

A formal proof of the max-flow min-cut theorem for countable networks

Andreas Lochbihler

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Abstract

This article formalises a proof of the maximum-flow minimal-cut theorem for networks with countably many edges. A network is a directed graph with non-negative real-valued edge labels and two dedicated vertices, the source and the sink. A flow in a network assigns non-negative real numbers to the edges such that for all vertices except for the source and the sink, the sum of values on incoming edges equals the sum of values on outgoing edges. A cut is a subset of the vertices which contains the source, but not the sink. Our theorem states that in every network, there is a flow and a cut such that the flow saturates all the edges going out of the cut and is zero on all the incoming edges. The proof is based on the paper “The Max-Flow Min-Cut theorem for countable networks” by Aharoni et al. [2].

Additionally, we prove a characterisation of the lifting operation for relations on discrete probability distributions, which leads to a concise proof of its distributivity over relation composition.

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1 Preliminaries

theory *MFMC-Misc* **imports**

HOL-Probability.Probability

HOL-Library.Transitive-Closure-Table

HOL-Library.Complete-Partial-Order2

HOL-Library.Bourbaki-Witt-Fixpoint

begin

hide-const (**open**) *cycle*

hide-const (**open**) *path*

hide-const (**open**) *cut*

hide-const (**open**) *orthogonal*

lemmas *disjE* [*consumes 1, case-names left right, cases pred*] = *disjE*

lemma *inj-on-Pair2* [*simp*]: *inj-on (Pair x) A*

<proof>

lemma *inj-on-Pair1* [*simp*]: *inj-on ($\lambda x. (x, y)$) A*

<proof>

lemma *inj-map-prod'*: $\llbracket \text{inj } f; \text{inj } g \rrbracket \implies \text{inj-on } (\text{map-prod } f \ g) \ X$

<proof>

lemma *not-range-Inr*: $x \notin \text{range } \text{Inr} \longleftrightarrow x \in \text{range } \text{Inl}$

<proof>

lemma *not-range-Inl*: $x \notin \text{range } \text{Inl} \longleftrightarrow x \in \text{range } \text{Inr}$

<proof>

lemma *Chains-into-chain*: $M \in \text{Chains } \{(x, y). R \ x \ y\} \implies \text{Complete-Partial-Order.chain } R \ M$

<proof>

lemma *chain-dual*: $\text{Complete-Partial-Order.chain } (\geq) = \text{Complete-Partial-Order.chain } (\leq)$

<proof>

lemma *Cauchy-real-Suc-diff*:

fixes $X :: \text{nat} \Rightarrow \text{real}$ **and** $x :: \text{real}$

assumes *bounded*: $\bigwedge n. |f (\text{Suc } n) - f \ n| \leq (c / x \wedge n)$

and $x: 1 < x$

shows *Cauchy* f

<proof>

lemma *complete-lattice-ccpo-dual*:

class.ccpo Inf (\geq) ($(>)$) :: $- :: \text{complete-lattice} \Rightarrow -$

<proof>

lemma *card-eq-1-iff*: $\text{card } A = \text{Suc } 0 \longleftrightarrow (\exists x. A = \{x\})$

<proof>

lemma *nth-rotate1*: $n < \text{length } xs \implies \text{rotate1 } xs ! n = xs ! (\text{Suc } n \bmod \text{length } xs)$

<proof>

lemma *set-zip-rightI*: $\llbracket x \in \text{set } ys; \text{length } xs \geq \text{length } ys \rrbracket \implies \exists z. (z, x) \in \text{set } (\text{zip } xs \text{ } ys)$

<proof>

lemma *map-eq-append-conv*:

$\text{map } f \text{ } xs = ys @ zs \longleftrightarrow (\exists ys' \text{ } zs'. xs = ys' @ zs' \wedge ys = \text{map } f \text{ } ys' \wedge zs = \text{map } f \text{ } zs')$

<proof>

lemma *rotate1-append*:

$\text{rotate1 } (xs @ ys) = (\text{if } xs = [] \text{ then } \text{rotate1 } ys \text{ else } \text{tl } xs @ ys @ [\text{hd } xs])$

<proof>

lemma *in-set-tlD*: $x \in \text{set } (\text{tl } xs) \implies x \in \text{set } xs$

<proof>

lemma *countable-converseI*:

assumes *countable* A

shows *countable* $(\text{converse } A)$

<proof>

lemma *countable-converse [simp]*: *countable* $(\text{converse } A) \longleftrightarrow \text{countable } A$

<proof>

lemma *nn-integral-count-space-reindex*:

$\text{inj-on } f \text{ } A \implies (\int^+ y. g \text{ } y \text{ } \partial \text{count-space } (f \text{ } A)) = (\int^+ x. g \text{ } (f \text{ } x) \text{ } \partial \text{count-space } A)$

<proof>

syntax

-nn-sum :: $\text{pttrn} \Rightarrow 'a \text{ set} \Rightarrow 'b \Rightarrow 'b::\text{comm-monoid-add } ((\sum^+ \text{ } -./ \text{ } -) [0, 51, 10] 10)$

-nn-sum-UNIV :: $\text{pttrn} \Rightarrow 'b \Rightarrow 'b::\text{comm-monoid-add } ((\sum^+ \text{ } -./ \text{ } -) [0, 10] 10)$

translations

$\sum^+_{i \in A}. b \Rightarrow \text{CONST } \text{nn-integral } (\text{CONST } \text{count-space } A) (\lambda i. b)$

$\sum^+ i. b \Rightarrow \sum^+_{i \in \text{CONST UNIV}}. b$

inductive-simps *rtrancl-path-simps*:

rtrancl-path $R \text{ } x \text{ } [] \text{ } y$

rtrancl-path $R \text{ } x \text{ } (a \# \text{ } bs) \text{ } y$

definition *restrict-rel* :: $'a \text{ set} \Rightarrow ('a \times 'a) \text{ set} \Rightarrow ('a \times 'a) \text{ set}$

where *restrict-rel* $A \text{ } R = \{(x, y) \in R. x \in A \wedge y \in A\}$

lemma *in-restrict-rel-iff*: $(x, y) \in \text{restrict-rel } A \ R \longleftrightarrow (x, y) \in R \wedge x \in A \wedge y \in A$
 A
 <proof>

lemma *restrict-relE*: $\llbracket (x, y) \in \text{restrict-rel } A \ R; \llbracket (x, y) \in R; x \in A; y \in A \rrbracket \implies \text{thesis} \rrbracket \implies \text{thesis}$
 <proof>

lemma *restrict-relI* [*intro!*]: $\llbracket (x, y) \in R; x \in A; y \in A \rrbracket \implies (x, y) \in \text{restrict-rel } A \ R$
 <proof>

lemma *Field-restrict-rel-subset*: $\text{Field } (\text{restrict-rel } A \ R) \subseteq A \cap \text{Field } R$
 <proof>

lemma *Field-restrict-rel* [*simp*]: $\text{Refl } R \implies \text{Field } (\text{restrict-rel } A \ R) = A \cap \text{Field } R$
 <proof>

lemma *Partial-order-restrict-rel*:
 assumes *Partial-order* R
 shows *Partial-order* $(\text{restrict-rel } A \ R)$
 <proof>

lemma *Chains-restrict-relD*: $M \in \text{Chains } (\text{restrict-rel } A \ \text{leq}) \implies M \in \text{Chains } \text{leq}$
 <proof>

lemma *bourbaki-witt-fixpoint-restrict-rel*:
 assumes *leq*: *Partial-order* leq
 and *chain-Field*: $\bigwedge M. \llbracket M \in \text{Chains } (\text{restrict-rel } A \ \text{leq}); M \neq \{\} \rrbracket \implies \text{lub } M \in A$
 and *lub-least*: $\bigwedge M \ z. \llbracket M \in \text{Chains } \text{leq}; M \neq \{\}; \bigwedge x. x \in M \implies (x, z) \in \text{leq} \rrbracket \implies (\text{lub } M, z) \in \text{leq}$
 and *lub-upper*: $\bigwedge M \ z. \llbracket M \in \text{Chains } \text{leq}; z \in M \rrbracket \implies (z, \text{lub } M) \in \text{leq}$
 and *increasing*: $\bigwedge x. \llbracket x \in A; x \in \text{Field } \text{leq} \rrbracket \implies (x, f \ x) \in \text{leq} \wedge f \ x \in A$
 shows *bourbaki-witt-fixpoint* $\text{lub } (\text{restrict-rel } A \ \text{leq}) \ f$
 <proof>

lemma *Field-le* [*simp*]: $\text{Field } \{(x :: - :: \text{preorder}, y). x \leq y\} = \text{UNIV}$
 <proof>

lemma *Field-ge* [*simp*]: $\text{Field } \{(x :: - :: \text{preorder}, y). y \leq x\} = \text{UNIV}$
 <proof>

lemma *refl-le* [*simp*]: $\text{refl } \{(x :: - :: \text{preorder}, y). x \leq y\}$
 <proof>

lemma *refl-ge* [*simp*]: $\text{refl } \{(x :: - :: \text{preorder}, y). y \leq x\}$

<proof>

lemma *partial-order-le* [*simp*]: *partial-order-on UNIV* $\{(x :: - :: \text{order}, x'). x \leq x'\}$

<proof>

lemma *partial-order-ge* [*simp*]: *partial-order-on UNIV* $\{(x :: - :: \text{order}, x'). x' \leq x\}$

<proof>

lemma *incseq-chain-range*: *incseq f* \implies *Complete-Partial-Order.chain* (\leq) (*range f*)

<proof>

end

theory *MFMC-Finite imports*

EdmondsKarp-Maxflow.EdmondsKarp-Termination-Abstract

HOL-Library.While-Combinator

begin

2 Existence of maximum flows and minimal cuts in finite graphs

This theory derives the existences of a maximal flow or a minimal cut for finite graphs from the termination proof of the Edmonds-Karp algorithm.

context *Graph begin*

lemma *outgoing-outside*: $x \notin V \implies \text{outgoing } x = \{\}$

<proof>

lemma *incoming-outside*: $x \notin V \implies \text{incoming } x = \{\}$

<proof>

end

context *NFlow begin*

lemma *conservation*: $\llbracket x \neq s; x \neq t \rrbracket \implies \text{sum } f (\text{incoming } x) = \text{sum } f (\text{outgoing } x)$

<proof>

lemma *augmenting-path-imp-shortest*:

isAugmentingPath p $\implies \exists p. \text{Graph.isShortestPath } cf \ s \ p \ t$

<proof>

lemma *shortest-is-augmenting*:
Graph.isShortestPath c f s p t \implies *isAugmentingPath p*
 ⟨*proof*⟩

definition *augment-with-path* $p \equiv$ *augment (augmentingFlow p)*

end

context *Network* **begin**

definition *shortest-augmenting-path* $f =$ (*SOME p. Graph.isShortestPath (residualGraph c f) s p t*)

lemma *shortest-augmenting-path*:
assumes *NFlow c s t f*
and $\exists p. \text{NPreflow.isAugmentingPath } c \ s \ t \ f \ p$
shows *Graph.isShortestPath (residualGraph c f) s (shortest-augmenting-path f)*
t
 ⟨*proof*⟩

definition *max-flow* **where**
max-flow = *while*
 ($\lambda f. \exists p. \text{NPreflow.isAugmentingPath } c \ s \ t \ f \ p$)
 ($\lambda f. \text{NFlow.augment-with-path } c \ f \ (\text{shortest-augmenting-path } f)$) ($\lambda-. 0$)

lemma *max-flow*:
NFlow c s t max-flow (**is** *?thesis1*)
 $\neg (\exists p. \text{NPreflow.isAugmentingPath } c \ s \ t \ \text{max-flow } p)$ (**is** *?thesis2*)
 ⟨*proof*⟩

end

end

3 Matrices for given marginals

This theory derives from the finite max-flow min-cut theorem the existence of matrices with given marginals based on a proof by Georg Kellerer [4].

theory *Matrix-For-Marginals*
imports *MFMC-Misc HOL-Library.Diagonal-Subsequence MFMC-Finite*
begin

lemma *bounded-matrix-for-marginals-finite*:
fixes $f \ g :: \text{nat} \Rightarrow \text{real}$
and $n :: \text{nat}$
and $R :: (\text{nat} \times \text{nat}) \text{ set}$
assumes *eq-sum*: $\text{sum } f \ \{..n\} = \text{sum } g \ \{..n\}$
and *le*: $\bigwedge X. X \subseteq \{..n\} \implies \text{sum } f \ X \leq \text{sum } g \ (R \ \text{“ } X)$

and *f-nonneg*: $\bigwedge x. 0 \leq f x$
and *g-nonneg*: $\bigwedge y. 0 \leq g y$
and *R*: $R \subseteq \{..n\} \times \{..n\}$
obtains *h* :: $\text{nat} \Rightarrow \text{nat} \Rightarrow \text{real}$
where $\bigwedge x y. \llbracket x \leq n; y \leq n \rrbracket \Longrightarrow 0 \leq h x y$
and $\bigwedge x y. \llbracket 0 < h x y; x \leq n; y \leq n \rrbracket \Longrightarrow (x, y) \in R$
and $\bigwedge x. x \leq n \Longrightarrow f x = \text{sum } (h x) \{..n\}$
and $\bigwedge y. y \leq n \Longrightarrow g y = \text{sum } (\lambda x. h x y) \{..n\}$
 <proof>

lemma *convergent-bounded-family-nat*:
fixes *f* :: $\text{nat} \Rightarrow \text{nat} \Rightarrow \text{real}$
assumes *bounded*: $\bigwedge x. \text{bounded } (\text{range } (\lambda n. f n x))$
obtains *k* **where** *strict-mono k* $\bigwedge x. \text{convergent } (\lambda n. f (k n) x)$
 <proof>

lemma *convergent-bounded-family*:
fixes *f* :: $\text{nat} \Rightarrow 'a \Rightarrow \text{real}$
assumes *bounded*: $\bigwedge x. x \in A \Longrightarrow \text{bounded } (\text{range } (\lambda n. f n x))$
and *A*: *countable A*
obtains *k* **where** *strict-mono k* $\bigwedge x. x \in A \Longrightarrow \text{convergent } (\lambda n. f (k n) x)$
 <proof>

abbreviation *zero-on* :: $('a \Rightarrow 'b :: \text{zero}) \Rightarrow 'a \text{ set} \Rightarrow 'a \Rightarrow 'b$
where *zero-on f* $\equiv \text{override-on } f (\lambda-. 0)$

lemma *zero-on-le [simp]*: **fixes** *f* :: $'a \Rightarrow 'b :: \{\text{preorder}, \text{zero}\}$ **shows**
 $\text{zero-on } f X x \leq f x \longleftrightarrow (x \in X \longrightarrow 0 \leq f x)$
 <proof>

lemma *zero-on-nonneg*: **fixes** *f* :: $'a \Rightarrow 'b :: \{\text{preorder}, \text{zero}\}$ **shows**
 $0 \leq \text{zero-on } f X x \longleftrightarrow (x \notin X \longrightarrow 0 \leq f x)$
 <proof>

lemma *sums-zero-on*:
fixes *f* :: $\text{nat} \Rightarrow 'a::\text{real-normed-vector}$
assumes *f*: *f sums s*
and *X*: *finite X*
shows *zero-on f X sums (s - sum f X)*
 <proof>

lemma
fixes *f* :: $\text{nat} \Rightarrow 'a::\text{real-normed-vector}$
assumes *f*: *summable f*
and *X*: *finite X*
shows *summable-zero-on [simp]*: *summable (zero-on f X)* (**is** *?thesis1*)
and *suminf-zero-on*: $\text{suminf } (\text{zero-on } f X) = \text{suminf } f - \text{sum } f X$ (**is** *?thesis2*)
 <proof>

lemma *summable-zero-on-nonneg*:
fixes $f :: \text{nat} \Rightarrow 'a :: \{\text{ordered-comm-monoid-add, linorder-topology, conditionally-complete-linorder}\}$
assumes f : *summable* f
and *nonneg*: $\bigwedge x. 0 \leq f x$
shows *summable* (*zero-on* $f X$)
 $\langle \text{proof} \rangle$

lemma *zero-on-ennreal [simp]*: *zero-on* $(\lambda x. \text{ennreal } (f x)) A = (\lambda x. \text{ennreal } (\text{zero-on } f A x))$
 $\langle \text{proof} \rangle$

lemma *sum-lessThan-conv-atMost-nat*:
fixes $f :: \text{nat} \Rightarrow 'b :: \text{ab-group-add}$
shows $\text{sum } f \{.. $n\} = \text{sum } f \{..n\} - f n$
 $\langle \text{proof} \rangle$$

lemma *Collect-disjoint-atLeast*:
 $\text{Collect } P \cap \{x..\} = \{\} \iff (\forall y \geq x. \neg P y)$
 $\langle \text{proof} \rangle$

lemma *bounded-matrix-for-marginals-nat*:
fixes $f g :: \text{nat} \Rightarrow \text{real}$
and $R :: (\text{nat} \times \text{nat}) \text{ set}$
and $s :: \text{real}$
assumes *sum-f*: $f \text{ sums } s$ **and** *sum-g*: $g \text{ sums } s$
and *f-nonneg*: $\bigwedge x. 0 \leq f x$ **and** *g-nonneg*: $\bigwedge y. 0 \leq g y$
and *f-le-g*: $\bigwedge X. \text{suminf } (\text{zero-on } f (- X)) \leq \text{suminf } (\text{zero-on } g (- R \text{ `` } X))$
obtains $h :: \text{nat} \Rightarrow \text{nat} \Rightarrow \text{real}$
where $\bigwedge x y. 0 \leq h x y$
and $\bigwedge x y. 0 < h x y \implies (x, y) \in R$
and $\bigwedge x. h x \text{ sums } f x$
and $\bigwedge y. (\lambda x. h x y) \text{ sums } g y$
 $\langle \text{proof} \rangle$

lemma *bounded-matrix-for-marginals-ennreal*:
assumes *sum-eq*: $(\sum^+ x \in A. f x) = (\sum^+ y \in B. g y)$
and *finite*: $(\sum^+ x \in B. g x) \neq \top$
and *le*: $\bigwedge X. X \subseteq A \implies (\sum^+ x \in X. f x) \leq (\sum^+ y \in R \text{ `` } X. g y)$
and *countable [simp]*: *countable* A *countable* B
and $R: R \subseteq A \times B$
obtains h **where** $\bigwedge x y. 0 < h x y \implies (x, y) \in R$
and $\bigwedge x y. h x y \neq \top$
and $\bigwedge x. x \in A \implies (\sum^+ y \in B. h x y) = f x$
and $\bigwedge y. y \in B \implies (\sum^+ x \in A. h x y) = g y$
 $\langle \text{proof} \rangle$

end
theory *MFMC-Network* **imports**
MFMC-Misc

begin

4 Graphs

type-synonym $'v$ edge = $'v \times 'v$

record $'v$ graph =
edge :: $'v \Rightarrow 'v \Rightarrow bool$

abbreviation edges :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v$ edge set (**E1**)
where $\mathbf{E}_G \equiv \{(x, y). \text{edge } G \ x \ y\}$

definition outgoing :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v \Rightarrow 'v$ set (**OUT1**)
where $\mathbf{OUT}_G \ x = \{y. (x, y) \in \mathbf{E}_G\}$

definition incoming :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v \Rightarrow 'v$ set (**IN1**)
where $\mathbf{IN}_G \ y = \{x. (x, y) \in \mathbf{E}_G\}$

