

GENERIC MINIMUM COST FLOW FORMULATION
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We assume $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ is a given directed graph. The linear programming formulation for the **Minimum Cost Flow** problem is as follows.

INDEX SETS:

Both \mathcal{V} , the set of nodes, and \mathcal{E} , the set of edges, are index sets. Note that there is a constraint for every node.

PARAMETERS:

There are edge cost per unit flow, c_{ij} , and capacities, u_{ij} , for every edge $(i, j) \in \mathcal{E}$, and node supply/demand, b_i , for every node $i \in \mathcal{V}$.

DECISION VARIABLES:

The decision variable is x_{ij} , for every edge $(i, j) \in \mathcal{E}$, which is the flow from node i to node j .

FORMULATION

$$\min \sum_{(i,j) \in \mathcal{E}} c_{ij} x_{ij} \quad (a)$$

$$\text{s.t.} \quad \sum_{j:(i,j) \in \mathcal{E}} x_{ij} - \sum_{j:(j,i) \in \mathcal{E}} x_{ji} = b_i, \quad \text{for all } i \in \mathcal{V} \quad (b)$$

$$0 \leq x_{ij} \leq u_{ij} \quad \text{for all } (i, j) \in \mathcal{E} \quad (c)$$

DISCUSSION:

The objective, (a), minimizes the sum of edge flows multiplied by edge costs. Constraints (b) are called *flow-balance constraints*, and have the sum of flow out of a node i minus the sum of flow into the node i equal to the supply/demand at node i . Note that the node i is FIXED for each of these constraints and the red font is to draw attention to this fact. The nonnegativity and edge capacity is enforced in constraints (c).

VARIATIONS:

The **shortest path problem** has no capacities (i.e., $u_{ij} = \infty$) for all $(i, j) \in \mathcal{E}$ and two designated nodes $s, t \in \mathcal{V}$ such that for all $i \in \mathcal{V}$:

$$b_i = \begin{cases} 1 & i = s, \\ -1 & i = t, \\ 0 & \text{otherwise.} \end{cases}$$

The **maximum flow problem** also has two designated nodes s and t as well as an arc (t, s) in the graph. However, there are capacities, but the costs are defined for each edge (i, j) as:

$$c_{ij} = \begin{cases} -1 & (i, j) = (t, s) \\ 0 & \text{otherwise.} \end{cases}$$