

# Discrete Optimization for Image Analysis

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## Outline

- ▶ Quadratic multi-linear polynomial forms and quadratic posiforms
- ▶ Complementation
- ▶ Excursus: Maximum  $st$ -Flow and Minimum  $st$ -Cut
  - ▶ Definitions
  - ▶ Maximum  $st$ -Flow Problem
  - ▶ Residual networks and augmenting paths
  - ▶ Minimum  $st$ -Cut Problem
  - ▶ Maximum  $st$ -Flow/Minimum  $st$ -Cut Theorem
  - ▶ Ford-Fulkerson-Algorithm
- ▶ Strong persistency

For any  $n \in \mathbb{N}$ , consider  $n$ -variate **quadratic** forms:

- ▶ any **multi-linear polynomial form**  $c \in C_{n2}$  and  $f_c : \{0, 1\}^2 \rightarrow \mathbb{R}$ , i.e., for all  $x \in \{0, 1\}^n$ ,

$$f_c(x) = c_\emptyset + \sum_{j \in [n]} c_{\{j\}} x_j + \sum_{\{j,k\} \in \binom{[n]}{2}} c_{\{j,k\}} x_j x_k$$

- ▶ any **posiform**  $c' \in C_{n2}^+$  and  $f'_c : \{0, 1\}^2 \rightarrow \mathbb{R}$ , i.e., for all  $x \in \{0, 1\}^n$ ,

$$\begin{aligned} f'_{c'}(x) &= c'_{\emptyset\emptyset} + \sum_{j \in [n]} \left( c'_{\{j\}\emptyset} x_j + c'_{\emptyset\{j\}} (1 - x_j) \right) \\ &+ \sum_{\{j,k\} \in \binom{[n]}{2}} \left( c'_{\{j,k\}\emptyset} x_j x_k + c'_{\{j\}\{k\}} x_j (1 - x_k) \right. \\ &\quad \left. + c'_{\{k\}\{j\}} x_k (1 - x_j) + c'_{\emptyset\{j,k\}} (1 - x_j)(1 - x_k) \right) \end{aligned}$$

## Lemma 1

For any  $n \in \mathbb{N}$ , any QPBF  $f : \{0, 1\}^n \rightarrow \mathbb{R}$ , the  $c \in C_{n2}$  such that  $f_c = f$  and any  $c' \in C_{n2}^+(f)$  holds

$$c_{\emptyset} = c'_{\emptyset\emptyset} + \sum_{j=1}^n c'_{\emptyset\{j\}} + \sum_{\{j,k\} \in \binom{[n]}{2}} c'_{\emptyset\{j,k\}}$$

$$\forall j \in [n] \quad c_{\{j\}} = c'_{\{j\}\emptyset} - c'_{\emptyset\{j\}} + \sum_{k \in [n] - \{j\}} (c'_{\{j\}\{k\}} - c'_{\emptyset\{j,k\}})$$

$$\forall \{j,k\} \in \binom{[n]}{2} \quad c_{\{j,k\}} = c'_{\{j,k\}\emptyset} + c'_{\emptyset\{j,k\}} - c'_{\{j\}\{k\}} - c'_{\{k\}\{j\}}$$

**Proof.**

- ▶ Expansion of the posiform  $c'$  yields a quadratic multi-linear polynomial form.
- ▶ Comparison with  $c$  yields the conditions stated in the Lemma.

## Definition 1 (Complementation)

For any  $n \in \mathbb{N}$  and any QPBF  $f : \{0, 1\}^n \rightarrow \mathbb{R}$ ,

$$r_f := \max_{c' \in C_{n^2}^+(f)} c'_{\emptyset\emptyset} \quad (1)$$

is called the **floor dual** of  $f$ .

