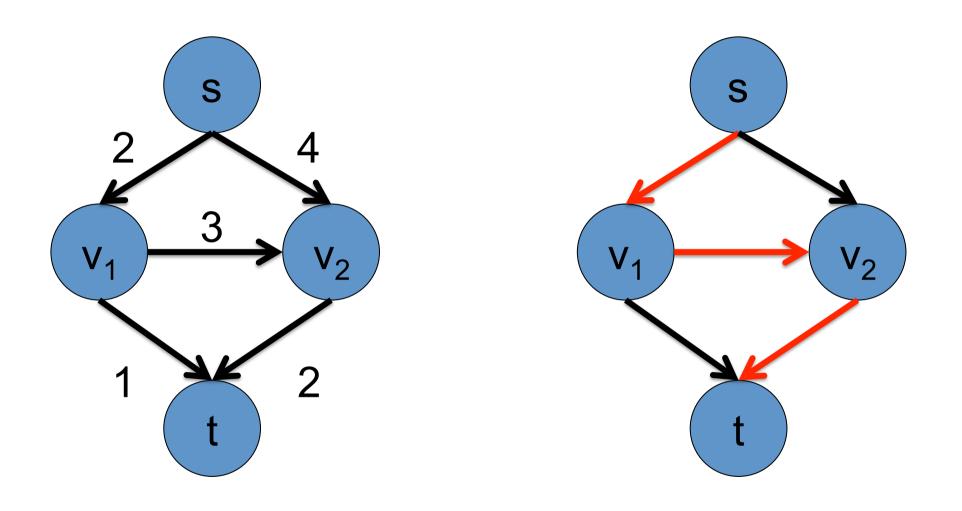
Including arcs to s and from t is not necessary Inverse of arcs where flow(a) > 0



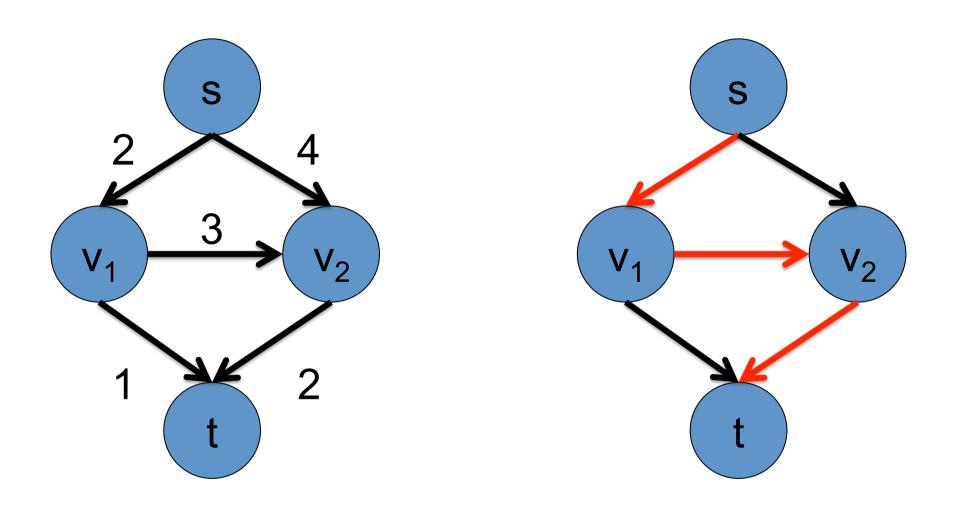
Start with zero flow.



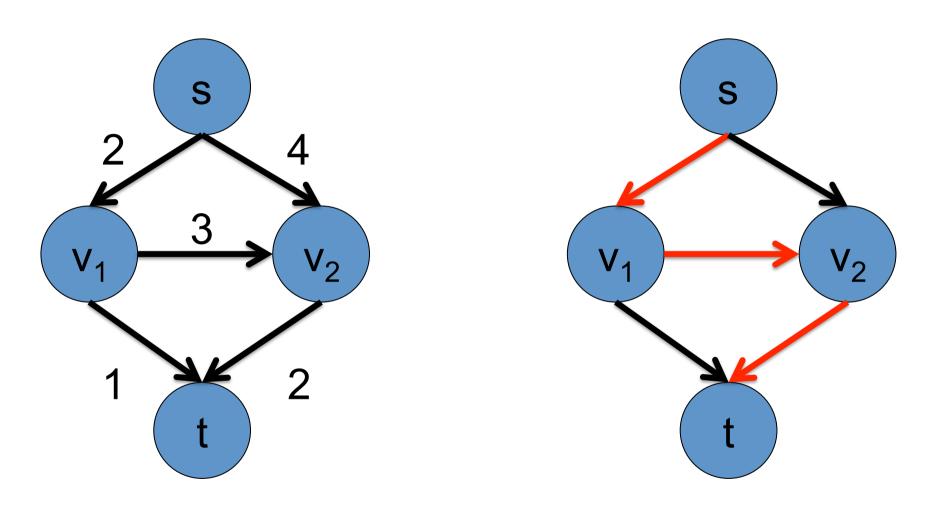
Find an s-t path in the residual graph.



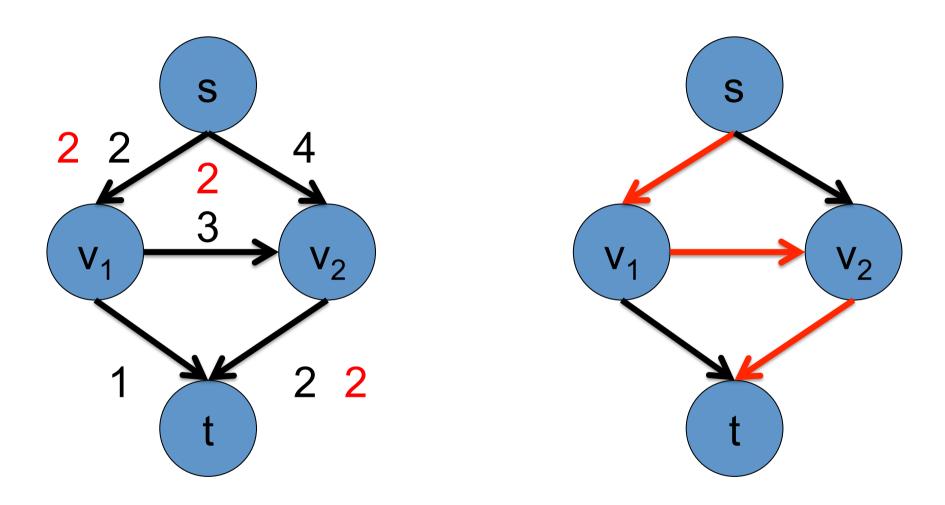
Find an s-t path in the residual graph.



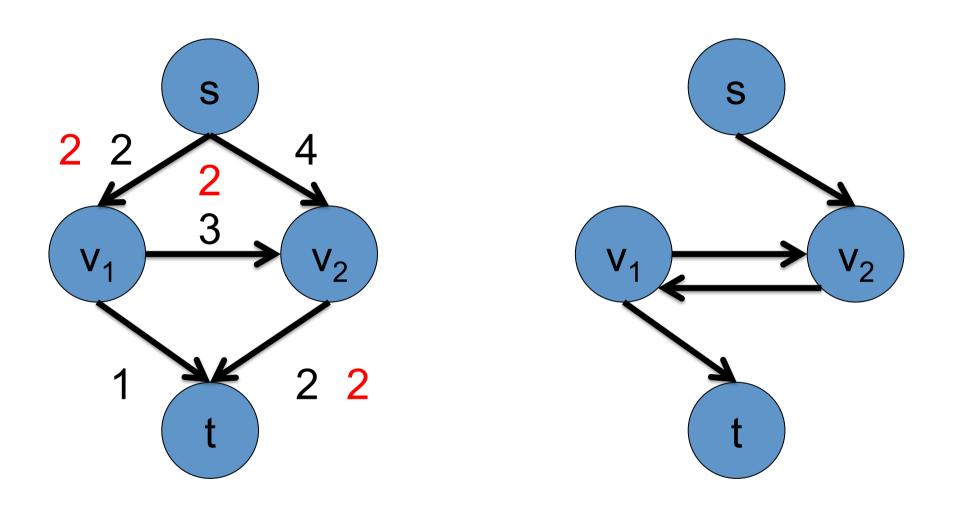
For inverse arcs in path, subtract flow K.



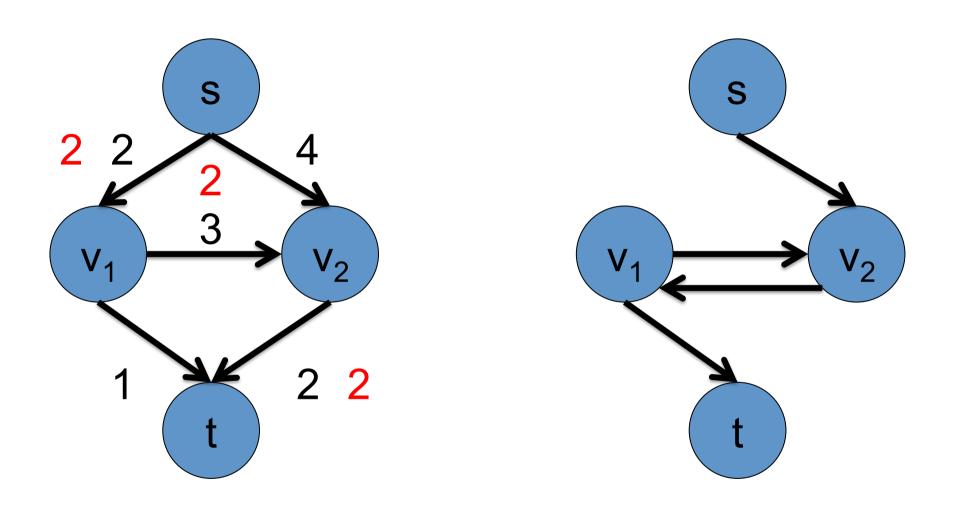
Choose maximum allowable value of K. For forward arcs in path, add flow K.



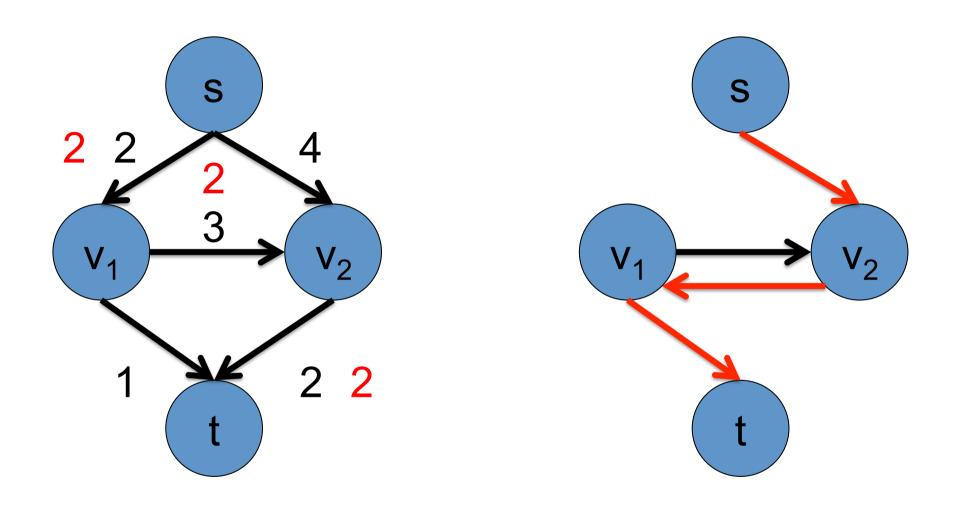
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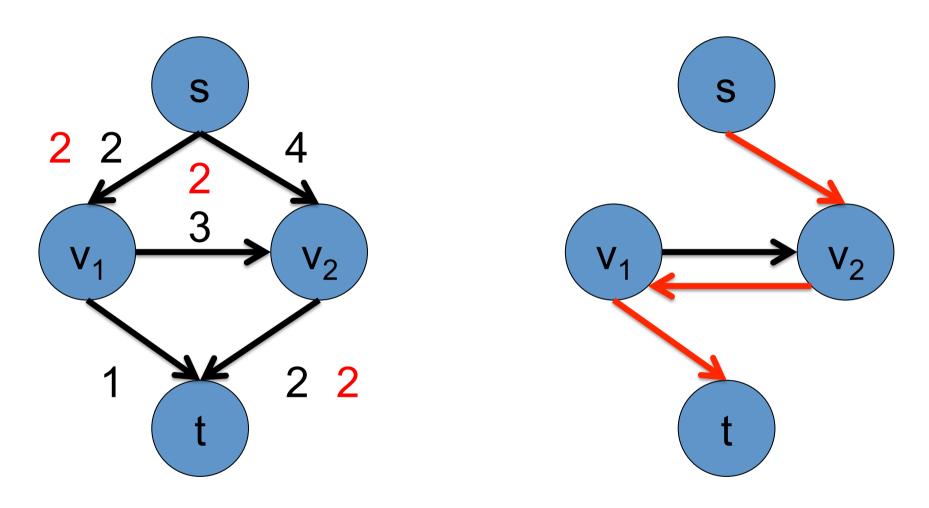
Update the residual graph.



