CONTENTS

PREFACE, ***xi***

1 ***INTRODUCTION,*** ***1***

1.1 Introduction, *1*
1.2 Network Flow Problems, *4*
1.3 Applications, *9*
1.4 Summary, *18*
Reference Notes, *19*
Exercises, *20*

2 ***PATHS, TREES, AND CYCLES,*** ***23***

2.1 Introduction, *23*
2.2 Notation and Definitions, *24*
2.3 Network Representations, *31*
2.4 Network Transformations, *38*
2.5 Summary, *46*
Reference Notes, *47*
Exercises, *47*

3 ***ALGORITHM DESIGN AND ANALYSIS,*** ***53***

3.1 Introduction, *53*
3.2 Complexity Analysis, *56*
3.3 Developing Polynomial-Time Algorithms, *66*
3.4 Search Algorithms, *73*
3.5 Flow Decomposition Algorithms, *79*
3.6 Summary, *84*
Reference Notes, *85*
Exercises, *86*

4 ***SHORTEST PATHS: LABEL-SETTING ALGORITHMS,*** ***93***

4.1 Introduction, *93*
4.2 Applications, *97*
4.3 Tree of Shortest Paths, *106*
4.4 Shortest Path Problems in Acyclic Networks, *107*
4.5 Dijkstra's Algorithm, *108*
4.6 Dial's Implementation, *113*
4.7 Heap Implementations, *115*
4.8 Radix Heap Implementation, *116*

4.9 Summary, *121*
Reference Notes, *122*
Exercises, *124*

5 ***SHORTEST PATHS: LABEL-CORRECTING ALGORITHMS, 133***

5.1 Introduction, *133*
5.2 Optimality Conditions, *135*
5.3 Generic Label-Correcting Algorithms, *136*
5.4 Special Implementations of the Modified Label-Correcting Algorithm, *141*
5.5 Detecting Negative Cycles, *143*
5.6 All-Pairs Shortest Path Problem, *144*
5.7 Minimum Cost-to-Time Ratio Cycle Problem, *150*
5.8 Summary, *154*
Reference Notes, *156*
Exercises, *157*

6 ***MAXIMUM FLOWS: BASIC IDEAS, 166***

6.1 Introduction, *166*
6.2 Applications, *169*
6.3 Flows and Cuts, *177*
6.4 Generic Augmenting Path Algorithm, *180*
6.5 Labeling Algorithm and the Max-Flow Min-Cut Theorem, *184*
6.6 Combinatorial Implications of the Max-Flow Min-Cut Theorem, *188*
6.7 Flows with Lower Bounds, *191*
6.8 Summary, *196*
Reference Notes, *197*
Exercises, *198*

7 ***MAXIMUM FLOWS: POLYNOMIAL ALGORITHMS, 207***

7.1 Introduction, *207*
7.2 Distance Labels, *209*
7.3 Capacity Scaling Algorithm, *210*
7.4 Shortest Augmenting Path Algorithm, *213*
7.5 Distance Labels and Layered Networks, *221*
7.6 Generic Preflow-Push Algorithm, *223*
7.7 FIFO Preflow-Push Algorithm, *231*
7.8 Highest-Label Preflow-Push Algorithm, *233*
7.9 Excess Scaling Algorithm, *237*
7.10 Summary, *241*
Reference Notes, *241*
Exercises, *243*

8 ***MAXIMUM FLOWS: ADDITIONAL TOPICS, 250***

8.1 Introduction, *250*
8.2 Flows in Unit Capacity Networks, *252*
8.3 Flows in Bipartite Networks, *255*
8.4 Flows in Planar Undirected Networks, *260*
8.5 Dynamic Tree Implementations, *265*

8.6 Network Connectivity, *273*
8.7 All-Pairs Minimum Value Cut Problem, *277*
8.8 Summary, *285*
Reference Notes, *287*
Exercises, *288*

9 *MINIMUM COST FLOWS: BASIC ALGORITHMS, 294*

9.1 Introduction, *294*
9.2 Applications, *298*
9.3 Optimality Conditions, *306*
9.4 Minimum Cost Flow Duality, *310*
9.5 Relating Optimal Flows to Optimal Node Potentials, *315*
9.6 Cycle-Canceling Algorithm and the Integrality Property, *317*
9.7 Successive Shortest Path Algorithm, *320*
9.8 Primal–Dual Algorithm, *324*
9.9 Out-of-Kilter Algorithm, *326*
9.10 Relaxation Algorithm, *332*
9.11 Sensitivity Analysis, *337*
9.12 Summary, *339*
Reference Notes, *341*
Exercises, *344*

10 *MINIMUM COST FLOWS: POLYNOMIAL ALGORITHMS, 357*

10.1 Introduction, *357*
10.2 Capacity Scaling Algorithm, *360*
10.3 Cost Scaling Algorithm, *362*
10.4 Double Scaling Algorithm, *373*
10.5 Minimum Mean Cycle-Canceling Algorithm, *376*
10.6 Repeated Capacity Scaling Algorithm, *382*
10.7 Enhanced Capacity Scaling Algorithm, *387*
10.8 Summary, *395*
Reference Notes, *396*
Exercises, *397*