## Lemma 2

*For any  $n \in \mathbb{N}$  and any QPBF  $f : \{0, 1\}^n \rightarrow \mathbb{R}$ , the floor dual can be computed in polynomial time.*

**Proof.** For the multi-linear polynomial form  $c \in C_{n2}$  such that  $f_c = f$ ,  $r_f$  is the solution of the linear programming problem below (by Lemma 1).

$$\max_{c': J_{n2}^+ \rightarrow \mathbb{R}} \quad c_\emptyset - \sum_{j=1}^n c'_{\emptyset\{j\}} - \sum_{\{j,k\} \in \binom{[n]}{2}} c'_{\emptyset\{j,k\}}$$

$$\text{subject to } \forall j \in [n] \quad c_{\{j\}} = c'_{\{j\}\emptyset} - c'_{\emptyset\{j\}} + \sum_{k \in [n] - \{j\}} (c'_{\{j\}\{k\}} - c'_{\emptyset\{j,k\}})$$

$$\forall \{j, k\} \in \binom{[n]}{2} \quad c_{\{j,k\}} = c'_{\{j,k\}\emptyset} + c'_{\emptyset\{j,k\}} - c'_{\{j\}\{k\}} - c'_{\{k\}\{j\}}$$

$$\forall J \in J_{n2}^+ - \{(\emptyset, \emptyset)\} \quad 0 \leq c'_J \quad .$$



Can the floor dual be computed more efficiently than by an algorithm for general LPs?

## **Excursus:** Maximum $st$ -Flow and Minimum $st$ -Cut

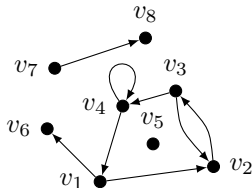
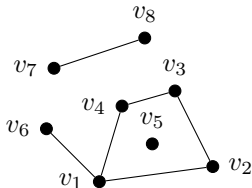
- ▶ Definitions
- ▶ Maximum  $st$ -Flow Problem
- ▶ Residual networks and augmenting paths
- ▶ Minimum  $st$ -Cut Problem
- ▶ Maximum  $st$ -Flow/Minimum  $st$ -Cut Theorem
- ▶ Ford-Fulkerson-Algorithm

## Definition 2

A pair  $(V, E)$  is called

- ▶ an **undirected graph** iff  $E \subseteq \binom{V}{2}$
- ▶ a **directed graph** iff  $E \subseteq V^2$ .

The elements of  $V$  are called **nodes**. The elements of  $E$  are called **edges**.



### Definition 3

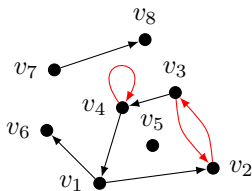
In any directed graph  $(V, E)$ ,

- ▶ an edge  $e \in E$  is called a **self-edge** iff

$$\exists v \in V \quad e = vv .$$

- ▶ a pair  $ee' \in E^2$  of edges is called a **digon** iff

$$\exists v, v' \in V \quad v \neq v' \wedge e = vv' \wedge e' = v'v .$$

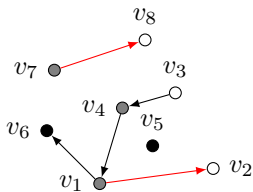


Below, the term **directed graph** shall always mean directed graph **without self-edges** and **without digons**, i.e., a pair  $(V, E)$  such that  $E \subseteq V^2$  and

$$\forall vw \in V^2 \quad vw \notin E \vee wv \notin E .$$

For any directed graph  $(V, E)$ , any  $U \subseteq V$  and any  $W \subseteq V$  let

$$UW := \{uv \in E \mid u \in U \wedge w \in W\} .$$



$$U = \{v_1, v_4, v_7\} \quad W = \{v_2, v_3, v_8\} \quad UW = \{v_1v_2, v_7v_8\}$$

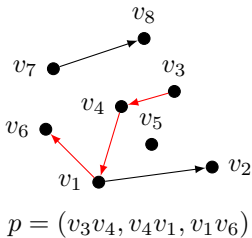
## Definition 4

For any directed graph  $(V, E)$  and any  $n \in \mathbb{N}$ , a map  $p \in E^{[n]}$  is called a **path** in  $(V, E)$  of length  $n$  iff

$$\forall j, k \in [n] \quad j = k \vee p_j \neq p_k$$
$$\forall j \in [n-1] \exists v, w, x \in V \quad p_j = vw \wedge p_{j+1} = wx .$$

A path is called **simple** iff the nodes along the path are pairwise distinct, except for, possibly, the first and the last node.