Vertices are implicitly defined as the endpoints of edges, so we do not allow isolated vertices. For the purpose of flows, this does not matter as isolated vertices cannot contribute to a flow. The advantage is that we do not need any invariant on graphs that the endpoints of edges are a subset of the vertices. Conversely, this design choice makes a few proofs about reductions on webs harder, because we have to adjust other sets which are supposed to be part of the vertices.

definition vertex :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v \Rightarrow bool$
where vertex $G \ x \longleftrightarrow \text{Domainp } (\text{edge } G) \ x \ \vee \ \text{Rangep } (\text{edge } G) \ x$

lemma vertexI:
shows vertexI1: edge $\Gamma \ x \ y \implies \text{vertex } \Gamma \ x$
and vertexI2: edge $\Gamma \ x \ y \implies \text{vertex } \Gamma \ y$
{proof}

abbreviation vertices :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v$ set (**V1**)
where $\mathbf{V}_G \equiv \text{Collect } (\text{vertex } G)$

lemma V-def: $\mathbf{V}_G = \text{fst } ' \mathbf{E}_G \cup \text{snd } ' \mathbf{E}_G$
{proof}

type-synonym $'v$ path = $'v$ list

abbreviation path :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v \Rightarrow 'v$ path $\Rightarrow 'v \Rightarrow bool$
where path $G \equiv \text{rtrancl-path } (\text{edge } G)$

inductive cycle :: ($'v$, $'more$) graph-scheme $\Rightarrow 'v$ path $\Rightarrow bool$
for G

where — Cycles must not pass through the same node multiple times. Otherwise, the cycle might enter a node via two different edges and leave it via just one edge.

Thus, the clean-up lemma would not hold any more.

cycle: $\llbracket \text{path } G \ v \ p \ v; p \neq []; \text{distinct } p \rrbracket \implies \text{cycle } G \ p$

inductive-simps *cycle-Nil* [*simp*]: *cycle* $G \ \text{Nil}$

abbreviation *cycles* :: ('v, 'more) graph-scheme \Rightarrow 'v path set
where *cycles* $G \equiv \text{Collect } (\text{cycle } G)$

lemma *countable-cycles* [*simp*]:

assumes *countable* (\mathbf{V}_G)

shows *countable* (*cycles* G)

<proof>

definition *cycle-edges* :: 'v path \Rightarrow 'v edge list

where *cycle-edges* $p = \text{zip } p \ (\text{rotate1 } p)$

lemma *cycle-edges-not-Nil*: *cycle* $G \ p \implies \text{cycle-edges } p \neq []$

<proof>

lemma *distinct-cycle-edges*:

cycle $G \ p \implies \text{distinct } (\text{cycle-edges } p)$

<proof>

lemma *cycle-enter-leave-same*:

assumes *cycle* $G \ p$

shows $\text{card } (\text{set } [(x', y) \leftarrow \text{cycle-edges } p. x' = x]) = \text{card } (\text{set } [(x', y) \leftarrow \text{cycle-edges } p. y = x])$

(is ?lhs = ?rhs)

<proof>

lemma *cycle-leave-ex-enter*:

assumes *cycle* $G \ p$ **and** $(x, y) \in \text{set } (\text{cycle-edges } p)$

shows $\exists z. (z, x) \in \text{set } (\text{cycle-edges } p)$

<proof>

lemma *cycle-edges-edges*:

assumes *cycle* $G \ p$

shows $\text{set } (\text{cycle-edges } p) \subseteq \mathbf{E}_G$

<proof>

5 Network and Flow

record 'v network = 'v graph +

capacity :: 'v edge \Rightarrow ennreal

source :: 'v

sink :: 'v

type-synonym 'v flow = 'v edge \Rightarrow ennreal

inductive-set *support-flow* :: 'v flow \Rightarrow 'v edge set
for *f*
where $f\ e > 0 \implies e \in \text{support-flow } f$

lemma *support-flow-conv*: $\text{support-flow } f = \{e. f\ e > 0\}$
 $\langle \text{proof} \rangle$

lemma *not-in-support-flowD*: $x \notin \text{support-flow } f \implies f\ x = 0$
 $\langle \text{proof} \rangle$

definition *d-OUT* :: 'v flow \Rightarrow 'v \Rightarrow ennreal
where $d\text{-OUT } g\ x = (\sum^+ y. g\ (x, y))$

definition *d-IN* :: 'v flow \Rightarrow 'v \Rightarrow ennreal
where $d\text{-IN } g\ y = (\sum^+ x. g\ (x, y))$

lemma *d-OUT-mono*: $(\bigwedge y. f\ (x, y) \leq g\ (x, y)) \implies d\text{-OUT } f\ x \leq d\text{-OUT } g\ x$
 $\langle \text{proof} \rangle$

lemma *d-IN-mono*: $(\bigwedge x. f\ (x, y) \leq g\ (x, y)) \implies d\text{-IN } f\ y \leq d\text{-IN } g\ y$
 $\langle \text{proof} \rangle$

lemma *d-OUT-0 [simp]*: $d\text{-OUT } (\lambda_. 0)\ x = 0$
 $\langle \text{proof} \rangle$

lemma *d-IN-0 [simp]*: $d\text{-IN } (\lambda_. 0)\ x = 0$
 $\langle \text{proof} \rangle$

lemma *d-OUT-add*: $d\text{-OUT } (\lambda\ e. f\ e + g\ e)\ x = d\text{-OUT } f\ x + d\text{-OUT } g\ x$
 $\langle \text{proof} \rangle$

lemma *d-IN-add*: $d\text{-IN } (\lambda\ e. f\ e + g\ e)\ x = d\text{-IN } f\ x + d\text{-IN } g\ x$
 $\langle \text{proof} \rangle$

lemma *d-OUT-cmult*: $d\text{-OUT } (\lambda\ e. c * f\ e)\ x = c * d\text{-OUT } f\ x$
 $\langle \text{proof} \rangle$

lemma *d-IN-cmult*: $d\text{-IN } (\lambda\ e. c * f\ e)\ x = c * d\text{-IN } f\ x$
 $\langle \text{proof} \rangle$

lemma *d-OUT-ge-point*: $f\ (x, y) \leq d\text{-OUT } f\ x$
 $\langle \text{proof} \rangle$

lemma *d-IN-ge-point*: $f\ (y, x) \leq d\text{-IN } f\ x$
 $\langle \text{proof} \rangle$

lemma *d-OUT-monotone-convergence-SUP*:
assumes *incseq* $(\lambda\ n\ y. f\ n\ (x, y))$
shows $d\text{-OUT } (\lambda\ e. \text{SUP } n. f\ n\ e)\ x = (\text{SUP } n. d\text{-OUT } (f\ n)\ x)$

<proof>

lemma *d-IN-monotone-convergence-SUP*:

assumes *incseq* ($\lambda n x. f n (x, y)$)

shows *d-IN* ($\lambda e. SUP n. f n e$) $y = (SUP n. d-IN (f n) y)$

<proof>

lemma *d-OUT-diff*:

assumes $\bigwedge y. g (x, y) \leq f (x, y)$ *d-OUT* $g x \neq \top$

shows *d-OUT* ($\lambda e. f e - g e$) $x = d-OUT f x - d-OUT g x$

<proof>

lemma *d-IN-diff*:

assumes $\bigwedge x. g (x, y) \leq f (x, y)$ *d-IN* $g y \neq \top$

shows *d-IN* ($\lambda e. f e - g e$) $y = d-IN f y - d-IN g y$

<proof>

lemma *fixes G (structure)*

shows *d-OUT-alt-def*: ($\bigwedge y. (x, y) \notin \mathbf{E} \implies g (x, y) = 0$) $\implies d-OUT g x = (\sum^+_{y \in \mathbf{OUT} x} g (x, y))$

and *d-IN-alt-def*: ($\bigwedge x. (x, y) \notin \mathbf{E} \implies g (x, y) = 0$) $\implies d-IN g y = (\sum^+_{x \in \mathbf{IN} y} g (x, y))$

<proof>

lemma *d-OUT-alt-def2*: *d-OUT* $g x = (\sum^+_{y \in \{y. (x, y) \in \text{support-flow } g\}} g (x, y))$

and *d-IN-alt-def2*: *d-IN* $g y = (\sum^+_{x \in \{x. (x, y) \in \text{support-flow } g\}} g (x, y))$

<proof>

definition *d-diff* :: (*'v edge* \implies *ennreal*) \implies *'v* \implies *ennreal*

where *d-diff* $g x = d-OUT g x - d-IN g x$

abbreviation *KIR* :: (*'v edge* \implies *ennreal*) \implies *'v* \implies *bool*

where *KIR* $f x \equiv d-OUT f x = d-IN f x$

inductive-set *SINK* :: (*'v edge* \implies *ennreal*) \implies *'v set*

for f

where *SINK*: *d-OUT* $f x = 0 \implies x \in SINK f$

lemma *SINK-mono*:

assumes $\bigwedge e. f e \leq g e$

shows *SINK* $g \subseteq SINK f$

<proof>

lemma *SINK-mono'*: $f \leq g \implies SINK g \subseteq SINK f$

<proof>

lemma *support-flow-Sup*: *support-flow* (*Sup* Y) = $(\bigcup_{f \in Y} \text{support-flow } f)$

<proof>

lemma

assumes *chain*: *Complete-Partial-Order.chain* (\leq) *Y*
and *Y*: $Y \neq \{\}$
and *countable*: *countable* (*support-flow* (*Sup Y*))
shows *d-OUT-Sup*: $d\text{-OUT } (\text{Sup } Y) x = (\text{SUP } f \in Y. d\text{-OUT } f x)$ (**is** *?OUT x is*
?lhs1 x = ?rhs1 x)
and *d-IN-Sup*: $d\text{-IN } (\text{Sup } Y) y = (\text{SUP } f \in Y. d\text{-IN } f y)$ (**is** *?IN is* *?lhs2 = ?rhs2*)
and *SINK-Sup*: $\text{SINK } (\text{Sup } Y) = (\bigcap f \in Y. \text{SINK } f)$ (**is** *?SINK*)
<proof>

lemma

assumes *chain*: *Complete-Partial-Order.chain* (\leq) *Y*
and *Y*: $Y \neq \{\}$
and *countable*: *countable* (*support-flow* *f*)
and *bounded*: $\bigwedge g e. g \in Y \implies g e \leq f e$
shows *d-OUT-Inf*: $d\text{-OUT } f x \neq \text{top} \implies d\text{-OUT } (\text{Inf } Y) x = (\text{INF } g \in Y. d\text{-OUT } g x)$ (**is** $- \implies ?OUT \text{ is } - \implies ?lhs1 = ?rhs1$)
and *d-IN-Inf*: $d\text{-IN } f x \neq \text{top} \implies d\text{-IN } (\text{Inf } Y) x = (\text{INF } g \in Y. d\text{-IN } g x)$ (**is** $- \implies ?IN \text{ is } - \implies ?lhs2 = ?rhs2$)
<proof>

inductive *flow* :: (*'v*, *'more*) *network-scheme* \Rightarrow *'v flow* \Rightarrow *bool*

for Δ (**structure**) **and** *f*

where

flow: $\llbracket \bigwedge e. f e \leq \text{capacity } \Delta e; \bigwedge x. \llbracket x \neq \text{source } \Delta; x \neq \text{sink } \Delta \rrbracket \implies \text{KIR } f x \rrbracket \implies \text{flow } \Delta f$

lemma *flowD-capacity*: $\text{flow } \Delta f \implies f e \leq \text{capacity } \Delta e$

<proof>

lemma *flowD-KIR*: $\llbracket \text{flow } \Delta f; x \neq \text{source } \Delta; x \neq \text{sink } \Delta \rrbracket \implies \text{KIR } f x$

<proof>

lemma *flowD-capacity-OUT*: $\text{flow } \Delta f \implies d\text{-OUT } f x \leq d\text{-OUT } (\text{capacity } \Delta) x$

<proof>

lemma *flowD-capacity-IN*: $\text{flow } \Delta f \implies d\text{-IN } f x \leq d\text{-IN } (\text{capacity } \Delta) x$

<proof>

abbreviation *value-flow* :: (*'v*, *'more*) *network-scheme* \Rightarrow (*'v edge* \Rightarrow *ennreal*) \Rightarrow *ennreal*

where *value-flow* $\Delta f \equiv d\text{-OUT } f (\text{source } \Delta)$

5.1 Cut

type-synonym *'v cut* = *'v set*

inductive *cut* :: ('v, 'more) network-scheme \Rightarrow 'v cut \Rightarrow bool
for Δ **and** S
where *cut*: $\llbracket \text{source } \Delta \in S; \text{sink } \Delta \notin S \rrbracket \Longrightarrow \text{cut } \Delta S$

inductive *orthogonal* :: ('v, 'more) network-scheme \Rightarrow 'v flow \Rightarrow 'v cut \Rightarrow bool
for Δ f S
where
 $\llbracket \bigwedge x y. \llbracket \text{edge } \Delta x y; x \in S; y \notin S \rrbracket \Longrightarrow f(x, y) = \text{capacity } \Delta(x, y);$
 $\llbracket \bigwedge x y. \llbracket \text{edge } \Delta x y; x \notin S; y \in S \rrbracket \Longrightarrow f(x, y) = 0 \rrbracket$
 $\Longrightarrow \text{orthogonal } \Delta f S$

lemma *orthogonalD-out*:
 $\llbracket \text{orthogonal } \Delta f S; \text{edge } \Delta x y; x \in S; y \notin S \rrbracket \Longrightarrow f(x, y) = \text{capacity } \Delta(x, y)$
 $\langle \text{proof} \rangle$

lemma *orthogonalD-in*:
 $\llbracket \text{orthogonal } \Delta f S; \text{edge } \Delta x y; x \notin S; y \in S \rrbracket \Longrightarrow f(x, y) = 0$
 $\langle \text{proof} \rangle$

5.2 Countable network

locale *countable-network* =
fixes Δ :: ('v, 'more) network-scheme (**structure**)
assumes *countable-E* [*simp*]: countable \mathbf{E}
and *source-neq-sink* [*simp*]: $\text{source } \Delta \neq \text{sink } \Delta$
and *capacity-outside*: $e \notin \mathbf{E} \Longrightarrow \text{capacity } \Delta e = 0$
and *capacity-finite* [*simp*]: $\text{capacity } \Delta e \neq \top$
begin

lemma *sink-neq-source* [*simp*]: $\text{sink } \Delta \neq \text{source } \Delta$
 $\langle \text{proof} \rangle$

lemma *countable-V* [*simp*]: countable \mathbf{V}
 $\langle \text{proof} \rangle$

lemma *flowD-outside*:
assumes g : flow Δg
shows $e \notin \mathbf{E} \Longrightarrow g e = 0$
 $\langle \text{proof} \rangle$

lemma *flowD-finite*:
assumes flow Δg
shows $g e \neq \top$
 $\langle \text{proof} \rangle$

lemma *zero-flow* [*simp*]: flow $\Delta (\lambda-. 0)$
 $\langle \text{proof} \rangle$

end

5.3 Reduction for avoiding antiparallel edges

locale *antiparallel-edges = countable-network* Δ
for $\Delta :: ('v, 'more)$ *network-scheme (structure)*
begin

We eliminate the assumption of antiparallel edges by adding a vertex for every edge. Thus, antiparallel edges are split up into a cycle of 4 edges. This idea already appears in [1].