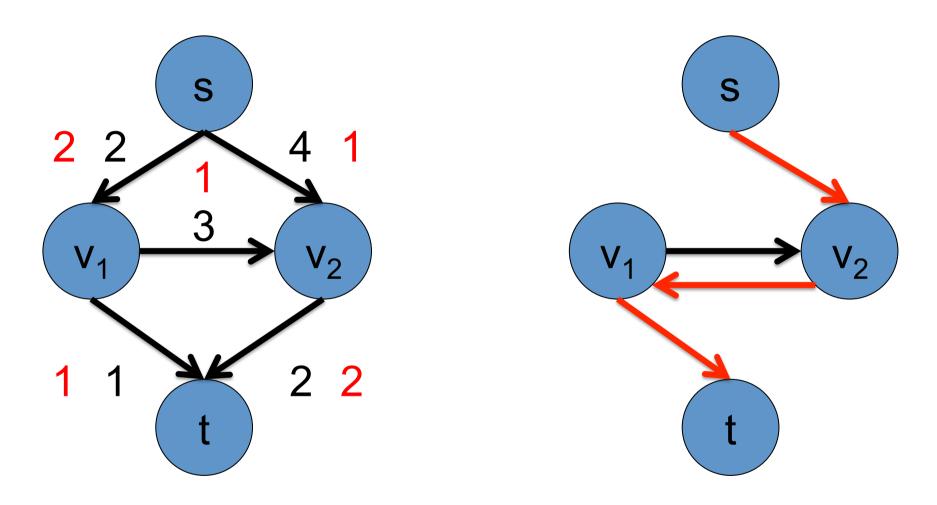
Find an s-t path in the residual graph.



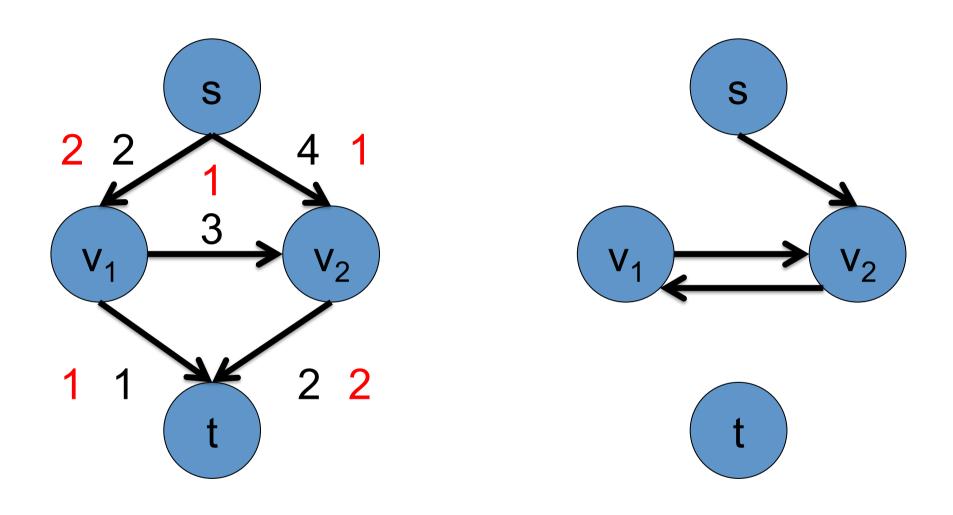
Find an s-t path in the residual graph.



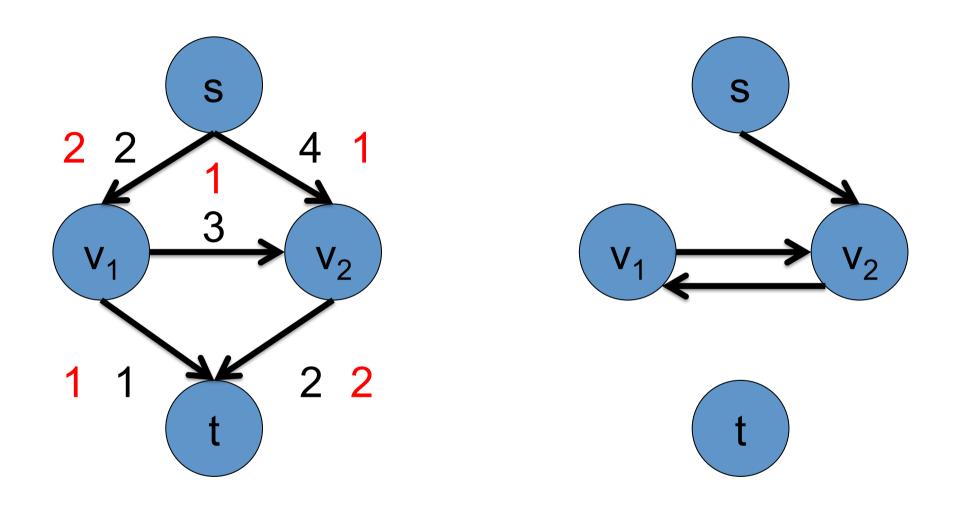
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .



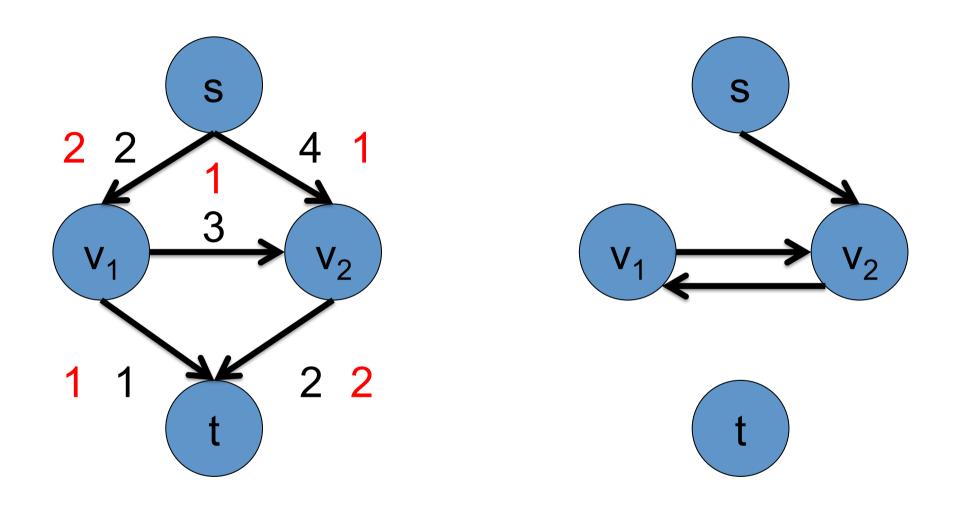
Choose maximum allowable value of K. Add K to (s,v_2) and (v_1,t) . Subtract K from (v_1,v_2) .



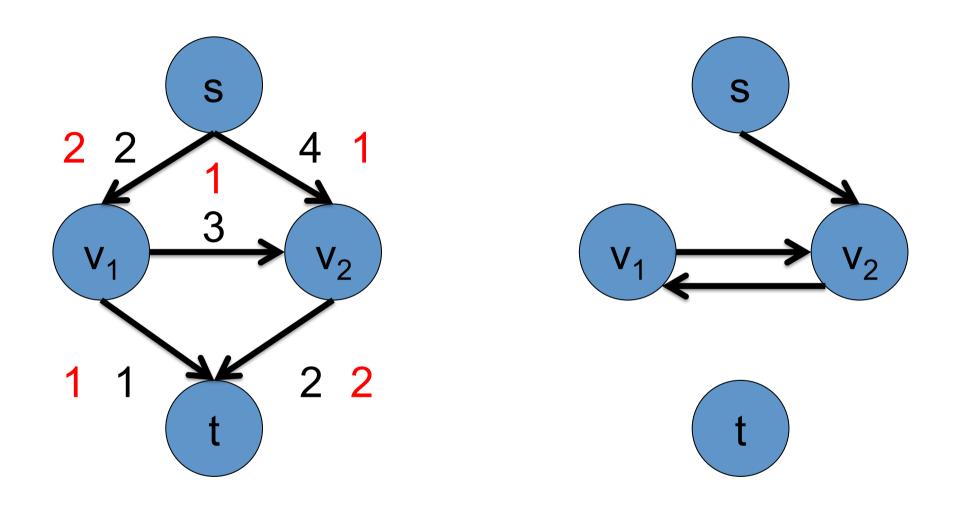
Update the residual graph.



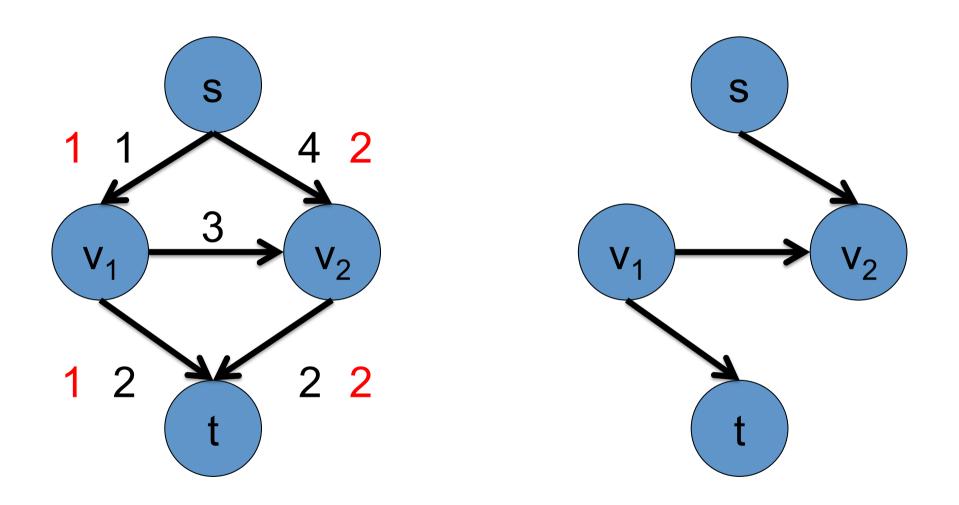
Find an s-t path in the residual graph.



No more s-t paths. Stop.



Correct Answer.



How can I be sure this will always work?

Outline

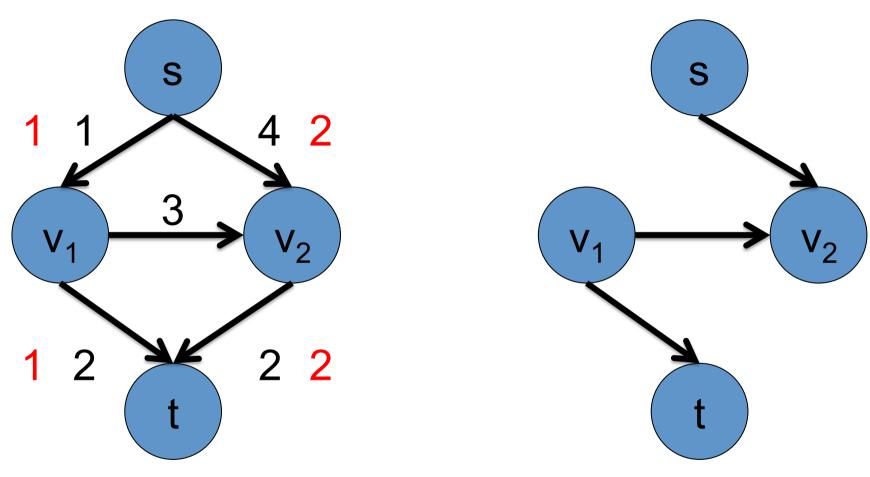
Preliminaries

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 - Residual Graph
 - Max-Flow Min-Cut Theorem

Algorithms

Energy minimization with max flow/min cut

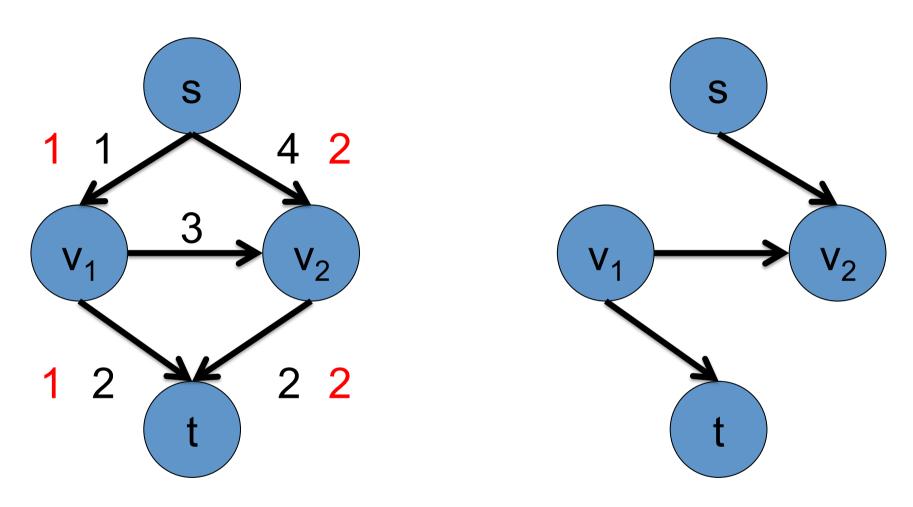
Max-Flow Min-Cut



t is not in U.