11 *MINIMUM COST FLOWS: NETWORK SIMPLEX ALGORITHMS, 402*

11.1 Introduction, *402*
11.2 Cycle Free and Spanning Tree Solutions, *405*
11.3 Maintaining a Spanning Tree Structure, *409*
11.4 Computing Node Potentials and Flows, *411*
11.5 Network Simplex Algorithm, *415*
11.6 Strongly Feasible Spanning Trees, *421*
11.7 Network Simplex Algorithm for the Shortest Path Problem, *425*
11.8 Network Simplex Algorithm for the Maximum Flow Problem, *430*
11.9 Related Network Simplex Algorithms, *433*
11.10 Sensitivity Analysis, *439*
11.11 Relationship to Simplex Method, *441*
11.12 Unimodularity Property, *447*
11.13 Summary, *450*
Reference Notes, *451*
Exercises, *453*

12 ***ASSIGNMENTS AND MATCHINGS, 461***

12.1 Introduction, *461*
12.2 Applications, *463*
12.3 Bipartite Cardinality Matching Problem, *469*
12.4 Bipartite Weighted Matching Problem, *470*
12.5 Stable Marriage Problem, *473*
12.6 Nonbipartite Cardinality Matching Problem, *475*
12.7 Matchings and Paths, *494*
12.8 Summary, *498*
Reference Notes, *499*
Exercises, *501*

13 ***MINIMUM SPANNING TREES, 510***

13.1 Introduction, *510*
13.2 Applications, *512*
13.3 Optimality Conditions, *516*
13.4 Kruskal's Algorithm, *520*
13.5 Prim's Algorithm, *523*
13.6 Sollin's Algorithm, *526*
13.7 Minimum Spanning Trees and Matroids, *528*
13.8 Minimum Spanning Trees and Linear Programming, *530*
13.9 Summary, *533*
Reference Notes, *535*
Exercises, *536*

14 ***CONVEX COST FLOWS, 543***

14.1 Introduction, *543*
14.2 Applications, *546*
14.3 Transformation to a Minimum Cost Flow Problem, *551*
14.4 Pseudopolynomial-Time Algorithms, *554*
14.5 Polynomial-Time Algorithm, *556*
14.6 Summary, *560*
Reference Notes, *561*
Exercises, *562*

15 ***GENERALIZED FLOWS, 566***

15.1 Introduction, *566*
15.2 Applications, *568*
15.3 Augmented Forest Structures, *572*
15.4 Determining Potentials and Flows for an Augmented Forest Structure, *577*
15.5 Good Augmented Forests and Linear Programming Bases, *582*
15.6 Generalized Network Simplex Algorithm, *583*
15.7 Summary, *591*
Reference Notes, *591*
Exercises, *593*

16 ***LAGRANGIAN RELAXATION AND NETWORK OPTIMIZATION,*** *598*

16.1 Introduction, *598*
16.2 Problem Relaxations and Branch and Bound, *602*
16.3 Lagrangian Relaxation Technique, *605*
16.4 Lagrangian Relaxation and Linear Programming, *615*
16.5 Applications of Lagrangian Relaxation, *620*
16.6 Summary, *635*
Reference Notes, *637*
Exercises, *638*

17 ***MULTICOMMODITY FLOWS,*** *649*

17.1 Introduction, *649*
17.2 Applications, *653*
17.3 Optimality Conditions, *657*
17.4 Lagrangian Relaxation, *660*
17.5 Column Generation Approach, *665*
17.6 Dantzig–Wolfe Decomposition, *671*
17.7 Resource-Directive Decomposition, *674*
17.8 Basis Partitioning, *678*
17.9 Summary, *682*
Reference Notes, *684*
Exercises, *686*

18 ***COMPUTATIONAL TESTING OF ALGORITHMS,*** *695*

18.1 Introduction, *695*
18.2 Representative Operation Counts, *698*
18.3 Application to Network Simplex Algorithm, *702*
18.4 Summary, *713*
Reference Notes, *713*
Exercises, *715*

19 ***ADDITIONAL APPLICATIONS,*** *717*

19.1 Introduction, *717*
19.2 Maximum Weight Closure of a Graph, *719*
19.3 Data Scaling, *725*
19.4 Science Applications, *728*
19.5 Project Management, *732*
19.6 Dynamic Flows, *737*
19.7 Arc Routing Problems, *740*
19.8 Facility Layout and Location, *744*
19.9 Production and Inventory Planning, *748*
19.10 Summary, *755*
Reference Notes, *759*
Exercises, *760*

APPENDIX A ***DATA STRUCTURES,*** ***765***

A.1 Introduction, *765*
A.2 Elementary Data Structures, *766*
A.3 *d*-Heaps, *773*
A.4 Fibonacci Heaps, *779*
Reference Notes, *787*

APPENDIX B ***$\mathcal{NP}$-COMPLETENESS,*** **788**

B.1 Introduction, *788*
B.2 Problem Reductions and Transformations, *790*
B.3 Problem Classes $\mathcal{P}$, $\mathcal{NP}$, $\mathcal{NP}$-Complete, and $\mathcal{NP}$-Hard, *792*
B.4 Proving $\mathcal{NP}$-Completeness Results, *796*
B.5 Concluding Remarks, *800*
Reference Notes, *801*

APPENDIX C ***LINEAR PROGRAMMING,*** ***802***

C.1 Introduction, *802*
C.2 Graphical Solution Procedure, *804*
C.3 Basic Feasible Solutions, *805*
C.4 Simplex Method, *810*
C.5 Bounded Variable Simplex Method, *814*
C.6 Linear Programming Duality, *816*
Reference Notes, *820*

REFERENCES, ***821***

INDEX, ***840***