Below, **path** shall always mean **simple path**.



## Definition 5

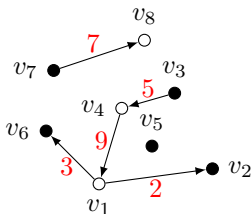
For any directed graph  $(V, E)$  and any  $f \in \mathbb{N}_0^E$ , the maps  $\varphi^+, \varphi^-, \varphi : 2^V \rightarrow \mathbb{Z}$  such that

$$\forall U \in 2^V \quad \varphi_U^+ = \sum_{uv \in UU^c} f_{uv} \quad (2)$$

$$\varphi_U^- = \sum_{vu \in U^cU} f_{vu} \quad (3)$$

$$\varphi_U = \varphi_U^+ - \varphi_U^- \quad (4)$$

are called the **outflux**, **influx** and **flux** in  $(V, E)$  w.r.t.  $f$ .



$$U = \{v_1, v_4, v_8\}$$

$$\varphi_U^+ = 3 + 2$$

$$\varphi_U^- = 7 + 5$$

$$\varphi_U = -7$$



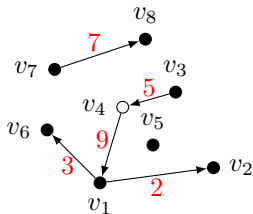
For any  $u \in V$ ,

$$\varphi_u^+ := \varphi_{\{u\}}^+$$

$$\varphi_u^- := \varphi_{\{u\}}^-$$

$$\varphi_u := \varphi_{\{u\}}$$

are called the **outflux**, **influx** and **flux** of  $u$  in  $(V, E)$  w.r.t.  $f$ .



$$\varphi_{v_4}^+ = 9$$

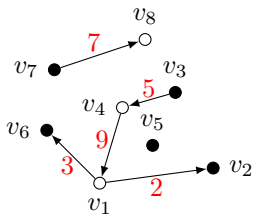
$$\varphi_{v_4}^- = 5$$

$$\varphi_{v_4} = 4$$

## Lemma 3

For any directed graph  $(V, E)$ , any  $f \in \mathbb{N}_0^E$  and any  $U \subseteq V$

$$\varphi_U = \sum_{u \in U} \varphi_u . \quad (5)$$



**Proof.**

$$\begin{aligned}\varphi_U &= \sum_{uv \in UU^c} f_{uv} - \sum_{vu \in U^cU} f_{vu} \\ &= \left( \sum_{uv \in UV} f_{uv} - \sum_{uu' \in UU} f_{uu'} \right) - \left( \sum_{vu \in VU} f_{vu} - \sum_{u'u \in UU} f_{u'u'} \right) \\ &= \sum_{uv \in UV} f_{uv} - \sum_{vu \in VU} f_{vu} \\ &= \sum_{u \in U} \left( \sum_{vw \in \{u\}\{u\}^c} f_{vw} - \sum_{vw \in \{u\}^c\{u\}} f_{vw} \right) \\ &= \sum_{u \in U} \varphi_u .\end{aligned}$$

□

## Definition 6

A 5-tuple  $N = (V, E, s, t, c)$  is called a **network** iff  $(V, E)$  is a directed graph and  $s \in V$  and  $t \in V$  and  $s \neq t$  and  $c \in \mathbb{N}^E$ .

*The nodes  $s$  and  $t$  are called the **source** and the **sink** of  $N$ , respectively.*

*For any edge  $e \in E$ ,  $c_e$  is called the **capacity** of  $e$  in  $N$ .*

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## Definition 7

A map  $f \in \mathbb{N}_0^E$  is called an **st-preflow** in a network  $N = (V, E, s, t, c)$  iff

$$\forall e \in E \quad 0 \leq f_e \leq c_e \quad (6)$$

$$\forall v \in V - \{s\} \quad \varphi_v \leq 0 \quad (7)$$

An *st-preflow*  $f$  in  $N$  is called an **st-flow** in  $N$  iff, in addition,

$$\forall v \in V - \{s, t\} \quad \varphi_v = 0 \quad (8)$$

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## Definition 8

The instance of the **Maximum *st*-Flow Problem** w.r.t. a network  $N = (V, E, s, t, c)$  is to

$$\max_{f \in \mathbb{N}_0^E} \sum_{sv \in E} f_{sv} - \sum_{vs \in E} f_{vs} \quad (9)$$

$$\text{subject to } \forall e \in E \quad 0 \leq f_e \leq c_e \quad (10)$$

$$\forall v \in V - \{s, t\} \quad \sum_{vw \in E} f_{vw} = \sum_{uv \in E} f_{uv} . \quad (11)$$