Let the subset of vertices U be reachable from s.

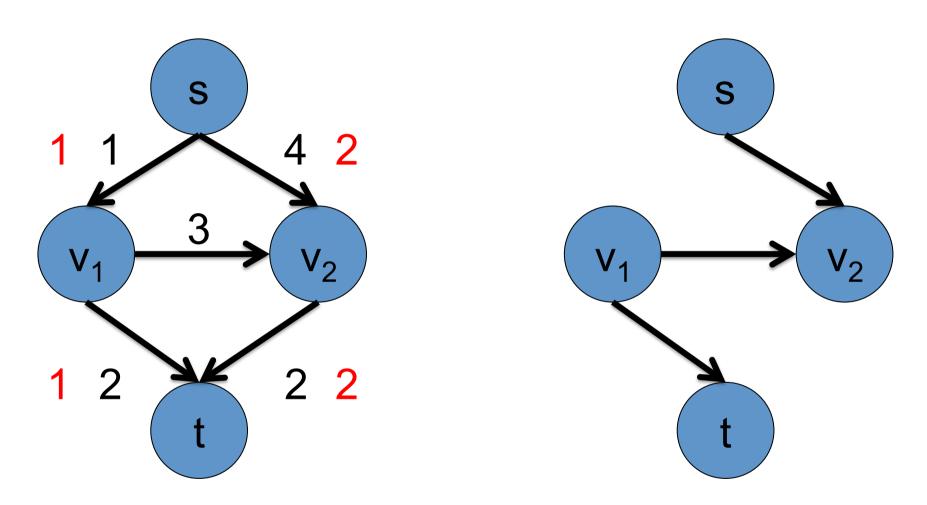
Max-Flow Min-Cut



Or else a will be in the residual graph.

For all $a \in \text{out-arcs}(U)$, flow(a) = c(a).

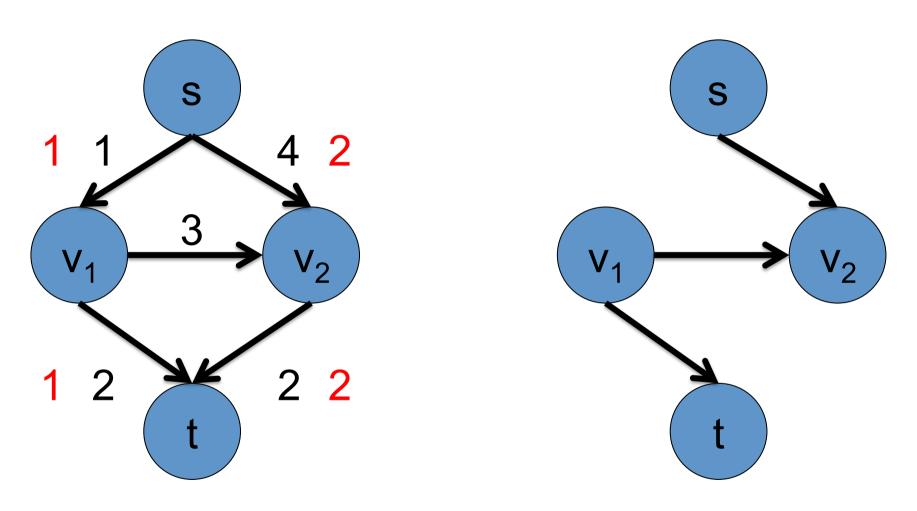
Max-Flow Min-Cut



Or else inverse of a will be in the residual graph.

For all $a \in \text{in-arcs}(U)$, flow(a) = 0.

Max-Flow Min-Cut



For all $a \in \text{out-arcs}(U)$, flow(a) = c(a). For all $a \in \text{in-arcs}(U)$, flow(a) = 0.

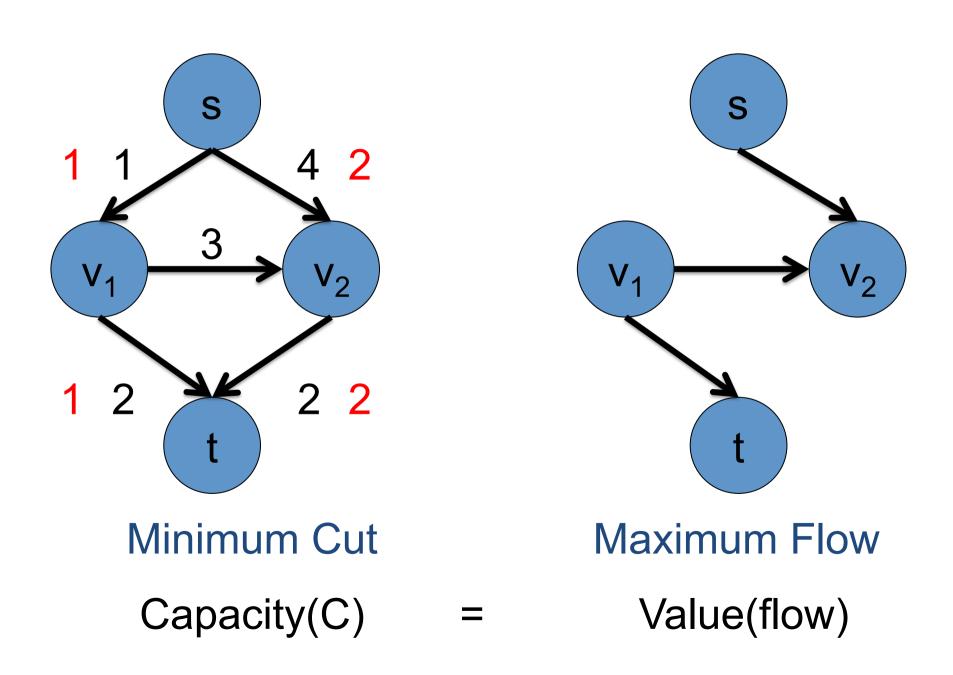
Flows vs. Cuts

Value of flow =
$$-E_{flow}(s)$$

= $-E_{flow}(s) - \Sigma_{v \in U \setminus \{s\}} E_{flow}(v)$
= $-E_{flow}(U)$
= flow(out-arcs(U))
- flow(in-arcs(U))
= Capacity of C

flow(a) =
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, $a \in out\text{-}arcs(U)$ flow(a) = 0, $a \in in\text{-}arcs(U)$

Max-Flow Min-Cut



Outline

Preliminaries

Maximum Flow

- Algorithms
 - Ford-Fulkerson Algorithm
 - Dinits Algorithm

Energy minimization with max flow/min cut

Start with flow = 0 for all arcs.

Find an s-t path in the residual graph.

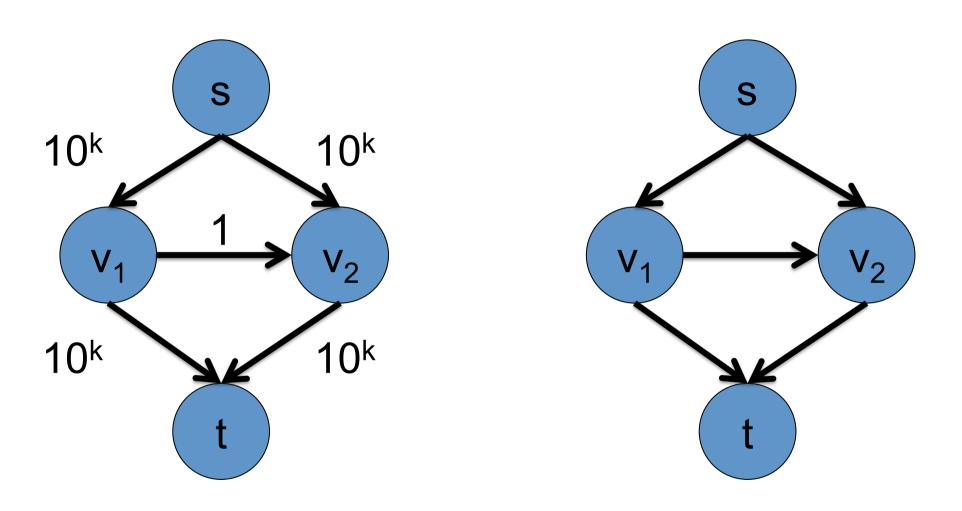
Pass maximum allowable flow.

Subtract from inverse arcs.

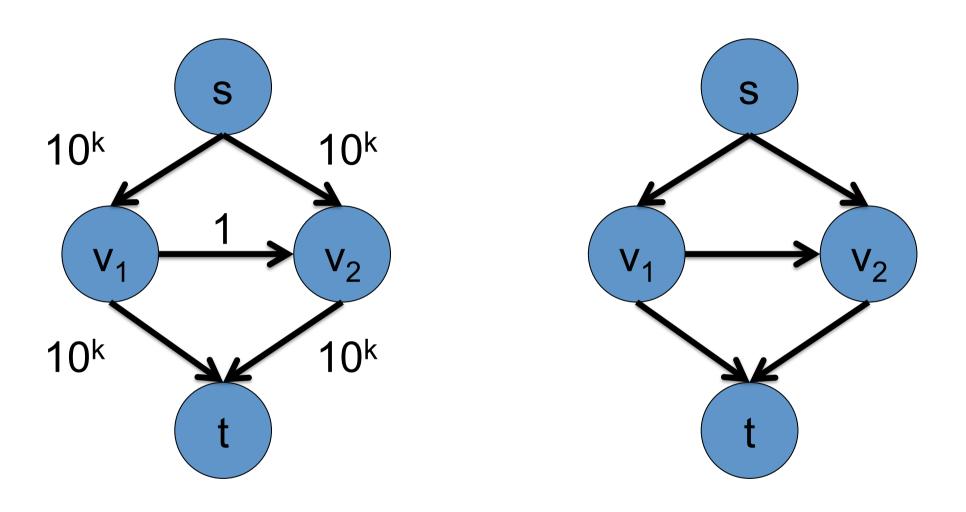
Add to forward arcs.

REPEAT

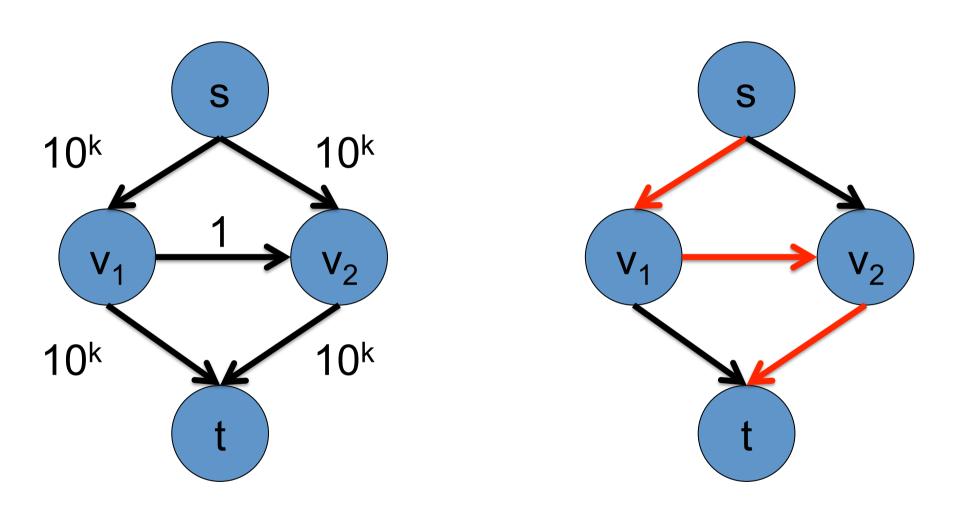
Until s and t are disjoint in the residual graph.