datatype (*plugins del: transfer size*) *'v vertex = Vertex 'v | Edge 'v 'v'*

inductive *edg :: 'v vertex \Rightarrow 'v vertex \Rightarrow bool*

where

OUT: edge Δ x $y \Longrightarrow$ edg (Vertex x) (Edge x y)
| IN: edge Δ x $y \Longrightarrow$ edg (Edge x y) (Vertex y)

inductive-simps *edg-simps [simp]:*

edg (Vertex x) v
edg (Edge x y) v
edg v (Vertex x)
edg v (Edge x y)

fun *split :: 'v flow \Rightarrow 'v vertex flow*

where

split f (Vertex x , Edge x' y) = (if $x' = x$ then f (x , y) else 0)
| split f (Edge x y' , Vertex y) = (if $y' = y$ then f (x , y) else 0)
| split f - = 0

lemma *split-Vertex1-eq-0I: ($\bigwedge z. y \neq$ Edge x z) \Longrightarrow split f (Vertex x , y) = 0*
 \langle proof \rangle

lemma *split-Vertex2-eq-0I: ($\bigwedge z. y \neq$ Edge z x) \Longrightarrow split f (y , Vertex x) = 0*
 \langle proof \rangle

lemma *split-Edge1-eq-0I: ($\bigwedge z. y \neq$ Vertex x) \Longrightarrow split f (Edge z x , y) = 0*
 \langle proof \rangle

lemma *split-Edge2-eq-0I: ($\bigwedge z. y \neq$ Vertex x) \Longrightarrow split f (y , Edge x z) = 0*
 \langle proof \rangle

definition $\Delta'' :: 'v$ *vertex network*

where $\Delta'' = (\text{edge} = \text{edg}, \text{capacity} = \text{split} (\text{capacity } \Delta), \text{source} = \text{Vertex} (\text{source } \Delta), \text{sink} = \text{Vertex} (\text{sink } \Delta))$

lemma Δ'' -*sel [simp]:*

edge $\Delta'' = \text{edg}$
capacity $\Delta'' = \text{split} (\text{capacity } \Delta)$
source $\Delta'' = \text{Vertex} (\text{source } \Delta)$
sink $\Delta'' = \text{Vertex} (\text{sink } \Delta)$

<proof>

lemma E- Δ'' : $\mathbf{E}_{\Delta''} = (\lambda(x, y). (\text{Vertex } x, \text{Edge } x y)) \text{ ' } \mathbf{E} \cup (\lambda(x, y). (\text{Edge } x y, \text{Vertex } y)) \text{ ' } \mathbf{E}$
<proof>

lemma V- Δ'' : $\mathbf{V}_{\Delta''} = \text{Vertex ' } \mathbf{V} \cup \text{case-prod Edge ' } \mathbf{E}$
<proof>

lemma inj-on-Edge1 [simp]: $\text{inj-on } (\lambda x. \text{Edge } x y) A$
<proof>

lemma inj-on-Edge2 [simp]: $\text{inj-on } (\text{Edge } x) A$
<proof>

lemma d-IN-split-Vertex [simp]: $d\text{-IN } (\text{split } f) (\text{Vertex } x) = d\text{-IN } f x$ (**is** *?lhs = ?rhs*)
<proof>

lemma d-OUT-split-Vertex [simp]: $d\text{-OUT } (\text{split } f) (\text{Vertex } x) = d\text{-OUT } f x$ (**is** *?lhs = ?rhs*)
<proof>

lemma d-IN-split-Edge [simp]: $d\text{-IN } (\text{split } f) (\text{Edge } x y) = \max 0 (f (x, y))$ (**is** *?lhs = ?rhs*)
<proof>

lemma d-OUT-split-Edge [simp]: $d\text{-OUT } (\text{split } f) (\text{Edge } x y) = \max 0 (f (x, y))$ (**is** *?lhs = ?rhs*)
<proof>

lemma Δ'' -countable-network: *countable-network Δ''*
<proof>

interpretation Δ'' : *countable-network Δ''* *<proof>*

lemma flow-split [simp]:
 assumes *flow Δf*
 shows *flow $\Delta'' (split f)$*
<proof>

abbreviation (input) *collect* $:: 'v \text{ vertex flow} \Rightarrow 'v \text{ flow}$
where *collect* $f \equiv (\lambda(x, y). f (\text{Edge } x y, \text{Vertex } y))$

lemma d-OUT-collect:
 assumes *f: flow $\Delta'' f$*
 shows $d\text{-OUT } (\text{collect } f) x = d\text{-OUT } f (\text{Vertex } x)$
<proof>

lemma *flow-collect* [*simp*]:
assumes f : flow $\Delta'' f$
shows flow Δ (collect f)
 \langle *proof* \rangle

lemma *value-collect*: flow $\Delta'' f \implies$ value-flow Δ (collect f) = value-flow $\Delta'' f$
 \langle *proof* \rangle

end

end

theory *MFMC-Web* **imports**

MFMC-Network

begin

6 Webs and currents

record $'v$ *web* = $'v$ *graph* +
weight :: $'v \Rightarrow$ *ennreal*
A :: $'v$ *set*
B :: $'v$ *set*

lemma *vertex-weight-update* [*simp*]: *vertex* (weight-update f Γ) = *vertex* Γ
 \langle *proof* \rangle

type-synonym $'v$ *current* = $'v$ *edge* \Rightarrow *ennreal*

inductive *current* :: ($'v$, $'more$) *web-scheme* \Rightarrow $'v$ *current* \Rightarrow *bool*
for Γ f

where

current:

\llbracket $\bigwedge x. d\text{-OUT } f x \leq \text{weight } \Gamma x$;
 $\bigwedge x. d\text{-IN } f x \leq \text{weight } \Gamma x$;
 $\bigwedge x. x \notin A \Gamma \implies d\text{-OUT } f x \leq d\text{-IN } f x$;
 $\bigwedge a. a \in A \Gamma \implies d\text{-IN } f a = 0$;
 $\bigwedge b. b \in B \Gamma \implies d\text{-OUT } f b = 0$;
 $\bigwedge e. e \notin \mathbf{E}_\Gamma \implies f e = 0 \rrbracket$

\implies *current* Γ f

lemma *currentD-weight-OUT*: *current* Γ $f \implies d\text{-OUT } f x \leq \text{weight } \Gamma x$
 \langle *proof* \rangle

lemma *currentD-weight-IN*: *current* Γ $f \implies d\text{-IN } f x \leq \text{weight } \Gamma x$
 \langle *proof* \rangle

lemma *currentD-OUT-IN*: \llbracket *current* Γ f ; $x \notin A \Gamma \rrbracket \implies d\text{-OUT } f x \leq d\text{-IN } f x$
 \langle *proof* \rangle

lemma *currentD-IN*: \llbracket *current* Γ f ; $a \in A \Gamma \rrbracket \implies d\text{-IN } f a = 0$

$\langle proof \rangle$

lemma *currentD-OUT*: $\llbracket current \ \Gamma \ f; \ b \in B \ \Gamma \rrbracket \implies d-OUT \ f \ b = 0$
 $\langle proof \rangle$

lemma *currentD-outside*: $\llbracket current \ \Gamma \ f; \neg edge \ \Gamma \ x \ y \rrbracket \implies f \ (x, y) = 0$
 $\langle proof \rangle$

lemma *currentD-outside'*: $\llbracket current \ \Gamma \ f; \ e \notin \mathbf{E}_\Gamma \rrbracket \implies f \ e = 0$
 $\langle proof \rangle$

lemma *currentD-OUT-eq-0*:
 assumes *current* $\Gamma \ f$
 shows $d-OUT \ f \ x = 0 \iff (\forall y. f \ (x, y) = 0)$
 $\langle proof \rangle$

lemma *currentD-IN-eq-0*:
 assumes *current* $\Gamma \ f$
 shows $d-IN \ f \ x = 0 \iff (\forall y. f \ (y, x) = 0)$
 $\langle proof \rangle$

lemma *current-support-flow*:
 fixes Γ (**structure**)
 assumes *current* $\Gamma \ f$
 shows *support-flow* $f \subseteq \mathbf{E}$
 $\langle proof \rangle$

lemma *currentD-outside-IN*: $\llbracket current \ \Gamma \ f; \ x \notin \mathbf{V}_\Gamma \rrbracket \implies d-IN \ f \ x = 0$
 $\langle proof \rangle$

lemma *currentD-outside-OUT*: $\llbracket current \ \Gamma \ f; \ x \notin \mathbf{V}_\Gamma \rrbracket \implies d-OUT \ f \ x = 0$
 $\langle proof \rangle$

lemma *currentD-weight-in*: $current \ \Gamma \ h \implies h \ (x, y) \leq weight \ \Gamma \ y$
 $\langle proof \rangle$

lemma *currentD-weight-out*: $current \ \Gamma \ h \implies h \ (x, y) \leq weight \ \Gamma \ x$
 $\langle proof \rangle$

lemma *current-leI*:
 fixes Γ (**structure**)
 assumes $f: current \ \Gamma \ f$
 and $le: \bigwedge e. g \ e \leq f \ e$
 and *OUT-IN*: $\bigwedge x. x \notin A \ \Gamma \implies d-OUT \ g \ x \leq d-IN \ g \ x$
 shows *current* $\Gamma \ g$
 $\langle proof \rangle$

lemma *current-weight-mono*:
 $\llbracket current \ \Gamma \ f; \ edge \ \Gamma = edge \ \Gamma'; \ A \ \Gamma = A \ \Gamma'; \ B \ \Gamma = B \ \Gamma'; \ \bigwedge x. weight \ \Gamma \ x \leq$

$weight \Gamma' x \]]$
 $\implies current \Gamma' f$
 $\langle proof \rangle$

abbreviation (*input*) $zero-current :: 'v current$
where $zero-current \equiv \lambda-. 0$

lemma *SINK-0* [*simp*]: $SINK zero-current = UNIV$
 $\langle proof \rangle$

lemma *current-0* [*simp*]: $current \Gamma zero-current$
 $\langle proof \rangle$

inductive *web-flow* :: (*'v, 'more*) $web-scheme \Rightarrow 'v current \Rightarrow bool$
for Γ (**structure**) **and** f

where

$web-flow$: $\llbracket current \Gamma f; \bigwedge x. \llbracket x \in \mathbf{V}; x \notin A \Gamma; x \notin B \Gamma \rrbracket \implies KIR f x \rrbracket \implies$
 $web-flow \Gamma f$

lemma *web-flowD-current*: $web-flow \Gamma f \implies current \Gamma f$
 $\langle proof \rangle$

lemma *web-flowD-KIR*: $\llbracket web-flow \Gamma f; x \notin A \Gamma; x \notin B \Gamma \rrbracket \implies KIR f x$
 $\langle proof \rangle$

6.1 Saturated and terminal vertices

inductive-set *SAT* :: (*'v, 'more*) $web-scheme \Rightarrow 'v current \Rightarrow 'v set$
for Γf

where

$A: x \in A \Gamma \implies x \in SAT \Gamma f$

| *IN*: $d-IN f x \geq weight \Gamma x \implies x \in SAT \Gamma f$

— We use $\geq weight$ such that *SAT* is monotone w.r.t. increasing currents

lemma *SAT-0* [*simp*]: $SAT \Gamma zero-current = A \Gamma \cup \{x. weight \Gamma x \leq 0\}$
 $\langle proof \rangle$

lemma *SAT-mono*:

assumes $\bigwedge e. f e \leq g e$

shows $SAT \Gamma f \subseteq SAT \Gamma g$

$\langle proof \rangle$

lemma *SAT-Sup-upper*: $f \in Y \implies SAT \Gamma f \subseteq SAT \Gamma (Sup Y)$
 $\langle proof \rangle$

lemma *currentD-SAT*:

assumes $current \Gamma f$

shows $x \in SAT \Gamma f \longleftrightarrow x \in A \Gamma \vee d-IN f x = weight \Gamma x$

$\langle proof \rangle$

abbreviation *terminal* :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow 'v set (TER₁)
where *terminal* $\Gamma f \equiv \text{SAT } \Gamma f \cap \text{SINK } f$

6.2 Separation

inductive *separating-gen* :: ('v, 'more) graph-scheme \Rightarrow 'v set \Rightarrow 'v set \Rightarrow 'v set
 \Rightarrow bool

for $G A B S$

where *separating*:

$(\bigwedge x y p. \llbracket x \in A; y \in B; \text{path } G x p y \rrbracket \implies (\exists z \in \text{set } p. z \in S) \vee x \in S)$
 $\implies \text{separating-gen } G A B S$

abbreviation *separating* :: ('v, 'more) web-scheme \Rightarrow 'v set \Rightarrow bool

where *separating* $\Gamma \equiv \text{separating-gen } \Gamma (A \Gamma) (B \Gamma)$

abbreviation *separating-network* :: ('v, 'more) network-scheme \Rightarrow 'v set \Rightarrow bool

where *separating-network* $\Delta \equiv \text{separating-gen } \Delta \{\text{source } \Delta\} \{\text{sink } \Delta\}$

lemma *separating-networkI* [*intro?*]:

$(\bigwedge p. \text{path } \Delta (\text{source } \Delta) p (\text{sink } \Delta) \implies (\exists z \in \text{set } p. z \in S) \vee \text{source } \Delta \in S)$
 $\implies \text{separating-network } \Delta S$

<proof>

lemma *separatingD*:

$\bigwedge A B. \llbracket \text{separating-gen } G A B S; \text{path } G x p y; x \in A; y \in B \rrbracket \implies (\exists z \in \text{set } p. z \in S) \vee x \in S$

<proof>

lemma *separating-left* [*simp*]: $\bigwedge A B. A \subseteq A' \implies \text{separating-gen } \Gamma A B A'$

<proof>

lemma *separating-weakening*:

$\bigwedge A B. \llbracket \text{separating-gen } G A B S; S \subseteq S' \rrbracket \implies \text{separating-gen } G A B S'$

<proof>

definition *essential* :: ('v, 'more) graph-scheme \Rightarrow 'v set \Rightarrow 'v set \Rightarrow 'v \Rightarrow bool

where — Should we allow only simple paths here?

$\bigwedge B. \text{essential } G B S x \iff (\exists p. \exists y \in B. \text{path } G x p y \wedge (x \neq y \longrightarrow (\forall z \in \text{set } p. z = x \vee z \notin S)))$

abbreviation *essential-web* :: ('v, 'more) web-scheme \Rightarrow 'v set \Rightarrow 'v set (\mathcal{E}_1)

where *essential-web* $\Gamma S \equiv \{x \in S. \text{essential } \Gamma (B \Gamma) S x\}$

lemma *essential-weight-update* [*simp*]:

essential (weight-update f G) = *essential* G

<proof>

lemma *not-essentialD*:

$\bigwedge B. \llbracket \neg \text{essential } G B S x; \text{path } G x p y; y \in B \rrbracket \implies x \neq y \wedge (\exists z \in \text{set } p. z \neq x \wedge z \in S)$
 <proof>

lemma *essentialE* [*elim?*, *consumes 1*, *case-names essential*, *cases pred: essential*]:
 $\bigwedge B. \llbracket \text{essential } G B S x; \bigwedge p y. \llbracket \text{path } G x p y; y \in B; \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \implies z = x \vee z \notin S \rrbracket \implies \text{thesis} \rrbracket \implies \text{thesis}$
 <proof>

lemma *essentialI* [*intro?*]:
 $\bigwedge B. \llbracket \text{path } G x p y; y \in B; \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \implies z = x \vee z \notin S \rrbracket \implies \text{essential } G B S x$
 <proof>

lemma *essential-vertex*: $\bigwedge B. \llbracket \text{essential } G B S x; x \notin B \rrbracket \implies \text{vertex } G x$
 <proof>

lemma *essential-BI*: $\bigwedge B. x \in B \implies \text{essential } G B S x$
 <proof>

lemma *E-E* [*elim?*, *consumes 1*, *case-names E*, *cases set: essential-web*]:
fixes Γ (**structure**)
assumes $x \in \mathcal{E} S$
obtains $p y$ **where** $\text{path } \Gamma x p y y \in B \Gamma \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \implies z = x \vee z \notin S$
 <proof>

lemma *essential-mono*: $\bigwedge B. \llbracket \text{essential } G B S x; S' \subseteq S \rrbracket \implies \text{essential } G B S' x$
 <proof>

lemma *separating-essential*: — Lem. 3.4 (cf. Lem. 2.14 in [5])
fixes $G A B S$
assumes *separating-gen* $G A B S$
shows *separating-gen* $G A B \{x \in S. \text{essential } G B S x\}$ (**is separating-gen** - - -
 ?E)
 <proof>

definition *roofed-gen* :: $(v, \text{'more}) \text{graph-scheme} \Rightarrow v \text{set} \Rightarrow v \text{set} \Rightarrow v \text{set}$
where *roofed-def*: $\bigwedge B. \text{roofed-gen } G B S = \{x. \forall p. \forall y \in B. \text{path } G x p y \implies (\exists z \in \text{set } p. z \in S) \vee x \in S\}$

abbreviation *roofed* :: $(v, \text{'more}) \text{web-scheme} \Rightarrow v \text{set} \Rightarrow v \text{set}$ (*RF1*)
where *roofed* $\Gamma \equiv \text{roofed-gen } \Gamma (B \Gamma)$

abbreviation *roofed-network* :: $(v, \text{'more}) \text{network-scheme} \Rightarrow v \text{set} \Rightarrow v \text{set}$
 (*RF^N₁*)
where *roofed-network* $\Delta \equiv \text{roofed-gen } \Delta \{\text{sink } \Delta\}$

lemma *roofedI* [*intro?*]:

$\bigwedge B. (\bigwedge p y. \llbracket \text{path } G \ x \ p \ y; y \in B \rrbracket \implies (\exists z \in \text{set } p. z \in S) \vee x \in S) \implies x \in \text{roofed-gen } G \ B \ S$
 $\langle \text{proof} \rangle$

lemma not-roofedE: fixes B
assumes $x \notin \text{roofed-gen } G \ B \ S$
obtains $p \ y$ **where** $\text{path } G \ x \ p \ y \ y \in B \ \wedge z. z \in \text{set } (x \ \# \ p) \implies z \notin S$
 $\langle \text{proof} \rangle$

lemma roofed-greater: $\bigwedge B. S \subseteq \text{roofed-gen } G \ B \ S$
 $\langle \text{proof} \rangle$

lemma roofed-greaterI: $\bigwedge B. x \in S \implies x \in \text{roofed-gen } G \ B \ S$
 $\langle \text{proof} \rangle$

lemma roofed-mono: $\bigwedge B. S \subseteq S' \implies \text{roofed-gen } G \ B \ S \subseteq \text{roofed-gen } G \ B \ S'$
 $\langle \text{proof} \rangle$

lemma in-roofed-mono: $\bigwedge B. \llbracket x \in \text{roofed-gen } G \ B \ S; S \subseteq S' \rrbracket \implies x \in \text{roofed-gen } G \ B \ S'$
 $\langle \text{proof} \rangle$

lemma roofedD: $\bigwedge B. \llbracket x \in \text{roofed-gen } G \ B \ S; \text{path } G \ x \ p \ y; y \in B \rrbracket \implies (\exists z \in \text{set } p. z \in S) \vee x \in S$
 $\langle \text{proof} \rangle$

lemma separating-RF-A:
fixes $A \ B$
assumes $\text{separating-gen } G \ A \ B \ X$
shows $A \subseteq \text{roofed-gen } G \ B \ X$
 $\langle \text{proof} \rangle$

lemma roofed-idem: fixes B shows $\text{roofed-gen } G \ B \ (\text{roofed-gen } G \ B \ S) = \text{roofed-gen } G \ B \ S$
 $\langle \text{proof} \rangle$

lemma in-roofed-mono': $\bigwedge B. \llbracket x \in \text{roofed-gen } G \ B \ S; S \subseteq \text{roofed-gen } G \ B \ S' \rrbracket \implies x \in \text{roofed-gen } G \ B \ S'$
 $\langle \text{proof} \rangle$

lemma roofed-mono': $\bigwedge B. S \subseteq \text{roofed-gen } G \ B \ S' \implies \text{roofed-gen } G \ B \ S \subseteq \text{roofed-gen } G \ B \ S'$
 $\langle \text{proof} \rangle$

lemma roofed-idem-Un1: fixes B shows $\text{roofed-gen } G \ B \ (\text{roofed-gen } G \ B \ S \cup T) = \text{roofed-gen } G \ B \ (S \cup T)$
 $\langle \text{proof} \rangle$

lemma roofed-UN: fixes A B

shows $\text{roofed-gen } G B (\bigcup_{i \in A}. \text{roofed-gen } G B (X i)) = \text{roofed-gen } G B (\bigcup_{i \in A}. X i)$ (**is** $?lhs = ?rhs$)
 $\langle \text{proof} \rangle$

lemma *RF-essential*: **fixes** Γ (**structure**) **shows** $RF (\mathcal{E} S) = RF S$
 $\langle \text{proof} \rangle$

lemma *essentialE-RF*:
fixes Γ (**structure**) **and** B
assumes *essential* $\Gamma B S x$
obtains $p y$ **where** $\text{path } \Gamma x p y y \in B \text{ distinct } (x \# p) \wedge z. z \in \text{set } p \implies z \notin \text{roofed-gen } \Gamma B S$
 $\langle \text{proof} \rangle$

lemma *E-E-RF*:
fixes Γ (**structure**)
assumes $x \in \mathcal{E} S$
obtains $p y$ **where** $\text{path } \Gamma x p y y \in B \Gamma \text{ distinct } (x \# p) \wedge z. z \in \text{set } p \implies z \notin RF S$
 $\langle \text{proof} \rangle$

lemma *in-roofed-essentialD*:
fixes Γ (**structure**)
assumes *RF*: $x \in RF S$
and *ess*: *essential* $\Gamma (B \Gamma) S x$
shows $x \in S$
 $\langle \text{proof} \rangle$

lemma *separating-RF*: **fixes** Γ (**structure**) **shows** $\text{separating } \Gamma (RF S) \longleftrightarrow \text{separating } \Gamma S$
 $\langle \text{proof} \rangle$

definition *roofed-circ* :: $(v, 'more) \text{ web-scheme} \Rightarrow v \text{ set} \Rightarrow v \text{ set } (RF^\circ 1)$
where *roofed-circ* $\Gamma S = \text{roofed } \Gamma S - \mathcal{E}_\Gamma S$

lemma *roofed-circI*: **fixes** Γ (**structure**) **shows**
 $\llbracket x \in RF T; x \in T \implies \neg \text{essential } \Gamma (B \Gamma) T x \rrbracket \implies x \in RF^\circ T$
 $\langle \text{proof} \rangle$

lemma *roofed-circE*:
fixes Γ (**structure**)
assumes $x \in RF^\circ T$
obtains $x \in RF T \neg \text{essential } \Gamma (B \Gamma) T x$
 $\langle \text{proof} \rangle$

lemma *E-E*: **fixes** Γ (**structure**) **shows** $\mathcal{E} (\mathcal{E} S) = \mathcal{E} S$
 $\langle \text{proof} \rangle$

lemma *roofed-circ-essential*: **fixes** Γ (**structure**) **shows** $RF^\circ (\mathcal{E} S) = RF^\circ S$

<proof>

lemma essential-RF: fixes B

shows *essential G B (roofed-gen G B S) = essential G B S (is essential - - ?RF = -)*

<proof>

lemma E-RF: fixes Γ (structure) shows $\mathcal{E} (RF S) = \mathcal{E} S$

<proof>

lemma essential-E: fixes Γ (structure) shows essential $\Gamma (B \Gamma) (\mathcal{E} S) = essential \Gamma (B \Gamma) S$

<proof>

lemma RF-in-B: fixes Γ (structure) shows $x \in B \Gamma \implies x \in RF S \longleftrightarrow x \in S$

<proof>

lemma RF-circ-edge-forward:

fixes Γ (structure)

assumes $x: x \in RF^\circ S$

and edge: $edge \Gamma x y$

shows $y \in RF S$

<proof>

6.3 Waves

inductive wave :: (*'v, 'more*) *web-scheme* \implies *'v current* \implies *bool*

for Γ (structure) and f

where

wave:

$\llbracket separating \Gamma (TER f);$

$\bigwedge x. x \notin RF (TER f) \implies d-OUT f x = 0 \rrbracket$

$\implies wave \Gamma f$

lemma wave-0 [simp]: wave Γ zero-current

<proof>

lemma waveD-separating: wave $\Gamma f \implies separating \Gamma (TER_\Gamma f)$

<proof>

lemma waveD-OUT: $\llbracket wave \Gamma f; x \notin RF_\Gamma (TER_\Gamma f) \rrbracket \implies d-OUT f x = 0$

<proof>

lemma wave-A-in-RF: fixes Γ (structure)

shows $\llbracket wave \Gamma f; x \in A \Gamma \rrbracket \implies x \in RF (TER f)$

<proof>

lemma wave-not-RF-IN-zero:

fixes Γ (structure)

assumes f : *current* Γ f
and w : *wave* Γ f
and x : $x \notin RF (TER f)$
shows $d-IN f x = 0$
 $\langle proof \rangle$

lemma *current-Sup*:
fixes Γ (**structure**)
assumes *chain*: *Complete-Partial-Order.chain* (\leq) Y
and Y : $Y \neq \{\}$
and *current*: $\bigwedge f. f \in Y \implies \text{current } \Gamma f$
and *countable* [*simp*]: *countable* (*support-flow* ($Sup Y$))
shows *current* Γ ($Sup Y$)
 $\langle proof \rangle$

lemma *wave-lub*: — Lemma 4.3
fixes Γ (**structure**)
assumes *chain*: *Complete-Partial-Order.chain* (\leq) Y
and Y : $Y \neq \{\}$
and *wave*: $\bigwedge f. f \in Y \implies \text{wave } \Gamma f$
and *countable* [*simp*]: *countable* (*support-flow* ($Sup Y$))
shows *wave* Γ ($Sup Y$)
 $\langle proof \rangle$

lemma *ex-maximal-wave*: — Corollary 4.4
fixes Γ (**structure**)
assumes *countable*: *countable* \mathbf{E}
shows $\exists f. \text{current } \Gamma f \wedge \text{wave } \Gamma f \wedge (\forall w. \text{current } \Gamma w \wedge \text{wave } \Gamma w \wedge f \leq w \implies f = w)$
 $\langle proof \rangle$

lemma *essential-leI*:
fixes Γ (**structure**)
assumes g : *current* Γ g **and** w : *wave* Γ g
and le : $\bigwedge e. f e \leq g e$
and x : $x \in \mathcal{E} (TER g)$
shows *essential* Γ ($B \Gamma$) ($TER f$) x
 $\langle proof \rangle$

lemma *essential-eq-leI*:
fixes Γ (**structure**)
assumes g : *current* Γ g **and** w : *wave* Γ g
and le : $\bigwedge e. f e \leq g e$
and *subset*: $\mathcal{E} (TER g) \subseteq TER f$
shows $\mathcal{E} (TER f) = \mathcal{E} (TER g)$
 $\langle proof \rangle$

6.4 Hindrances and looseness

inductive *hindrance-by* :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow ennreal \Rightarrow bool
for Γ (**structure**) **and** *f* **and** ε

where

hindrance-by:

$\llbracket a \in A \Gamma; a \notin \mathcal{E} (TER f); d-OUT f a < weight \Gamma a; \varepsilon < weight \Gamma a - d-OUT f a \rrbracket \Longrightarrow hindrance-by \Gamma f \varepsilon$

inductive *hindrance* :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow bool
for Γ (**structure**) **and** *f*

where

hindrance:

$\llbracket a \in A \Gamma; a \notin \mathcal{E} (TER f); d-OUT f a < weight \Gamma a \rrbracket \Longrightarrow hindrance \Gamma f$

inductive *hindered* :: ('v, 'more) web-scheme \Rightarrow bool
for Γ (**structure**)

where *hindered*: $\llbracket hindrance \Gamma f; current \Gamma f; wave \Gamma f \rrbracket \Longrightarrow hindered \Gamma$

inductive *hindered-by* :: ('v, 'more) web-scheme \Rightarrow ennreal \Rightarrow bool
for Γ (**structure**) **and** ε

where *hindered-by*: $\llbracket hindrance-by \Gamma f \varepsilon; current \Gamma f; wave \Gamma f \rrbracket \Longrightarrow hindered-by \Gamma \varepsilon$

lemma *hindrance-into-hindrance-by*:

assumes *hindrance* Γf

shows $\exists \varepsilon > 0. hindrance-by \Gamma f \varepsilon$

<proof>

lemma *hindrance-by-into-hindrance*: *hindrance-by* $\Gamma f \varepsilon \Longrightarrow hindrance \Gamma f$

<proof>

lemma *hindrance-conv-hindrance-by*: *hindrance* $\Gamma f \longleftrightarrow (\exists \varepsilon > 0. hindrance-by \Gamma f \varepsilon)$

<proof>

lemma *hindered-into-hindered-by*: *hindered* $\Gamma \Longrightarrow \exists \varepsilon > 0. hindered-by \Gamma \varepsilon$

<proof>

lemma *hindered-by-into-hindered*: *hindered-by* $\Gamma \varepsilon \Longrightarrow hindered \Gamma$

<proof>

lemma *hindered-conv-hindered-by*: *hindered* $\Gamma \longleftrightarrow (\exists \varepsilon > 0. hindered-by \Gamma \varepsilon)$

<proof>

inductive *loose* :: ('v, 'more) web-scheme \Rightarrow bool
for Γ

where

loose: $\llbracket \bigwedge f. \llbracket current \Gamma f; wave \Gamma f \rrbracket \Longrightarrow f = zero-current; \neg hindrance \Gamma zero-current \rrbracket$

\implies *loose* Γ

lemma *looseD-hindrance*: *loose* $\Gamma \implies \neg$ *hindrance* Γ *zero-current*
 \langle *proof* \rangle

lemma *looseD-wave*:
 \llbracket *loose* Γ ; *current* Γ f ; *wave* Γ f $\rrbracket \implies f =$ *zero-current*
 \langle *proof* \rangle

lemma *loose-unhindered*:
fixes Γ (**structure**)
assumes *loose* Γ
shows \neg *hindered* Γ
 \langle *proof* \rangle

context
fixes Γ $\Gamma' :: ('v, 'more)$ *web-scheme*
assumes [*simp*]: *edge* $\Gamma =$ *edge* $\Gamma' A \Gamma = A \Gamma' B \Gamma = B \Gamma'$
and *weight-eq*: $\bigwedge x. x \notin A \Gamma' \implies$ *weight* $\Gamma x =$ *weight* $\Gamma' x$
and *weight-le*: $\bigwedge a. a \in A \Gamma' \implies$ *weight* $\Gamma a \geq$ *weight* $\Gamma' a$
begin

private lemma *essential-eq*: *essential* $\Gamma =$ *essential* Γ'
 \langle *proof* \rangle **lemma** *TER-eq*: *TER* $_{\Gamma} f =$ *TER* $_{\Gamma'} f$
 \langle *proof* \rangle **lemma** *separating-eq*: *separating-gen* $\Gamma =$ *separating-gen* Γ'
 \langle *proof* \rangle **lemma** *roofed-eq*: $\bigwedge B. \text{roofed-gen } \Gamma B S =$ *roofed-gen* $\Gamma' B S$
 \langle *proof* \rangle

lemma *wave-eq-web*: — Observation 4.6
wave $\Gamma f \iff$ *wave* $\Gamma' f$
 \langle *proof* \rangle

lemma *current-mono-web*: *current* $\Gamma' f \implies$ *current* Γf
 \langle *proof* \rangle

lemma *hindrance-mono-web*: *hindrance* $\Gamma' f \implies$ *hindrance* Γf
 \langle *proof* \rangle

lemma *hindered-mono-web*: *hindered* $\Gamma' \implies$ *hindered* Γ
 \langle *proof* \rangle

end

6.5 Linkage

The following definition of orthogonality is stronger than the original definition 3.5 in [2] in that the outflow from any A -vertices in the set must saturate the vertex; $S \subseteq SAT \Gamma f$ is not enough.

With the original definition of orthogonal current, the reduction from net-

works to webs fails because the induced flow need not saturate edges going out of the source. Consider the network with three nodes s , x , and t and edges (s, x) and (x, t) with capacity 1. Then, the corresponding web has the vertices (s, x) and (x, t) and one edge from (s, x) to (x, t) . Clearly, the zero current *zero-current* is a web-flow and *TER zero-current* = $\{(s, x)\}$, which is essential. Moreover, *zero-current* and $\{(s, x)\}$ are orthogonal because *zero-current* trivially saturates (s, x) as this is a vertex in A .

inductive *orthogonal-current* :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow 'v set \Rightarrow bool

for Γ (structure) and $f S$

where *orthogonal-current*:

$\llbracket \bigwedge x. \llbracket x \in S; x \notin A \Gamma \rrbracket \implies \text{weight } \Gamma x \leq d\text{-IN } f x;$

$\llbracket \bigwedge x. \llbracket x \in S; x \in A \Gamma; x \notin B \Gamma \rrbracket \implies d\text{-OUT } f x = \text{weight } \Gamma x;$

$\llbracket \bigwedge u v. \llbracket v \in RF S; u \notin RF^\circ S \rrbracket \implies f(u, v) = 0 \rrbracket$

$\implies \text{orthogonal-current } \Gamma f S$

lemma *orthogonal-currentD-SAT*: $\llbracket \text{orthogonal-current } \Gamma f S; x \in S \rrbracket \implies x \in SAT \Gamma f$

<proof>

lemma *orthogonal-currentD-A*: $\llbracket \text{orthogonal-current } \Gamma f S; x \in S; x \in A \Gamma; x \notin B \Gamma \rrbracket \implies d\text{-OUT } f x = \text{weight } \Gamma x$

<proof>

lemma *orthogonal-currentD-in*: $\llbracket \text{orthogonal-current } \Gamma f S; v \in RF_\Gamma S; u \notin RF^\circ_\Gamma S \rrbracket \implies f(u, v) = 0$

<proof>

inductive *linkage* :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow bool

for Γf

where — Omit the condition *web-flow*

linkage: $(\bigwedge x. x \in A \Gamma \implies d\text{-OUT } f x = \text{weight } \Gamma x) \implies \text{linkage } \Gamma f$

lemma *linkageD*: $\llbracket \text{linkage } \Gamma f; x \in A \Gamma \rrbracket \implies d\text{-OUT } f x = \text{weight } \Gamma x$

<proof>

abbreviation *linkable* :: ('v, 'more) web-scheme \Rightarrow bool

where *linkable* $\Gamma \equiv \exists f. \text{web-flow } \Gamma f \wedge \text{linkage } \Gamma f$

6.6 Trimming

context

fixes Γ :: ('v, 'more) web-scheme (structure)

and f :: 'v current

begin

inductive *trimming* :: 'v current \Rightarrow bool

for g

where

trimming:

— omits the condition that f is a wave

$\llbracket \text{current } \Gamma g; \text{wave } \Gamma g; g \leq f; \bigwedge x. \llbracket x \in RF^\circ (TER f); x \notin A \Gamma \rrbracket \implies KIR g$
 $x; \mathcal{E} (TER g) - A \Gamma = \mathcal{E} (TER f) - A \Gamma \rrbracket$
 $\implies \text{trimming } g$

lemma *assumes trimming g*

shows *trimmingD-current*: $\text{current } \Gamma g$

and *trimmingD-wave*: $\text{wave } \Gamma g$

and *trimmingD-le*: $\bigwedge e. g e \leq f e$

and *trimmingD-KIR*: $\llbracket x \in RF^\circ (TER f); x \notin A \Gamma \rrbracket \implies KIR g x$

and *trimmingD-E*: $\mathcal{E} (TER g) - A \Gamma = \mathcal{E} (TER f) - A \Gamma$