Note:

$$\sum_{sv \in E} f_{sv} - \sum_{vs \in E} f_{vs} = \varphi_s$$

## Definition 9

For any network  $N = (V, E, s, t, c)$  and any  $st$ -preflow  $f$  in  $N$ , the **residual network** of  $N$  w.r.t.  $f$  is the network  $N' = (V, E', s, t, c')$  such that

$$E' = E^+ \cup E^-$$

$$E^+ = \{vw \in E \mid c_{vw} - f_{vw} > 0\}$$

$$E^- = \{vw \in V^2 \mid wv \in E \wedge f_{wv} > 0\}$$

and

$$\forall vw \in E' \quad c'_{vw} = \begin{cases} c_{vw} - f_{vw} & \text{if } vw \in E^+ \\ f_{wv} & \text{if } vw \in E^- \end{cases} . \quad (12)$$

For any  $e \in E'$ ,  $c'_e$  is called the **residual capacity** of  $e$  w.r.t.  $f$ .

Any path in  $(V, E')$  from  $s$  to  $t$  (if such a path exists) is called an **augmenting path** of  $f$ .

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$$E^+ = \{vw \in E \mid c_{vw} - f_{vw} > 0\}$$

$$E^- = \{vw \in V^2 \mid wv \in E \wedge f_{wv} > 0\}$$

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## Lemma 4

Let  $N = (V, E, s, t, c)$  be a network and  $f$  an  $st$ -preflow in  $N$ . Assume that an  $n \in \mathbb{N}$  and an augmenting path  $p = (v_1 w_1, \dots, v_n w_n)$  of  $f$  exist.

Let

$$\delta := \min_{vw \in p([n])} c'_{vw} . \quad (13)$$

Then,  $f' \in \mathbb{N}_0^E$  such that

$$\forall vw \in E' : \quad f'_{vw} = \begin{cases} f_{vw} + \delta & \text{if } vw \in p([n]) \wedge vw \in E \\ f_{vw} - \delta & \text{if } vw \in p([n]) \wedge wv \in E \\ f_{vw} & \text{otherwise} \end{cases} \quad (14)$$

is an  $st$ -preflow in  $N$  w.r.t. which

$$\varphi'_s = \varphi_s + \delta . \quad (15)$$

Moreover, if  $f$  is an  $st$ -flow in  $N$ , so is  $f'$ .

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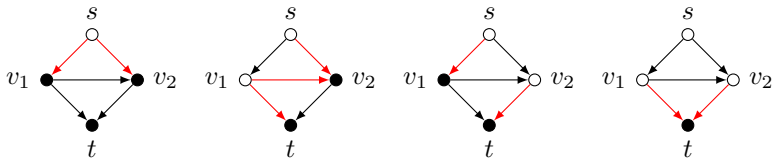
Moreover, if  $f$  is an  $st$ -flow in  $N$ , so is  $f'$ .



## Definition 10

Let  $(V, E)$  be a directed graph. Let  $s \in V$  and  $t \in V$  and  $s \neq t$ .

- ▶  $X \subseteq V$  is called an ***st-cutset*** of  $(V, E)$  iff  $s \in X$  and  $t \notin X$ .
- ▶  $Y \subseteq E$  is called an ***st-cut*** of  $(V, E)$  iff there exists an *st-cutset*  $X$  such that  $Y = \{vw \in E \mid v \in X \wedge w \notin X\}$ .