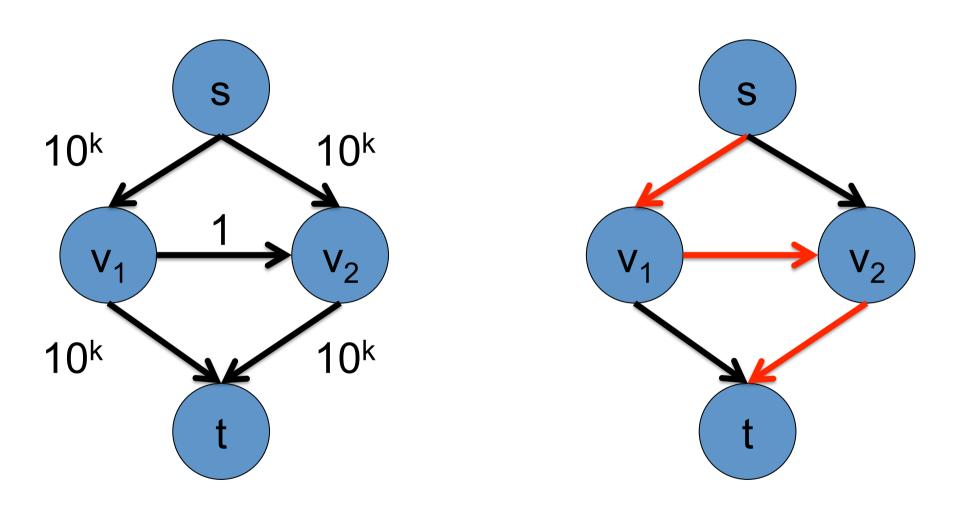
Start with zero flow



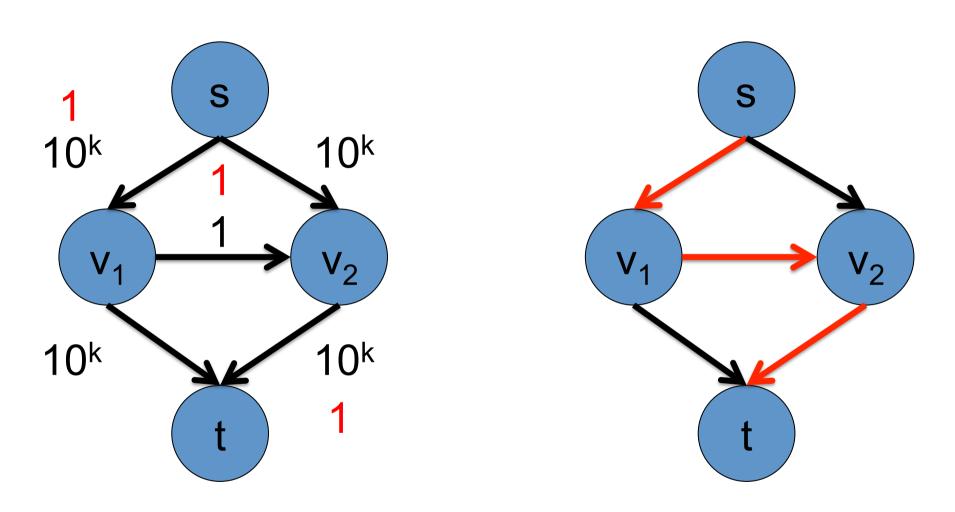
Find an s-t path in the residual graph.



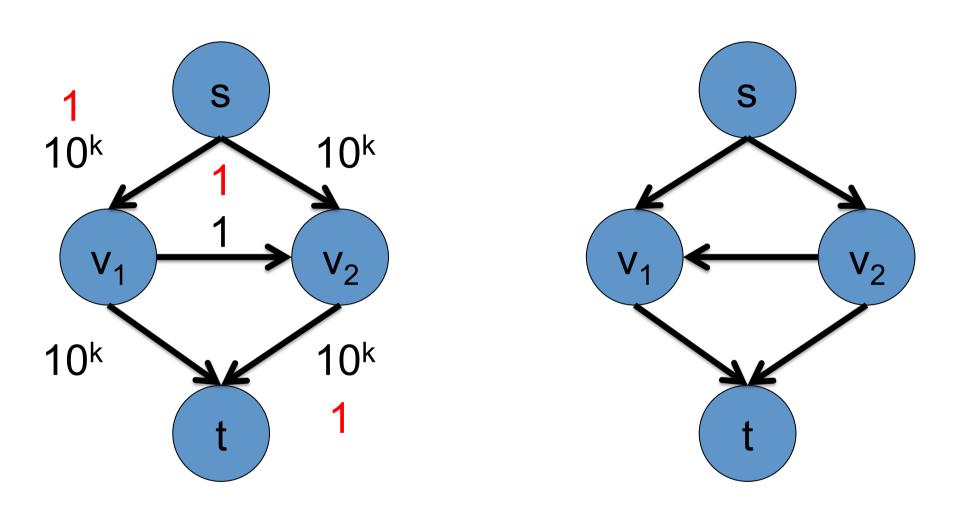
Find an s-t path in the residual graph.



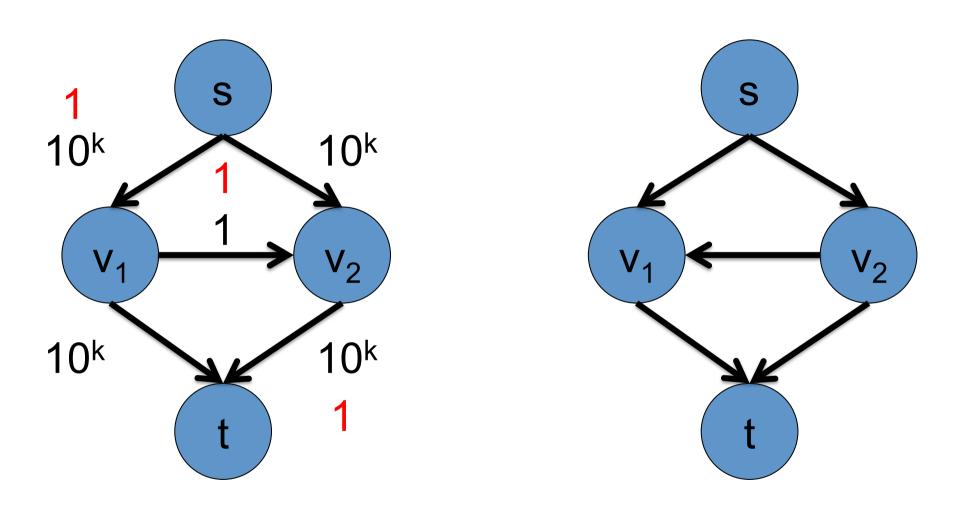
Pass the maximum allowable flow.



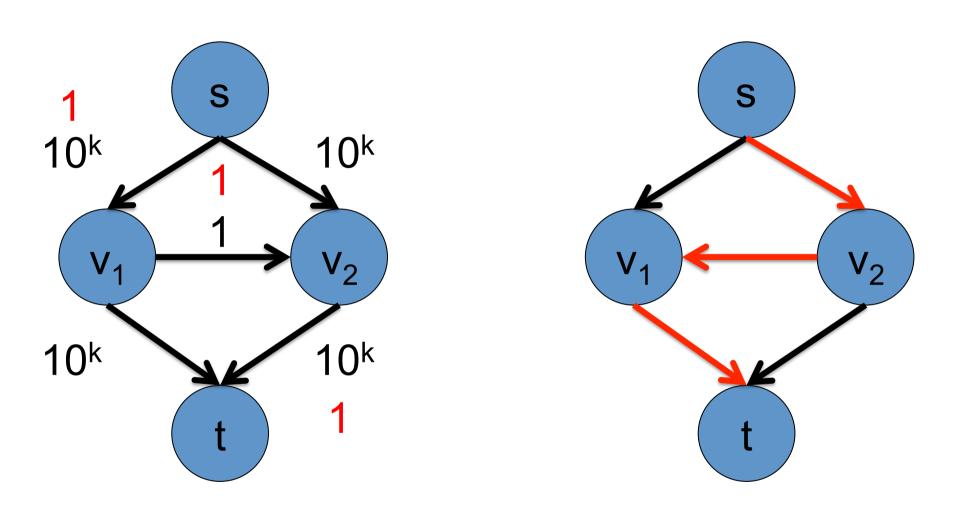
Pass the maximum allowable flow.



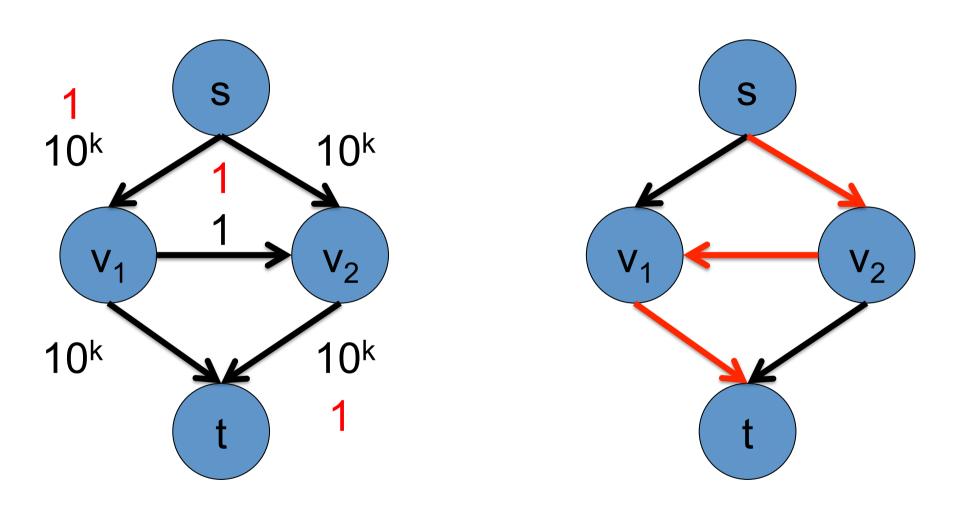
Update the residual graph.



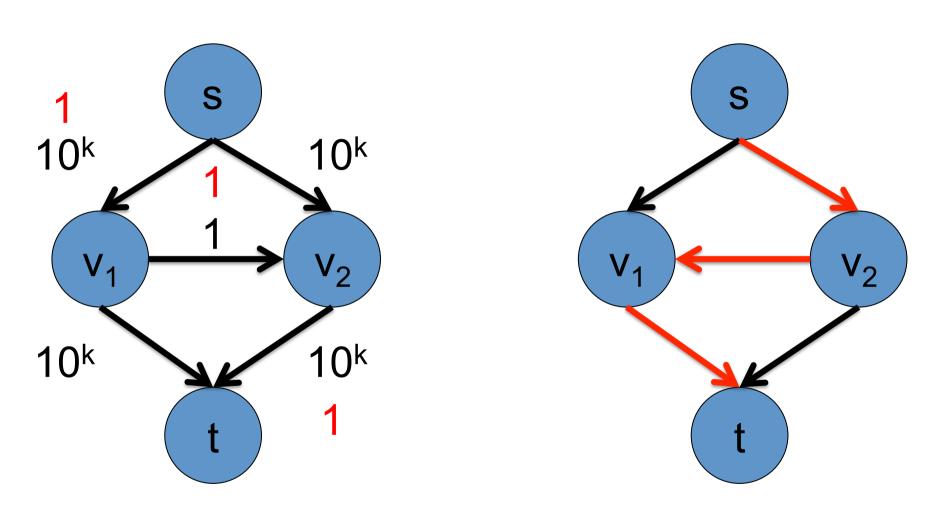
Find an s-t path in the residual graph.



Find an s-t path in the residual graph.

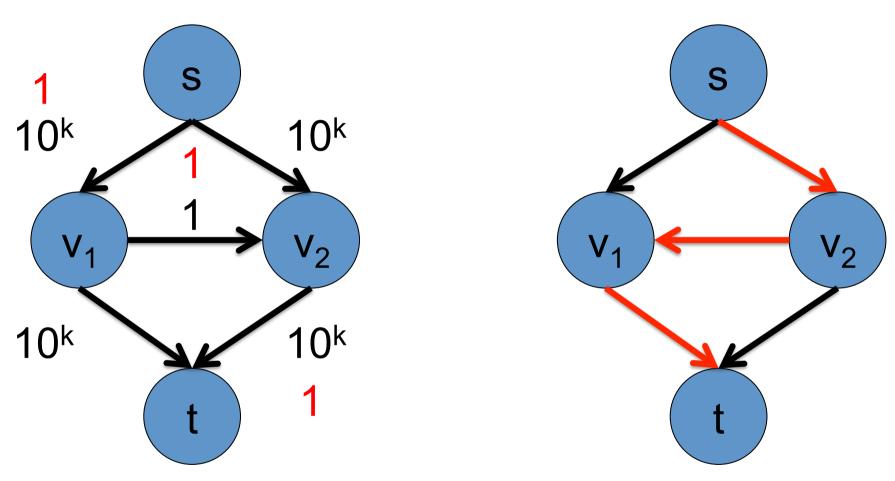


Complexity is exponential in k.



For examples, see Uri Zwick, 1993

Irrational arc lengths can lead to infinite iterations.



Choose wisely.

There are good paths and bad paths.

Outline

Preliminaries

Maximum Flow

- Algorithms
 - Ford-Fulkerson Algorithm
 - Dinits Algorithm

Energy minimization with max flow/min cut

Start with flow = 0 for all arcs.

Find the minimum s-t path in the residual graph.

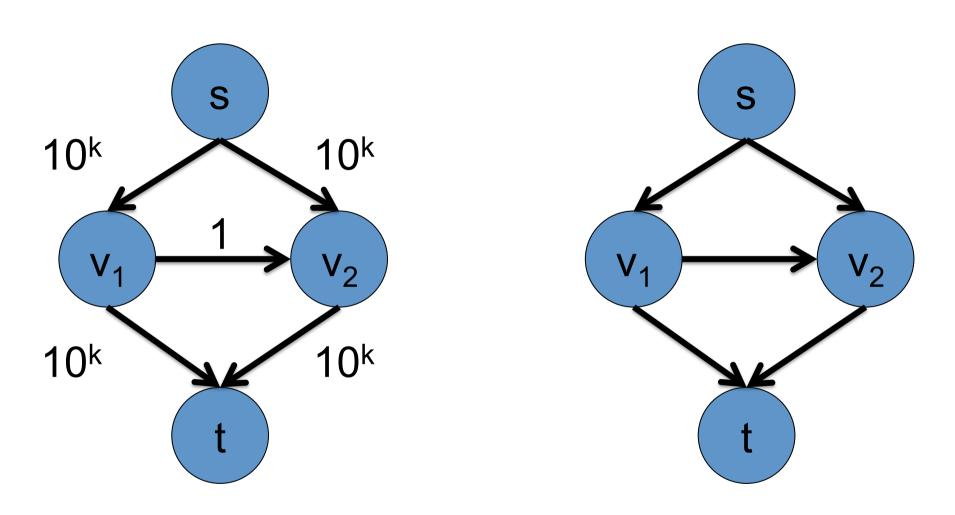
Pass maximum allowable flow.