<proof>

lemma *ex-trimming*: — Lemma 4.8

assumes f : *current* Γf

and w : *wave* Γf

and *countable*: *countable* \mathbf{E}

and *weight-finite*: $\bigwedge x. \text{weight } \Gamma x \neq \top$

shows $\exists g. \text{trimming } g$

<proof>

end

lemma *trimming-E*:

fixes Γ (**structure**)

assumes w : *wave* Γf **and** *trimming*: *trimming* $\Gamma f g$

shows $\mathcal{E} (TER f) = \mathcal{E} (TER g)$

<proof>

6.7 Composition of waves via quotients

definition *quotient-web* :: ($'v, 'more$) *web-scheme* $\Rightarrow 'v$ *current* $\Rightarrow ('v, 'more)$ *web-scheme*

where — Modifications to original Definition 4.9: No incoming edges to nodes in $A, B \Gamma - A \Gamma$ is not part of A such that A contains only vertices is disjoint from B . The weight of vertices in B saturated by f is therefore set to 0 .

quotient-web $\Gamma f =$

$(\text{edge} = \lambda x y. \text{edge } \Gamma x y \wedge x \notin \text{roofed-circ } \Gamma (TER_\Gamma f) \wedge y \notin \text{roofed } \Gamma (TER_\Gamma f),$

$\text{weight} = \lambda x. \text{if } x \in RF^\circ_\Gamma (TER_\Gamma f) \vee x \in TER_\Gamma f \cap B \Gamma \text{ then } 0 \text{ else weight } \Gamma x,$

$A = \mathcal{E}_\Gamma (TER_\Gamma f) - (B \Gamma - A \Gamma),$

$B = B \Gamma,$

$\dots = \text{web.more } \Gamma)$

lemma *quotient-web-sel [simp]*:

fixes Γ (**structure**) **shows**

$edge (quotient-web \Gamma f) x y \longleftrightarrow edge \Gamma x y \wedge x \notin RF^\circ (TER f) \wedge y \notin RF (TER f)$
 $weight (quotient-web \Gamma f) x = (if x \in RF^\circ (TER f) \vee x \in TER_\Gamma f \cap B \Gamma then 0 else weight \Gamma x)$
 $A (quotient-web \Gamma f) = \mathcal{E} (TER f) - (B \Gamma - A \Gamma)$
 $B (quotient-web \Gamma f) = B \Gamma$
 $web.more (quotient-web \Gamma f) = web.more \Gamma$
 <proof>

lemma vertex-quotient-webD: fixes Γ (structure) shows
 $vertex (quotient-web \Gamma f) x \implies vertex \Gamma x \wedge x \notin RF^\circ (TER f)$
 <proof>

lemma path-quotient-web:
fixes Γ (structure)
assumes path $\Gamma x p y$
and $x \notin RF^\circ (TER f)$
and $\bigwedge z. z \in set p \implies z \notin RF (TER f)$
shows path (quotient-web Γf) $x p y$
 <proof>

definition restrict-current :: ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow 'v current \Rightarrow 'v current
where restrict-current $\Gamma f g = (\lambda(x, y). g(x, y) * indicator (- RF^\circ_\Gamma (TER_\Gamma f)) x * indicator (- RF_\Gamma (TER_\Gamma f)) y)$

abbreviation restrict-curr :: 'v current \Rightarrow ('v, 'more) web-scheme \Rightarrow 'v current \Rightarrow 'v current (- 1 - ' / - [100, 0, 100] 100)
where restrict-curr $g \Gamma f \equiv restrict-current \Gamma f g$

lemma restrict-current-simps [simp]: fixes Γ (structure) shows
 $(g \upharpoonright \Gamma / f) (x, y) = (g(x, y) * indicator (- RF^\circ (TER f)) x * indicator (- RF (TER f)) y)$
 <proof>

lemma d-OUT-restrict-current-outside: fixes Γ (structure) shows
 $x \in RF^\circ (TER f) \implies d-OUT (g \upharpoonright \Gamma / f) x = 0$
 <proof>

lemma d-IN-restrict-current-outside: fixes Γ (structure) shows
 $x \in RF (TER f) \implies d-IN (g \upharpoonright \Gamma / f) x = 0$
 <proof>

lemma restrict-current-le: $(g \upharpoonright \Gamma / f) e \leq g e$
 <proof>

lemma d-OUT-restrict-current-le: $d-OUT (g \upharpoonright \Gamma / f) x \leq d-OUT g x$
 <proof>

lemma *d-IN-restrict-current-le*: $d-IN (g \upharpoonright \Gamma / f) x \leq d-IN g x$
 ⟨proof⟩

lemma *restrict-current-IN-not-RF*:
 fixes Γ (**structure**)
 assumes g : *current* Γg
 and x : $x \notin RF (TER f)$
 shows $d-IN (g \upharpoonright \Gamma / f) x = d-IN g x$
 ⟨proof⟩

lemma *restrict-current-IN-A*:
 $a \in A (quotient-web \Gamma f) \implies d-IN (g \upharpoonright \Gamma / f) a = 0$
 ⟨proof⟩

lemma *restrict-current-nonneg*: $0 \leq g e \implies 0 \leq (g \upharpoonright \Gamma / f) e$
 ⟨proof⟩

lemma *in-SINK-restrict-current*: $x \in SINK g \implies x \in SINK (g \upharpoonright \Gamma / f)$
 ⟨proof⟩

lemma *SAT-restrict-current*:
 fixes Γ (**structure**)
 assumes f : *current* Γf
 and g : *current* Γg
 shows $SAT (quotient-web \Gamma f) (g \upharpoonright \Gamma / f) = RF (TER f) \cup (SAT \Gamma g - A \Gamma)$
 (is $SAT \text{ ?}\Gamma \text{ ?}g = \text{?}rhs$)
 ⟨proof⟩

lemma *current-restrict-current*:
 fixes Γ (**structure**)
 assumes w : *wave* Γf
 and g : *current* Γg
 shows $current (quotient-web \Gamma f) (g \upharpoonright \Gamma / f)$ (is $current \text{ ?}\Gamma \text{ ?}g$)
 ⟨proof⟩

lemma *TER-restrict-current*:
 fixes Γ (**structure**)
 assumes f : *current* Γf
 and w : *wave* Γf
 and g : *current* Γg
 shows $TER g \subseteq TER_{quotient-web \Gamma f} (g \upharpoonright \Gamma / f)$ (is $- \subseteq \text{?}TER$ is $- \subseteq TER_{\text{?}\Gamma}$
 $\text{?}g$)
 ⟨proof⟩

lemma *wave-restrict-current*:
 fixes Γ (**structure**)
 assumes f : *current* Γf
 and w : *wave* Γf
 and g : *current* Γg

and w' : *wave* Γ g
shows *wave* (*quotient-web* Γ f) ($g \upharpoonright \Gamma / f$) (**is** *wave* $? \Gamma$ $?g$)
 \langle *proof* \rangle

definition *plus-current* :: $'v$ *current* \Rightarrow $'v$ *current* \Rightarrow $'v$ *current*
where *plus-current* f $g = (\lambda e. f e + g e)$

lemma *plus-current-simps* [*simp*]: *plus-current* f g $e = f e + g e$
 \langle *proof* \rangle

lemma *plus-zero-current* [*simp*]: *plus-current* f *zero-current* = f
 \langle *proof* \rangle

lemma *support-flow-plus-current*: *support-flow* (*plus-current* f g) \subseteq *support-flow* f
 \cup *support-flow* g
 \langle *proof* \rangle

context

fixes Γ :: ($'v$, $'more$) *web-scheme* (**structure**) **and** f g
assumes f : *current* Γ f
and w : *wave* Γ f
and g : *current* (*quotient-web* Γ f) g
begin

lemma *OUT-plus-current*: *d-OUT* (*plus-current* f g) $x =$ (*if* $x \in RF^\circ$ (*TER* f)
then *d-OUT* f x *else* *d-OUT* g x) (**is** *d-OUT* $?g$ - = -)
 \langle *proof* \rangle

lemma *IN-plus-current*: *d-IN* (*plus-current* f g) $x =$ (*if* $x \in RF$ (*TER* f) *then* *d-IN*
 f x *else* *d-IN* g x) (**is** *d-IN* $?g$ - = -)
 \langle *proof* \rangle

lemma *in-TER-plus-current*:

assumes RF : $x \notin RF^\circ$ (*TER* f)
and x : $x \in TER_{\text{quotient-web } \Gamma f g}$ (**is** - \in $?TER$ -)
shows $x \in TER$ (*plus-current* f g) (**is** - \in TER $?g$)
 \langle *proof* \rangle

lemma *current-plus-current*: *current* Γ (*plus-current* f g) (**is** *current* - $?g$)
 \langle *proof* \rangle

context

assumes w' : *wave* (*quotient-web* Γ f) g
begin

lemma *separating-TER-plus-current*:

assumes x : $x \in RF$ (*TER* f) **and** y : $y \in B$ Γ **and** p : *path* Γ x p y
shows ($\exists z \in \text{set } p. z \in TER$ (*plus-current* f g)) \vee $x \in TER$ (*plus-current* f g) (**is**
- \vee - \in TER $?g$)

<proof>

lemma *wave-plus-current*: $wave \Gamma (plus-current f g)$ (**is** *wave - ?g*)
<proof>

end

end

lemma *loose-quotient-web*:
fixes $\Gamma :: ('v, 'more) web-scheme$ (**structure**)
assumes *weight-finite*: $\bigwedge x. weight \Gamma x \neq \top$
and *f*: *current* Γf
and *w*: *wave* Γf
and *maximal*: $\bigwedge w. \llbracket current \Gamma w; wave \Gamma w; f \leq w \rrbracket \implies f = w$
shows *loose* (*quotient-web* Γf) (**is** *loose ?\Gamma*)
<proof>

lemma *quotient-web-trimming*:
fixes Γ (**structure**)
assumes *w*: *wave* Γf
and *trimming*: *trimming* $\Gamma f g$
shows *quotient-web* $\Gamma f = quotient-web \Gamma g$ (**is** *?lhs = ?rhs*)
<proof>

6.8 Well-formed webs

locale *web* =
fixes $\Gamma :: ('v, 'more) web-scheme$ (**structure**)
assumes *A-in*: $x \in A \Gamma \implies \neg edge \Gamma y x$
and *B-out*: $x \in B \Gamma \implies \neg edge \Gamma x y$
and *A-vertex*: $A \Gamma \subseteq \mathbf{V}$
and *disjoint*: $A \Gamma \cap B \Gamma = \{\}$
and *no-loop*: $\bigwedge x. \neg edge \Gamma x x$
and *weight-outside*: $\bigwedge x. x \notin \mathbf{V} \implies weight \Gamma x = 0$
and *weight-finite* [*simp*]: $\bigwedge x. weight \Gamma x \neq \top$
begin

lemma *web-weight-update*:
assumes $\bigwedge x. \neg vertex \Gamma x \implies w x = 0$
and $\bigwedge x. w x \neq \top$
shows *web* ($\Gamma(weight := w)$)
<proof>

lemma *currentI* [*intro?*]:
assumes $\bigwedge x. d-OUT f x \leq weight \Gamma x$
and $\bigwedge x. d-IN f x \leq weight \Gamma x$
and *OUT-IN*: $\bigwedge x. \llbracket x \notin A \Gamma; x \notin B \Gamma \rrbracket \implies d-OUT f x \leq d-IN f x$
and *outside*: $\bigwedge e. e \notin \mathbf{E} \implies f e = 0$

shows *current* Γf
 \langle *proof* \rangle

lemma *currentD-finite-IN*:
assumes f : *current* Γf
shows d -IN $f x \neq \top$
 \langle *proof* \rangle

lemma *currentD-finite-OUT*:
assumes f : *current* Γf
shows d -OUT $f x \neq \top$
 \langle *proof* \rangle

lemma *currentD-finite*:
assumes f : *current* Γf
shows $f e \neq \top$
 \langle *proof* \rangle

lemma *web-quotient-web*: *web* (*quotient-web* Γf) (**is** *web* $? \Gamma$)
 \langle *proof* \rangle

end

locale *countable-web* = *web* Γ
for Γ :: ($'v$, $'more$) *web-scheme* (**structure**)
+
assumes *countable* [*simp*]: *countable* \mathbf{E}
begin

lemma *countable-V* [*simp*]: *countable* \mathbf{V}
 \langle *proof* \rangle

lemma *countable-web-quotient-web*: *countable-web* (*quotient-web* Γf) (**is** *countable-web* $? \Gamma$)
 \langle *proof* \rangle

end

6.9 Subtraction of a wave

definition *minus-web* :: ($'v$, $'more$) *web-scheme* \Rightarrow $'v$ *current* \Rightarrow ($'v$, $'more$) *web-scheme*
(**infixl** \ominus 65) — Definition 6.6

where $\Gamma \ominus f = \Gamma$ ($\{weight := \lambda x. \text{if } x \in A \Gamma \text{ then } weight \Gamma x - d\text{-OUT } f x \text{ else } weight \Gamma x + d\text{-OUT } f x - d\text{-IN } f x\}$)

lemma *minus-web-sel* [*simp*]:
 $edge (\Gamma \ominus f) = edge \Gamma$
 $weight (\Gamma \ominus f) x = (\text{if } x \in A \Gamma \text{ then } weight \Gamma x - d\text{-OUT } f x \text{ else } weight \Gamma x + d\text{-OUT } f x - d\text{-IN } f x)$

$A (\Gamma \ominus f) = A \Gamma$
 $B (\Gamma \ominus f) = B \Gamma$
 $\mathbf{V}_{\Gamma \ominus f} = \mathbf{V}_{\Gamma}$
 $\mathbf{E}_{\Gamma \ominus f} = \mathbf{E}_{\Gamma}$
 $\text{web.more } (\Gamma \ominus f) = \text{web.more } \Gamma$
 ⟨proof⟩

lemma *vertex-minus-web* [simp]: $\text{vertex } (\Gamma \ominus f) = \text{vertex } \Gamma$
 ⟨proof⟩

lemma *roofed-gen-minus-web* [simp]: $\text{roofed-gen } (\Gamma \ominus f) = \text{roofed-gen } \Gamma$
 ⟨proof⟩

lemma *minus-zero-current* [simp]: $\Gamma \ominus \text{zero-current} = \Gamma$
 ⟨proof⟩

lemma (in *web*) *web-minus-web*:
 assumes f : *current* Γ f
 shows $\text{web } (\Gamma \ominus f)$
 ⟨proof⟩

6.10 Bipartite webs

locale *countable-bipartite-web* =
 fixes Γ :: ('v, 'more) *web-scheme* (**structure**)
 assumes *bipartite-V*: $\mathbf{V} \subseteq A \Gamma \cup B \Gamma$
 and *A-vertex*: $A \Gamma \subseteq \mathbf{V}$
 and *bipartite-E*: $\text{edge } \Gamma x y \implies x \in A \Gamma \wedge y \in B \Gamma$
 and *disjoint*: $A \Gamma \cap B \Gamma = \{\}$
 and *weight-outside*: $\bigwedge x. x \notin \mathbf{V} \implies \text{weight } \Gamma x = 0$
 and *weight-finite* [simp]: $\bigwedge x. \text{weight } \Gamma x \neq \top$
 and *countable-E* [simp]: *countable* \mathbf{E}
begin

lemma *not-vertex*: $\llbracket x \notin A \Gamma; x \notin B \Gamma \rrbracket \implies \neg \text{vertex } \Gamma x$
 ⟨proof⟩

lemma *no-loop*: $\neg \text{edge } \Gamma x x$
 ⟨proof⟩

lemma *edge-antiparallel*: $\text{edge } \Gamma x y \implies \neg \text{edge } \Gamma y x$
 ⟨proof⟩

lemma *A-in*: $x \in A \Gamma \implies \neg \text{edge } \Gamma y x$
 ⟨proof⟩

lemma *B-out*: $x \in B \Gamma \implies \neg \text{edge } \Gamma x y$
 ⟨proof⟩

sublocale *countable-web* $\langle \text{proof} \rangle$

lemma *currentD-OUT'*:
 assumes f : *current* Γ f
 and x : $x \notin A \Gamma$
 shows $d\text{-OUT } f x = 0$
 $\langle \text{proof} \rangle$

lemma *currentD-IN'*:
 assumes f : *current* Γ f
 and x : $x \notin B \Gamma$
 shows $d\text{-IN } f x = 0$
 $\langle \text{proof} \rangle$

lemma *current-bipartiteI* [*intro?*]:
 assumes OUT : $\bigwedge x. d\text{-OUT } f x \leq \text{weight } \Gamma x$
 and IN : $\bigwedge x. d\text{-IN } f x \leq \text{weight } \Gamma x$
 and $outside$: $\bigwedge e. e \notin \mathbf{E} \implies f e = 0$
 shows *current* Γ f
 $\langle \text{proof} \rangle$

lemma *wave-bipartiteI* [*intro?*]:
 assumes sep : *separating* Γ (TER f)
 and f : *current* Γ f
 shows *wave* Γ f
 $\langle \text{proof} \rangle$

lemma *web-flow-iff*: *web-flow* Γ $f \longleftrightarrow$ *current* Γ f
 $\langle \text{proof} \rangle$

end

end

7 Reductions

theory *MFMC-Reduction* **imports**
 MFMC-Web
begin

7.1 From a web to a bipartite web

definition *bipartite-web-of* :: $(v, \text{'more})$ *web-scheme* \Rightarrow $(v + v', \text{'more})$ *web-scheme*
where

bipartite-web-of $\Gamma =$
 $(\text{edge} = \lambda uv. \text{case } (uv, uv') \text{ of } (Inl\ u, Inr\ v) \Rightarrow \text{edge } \Gamma\ u\ v \vee u = v \wedge u \in$
 vertices $\Gamma \wedge u \notin A \Gamma \wedge v \notin B \Gamma \mid - \Rightarrow \text{False},$
 $\text{weight} = \lambda uv. \text{case } uv \text{ of } Inl\ u \Rightarrow \text{if } u \in B \Gamma \text{ then } 0 \text{ else } \text{weight } \Gamma\ u \mid Inr\ u \Rightarrow$

if $u \in A \Gamma$ then 0 else weight Γu ,
 $A = \text{Inl } \text{' (vertices } \Gamma - B \Gamma)$,
 $B = \text{Inr } \text{' (- } A \Gamma)$,
 $\dots = \text{web.more } \Gamma$)

lemma *bipartite-web-of-sel* [simp]: **fixes** Γ (**structure**) **shows**

$\text{edge (bipartite-web-of } \Gamma) (\text{Inl } u) (\text{Inr } v) \longleftrightarrow \text{edge } \Gamma u v \vee u = v \wedge u \in \mathbf{V} \wedge u \notin A \Gamma \wedge v \notin B \Gamma$
 $\text{edge (bipartite-web-of } \Gamma) uv (\text{Inl } u) \longleftrightarrow \text{False}$
 $\text{edge (bipartite-web-of } \Gamma) (\text{Inr } v) uv \longleftrightarrow \text{False}$
 $\text{weight (bipartite-web-of } \Gamma) (\text{Inl } u) = (\text{if } u \in B \Gamma \text{ then } 0 \text{ else weight } \Gamma u)$
 $\text{weight (bipartite-web-of } \Gamma) (\text{Inr } v) = (\text{if } v \in A \Gamma \text{ then } 0 \text{ else weight } \Gamma v)$
 $A (\text{bipartite-web-of } \Gamma) = \text{Inl } \text{' (} \mathbf{V} - B \Gamma)$
 $B (\text{bipartite-web-of } \Gamma) = \text{Inr } \text{' (- } A \Gamma)$
 $\langle \text{proof} \rangle$

lemma *edge-bipartite-webI1*: $\text{edge } \Gamma u v \implies \text{edge (bipartite-web-of } \Gamma) (\text{Inl } u) (\text{Inr } v)$
 $\langle \text{proof} \rangle$

lemma *edge-bipartite-webI2*:

$\llbracket u \in \mathbf{V}_\Gamma; u \notin A \Gamma; u \notin B \Gamma \rrbracket \implies \text{edge (bipartite-web-of } \Gamma) (\text{Inl } u) (\text{Inr } u)$
 $\langle \text{proof} \rangle$

lemma *edge-bipartite-webE*:

fixes Γ (**structure**)
assumes $\text{edge (bipartite-web-of } \Gamma) uv uv'$
obtains $u v$ **where** $uv = \text{Inl } u uv' = \text{Inr } v \text{ edge } \Gamma u v$
 $| u$ **where** $uv = \text{Inl } u uv' = \text{Inr } u u \in \mathbf{V} u \notin A \Gamma u \notin B \Gamma$
 $\langle \text{proof} \rangle$

lemma *E-bipartite-web*:

fixes Γ (**structure**) **shows**
 $\mathbf{E}_{\text{bipartite-web-of } \Gamma} = (\lambda(x, y). (\text{Inl } x, \text{Inr } y)) \text{' } \mathbf{E} \cup (\lambda x. (\text{Inl } x, \text{Inr } x)) \text{' } (\mathbf{V} - A \Gamma - B \Gamma)$
 $\langle \text{proof} \rangle$

context *web begin*

lemma *vertex-bipartite-web* [simp]:

$\text{vertex (bipartite-web-of } \Gamma) (\text{Inl } x) \longleftrightarrow \text{vertex } \Gamma x \wedge x \notin B \Gamma$
 $\text{vertex (bipartite-web-of } \Gamma) (\text{Inr } x) \longleftrightarrow \text{vertex } \Gamma x \wedge x \notin A \Gamma$
 $\langle \text{proof} \rangle$

definition *separating-of-bipartite* :: $(\text{'}v + \text{'}v) \text{ set} \Rightarrow \text{'}v \text{ set}$

where

$\text{separating-of-bipartite } S =$
 $(\text{let } A\text{-}S = \text{Inl } \text{' } S; B\text{-}S = \text{Inr } \text{' } S \text{ in } (A\text{-}S \cap B\text{-}S) \cup (A \Gamma \cap A\text{-}S) \cup (B \Gamma \cap B\text{-}S))$

context

fixes $S :: ('v + 'v)$ set

assumes sep : separating (bipartite-web-of Γ) S

begin

Proof of separation follows [1]

lemma *separating-of-bipartite-aux*:

assumes p : path Γ x p y **and** y : $y \in B \Gamma$

and x : $x \in A \Gamma \vee Inr x \in S$

shows $(\exists z \in set\ p. z \in separating-of-bipartite\ S) \vee x \in separating-of-bipartite\ S$
<proof>

lemma *separating-of-bipartite*:

separating Γ (separating-of-bipartite S)

<proof>

end

lemma *current-bipartite-web-finite*:

assumes f : current (bipartite-web-of Γ) f (**is current** ? Γ -)

shows $f\ e \neq \top$

<proof>

definition *current-of-bipartite* :: $('v + 'v)$ current \Rightarrow $'v$ current

where *current-of-bipartite* $f = (\lambda(x, y). f (Inl\ x, Inr\ y) * indicator\ \mathbf{E}\ (x, y))$

lemma *current-of-bipartite-simps* [*simp*]: *current-of-bipartite* $f\ (x, y) = f\ (Inl\ x, Inr\ y) * indicator\ \mathbf{E}\ (x, y)$

<proof>

lemma *d-OUT-current-of-bipartite*:

assumes f : current (bipartite-web-of Γ) f

shows $d-OUT\ (current-of-bipartite\ f)\ x = d-OUT\ f\ (Inl\ x) - f\ (Inl\ x, Inr\ x)$

<proof>

lemma *d-IN-current-of-bipartite*:

assumes f : current (bipartite-web-of Γ) f

shows $d-IN\ (current-of-bipartite\ f)\ x = d-IN\ f\ (Inr\ x) - f\ (Inl\ x, Inr\ x)$

<proof>

lemma *current-current-of-bipartite*: — Lemma 6.3

assumes f : current (bipartite-web-of Γ) f (**is current** ? Γ -)

and w : wave (bipartite-web-of Γ) f

shows *current* Γ (*current-of-bipartite* f) (**is current** - ? f)

<proof>

lemma *TER-current-of-bipartite*: — Lemma 6.3

assumes f : current (bipartite-web-of Γ) f (**is current** ? Γ -)

and w : *wave* (*bipartite-web-of* Γ) f
shows TER (*current-of-bipartite* f) = *separating-of-bipartite* ($TER_{bipartite-web-of}$ Γ f)
 (is TER ? f = *separating-of-bipartite* ? TER)
 <proof>

lemma *wave-current-of-bipartite*: — Lemma 6.3
assumes f : *current* (*bipartite-web-of* Γ) f (is *current* ? Γ -)
and w : *wave* (*bipartite-web-of* Γ) f
shows *wave* Γ (*current-of-bipartite* f) (is *wave* - ? f)
 <proof>

end

context *countable-web* **begin**

lemma *countable-bipartite-web-of*: *countable-bipartite-web* (*bipartite-web-of* Γ) (is *countable-bipartite-web* ? Γ)
 <proof>

end

context *web* **begin**

lemma *unhindered-bipartite-web-of*:
assumes *loose*: *loose* Γ
shows \neg *hindered* (*bipartite-web-of* Γ)
 <proof>

lemma (in -) *divide-less-1-iff-ennreal*: $a / b < (1::ennreal) \longleftrightarrow (0 < b \wedge a < b \vee b = 0 \wedge a = 0 \vee b = top)$
 <proof>

lemma *linkable-bipartite-web-ofD*:
assumes *link*: *linkable* (*bipartite-web-of* Γ) (is *linkable* ? Γ)
and *countable*: *countable* \mathbf{E}
shows *linkable* Γ
 <proof>

end

7.2 Extending a wave by a linkage

lemma *linkage-quotient-webD*:
fixes $\Gamma :: ('v, 'more)$ *web-scheme* (**structure**) **and** h g
defines $k \equiv$ *plus-current* h g
assumes f : *current* Γ f
and w : *wave* Γ f
and wg : *web-flow* (*quotient-web* Γ f) g (is *web-flow* ? Γ -)

and *link*: linkage (quotient-web Γf) *g*
and *trim*: trimming $\Gamma f h$
shows web-flow Γk
and orthogonal-current Γk (\mathcal{E} (TER *f*))
 ⟨proof⟩

context countable-web **begin**

lemma *ex-orthogonal-current'*: — Lemma 4.15
assumes loose-linkable: $\bigwedge f. \llbracket \text{current } \Gamma f; \text{wave } \Gamma f; \text{loose (quotient-web } \Gamma f) \rrbracket$
 \implies linkable (quotient-web Γf)
shows $\exists f S. \text{web-flow } \Gamma f \wedge \text{separating } \Gamma S \wedge \text{orthogonal-current } \Gamma f S$
 ⟨proof⟩

end

7.3 From a network to a web

definition *web-of-network* :: ('v, 'more) network-scheme \Rightarrow ('v edge, 'more) web-scheme
where

web-of-network $\Delta =$
 (|edge = $\lambda(x, y) (y', z). y' = y \wedge \text{edge } \Delta x y \wedge \text{edge } \Delta y z,$
weight = capacity $\Delta,$
 $A = \{(\text{source } \Delta, x) | x. \text{edge } \Delta (\text{source } \Delta) x\},$
 $B = \{(x, \text{sink } \Delta) | x. \text{edge } \Delta x (\text{sink } \Delta)\},$
 $\dots = \text{network.more } \Delta$)

lemma *web-of-network-sel* [simp]:

fixes Δ (**structure**) **shows**
edge (web-of-network Δ) $e e' \longleftrightarrow e \in \mathbf{E} \wedge e' \in \mathbf{E} \wedge \text{snd } e = \text{fst } e'$
weight (web-of-network Δ) $e = \text{capacity } \Delta e$
 A (web-of-network Δ) = $\{(\text{source } \Delta, x) | x. \text{edge } \Delta (\text{source } \Delta) x\}$
 B (web-of-network Δ) = $\{(x, \text{sink } \Delta) | x. \text{edge } \Delta x (\text{sink } \Delta)\}$
 ⟨proof⟩

lemma *vertex-web-of-network* [simp]:

vertex (web-of-network Δ) $(x, y) \longleftrightarrow \text{edge } \Delta x y \wedge (\exists z. \text{edge } \Delta y z \vee \text{edge } \Delta z x)$
 ⟨proof⟩

definition *flow-of-current* :: ('v, 'more) network-scheme \Rightarrow 'v edge current \Rightarrow 'v flow

where *flow-of-current* $\Delta f e = \max (d\text{-OUT } f e) (d\text{-IN } f e)$

lemma *flow-flow-of-current*:

fixes Δ (**structure**) **and** Γ
defines [simp]: $\Gamma \equiv \text{web-of-network } \Delta$
assumes *fw*: web-flow Γf
shows flow Δ (flow-of-current Δf) (is flow - ?*f*)

<proof>

The reduction of Conjecture 1.2 to Conjecture 3.6 is flawed in [2]. Not every essential A-B separating set of vertices in *web-of-network* Δ is an s-t-cut in Δ , as the following counterexample shows.

The network Δ has five nodes s, t, x, y and z and edges $(s, x), (x, y), (y, z), (y, t)$ and (z, t) . For *web-of-network* Δ , the set $S = \{(x, y), (y, z)\}$ is essential and A-B separating. $((x, y)$ is essential due to the path $[(y, z)]$ and (y, z) is essential due to the path $[(z, t)]$). However, S is not a cut in Δ because the node y has an outgoing edge that is in S and one that is not in S .

However, this can be remedied if all edges carry positive capacity. Then, orthogonality of the current rules out the above possibility.

lemma *cut-RF-separating:*

fixes Δ (**structure**)

assumes *sep: separating-network* Δ V

and *sink:* $\Delta \notin V$

shows *cut* Δ (RF^N V)

<proof>

context

fixes $\Delta :: ('v, 'more)$ *network-scheme* **and** Γ (**structure**)

defines Γ -*def:* $\Gamma \equiv$ *web-of-network* Δ

begin

lemma *separating-network-cut-of-sep:*

assumes *sep: separating* Γ S

and *source-sink:* *source* $\Delta \neq$ *sink* Δ

shows *separating-network* Δ (*fst* $'\mathcal{E}$ S)

<proof>

definition *cut-of-sep* $:: ('v \times 'v)$ *set* $\Rightarrow 'v$ *set*

where *cut-of-sep* $S = RF^N_{\Delta}$ (*fst* $'\mathcal{E}$ S)

lemma *separating-cut:*

assumes *sep: separating* Γ S

and *neq: source* $\Delta \neq$ *sink* Δ

and *sink-out:* $\bigwedge x. \neg$ *edge* Δ (*sink* Δ) x

shows *cut* Δ (*cut-of-sep* S)

<proof>

context

fixes $f :: 'v$ *edge current* **and** S

assumes *wf: web-flow* Γ f

and *ortho: orthogonal-current* Γ f S

and *sep: separating* Γ S

and *capacity-pos:* $\bigwedge e. e \in \mathbf{E}_{\Delta} \implies$ *capacity* Δ $e > 0$

begin

private lemma *f*: *current* Γ *f* \langle *proof* \rangle

lemma *orthogonal-leave-RF*:

assumes *e*: *edge* Δ *x y*

and *x*: $x \in (\textit{cut-of-sep } S)$

and *y*: $y \notin (\textit{cut-of-sep } S)$

shows $(x, y) \in S$

\langle *proof* \rangle

lemma *orthogonal-flow-of-current*:

assumes *source-sink*: *source* $\Delta \neq$ *sink* Δ

and *sink-out*: $\bigwedge x. \neg \textit{edge } \Delta (\textit{sink } \Delta) x$

and *no-direct-edge*: $\neg \textit{edge } \Delta (\textit{source } \Delta) (\textit{sink } \Delta)$ — Otherwise, *A* and *B* of the web would not be disjoint.

shows *orthogonal* Δ (*flow-of-current* Δ *f*) (*cut-of-sep* *S*) (**is** *orthogonal* - ?*f* ?*S*)

\langle *proof* \rangle

end

end

7.4 Avoiding antiparallel edges and self-loops

context *antiparallel-edges* **begin**

abbreviation *cut'* :: 'a *vertex set* \Rightarrow 'a *set* **where** *cut'* *S* \equiv *Vertex* - ' *S*

lemma *cut-cut'*: *cut* Δ'' *S* \Longrightarrow *cut* Δ (*cut'* *S*)

\langle *proof* \rangle

lemma *IN-Edge*: $\text{IN}_{\Delta''} (\textit{Edge } x y) = (\textit{if edge } \Delta x y \textit{ then } \{\textit{Vertex } x\} \textit{ else } \{\})$

\langle *proof* \rangle

lemma *OUT-Edge*: $\text{OUT}_{\Delta''} (\textit{Edge } x y) = (\textit{if edge } \Delta x y \textit{ then } \{\textit{Vertex } y\} \textit{ else } \{\})$

\langle *proof* \rangle

interpretation Δ'' : *countable-network* Δ'' \langle *proof* \rangle

lemma *d-IN-Edge*:

assumes *f*: *flow* Δ'' *f*

shows *d-IN* *f* (*Edge* *x y*) = *f* (*Vertex* *x*, *Edge* *x y*)

\langle *proof* \rangle

lemma *d-OUT-Edge*:

assumes *f*: *flow* Δ'' *f*

shows *d-OUT* *f* (*Edge* *x y*) = *f* (*Edge* *x y*, *Vertex* *y*)

\langle *proof* \rangle

lemma *orthogonal-cut'*:
assumes *ortho*: *orthogonal* Δ'' *f S*
and *f*: *flow* Δ'' *f*
shows *orthogonal* Δ (*collect f*) (*cut' S*)
<proof>

end

context *countable-network* **begin**

lemma *countable-web-web-of-network*:
assumes *source-in*: $\bigwedge x. \neg \text{edge } \Delta x$ (*source* Δ)
and *sink-out*: $\bigwedge y. \neg \text{edge } \Delta$ (*sink* Δ) *y*
and *undead*: $\bigwedge x y. \text{edge } \Delta x y \implies (\exists z. \text{edge } \Delta y z) \vee (\exists z. \text{edge } \Delta z x)$
and *source-sink*: $\neg \text{edge } \Delta$ (*source* Δ) (*sink* Δ)
and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$
shows *countable-web* (*web-of-network* Δ) (**is** *countable-web* ? Γ)
<proof>

lemma *max-flow-min-cut'*:
assumes *ex-orthogonal-current*: $\exists f S. \text{web-flow}$ (*web-of-network* Δ) *f* \wedge *separating* (*web-of-network* Δ) *S* \wedge *orthogonal-current* (*web-of-network* Δ) *f S*
and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x$ (*source* Δ)
and *sink-out*: $\bigwedge y. \neg \text{edge } \Delta$ (*sink* Δ) *y*
and *undead*: $\bigwedge x y. \text{edge } \Delta x y \implies (\exists z. \text{edge } \Delta y z) \vee (\exists z. \text{edge } \Delta z x)$
and *source-sink*: $\neg \text{edge } \Delta$ (*source* Δ) (*sink* Δ)
and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$
and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$
shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$
<proof>