## Definition 11

The instance of the **Minimum *st*-Cut Problem** w.r.t. a network  $N = (V, E, s, t, c)$  is to

$$\min_{x \in \{0,1\}^V} \sum_{vw \in E} x_v(1 - x_w)c_{vw} \quad (16)$$

$$\text{subject to } x_s = 1 \quad (17)$$

$$x_t = 0 \quad (18)$$

Note: With  $X := \{v \in V | x_v = 1\}$ , we have

$$\sum_{vw \in E} x_v(1 - x_w)c_{vw} = \sum_{vw \in XX^c} c_{vw}$$

## Lemma 5

For every network  $N = (V, E, s, t, c)$ , every  $st$ -flow  $f$  in  $N$ , and every  $st$ -cutset  $X \subseteq V$ ,

$$\varphi_s \leq \sum_{vw \in XX^c} c_{vw} . \quad (19)$$

**Proof.**

$$\begin{aligned}\varphi_s &= \sum_{v \in S} \varphi_v && \text{by (8) and } t \notin S \\ &= \varphi_S && \text{by Lemma 3} \\ &\leq \varphi_S^+ && \text{by (3), (4) and } 0 \leq f \\ &= \sum_{vw \in SS^c} f_{vw} && \text{by (2)} \\ &\leq \sum_{vw \in SS^c} c_{vw} && \text{by (6).}\end{aligned}$$

□

Lemma 5 does **not** hold analogously for every  $st$ -preflow, because, w.r.t. an  $st$ -preflow,  $\varphi_S$  need not be an upper bound on  $\varphi_s$ .

## Theorem 1

*For any network  $N = (V, E, s, t, c)$ , any  $s, t \in V$  such that  $s \neq t$ , and any  $st$ -flow  $f$  in  $N$ , the following three conditions are equivalent*

- 1. There exists an  $st$ -cut whose capacity is equal to  $\varphi_s$ .*
- 2. The  $st$ -flow  $f$  is optimal, i.e., a solution of (9)–(11).*
- 3. No augmenting path of  $f$  exists.*

**Proof.**

(1) implies (2) by virtue of Lemma 5.

(2) implies (3) by virtue of Lemma 4.

We prove that (3) implies (1):

- ▶ Let  $f$  be an  $st$ -flow such that no augmenting path exists.
- ▶ Let  $S$  be the set of all nodes  $v \in V$  such that there exists a path in the residual network w.r.t.  $f$  from  $s$  to  $v$ . Let  $S$  also include  $s$  itself.
- ▶ Then,  $t \notin S$  (otherwise, the path from  $s$  to  $t$  in the residual network would be an augmenting path).
- ▶ Moreover, ...

► Moreover,

$$\begin{aligned}\varphi_s &= \sum_{v \in S} \varphi_v && \text{by (8) and } t \notin S \\ &= \varphi_S && \text{by Lemma 3} \\ &= \sum_{vw \in SS^c} f_{vw} - \sum_{vw \in S^c S} f_{vw} && \text{by definition of } \varphi_S \\ &= \sum_{vw \in SS^c} c_{vw} && \text{by the arguments below.}\end{aligned}$$

- For any  $vw \in SS^c$ , we have  $f_{vw} = c_{vw}$  (otherwise, the contradiction  $w \in S$  follows by construction of  $S$  and by definition of the residual network).
- For any  $vw \in S^c S$ , we have  $f_{vw} = 0$  (otherwise, the contradiction  $v \in S$  follows by construction of  $S$  and by definition of the residual network).

□

## Algorithm 1 (Ford and Fulkerson, 1956)

**Input:** Network  $N = (V, E, s, t, c)$

**Output:**  $f : E \rightarrow \mathbb{N}_0$

**for all**  $vw \in E$

$$f_{vw} := 0$$

**while**  $\exists n \in \mathbb{N} \exists$  augmenting path  $p = (v_1 w_1, \dots, v_n w_n)$  of  $f$

$$\delta := \min_{vw \in p([n])} c'_{vw}$$

**for all**  $vw \in E$

$$f_{vw} := \begin{cases} f_{vw} + \delta & \text{if } vw \in P \wedge vw \in E \\ f_{vw} - \delta & \text{if } vw \in P \wedge wv \in E \\ f_{vw} & \text{otherwise} \end{cases}$$



## Theorem 2

*Algorithm 1 terminates. The output  $f$  is a maximum  $st$ -flow in  $N$ .*

**Proof.** Termination.

- ▶ For every augmenting path processed,  $\varphi_s$  increases by at least 1.
- ▶ Moreover,

$$\varphi_s \leq \sum_{vw \in \{s\}\{s\}^c} c_{vw} \quad (\text{by Lemma 5})$$

- ▶ Therefore, only finitely many augmenting paths are processed.
- ▶ Thus, the algorithm terminates.