Subtract from inverse arcs.

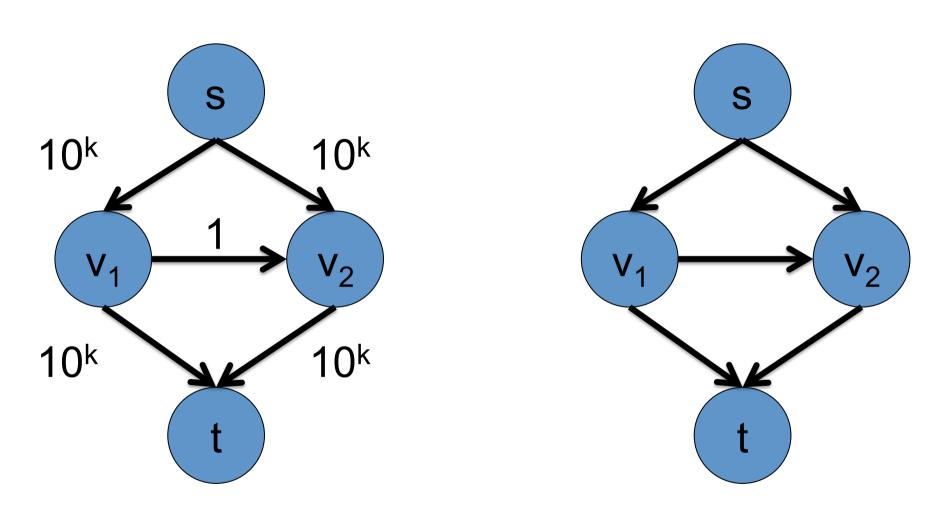
Add to forward arcs.

REPEAT

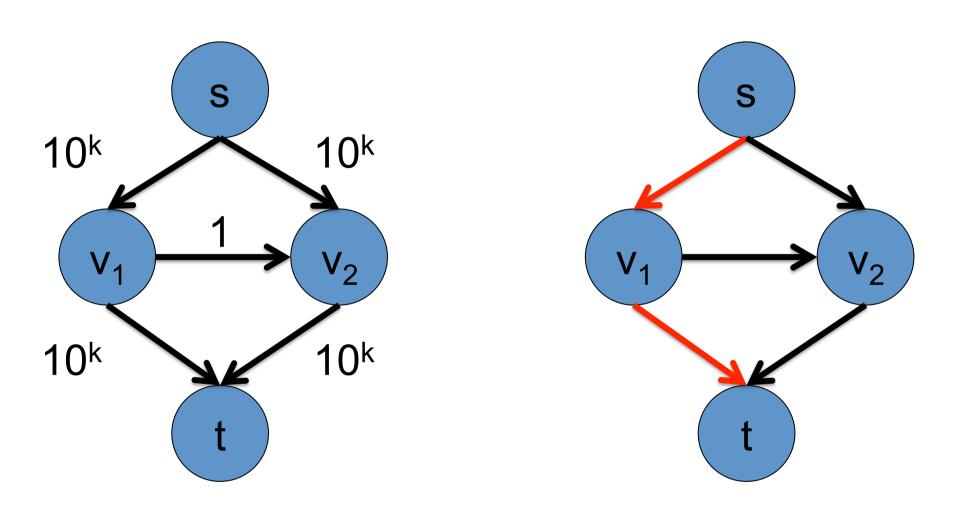
Until s and t are disjoint in the residual graph.



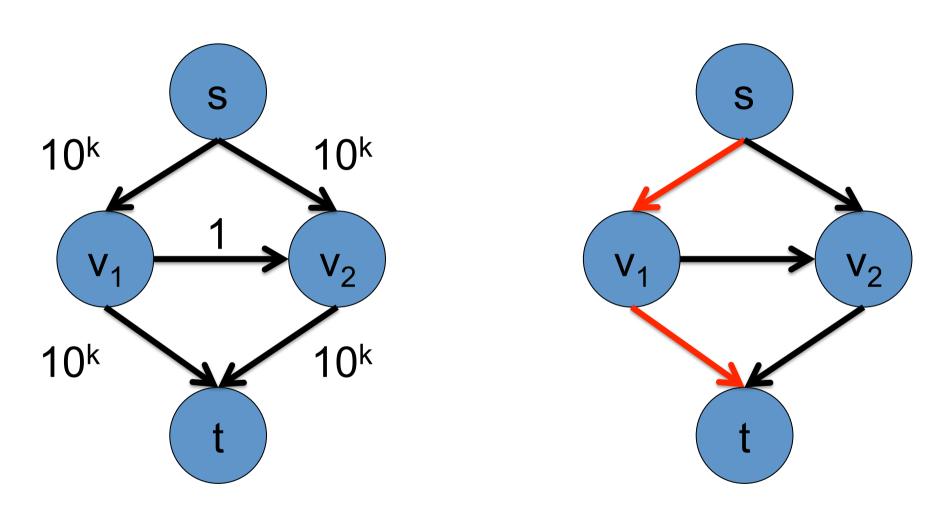
Start with zero flow



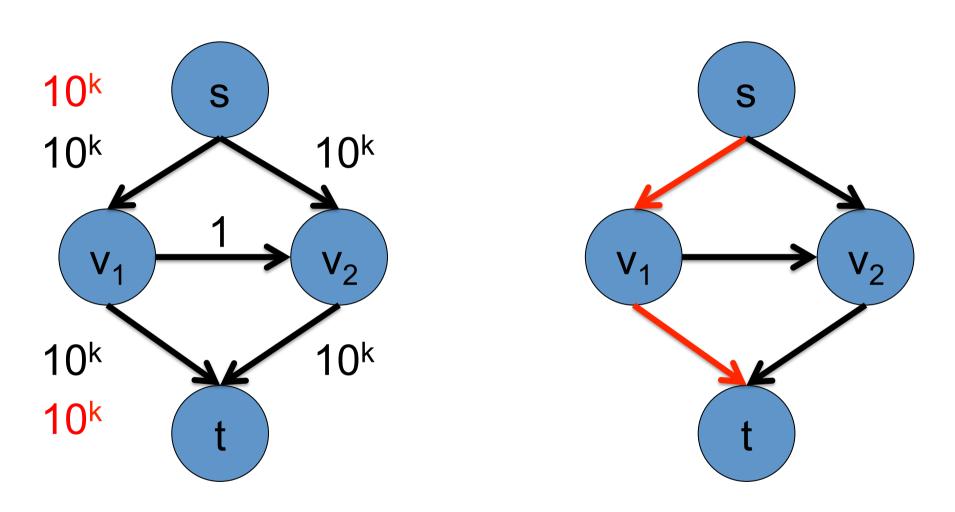
Find the minimum s-t path in the residual graph.



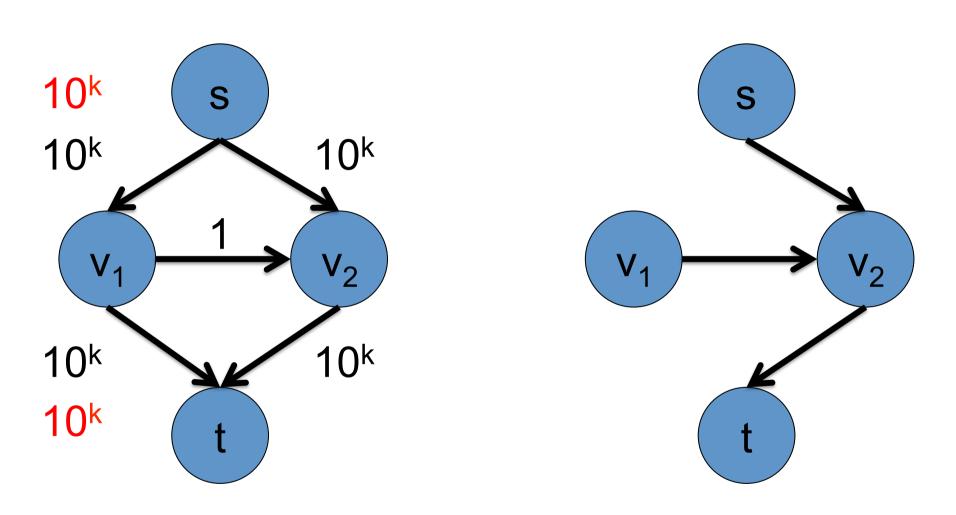
Find the minimum s-t path in the residual graph.



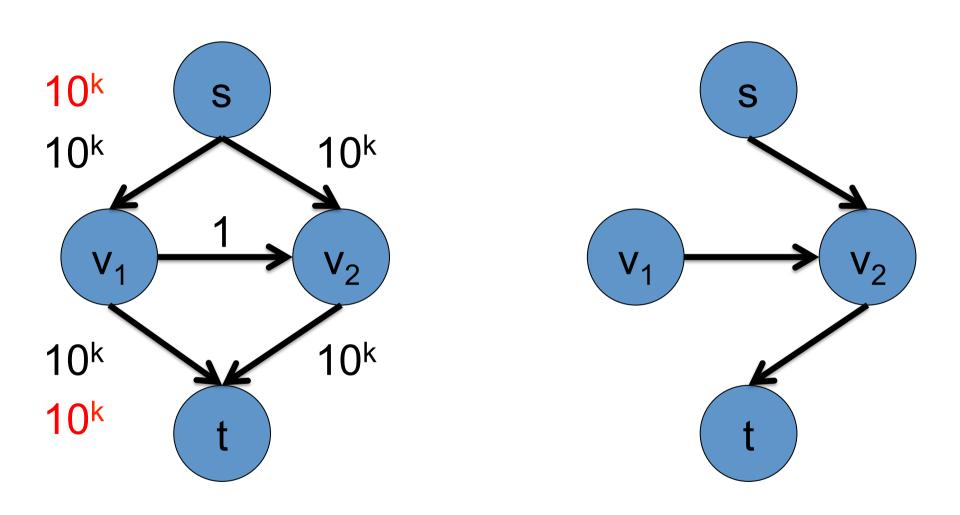
Pass the maximum allowable flow.



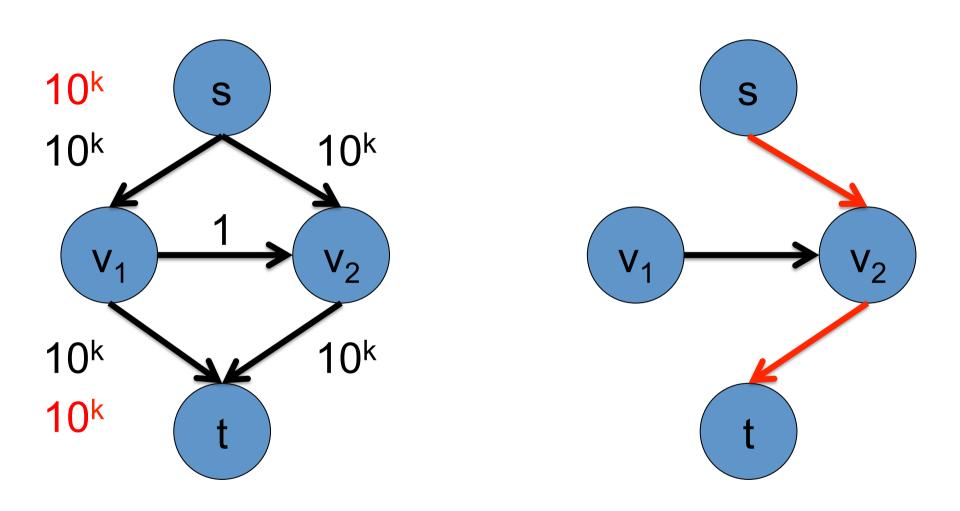
Pass the maximum allowable flow.