7.5 Eliminating zero edges and incoming edges to *source* and outgoing edges of *sink*

definition Δ''' :: '*v network* **where** $\Delta''' =$
 $(\text{edge} = \lambda x y. \text{edge } \Delta x y \wedge \text{capacity } \Delta (x, y) > 0 \wedge y \neq \text{source } \Delta \wedge x \neq \text{sink } \Delta,$
 $\text{capacity} = \lambda(x, y). \text{if } x = \text{sink } \Delta \vee y = \text{source } \Delta \text{ then } 0 \text{ else } \text{capacity } \Delta (x,$
 $y),$
 $\text{source} = \text{source } \Delta,$
 $\text{sink} = \text{sink } \Delta)$

lemma Δ''' -*sel* [*simp*]:
 $\text{edge } \Delta''' x y \longleftrightarrow \text{edge } \Delta x y \wedge \text{capacity } \Delta (x, y) > 0 \wedge y \neq \text{source } \Delta \wedge x \neq \text{sink } \Delta$
 $\text{capacity } \Delta''' (x, y) = (\text{if } x = \text{sink } \Delta \vee y = \text{source } \Delta \text{ then } 0 \text{ else } \text{capacity } \Delta (x, y))$
 $\text{source } \Delta''' = \text{source } \Delta$

sink $\Delta''' = \text{sink } \Delta$
for $x y$ *<proof>*

lemma Δ''' -countable-network: countable-network Δ'''
<proof>

lemma *flow*- Δ''' :
assumes *f*: *flow* $\Delta''' f$ **and** *cut*: *cut* $\Delta''' S$ **and** *ortho*: *orthogonal* $\Delta''' f S$
shows *flow* Δf *cut* ΔS *orthogonal* $\Delta f S$
<proof>

end

end

8 The max-flow min-cut theorem in bounded networks

8.1 Linkages in unhindered bipartite webs

theory *MFMC-Bounded* **imports**

Matrix-For-Marginals

MFMC-Reduction

begin

context *countable-bipartite-web* **begin**

lemma *countable-A* [*simp*]: *countable* ($A \Gamma$)
<proof>

lemma *unhindered-criterion* [*rule-format*]:
assumes \neg *hindered* Γ
shows $\forall X \subseteq A \Gamma. \text{finite } X \longrightarrow (\sum^+ x \in X. \text{weight } \Gamma x) \leq (\sum^+ y \in \mathbf{E} \text{ `` } X. \text{weight } \Gamma y)$
<proof>

end

lemma *nn-integral-count-space-top-approx*:
fixes $f :: \text{nat} \Rightarrow \text{ennreal}$ **and** $b :: \text{ennreal}$
assumes *nn-integral* (*count-space UNIV*) $f = \text{top}$
and $b < \text{top}$
obtains n **where** $b < \text{sum } f \{..<n\}$
<proof>

lemma *One-le-of-nat-ennreal*: ($1 :: \text{ennreal}$) $\leq \text{of-nat } x \longleftrightarrow 1 \leq x$
<proof>

locale *bounded-countable-bipartite-web* = *countable-bipartite-web* Γ

for $\Gamma :: ('v, 'more)$ *web-scheme* (**structure**)
 +
assumes *bounded-B*: $x \in A \Gamma \implies (\sum^+ y \in \mathbf{E} \{x\}. \text{weight } \Gamma y) < \top$
begin

theorem *unhindered-linkable-bounded*:
assumes \neg *hindered* Γ
shows *linkable* Γ
 \langle *proof* \rangle

end

8.2 Glueing the reductions together

locale *bounded-countable-web = countable-web* Γ
for $\Gamma :: ('v, 'more)$ *web-scheme* (**structure**)
 +
assumes *bounded-out*: $x \in \mathbf{V} - B \Gamma \implies (\sum^+ y \in \mathbf{E} \{x\}. \text{weight } \Gamma y) < \top$
begin

lemma *bounded-countable-bipartite-web-of*: *bounded-countable-bipartite-web* (*bipartite-web-of* Γ)
 (**is** *bounded-countable-bipartite-web* ? Γ)
 \langle *proof* \rangle

theorem *loose-linkable-bounded*:
assumes *loose* Γ
shows *linkable* Γ
 \langle *proof* \rangle

lemma *bounded-countable-web-quotient-web*: *bounded-countable-web* (*quotient-web* Γf) (**is** *bounded-countable-web* ? Γ)
 \langle *proof* \rangle

lemma *ex-orthogonal-current*:
 $\exists f S. \text{web-flow } \Gamma f \wedge \text{separating } \Gamma S \wedge \text{orthogonal-current } \Gamma f S$
 \langle *proof* \rangle

end

locale *bounded-countable-network = countable-network* Δ
for $\Delta :: ('v, 'more)$ *network-scheme* (**structure**) +
assumes *out*: $\llbracket x \in \mathbf{V}; x \neq \text{source } \Delta; x \neq \text{sink } \Delta \rrbracket \implies d\text{-OUT (capacity } \Delta) x < \top$

context *antiparallel-edges* **begin**

lemma Δ' -*bounded-countable-network*: *bounded-countable-network* Δ'
if $\bigwedge x. \llbracket x \in \mathbf{V}; x \neq \text{source } \Delta; x \neq \text{sink } \Delta \rrbracket \implies d\text{-OUT (capacity } \Delta) x < \top$

<proof>

end

context *bounded-countable-network* **begin**

lemma *bounded-countable-web-web-of-network*:

assumes *source-in*: $\bigwedge x. \neg \text{edge } \Delta x \text{ (source } \Delta)$

and *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *undead*: $\bigwedge x y. \text{edge } \Delta x y \implies (\exists z. \text{edge } \Delta y z) \vee (\exists z. \text{edge } \Delta z x)$

and *source-sink*: $\neg \text{edge } \Delta (\text{source } \Delta) (\text{sink } \Delta)$

and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$

shows *bounded-countable-web* (*web-of-network* Δ) (**is** *bounded-countable-web* ? Γ)

<proof>

context **begin**

qualified lemma *max-flow-min-cut'-bounded*:

assumes *source-in*: $\bigwedge x. \neg \text{edge } \Delta x \text{ (source } \Delta)$

and *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *undead*: $\bigwedge x y. \text{edge } \Delta x y \implies (\exists z. \text{edge } \Delta y z) \vee (\exists z. \text{edge } \Delta z x)$

and *source-sink*: $\neg \text{edge } \Delta (\text{source } \Delta) (\text{sink } \Delta)$

and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

<proof> **lemma** *max-flow-min-cut''-bounded*:

assumes *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x \text{ (source } \Delta)$

and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

<proof> **lemma** *max-flow-min-cut'''-bounded*:

assumes *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x \text{ (source } \Delta)$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

<proof>

lemma Δ''' -*bounded-countable-network*: *bounded-countable-network* Δ'''

<proof>

theorem *max-flow-min-cut-bounded*:

$\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

<proof>

end

end

```

end
theory MFMC-Flow-Attainability imports
  MFMC-Network
begin

```

9 Attainability of flows in networks

9.1 Cleaning up flows

If there is a flow along antiparallel edges, it suffices to consider the difference.

definition *cleanup* :: 'a flow \Rightarrow 'a flow
where *cleanup* $f = (\lambda(a, b). \text{if } f(a, b) > f(b, a) \text{ then } f(a, b) - f(b, a) \text{ else } 0)$

lemma *cleanup-simps* [*simp*]:
cleanup $f(a, b) = (\text{if } f(a, b) > f(b, a) \text{ then } f(a, b) - f(b, a) \text{ else } 0)$
 $\langle \text{proof} \rangle$

lemma *value-flow-cleanup*:
assumes [*simp*]: $\bigwedge x. f(x, \text{source } \Delta) = 0$
shows *value-flow* Δ (*cleanup* f) = *value-flow* Δ f
 $\langle \text{proof} \rangle$

lemma *KIR-cleanup*:
assumes *KIR*: *KIR* f x
and *finite-IN*: *d-IN* f $x \neq \top$
shows *KIR* (*cleanup* f) x
 $\langle \text{proof} \rangle$

locale *flow-attainability* = *countable-network* Δ
for Δ :: ('v, 'more) *network-scheme* (**structure**)
 +
assumes *finite-capacity*: $\bigwedge x. x \neq \text{sink } \Delta \implies \text{d-IN } (\text{capacity } \Delta) x \neq \top \vee \text{d-OUT } (\text{capacity } \Delta) x \neq \top$
and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$
and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x (\text{source } \Delta)$
begin

lemma *source-in-not-cycle*:
assumes *cycle* Δ p
shows $(x, \text{source } \Delta) \notin \text{set } (\text{cycle-edges } p)$
 $\langle \text{proof} \rangle$

lemma *source-out-not-cycle*:
cycle Δ $p \implies (\text{source } \Delta, x) \notin \text{set } (\text{cycle-edges } p)$
 $\langle \text{proof} \rangle$

lemma *flowD-source-IN*:
assumes *flow* Δ f

shows $d\text{-IN } f \text{ (source } \Delta) = 0$
 $\langle \text{proof} \rangle$

lemma *flowD-finite-IN*:
assumes $f: \text{flow } \Delta f$ **and** $x: x \neq \text{sink } \Delta$
shows $d\text{-IN } f x \neq \text{top}$
 $\langle \text{proof} \rangle$

lemma *flowD-finite-OUT*:
assumes $\text{flow } \Delta f x \neq \text{source } \Delta$ $x \neq \text{sink } \Delta$
shows $d\text{-OUT } f x \neq \top$
 $\langle \text{proof} \rangle$

end

locale *flow-network = flow-attainability*
+
fixes $g :: 'v \text{ flow}$
assumes $g: \text{flow } \Delta g$
and $g\text{-finite}: \text{value-flow } \Delta g \neq \top$
and $\text{nontrivial}: \mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\} \neq \{\}$
begin

lemma *g-outside*: $e \notin \mathbf{E} \implies g e = 0$
 $\langle \text{proof} \rangle$

lemma *g-loop [simp]*: $g (x, x) = 0$
 $\langle \text{proof} \rangle$

lemma *finite-IN-g*: $x \neq \text{sink } \Delta \implies d\text{-IN } g x \neq \text{top}$
 $\langle \text{proof} \rangle$

lemma *finite-OUT-g*:
assumes $x \neq \text{sink } \Delta$
shows $d\text{-OUT } g x \neq \text{top}$
 $\langle \text{proof} \rangle$

lemma *g-source-in [simp]*: $g (x, \text{source } \Delta) = 0$
 $\langle \text{proof} \rangle$

lemma *finite-g [simp]*: $g e \neq \text{top}$
 $\langle \text{proof} \rangle$

definition *enum-v* :: $\text{nat} \Rightarrow 'v$
where $\text{enum-v } n = \text{from-nat-into } (\mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\}) (\text{fst } (\text{prod-decode } n))$

lemma *range-enum-v*: $\text{range } \text{enum-v} \subseteq \mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\}$
 $\langle \text{proof} \rangle$

lemma *enum-v-repeat*:

assumes $x: x \in \mathbf{V} \ x \neq \text{source } \Delta \ x \neq \text{sink } \Delta$

shows $\exists i' > i. \text{enum-v } i' = x$

<proof>

fun *h-plus* :: $\text{nat} \Rightarrow 'v \ \text{edge} \Rightarrow \text{ennreal}$

where

h-plus 0 (x, y) = (if $x = \text{source } \Delta$ then $g(x, y)$ else 0)

| *h-plus* (Suc i) (x, y) =

(if $\text{enum-v } (\text{Suc } i) = x \wedge d\text{-OUT } (\text{h-plus } i) \ x < d\text{-IN } (\text{h-plus } i) \ x$ then

let $\text{total} = d\text{-IN } (\text{h-plus } i) \ x - d\text{-OUT } (\text{h-plus } i) \ x$;

$\text{share} = g(x, y) - \text{h-plus } i \ (x, y)$;

$\text{shares} = d\text{-OUT } g \ x - d\text{-OUT } (\text{h-plus } i) \ x$

in $\text{h-plus } i \ (x, y) + \text{share} * \text{total} / \text{shares}$

else $\text{h-plus } i \ (x, y)$)

lemma *h-plus-le-g*: $\text{h-plus } i \ e \leq g \ e$

<proof>

lemma *h-plus-outside*: $e \notin \mathbf{E} \implies \text{h-plus } i \ e = 0$

<proof>

lemma *h-plus-not-infty [simp]*: $\text{h-plus } i \ e \neq \text{top}$

<proof>

lemma *h-plus-mono*: $\text{h-plus } i \ e \leq \text{h-plus } (\text{Suc } i) \ e$

<proof>

lemma *h-plus-mono'*: $i \leq j \implies \text{h-plus } i \ e \leq \text{h-plus } j \ e$

<proof>

lemma *d-OUT-h-plus-not-infty'*: $x \neq \text{sink } \Delta \implies d\text{-OUT } (\text{h-plus } i) \ x \neq \text{top}$

<proof>

lemma *h-plus-OUT-le-IN*:

assumes $x \neq \text{source } \Delta$

shows $d\text{-OUT } (\text{h-plus } i) \ x \leq d\text{-IN } (\text{h-plus } i) \ x$

<proof>

lemma *h-plus-OUT-eq-IN*:

assumes $\text{enum-v } (\text{Suc } i) = x$

shows $d\text{-OUT } (\text{h-plus } (\text{Suc } i)) \ x = d\text{-IN } (\text{h-plus } i) \ x$

<proof>

lemma *h-plus-source-in [simp]*: $\text{h-plus } i \ (x, \text{source } \Delta) = 0$

<proof>

lemma *h-plus-sum-finite*: $(\sum^+ e. h\text{-plus } i \ e) \neq \text{top}$
 ⟨proof⟩

lemma *d-OUT-h-plus-not-infty* [simp]: $d\text{-OUT } (h\text{-plus } i) \ x \neq \text{top}$
 ⟨proof⟩

definition *enum-cycle* :: $\text{nat} \Rightarrow 'v \ \text{path}$
where $\text{enum-cycle} = \text{from-nat-into } (\text{cycles } \Delta)$

lemma *cycle-enum-cycle* [simp]: $\text{cycles } \Delta \neq \{\}$ $\implies \text{cycle } \Delta \ (\text{enum-cycle } n)$
 ⟨proof⟩

context

fixes $h' :: 'v \ \text{flow}$

assumes *finite-h'*: $h' \ e \neq \text{top}$

begin

fun *h-minus-aux* :: $\text{nat} \Rightarrow 'v \ \text{edge} \Rightarrow \text{ennreal}$

where

$h\text{-minus-aux } 0 \ e = 0$

| $h\text{-minus-aux } (\text{Suc } j) \ e =$

$(\text{if } e \in \text{set } (\text{cycle-edges } (\text{enum-cycle } j)) \ \text{then}$

$h\text{-minus-aux } j \ e + \text{Min } \{h' \ e' - h\text{-minus-aux } j \ e' \mid e' \in \text{set } (\text{cycle-edges}$

$(\text{enum-cycle } j))\}$

$\text{else } h\text{-minus-aux } j \ e)$

lemma *h-minus-aux-le-h'*: $h\text{-minus-aux } j \ e \leq h' \ e$
 ⟨proof⟩

lemma *h-minus-aux-finite* [simp]: $h\text{-minus-aux } j \ e \neq \text{top}$
 ⟨proof⟩

lemma *h-minus-aux-mono*: $h\text{-minus-aux } j \ e \leq h\text{-minus-aux } (\text{Suc } j) \ e$
 ⟨proof⟩

lemma *d-OUT-h-minus-aux*:

assumes $\text{cycles } \Delta \neq \{\}$

shows $d\text{-OUT } (h\text{-minus-aux } j) \ x = d\text{-IN } (h\text{-minus-aux } j) \ x$

⟨proof⟩

lemma *h-minus-aux-source*:

assumes $\text{cycles } \Delta \neq \{\}$

shows $h\text{-minus-aux } j \ (\text{source } \Delta, \ y) = 0$

⟨proof⟩

lemma *h-minus-aux-cycle*:

fixes j **defines** $C \equiv \text{enum-cycle } j$

assumes $\text{cycles } \Delta \neq \{\}$

shows $\exists e \in \text{set } (\text{cycle-edges } C). \ h\text{-minus-aux } (\text{Suc } j) \ e = h' \ e$

<proof>

end

fun *h-minus* :: *nat* \Rightarrow *'v edge* \Rightarrow *ennreal*

where

h-minus 0 *e* = 0

| *h-minus* (*Suc* *i*) *e* = *h-minus* *i* *e* + (*SUP* *j*. *h-minus-aux* ($\lambda e'$. *h-plus* (*Suc* *i*) *e'* - *h-minus* *i* *e'*) *j* *e*)

lemma *h-minus-le-h-plus*: *h-minus* *i* *e* \leq *h-plus* *i* *e*

<proof>

lemma *finite-h'*: *h-plus* (*Suc* *i*) *e* - *h-minus* *i* *e* \neq *top*

<proof>

lemma *h-minus-mono*: *h-minus* *i* *e* \leq *h-minus* (*Suc* *i*) *e*

<proof>

lemma *h-minus-finite* [*simp*]: *h-minus* *i* *e* \neq \top

<proof>

lemma *d-OUT-h-minus*:

assumes *cycles*: *cycles* $\Delta \neq \{\}$

shows *d-OUT* (*h-minus* *i*) *x* = *d-IN* (*h-minus* *i*) *x*

<proof>

lemma *h-minus-source*:

assumes *cycles* $\Delta \neq \{\}$

shows *h-minus* *n* (*source* Δ , *y*) = 0

<proof>

lemma *h-minus-source-in* [*simp*]: *h-minus* *i* (*x*, *source* Δ) = 0

<proof>

lemma *h-minus-OUT-finite* [*simp*]: *d-OUT* (*h-minus* *i*) *x* \neq *top*

<proof>

lemma *h-minus-cycle*:

assumes *cycle* Δ *C*

shows $\exists e \in \text{set } (\text{cycle-edges } C)$. *h-minus* *i* *e* = *h-plus* *i* *e*