Optimality:

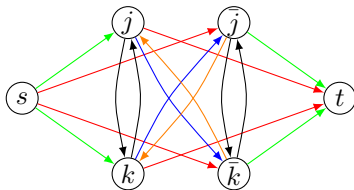
- ▶ Throughout the execution,  $f$  is an  $st$ -flow in  $N$ .
- ▶ When the algorithm terminates, no augmenting path exists.
- ▶ Thus,  $f$  is a maximum  $st$ -flow in  $N$  (by Theorem 1).

**Note:** An implementation with runtime complexity  $O(|E|\varphi_s)$  exists.

## Definition 12

For any  $n \in \mathbb{N}$  and any  $c \in C_{n2}^+$ , the **network**  $N = (V, E, s, t, w)$  of  $c$  contains the nodes  $V = \{s, t, 1, \bar{1}, \dots, n, \bar{n}\}$  and the weighted edges

|                                    |                            |   |
|------------------------------------|----------------------------|---|
| for any $c_{\{j\}\emptyset} > 0$   | $s\bar{j}, j\bar{t}$       | $w_{s\bar{j}} := w_{j\bar{t}} := \frac{1}{2}c_{\{j\}\emptyset}$   |
| for any $c_{\emptyset\{j\}} > 0$   | $s\bar{j}, \bar{j}t$       | $w_{s\bar{j}} := w_{\bar{j}t} := \frac{1}{2}c_{\emptyset\{j\}}$   |
| for any $c_{\{j,k\}\emptyset} > 0$ | $j\bar{k}, k\bar{j}$       | $w_{j\bar{k}} := w_{k\bar{j}} := \frac{1}{2}c_{\{j,k\}\emptyset}$ |
| for any $c_{\{j\}\{k\}} > 0$       | $j\bar{k}, \bar{k}\bar{j}$ | $w_{j\bar{k}} := w_{\bar{k}\bar{j}} := \frac{1}{2}c_{\{j\}\{k\}}$ |
| for any $c_{\emptyset\{j,k\}} > 0$ | $\bar{j}k, \bar{k}j$       | $w_{\bar{j}k} := w_{\bar{k}j} := \frac{1}{2}c_{\emptyset\{j,k\}}$ |



### Definition 13

For any  $n \in \mathbb{N}$ , any  $c \in C_{n2}^+$ , the network  $N = (V, E, s, t, w)$  of  $c$  and any  $x \in \{0, 1\}^n$ , let  $x' \in \{0, 1\}^V$  such that

$$x'_s = 1 \quad (20)$$

$$x'_t = 0 \quad (21)$$

$$\forall j \in [n] \quad x'_j = x_j \quad (22)$$

$$\forall j \in [n] \quad x'_{\bar{j}} = 1 - x_j \quad (23)$$

## Lemma 6

For any  $n \in \mathbb{N}$ , any  $c \in C_{n2}^+$ , the network  $N = (V, E, s, t, w)$  of  $c$  and any  $x \in \{0, 1\}^n$ , the PBF  $f_c : \{0, 1\}^n \rightarrow \mathbb{R}$  defined by  $c$  is such that

$$\forall x \in \{0, 1\}^n \quad f_c(x) = \sum_{jk \in E} w_{jk} x'_j (1 - x'_k) . \quad (24)$$

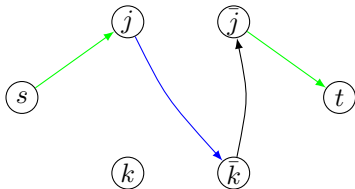
**Proof.** Trivial.