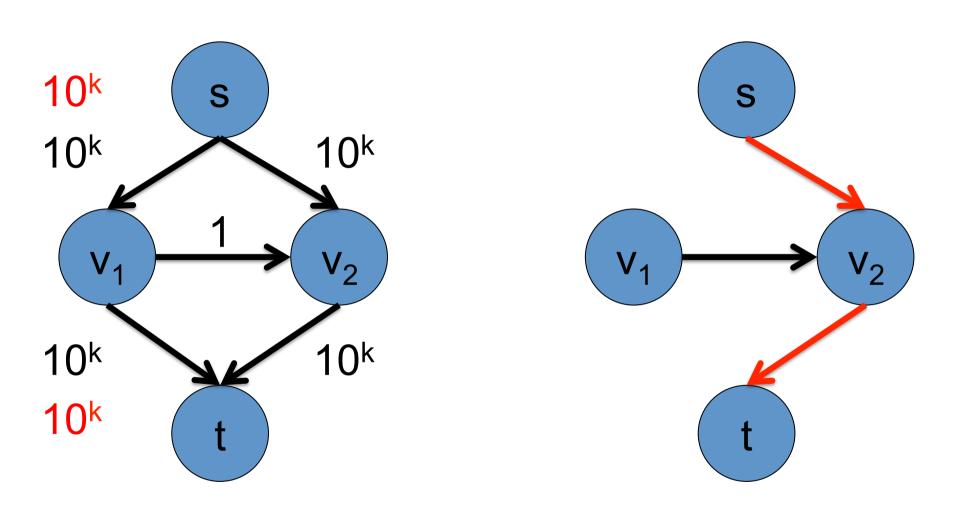
Update the residual graph.



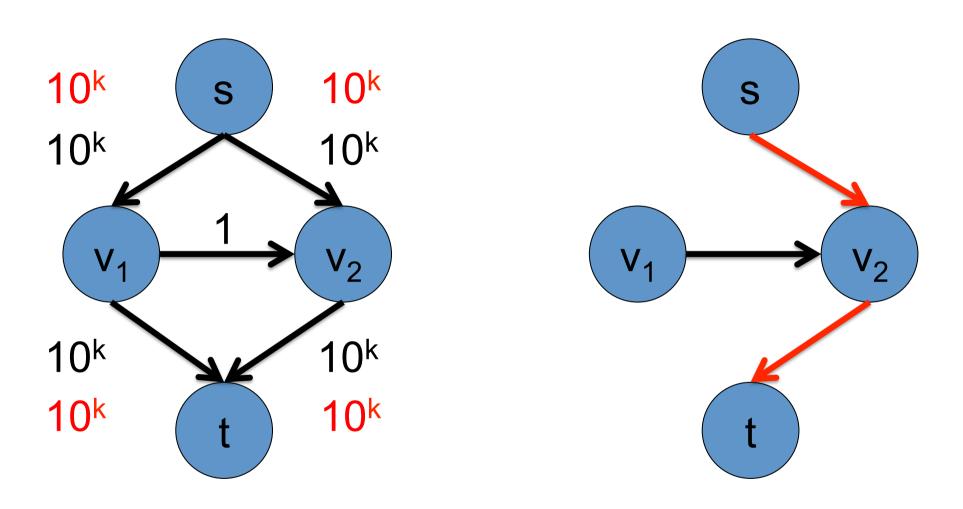
Find the minimum s-t path in the residual graph.



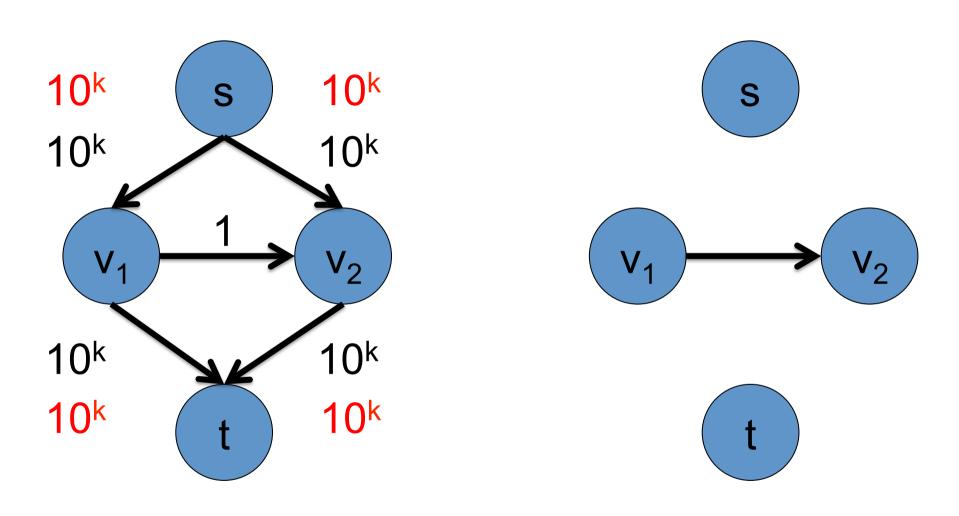
Find the minimum s-t path in the residual graph.



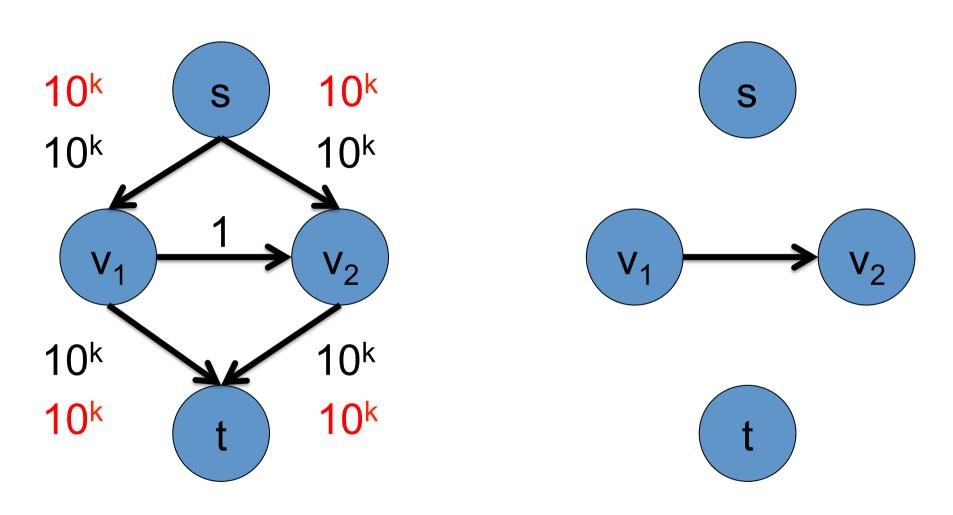
Pass the maximum allowable flow.



Pass the maximum allowable flow.



Update the residual graph.



No more s-t paths. Stop.

Solvers for the Minimum-Cut Problem

Augmenting Path and Push-Relabel

year	discoverer(s)	bound
1951	Dantzig	$O(n^2mU)$
1955	Ford & Fulkerson	$O(m^2U)$
1970	Dinitz	$O(n^2m)$
1972	Edmonds & Karp	$O(m^2 \log U)$
1973	Dinitz	$O(nm \log U)$
1974	Karzanov	$O(n^3)$
1977	Cherkassky	$O(n^2m^{1/2})$
1980	Galil & Naamad	$O(nm\log^2 n)$
1983	Sleator & Tarjan	$O(nm \log n)$
1986	Goldberg & Tarjan	$O(nm\log(n^2/m))$
1987	Ahuja & Orlin	$O(nm + n^2 \log U)$
1987	Ahuja et al.	$O(nm\log(n\sqrt{\log U}/m))$
1989	Cheriyan & Hagerup	$E(nm + n^2 \log^2 n)$
1990	Cheriyan et al.	$O(n^3/\log n)$
1990	Alon	$O(nm + n^{8/3} \log n)$
1992	King et al.	$O(nm + n^{2+\epsilon})$
1993	Phillips & Westbrook	$O(nm(\log_{m/n} n + \log^{2+\epsilon} n))$
1994	King et al.	$O(nm\log_{m/(n\log n)} n)$
1997	Goldberg & Rao	$O(m^{3/2}\log(n^2/m)\log U)$
		$O(n^{2/3}m\log(n^2/m)\log U)$

n: #nodes

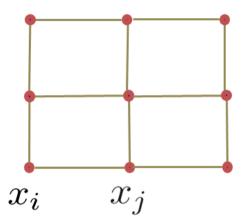
m: #arcs

U: maximum arc length

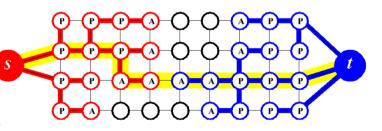
[Slide credit: Andrew Goldberg]

Max-Flow in Computer Vision

- Specialized algorithms for vision problems
 - Grid graphs
 - Low connectivity (m ~ O(n))



- Dual search tree augmenting path algorithm
 - [Boykov and Kolmogorov PAMI 2004]
 - Finds approximate shortest augmenting paths efficiently
 - High worst-case time complexity
 - Empirically outperforms other algorithms on vision problems
 - Efficient code available on the web



http://www.adastral.ucl.ac.uk/~vladkolm/software.html

Outline

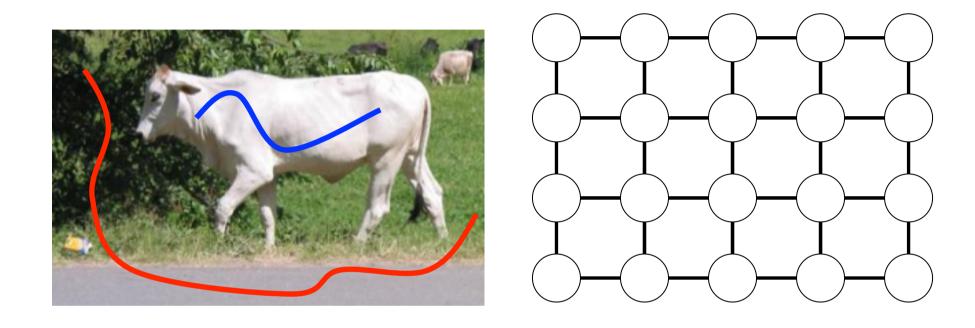
Preliminaries

Maximum Flow

Algorithms

- Energy minimization with max flow/min cut
 - Two-Label Energy Functions

Interactive Binary Segmentation

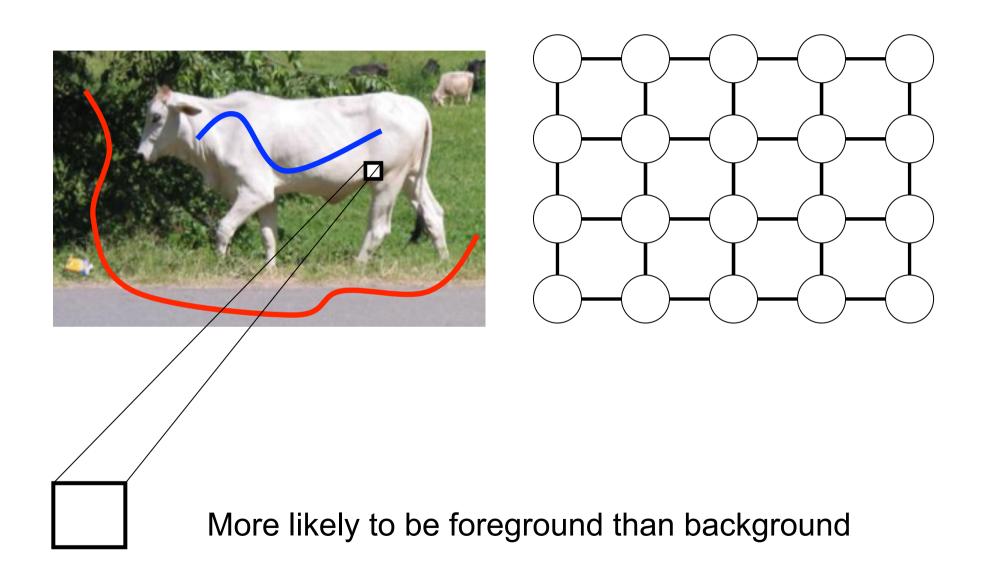


Foreground histogram of RGB values FG

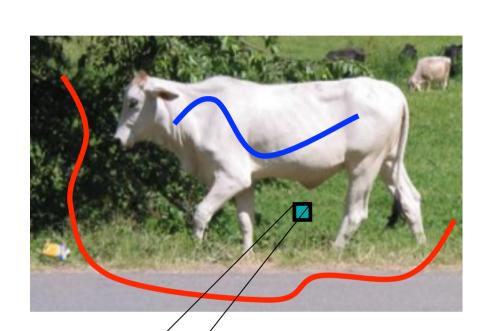
Background histogram of RGB values BG

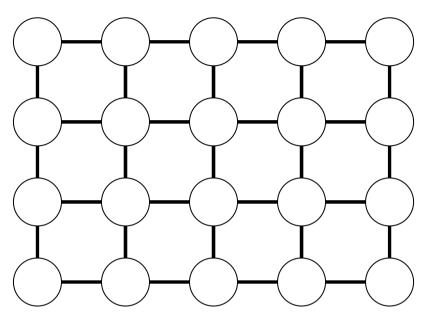
'1' indicates foreground and '0' indicates background

Interactive Binary Segmentation



Interactive Binary Segmentation



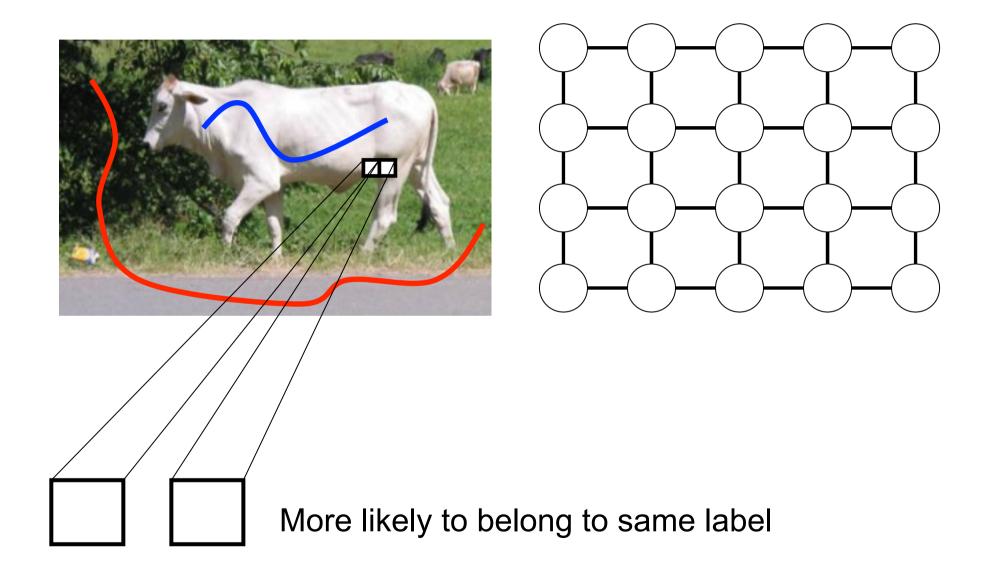


 $\theta_p(0)$ proportional to $-log(BG(d_a))$

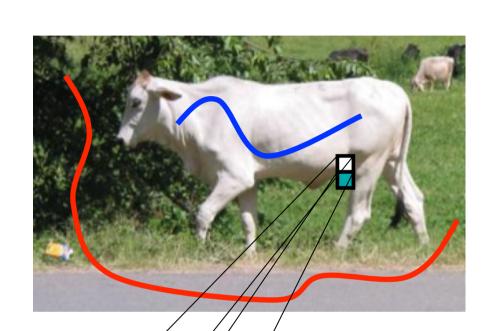
 $\theta_p(1)$ proportional to $-\log(FG(d_a))$

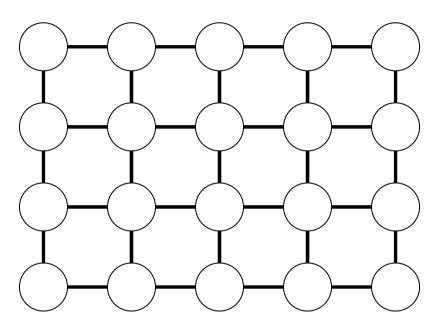
More likely to be background than foreground

Interactive Binary Segmentation



Interactive Binary Segmentation





 $\theta_{pq}(i,k)$ proportional to $exp(-(d_a-d_b)^2)$ if $i \neq k$

$$\theta_{pq}(i,k) = 0 \text{ if } i = k$$

Less likely to belong to same label

Overview

Energy E

One vertex per random variable

+ Additional vertices "s" and "t"

Digraph D

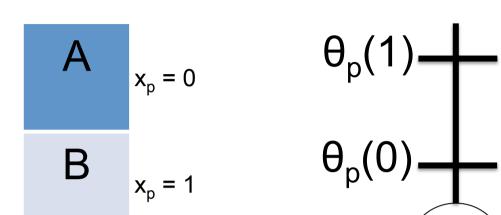
Compute Minimum Cut

Labeling **x**

$$v_p \in U$$
 implies $x_p = 0$

$$v_p \in V \setminus U \text{ implies } x_p = 1$$

U and V∖U



 \mathbf{A} $\mathbf{x}_{p} = 0$

 $B_{x_p = 1}$

S

 v_p

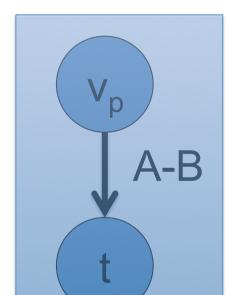
 $\left(\begin{array}{c}t\end{array}\right)$



B $x_p = 1$

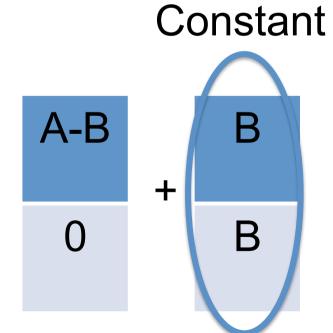


Let A ≥ B



$$x_p = 1$$

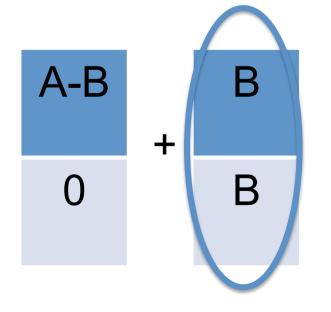
0

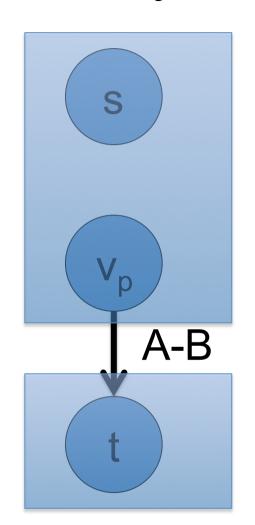




B $x_p = 1$

Constant





Let A ≥ B

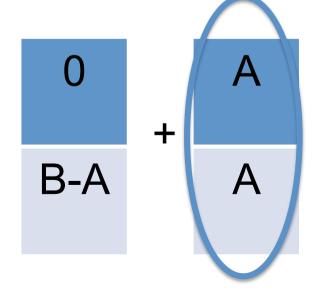
$$x_p = 0$$

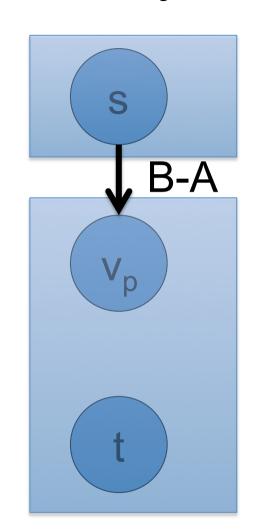
A-B



B $x_p = 1$

Constant





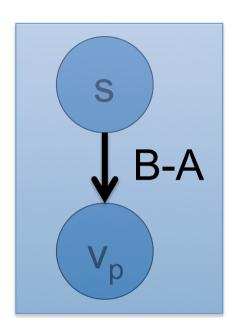
Let A < B

$$x_p = 1$$

B-A



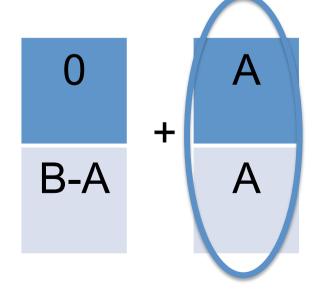
B $x_p = 1$



Let A < B

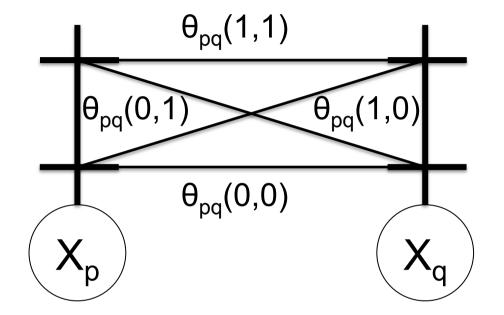
$$x_p = 0$$

0

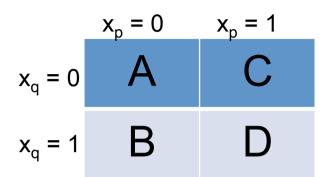


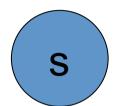


$$x_{p} = 0$$
 $x_{p} = 1$
 $x_{q} = 0$ A C
 $x_{q} = 1$ B D

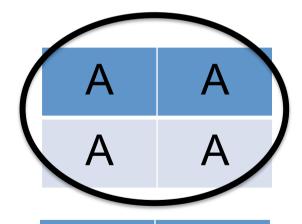


Α	Α
Α	Α

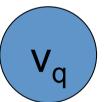






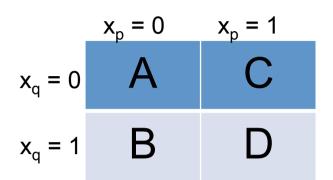


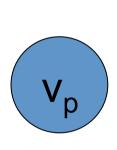


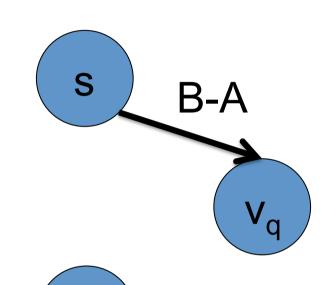


t

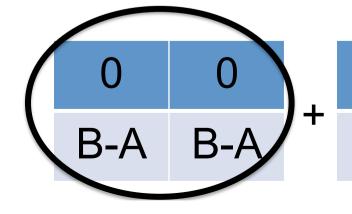
	0	C+B-D-A
Τ	0	0





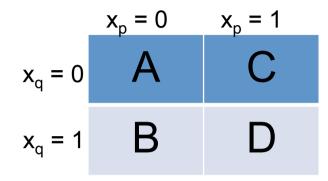


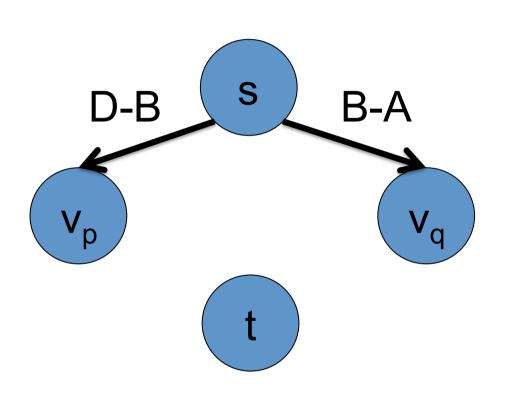
Unary Potential $x_{\alpha} = 1$



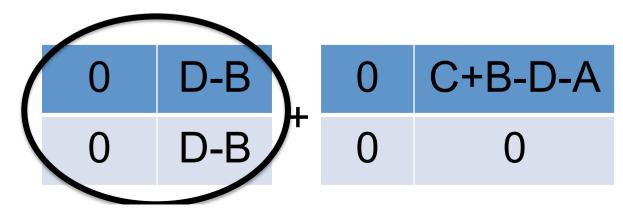
0	D-B	
0	D-B	•

	0	C+B-D-A
+	0	0

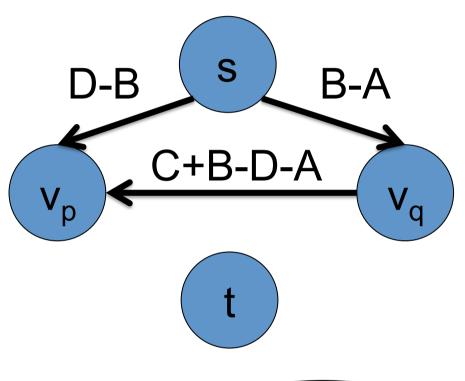




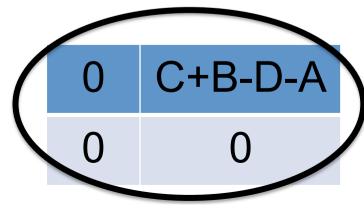
Unary Potential $x_p = 1$



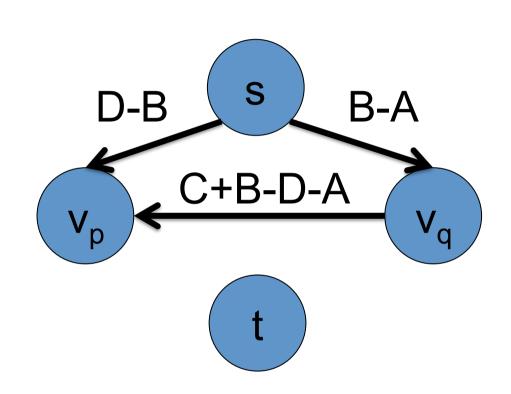
	$x_p = 0$	$x_{p} = 1$
$x_q = 0$	Α	С
x _q = 1	В	D



Pairwise Potential $x_p = 1$, $x_q = 0$



	$x_p = 0$	$x_{p} = 1$
$x_q = 0$	Α	С
x _q = 1	В	D



Submodular Energy

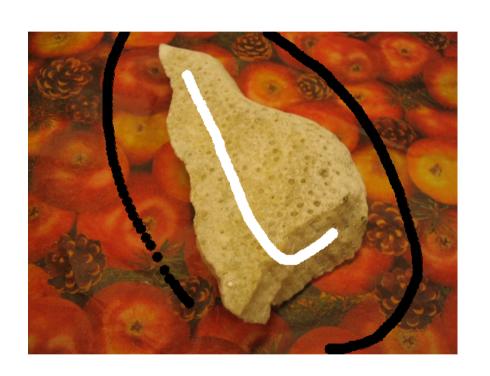
General 2-label MAP estimation is NP-hard