## Lemma 7

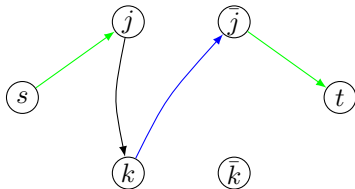
For any  $n \in \mathbb{N}$ , any  $c \in C_{n2}^+$ , the network  $N = (V, E, s, t, w)$  of  $c$ , any  $m \in \mathbb{N}$  and any augmenting path  $(sv_1, \dots, v_mt)$  in  $N$ , the path  $(s\bar{v}_m, \dots, \bar{v}_1t)$  is also augmenting.

### Example.

Given path  $sj, j\bar{k}, \bar{k}\bar{j}, \bar{j}t$



Conjectured path  $sj, jk, k\bar{j}, \bar{j}t$



Posiform corresponding to both paths

$$(1 - x_j) + x_j x_k + (1 - x_k) x_j + (1 - x_j)$$

## Lemma 8

*For any  $n \in \mathbb{N}$ , any  $c \in C_{n2}^+$ , the network  $N = (V, E, s, t, w)$  of  $c$ , any  $st$ -flow  $g \in \mathbb{R}^E$  in  $N$ , and the posiform  $c' \in C_{n2}^+$  of the residual network of  $g$ ,*

$$f_c = c_{\emptyset\emptyset} + \varphi_s + f_{c'} . \quad (25)$$

*Moreover, the r.h.s. is a posiform which differs from the homogenous posiform  $c'$  only by the additional constant term  $c_{\emptyset\emptyset} + \varphi_s$ .*

## Lemma 9

*For any  $n \in \mathbb{N}$ , any  $f : \{0, 1\}^n \rightarrow \mathbb{R}$  and any  $c, c' \in C_{n2}^+(f)$  such that  $c_{\emptyset\emptyset} < c'_{\emptyset\emptyset}$ , there exists an augmenting path in the network of  $c$ .*



### Theorem 3

*For any  $n \in \mathbb{N}$ , any  $f : \{0, 1\}^n \rightarrow \mathbb{R}$ , any  $c \in C_{n2}^+(f)$  and the value  $\hat{\varphi}_s \in \mathbb{R}$  of any maximum  $st$ -flow in the network of  $c$ ,*

$$r_f = c_{\emptyset\emptyset} + \hat{\varphi}_s . \quad (26)$$

Summary:

- ▶ The computation of the floor dual has been reduced to the Maximum *st*-Flow Problem.

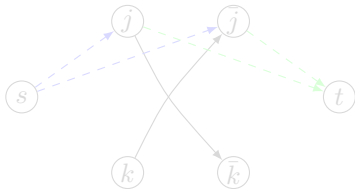
## Theorem 4 (strong persistency)

*For any  $n \in \mathbb{N}$ , any  $f : \{0, 1\}^n \rightarrow \mathbb{R}$ , any  $c \in C_{n2}^+(f)$ , any maximum  $st$ -flow  $g \in \mathbb{R}^E$  in the network of  $c$  and the set  $S \subseteq V$  of all nodes reachable from  $s$  via a path in the residual network of  $g$ ,*

$$\forall \hat{x} \in \operatorname{argmin}_{x \in \{0,1\}^n} f(x) \quad \forall j \in [n] \quad (j \in S \Rightarrow x_j = 1) \wedge (\bar{j} \in S \Rightarrow x_j = 0) .$$

## Proof.

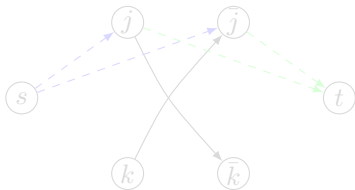
- ▶ Let  $c' \in C_{n_2}^+$  be the posiform of the residual network of  $g$ .
- ▶ Firstly,  $c'_{\emptyset\emptyset} = 0$  (by Definition 12)
- ▶ Secondly,  $\forall j \in [n] : j \notin S \vee \bar{j} \notin S$  by the following argument. If  $j \in S \wedge \bar{j} \in S$ , there exist paths in the residual network



in contradiction to the maximality of the flow  $g$ .

## Proof.

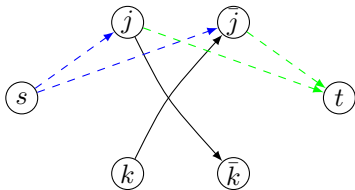
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### Proof.