Results – Image Segmentation



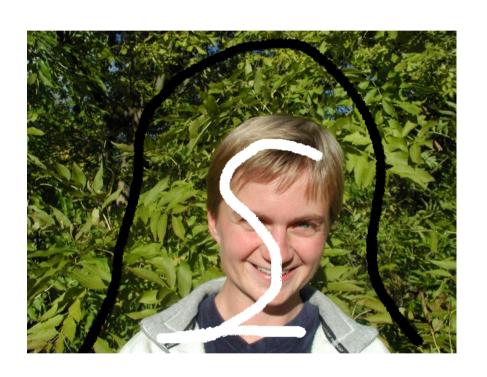


Results – Image Segmentation



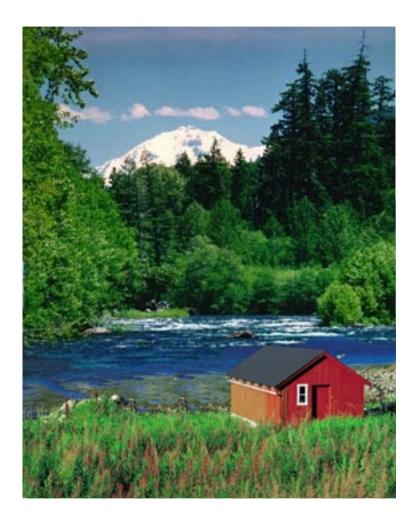


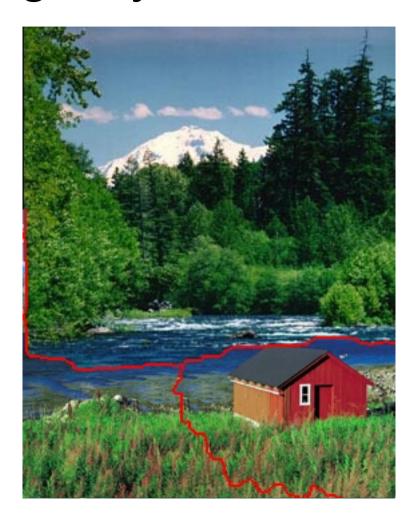
Results – Image Segmentation



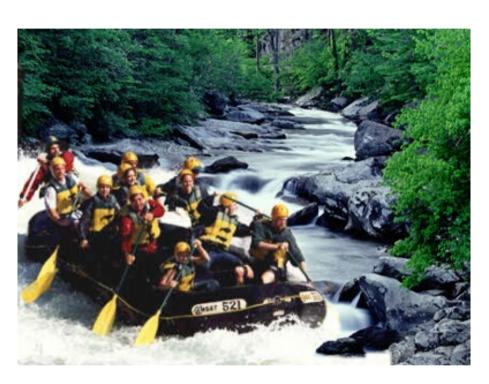


Results – Image Synthesis





Results – Image Synthesis





Outline

Preliminaries

Maximum Flow

Algorithms

- Energy minimization with max flow/min cut
 - Multi-Label Energy Functions

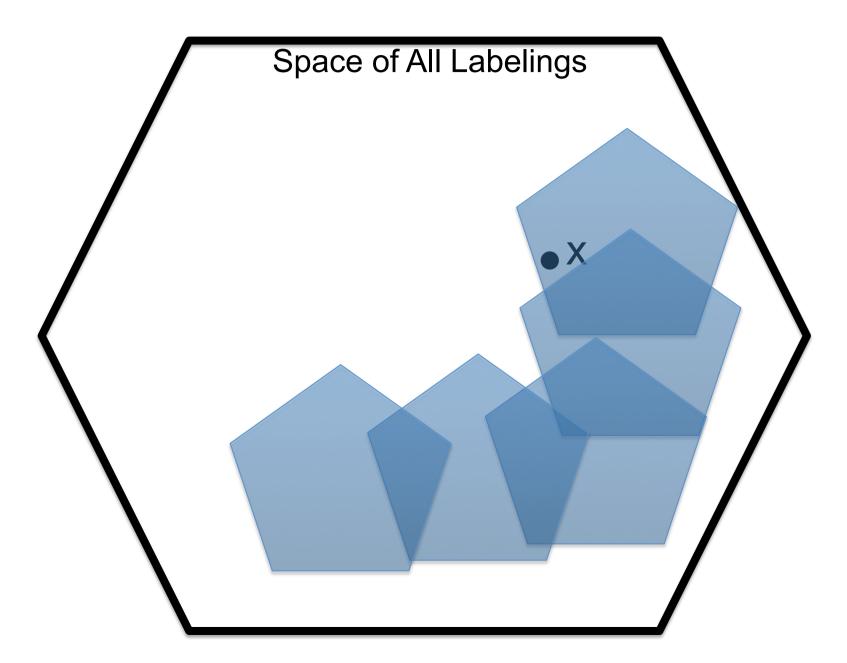
St-mincut based Move algorithms

$$E(x) = \sum_{i} \theta_{i}(x_{i}) + \sum_{i,j} \theta_{ij}(x_{i},x_{j})$$

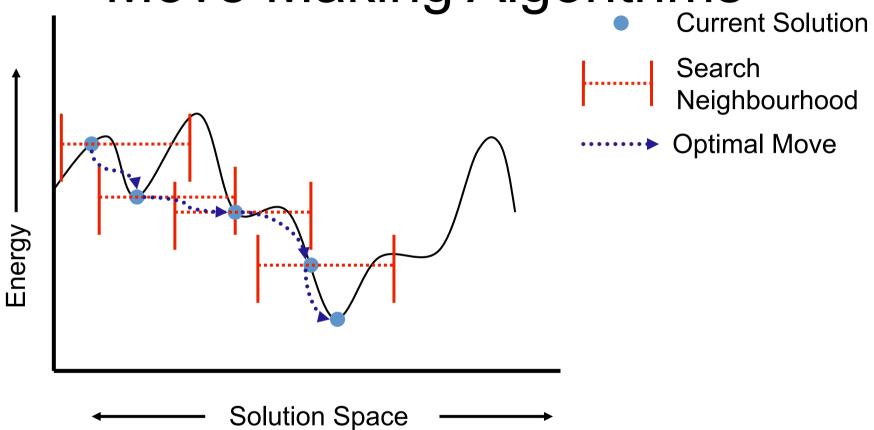
 $x \in Labels L = \{l_1, l_2, ..., l_k\}$

- Commonly used for solving nonsubmodular multi-label problems
- Extremely efficient and produce good solutions
- Not Exact: Produce local optima

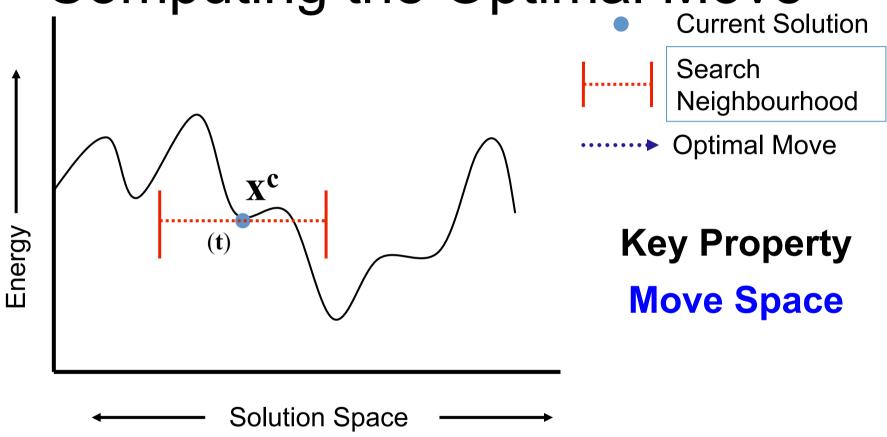
Move-Making Algorithms



Move Making Algorithms



Computing the Optimal Move



Bigger move space



- Better solutions
- Finding the optimal move hard

Moves using Graph Cuts

Expansion and Swap move algorithms

[Boykov Veksler and Zabih, PAMI 2001]

- Makes a series of changes to the solution (moves)
- Each move results in a solution with smaller energy

Move Space (t) : 2^N

Space of Solutions (x) : L^N

Current Solution

Search Neighbourhood

N Number of Variables

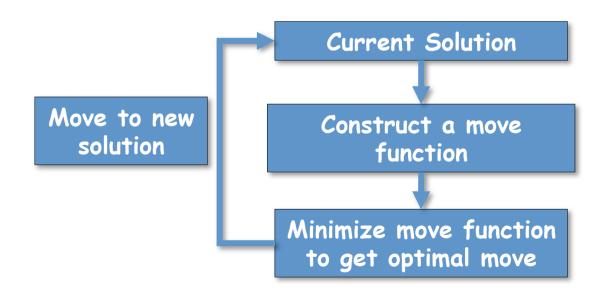
L Number of Labels

Moves using Graph Cuts

Expansion and Swap move algorithms

[Boykov Veksler and Zabih, PAMI 2001]

- Makes a series of changes to the solution (moves)
- Each move results in a solution with smaller energy



How to minimize move functions?

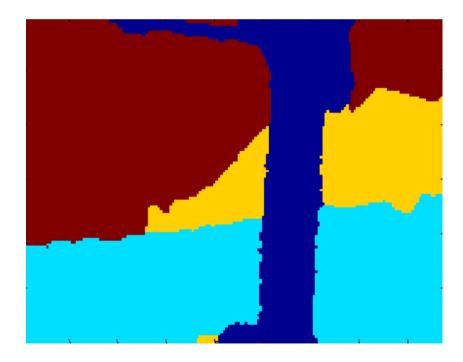
Expansion Algorithm

Variables take label I_α or retain current label



Status: Enitpiahze Skitts Edee





Slide courtesy Pushmeet Kohli

Expansion Algorithm

Initialize labeling $\mathbf{x} = \mathbf{x}^0$ (say $x_p^0 = 0$, for all X_p)

For
$$\alpha$$
 = 1, 2, ..., h-1
$$\mathbf{x}^{\alpha} = \operatorname{argmin}_{\mathbf{x}'} E(\mathbf{x}')$$
 Repeat until convergence Update $\mathbf{x} = \mathbf{x}^{\alpha}$

Expansion Algorithm

Restriction on pairwise potentials?

- Move energy is submodular if:
 - Unary Potentials: Arbitrary
 - Pairwise potentials: Metric

$$\Theta_{ij}(I_a,I_b) + \Theta_{ij}(I_b,I_c) \ge \Theta_{ij}(I_a,I_c)$$

Example: Potts model

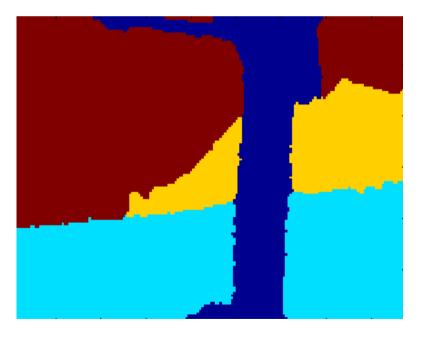
Swap Move

• Variables labeled α, β can swap their labels

Swap Sky, House







[Boykov, Veksler, Zabih]

Swap Move

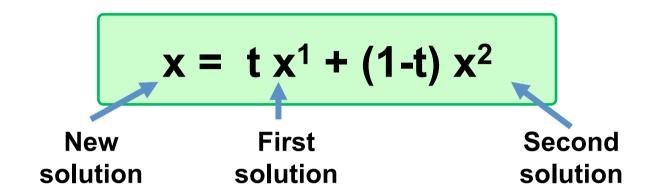
• Variables labeled α, β can swap their labels

- Move energy is submodular if:
 - Unary Potentials: Arbitrary
 - Pairwise potentials: Semimetric

$$\theta_{ij} (l_a, l_b) \ge 0$$
 $\theta_{ij} (l_a, l_b) = 0 \longrightarrow a = b$

Example: Potts model

General Binary Moves



Minimize over move variables t

Move Type	First Solution	Second Solution	Guarantee
Expansion	Old solution	All alpha	Metric
Fusion	Any solution	Any solution	×

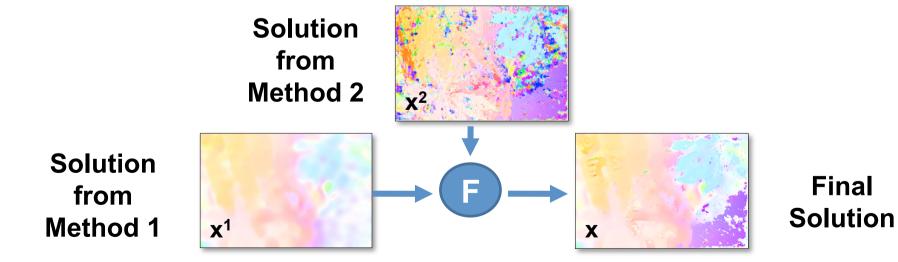
Solving Continuous Problems using Fusion Move

$$x = t x^1 + (1-t) x^2$$





Optical Flow Example



(Lempitsky et al. CVPR08, Woodford et al. CVPR08)

















Paper presentation

 Tarabalka et al., "Spatio-temporal video segmentation with shape growth or shrinkage constraint", Transactions on Image Processing 2014.