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in contradiction to the maximality of the flow  $g$ .

► Thirdly,

$$c'_{\{j,k\}\emptyset} > 0 \wedge j \in S \Rightarrow \bar{k} \in S$$

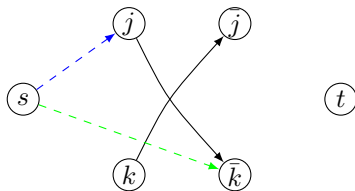
$$c'_{\{j\}\{k\}} > 0 \wedge j \in S \Rightarrow k \in S$$

$$c'_{\{j\}\{k\}} > 0 \wedge \bar{k} \in S \Rightarrow \bar{j} \in S$$

$$c'_{\emptyset\{j,k\}} > 0 \wedge \bar{j} \in S \Rightarrow k \in S$$

(because edges with positive weight cannot direct from a node in  $S$  to a node not in  $S$ , by definition of  $S$ ).

Let  $c'_{\{j,k\}\emptyset} > 0 \wedge j \in S$ .

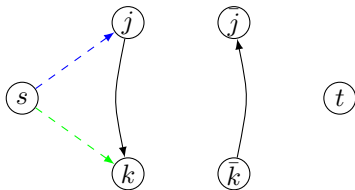


► Thirdly,

$$\begin{aligned}c'_{\{j,k\}\emptyset} > 0 \wedge j \in S &\Rightarrow \bar{k} \in S \\c'_{\{j\}\{k\}} > 0 \wedge j \in S &\Rightarrow k \in S \\c'_{\{j\}\{k\}} > 0 \wedge \bar{k} \in S &\Rightarrow \bar{j} \in S \\c'_{\emptyset\{j,k\}} > 0 \wedge \bar{j} \in S &\Rightarrow k \in S\end{aligned}$$

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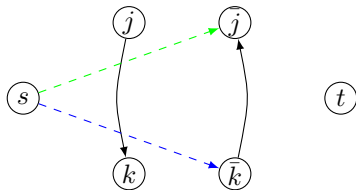


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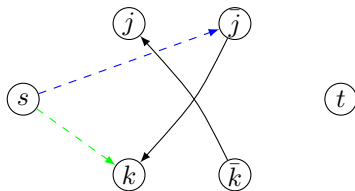


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(because edges with positive weight cannot direct from a node in  $S$  to a node not in  $S$ , by definition of  $S$ ).

Let  $c'_{\emptyset\{j,k\}} > 0 \wedge \bar{j} \in S$ .



- Therefore,  $(S', y)$  with

$$S' = \{j \in [n] \mid j \in S \vee \bar{j} \in S\}$$

and  $y : S' \rightarrow \{0, 1\}$  such that

$$\forall j \in S' \quad y_j = \begin{cases} 1 & \text{if } j \in S \\ 0 & \text{if } \bar{j} \in S \end{cases}$$

is a **contractor** of  $c'$ .

- Fourthly, **weak persistency** holds for  $(S, y)$  at the minima of  $f$  (because  $r_f + f_{c'} = f$ ).

- Therefore,  $(S', y)$  with

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is a **contractor** of  $c'$ .

- Fourthly, **weak persistency** holds for  $(S, y)$  at the minima of  $f$  (because  $r_f + f_{c'} = f$ ).

► Moreover,  $\forall x \in \{0, 1\}^n$ :

$$\begin{aligned} f_{c'}(x) &= \sum_{jk \in SS} w_{jk} x'_j (1 - x'_k) + \sum_{jk \in SSC} w_{jk} x'_j (1 - x'_k) \\ &+ \sum_{jk \in S^C S} w_{jk} x'_j (1 - x'_k) + \sum_{jk \in S^C S^C} w_{jk} x'_j (1 - x'_k) \end{aligned}$$

If  $\forall j \in S' : x_j = y_j$ ,

$$f_{c'}(x) = \sum_{jk \in S^C S^C} w_{jk} x'_j (1 - x'_k)$$

Otherwise,

$$f_{c'}(x) > \sum_{jk \in S^C S^C} w_{jk} x'_j (1 - x'_k)$$

Thus, strong persistency holds.