<proof>

abbreviation *lim-h-plus* :: *'v edge* \Rightarrow *ennreal*

where *lim-h-plus* *e* \equiv *SUP* *n*. *h-plus* *n* *e*

abbreviation *lim-h-minus* :: *'v edge* \Rightarrow *ennreal*

where *lim-h-minus* *e* \equiv *SUP* *n*. *h-minus* *n* *e*

lemma *lim-h-plus-le-g*: $\text{lim-h-plus } e \leq g \ e$
(proof)

lemma *lim-h-plus-finite [simp]*: $\text{lim-h-plus } e \neq \text{top}$
(proof)

lemma *lim-h-minus-le-lim-h-plus*: $\text{lim-h-minus } e \leq \text{lim-h-plus } e$
(proof)

lemma *lim-h-minus-finite [simp]*: $\text{lim-h-minus } e \neq \text{top}$
(proof)

lemma *lim-h-minus-IN-finite [simp]*:
assumes $x \neq \text{sink } \Delta$
shows $d\text{-IN } \text{lim-h-minus } x \neq \text{top}$
(proof)

lemma *lim-h-plus-OUT-IN*:
assumes $x \neq \text{source } \Delta \ x \neq \text{sink } \Delta$
shows $d\text{-OUT } \text{lim-h-plus } x = d\text{-IN } \text{lim-h-plus } x$
(proof)

lemma *lim-h-minus-OUT-IN*:
assumes $\text{cycles } \Delta \neq \{\}$
shows $d\text{-OUT } \text{lim-h-minus } x = d\text{-IN } \text{lim-h-minus } x$
(proof)

definition $h :: 'v \text{ edge} \Rightarrow \text{ennreal}$
where $h \ e = \text{lim-h-plus } e - (\text{if } \text{cycles } \Delta \neq \{\} \text{ then } \text{lim-h-minus } e \text{ else } 0)$

lemma *h-le-lim-h-plus*: $h \ e \leq \text{lim-h-plus } e$
(proof)

lemma *h-le-g*: $h \ e \leq g \ e$
(proof)

lemma *flow-h*: $\text{flow } \Delta \ h$
(proof)

lemma *value-h-plus*: $\text{value-flow } \Delta \ (h\text{-plus } i) = \text{value-flow } \Delta \ g \ (\text{is ?lhs} = \text{?rhs})$
(proof)

lemma *value-h*: $\text{value-flow } \Delta \ h = \text{value-flow } \Delta \ g \ (\text{is ?lhs} = \text{?rhs})$
(proof)

definition $h\text{-diff} :: \text{nat} \Rightarrow 'v \text{ edge} \Rightarrow \text{ennreal}$
where $h\text{-diff } i \ e = h\text{-plus } i \ e - (\text{if } \text{cycles } \Delta \neq \{\} \text{ then } h\text{-minus } i \ e \text{ else } 0)$

lemma *d-IN-h-source* [*simp*]: $d\text{-IN } (h\text{-diff } i) (\text{source } \Delta) = 0$
 ⟨*proof*⟩

lemma *h-diff-le-h-plus*: $h\text{-diff } i e \leq h\text{-plus } i e$
 ⟨*proof*⟩

lemma *h-diff-le-g*: $h\text{-diff } i e \leq g e$
 ⟨*proof*⟩

lemma *h-diff-loop* [*simp*]: $h\text{-diff } i (x, x) = 0$
 ⟨*proof*⟩

lemma *supp-h-diff-edges*: $\text{support-flow } (h\text{-diff } i) \subseteq \mathbf{E}$
 ⟨*proof*⟩

lemma *h-diff-OUT-le-IN*:
assumes $x \neq \text{source } \Delta$
shows $d\text{-OUT } (h\text{-diff } i) x \leq d\text{-IN } (h\text{-diff } i) x$
 ⟨*proof*⟩

lemma *h-diff-cycle*:
assumes $\text{cycle } \Delta p$
shows $\exists e \in \text{set } (\text{cycle-edges } p). h\text{-diff } i e = 0$
 ⟨*proof*⟩

lemma *d-IN-h-le-value'*: $d\text{-IN } (h\text{-diff } i) x \leq \text{value-flow } \Delta (h\text{-plus } i)$
 ⟨*proof*⟩

lemma *d-IN-h-le-value*: $d\text{-IN } h x \leq \text{value-flow } \Delta h$ (**is** ?lhs ≤ ?rhs)
 ⟨*proof*⟩

lemma *flow-cleanup*: — Lemma 5.4
 $\exists h \leq g. \text{flow } \Delta h \wedge \text{value-flow } \Delta h = \text{value-flow } \Delta g \wedge (\forall x. d\text{-IN } h x \leq \text{value-flow } \Delta h)$
 ⟨*proof*⟩

end

9.2 Residual network

context *countable-network* **begin**

definition *residual-network* :: '*v* flow \Rightarrow ('*v*, '*more*) network-scheme

where *residual-network* $f =$

($\text{edge} = \lambda x y. \text{edge } \Delta x y \vee \text{edge } \Delta y x \wedge y \neq \text{source } \Delta,$
 $\text{capacity} = \lambda(x, y). \text{if } \text{edge } \Delta x y \text{ then } \text{capacity } \Delta (x, y) - f(x, y) \text{ else if } y =$
 $\text{source } \Delta \text{ then } 0 \text{ else } f(y, x),$
 $\text{source} = \text{source } \Delta, \text{sink} = \text{sink } \Delta, \dots = \text{network.more } \Delta$)

lemma *residual-network-sel* [simp]:

edge (*residual-network* *f*) *x y* \leftrightarrow *edge* Δ *x y* \vee *edge* Δ *y x* \wedge *y* \neq *source* Δ
capacity (*residual-network* *f*) (*x*, *y*) = (if *edge* Δ *x y* then *capacity* Δ (*x*, *y*) - *f* (*x*, *y*) else if *y* = *source* Δ then 0 else *f* (*y*, *x*))
source (*residual-network* *f*) = *source* Δ
sink (*residual-network* *f*) = *sink* Δ
network.more (*residual-network* *f*) = *network.more* Δ
<proof>

lemma *E-residual-network*: $\mathbf{E}_{\text{residual-network } f} = \mathbf{E} \cup \{(x, y). (y, x) \in \mathbf{E} \wedge y \neq \text{source } \Delta\}$
<proof>

lemma *vertices-residual-network* [simp]: *vertex* (*residual-network* *f*) = *vertex* Δ
<proof>

inductive *wf-residual-network* :: bool

where $\llbracket \bigwedge x y. (x, y) \in \mathbf{E} \implies (y, x) \notin \mathbf{E}; (\text{source } \Delta, \text{sink } \Delta) \notin \mathbf{E} \rrbracket \implies$
wf-residual-network

lemma *wf-residual-networkD*:

$\llbracket \text{wf-residual-network}; \text{edge } \Delta \ x \ y \rrbracket \implies \neg \text{edge } \Delta \ y \ x$
 $\llbracket \text{wf-residual-network}; e \in \mathbf{E} \rrbracket \implies \text{prod.swap } e \notin \mathbf{E}$
 $\llbracket \text{wf-residual-network}; \text{edge } \Delta \ (\text{source } \Delta) \ (\text{sink } \Delta) \rrbracket \implies \text{False}$
<proof>

lemma *residual-countable-network*:

assumes *wf*: *wf-residual-network*
and *f*: *flow* Δ *f*
shows *countable-network* (*residual-network* *f*) (is *countable-network* ? Δ)
<proof>

end

context *antiparallel-edges* **begin**

interpretation Δ'' : *countable-network* Δ'' <proof>

lemma Δ'' -*flow-attainability*:

assumes *flow-attainability-axioms* Δ
shows *flow-attainability* Δ''
<proof>

lemma Δ'' -*wf-residual-network*:

assumes *no-loop*: $\bigwedge x. \neg \text{edge } \Delta \ x \ x$
shows Δ'' .*wf-residual-network*
<proof>

end

9.3 The attainability theorem

context *flow-attainability* **begin**

lemma *residual-flow-attainability*:

assumes *wf*: *wf-residual-network*

and *f*: *flow* Δ *f*

shows *flow-attainability* (*residual-network* *f*) (**is** *flow-attainability* $? \Delta$)

<proof>

end

definition *plus-flow* :: ('v, 'more) *graph-scheme* \Rightarrow 'v *flow* \Rightarrow 'v *flow* \Rightarrow 'v *flow*
(**infixr** \oplus_1 65)

where *plus-flow* *G f g* = ($\lambda(x, y)$. *if edge* *G x y* *then* *f* (*x, y*) + *g* (*x, y*) - *g* (*y, x*) *else* 0)

lemma *plus-flow-simps* [*simp*]: **fixes** *G* (**structure**) **shows**

(*f* \oplus *g*) (*x, y*) = (*if edge* *G x y* *then* *f* (*x, y*) + *g* (*x, y*) - *g* (*y, x*) *else* 0)

<proof>

lemma *plus-flow-outside*: **fixes** *G* (**structure**) **shows** $e \notin \mathbf{E} \Longrightarrow (f \oplus g) e = 0$

<proof>

lemma

fixes Δ (**structure**)

assumes *f-outside*: $\bigwedge e. e \notin \mathbf{E} \Longrightarrow f e = 0$

and *g-le-f*: $\bigwedge x y. \text{edge } \Delta x y \Longrightarrow g(y, x) \leq f(x, y)$

shows *OUT-plus-flow*: $d\text{-IN } g x \neq \text{top} \Longrightarrow d\text{-OUT } (f \oplus g) x = d\text{-OUT } f x + (\sum^+_{y \in \text{UNIV}} g(x, y) * \text{indicator } \mathbf{E}(x, y)) - (\sum^+_{y. g(y, x) * \text{indicator } \mathbf{E}(x, y)}$

(**is** $- \Longrightarrow ?\text{OUT}$ **is** $- \Longrightarrow - = - + ?g\text{-out} - ?g\text{-out}'$)

and *IN-plus-flow*: $d\text{-OUT } g x \neq \text{top} \Longrightarrow d\text{-IN } (f \oplus g) x = d\text{-IN } f x + (\sum^+_{y \in \text{UNIV}} g(y, x) * \text{indicator } \mathbf{E}(y, x)) - (\sum^+_{y. g(x, y) * \text{indicator } \mathbf{E}(y, x)}$

(**is** $- \Longrightarrow ?\text{IN}$ **is** $- \Longrightarrow - = - + ?g\text{-in} - ?g\text{-in}'$)

<proof>

context *countable-network* **begin**

lemma *d-IN-plus-flow*:

assumes *wf*: *wf-residual-network*

and *f*: *flow* Δ *f*

and *g*: *flow* (*residual-network* *f*) *g*

shows $d\text{-IN } (f \oplus g) x \leq d\text{-IN } f x + d\text{-IN } g x$

<proof>

lemma *scale-flow*:

assumes *f*: *flow* Δ *f*

and *c*: $c \leq 1$

shows *flow* Δ ($\lambda e. c * f e$)

<proof>

lemma *value-scale-flow*:

value-flow $\Delta (\lambda e. c * f e) = c * \text{value-flow } \Delta f$

<proof>

lemma *value-flow*:

assumes *f*: *flow* Δf

and *source-out*: $\bigwedge y. \text{edge } \Delta (\text{source } \Delta) y \longleftrightarrow y = x$

shows *value-flow* $\Delta f = f (\text{source } \Delta, x)$

<proof>

end

context *flow-attainability* **begin**

lemma *value-plus-flow*:

assumes *wf*: *wf-residual-network*

and *f*: *flow* Δf

and *g*: *flow* (*residual-network* *f*) *g*

shows *value-flow* $\Delta (f \oplus g) = \text{value-flow } \Delta f + \text{value-flow } \Delta g$

<proof>

lemma *flow-residual-add*: — Lemma 5.3

assumes *wf*: *wf-residual-network*

and *f*: *flow* Δf

and *g*: *flow* (*residual-network* *f*) *g*

shows *flow* $\Delta (f \oplus g)$

<proof>

definition *minus-flow* :: '*v flow* \Rightarrow '*v flow* \Rightarrow '*v flow* (**infixl** \ominus 65)

where

$f \ominus g = (\lambda(x, y). \text{if edge } \Delta x y \text{ then } f(x, y) - g(x, y) \text{ else if edge } \Delta y x \text{ then } g(y, x) - f(y, x) \text{ else } 0)$

lemma *minus-flow-simps* [*simp*]:

$(f \ominus g)(x, y) = (\text{if edge } \Delta x y \text{ then } f(x, y) - g(x, y) \text{ else if edge } \Delta y x \text{ then } g(y, x) - f(y, x) \text{ else } 0)$

<proof>

lemma *minus-flow*:

assumes *wf*: *wf-residual-network*

and *f*: *flow* Δf

and *g*: *flow* Δg

and *value-le*: *value-flow* $\Delta g \leq \text{value-flow } \Delta f$

and *f-finite*: $f(\text{source } \Delta, x) \neq \top$

and *source-out*: $\bigwedge y. \text{edge } \Delta (\text{source } \Delta) y \longleftrightarrow y = x$

shows *flow* (*residual-network* *g*) $(f \ominus g)$ (**is flow** $? \Delta ?f$)

<proof>

lemma *value-minus-flow*:
assumes f : $\text{flow } \Delta f$
and g : $\text{flow } \Delta g$
and value-le : $\text{value-flow } \Delta g \leq \text{value-flow } \Delta f$
and source-out : $\bigwedge y. \text{edge } \Delta (\text{source } \Delta) y \longleftrightarrow y = x$
shows $\text{value-flow } \Delta (f \ominus g) = \text{value-flow } \Delta f - \text{value-flow } \Delta g$ (**is** ?*value*)
 $\langle \text{proof} \rangle$

context
fixes α
defines $\alpha \equiv (\text{SUP } g \in \{g. \text{flow } \Delta g\}. \text{value-flow } \Delta g)$
begin

lemma *flow-by-value*:
assumes $v < \alpha$
and $\text{real}[\text{rule-format}]$: $\forall f. \alpha = \top \longrightarrow \text{flow } \Delta f \longrightarrow \text{value-flow } \Delta f < \alpha$
obtains f **where** $\text{flow } \Delta f \text{ value-flow } \Delta f = v$
 $\langle \text{proof} \rangle$

theorem *ex-max-flow'*:
assumes wf : $\text{wf-residual-network}$
assumes source-out : $\bigwedge y. \text{edge } \Delta (\text{source } \Delta) y \longleftrightarrow y = x$
and nontrivial : $\mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\} \neq \{\}$
and real : $\alpha = \text{ennreal } \alpha'$ **and** α' - $\text{nonneg}[\text{simp}]$: $0 \leq \alpha'$
shows $\exists f. \text{flow } \Delta f \wedge \text{value-flow } \Delta f = \alpha \wedge (\forall x. d\text{-IN } f x \leq \text{value-flow } \Delta f)$
 $\langle \text{proof} \rangle$

theorem *ex-max-flow''*: — eliminate assumption of no antiparallel edges using locale $\text{wf-residual-network}$
assumes source-out : $\bigwedge y. \text{edge } \Delta (\text{source } \Delta) y \longleftrightarrow y = x$
and nontrivial : $\mathbf{E} \neq \{\}$
and real : $\alpha = \text{ennreal } \alpha'$ **and** $\text{nn}[\text{simp}]$: $0 \leq \alpha'$
shows $\exists f. \text{flow } \Delta f \wedge \text{value-flow } \Delta f = \alpha \wedge (\forall x. d\text{-IN } f x \leq \text{value-flow } \Delta f)$
 $\langle \text{proof} \rangle$

context begin — We eliminate the assumption of only one edge leaving the source by introducing a new source vertex.

private datatype ($\text{plugins del: transfer size}$) $'v'$ $\text{node} = \text{SOURCE} \mid \text{Inner}$ (inner: 'v')

private lemma *not-Inner-conv*: $x \notin \text{range Inner} \longleftrightarrow x = \text{SOURCE}$

$\langle \text{proof} \rangle$ **lemma** *inj-on-Inner* [simp]: $\text{inj-on Inner } A$

$\langle \text{proof} \rangle$ **inductive** edge' :: $'v' \text{ node} \Rightarrow 'v' \text{ node} \Rightarrow \text{bool}$

where

$\text{SOURCE: edge}' \text{ SOURCE } (\text{Inner } (\text{source } \Delta))$
 $\mid \text{Inner: edge } \Delta x y \Longrightarrow \text{edge}' (\text{Inner } x) (\text{Inner } y)$

private inductive-simps $\text{edge}'\text{-simps}$ [simp]:

$edge' \text{ SOURCE } x$
 $edge' \text{ (Inner } y) x$
 $edge' y \text{ SOURCE}$
 $edge' y \text{ (Inner } x)$

private fun $capacity' :: 'v \text{ node flow}$

where

$capacity' \text{ (SOURCE, Inner } x) = (\text{if } x = \text{source } \Delta \text{ then } \alpha \text{ else } 0)$
 $| \text{ capacity' (Inner } x, \text{ Inner } y) = \text{capacity } \Delta (x, y)$
 $| \text{ capacity' -} = 0$

private lemma $capacity'\text{-source-in [simp]: } capacity' (y, \text{ Inner (source } \Delta)) = (\text{if } y = \text{SOURCE then } \alpha \text{ else } 0)$

$\langle \text{proof} \rangle$ **definition** $\Delta' :: 'v \text{ node network}$

where $\Delta' = (\text{edge} = edge', \text{ capacity} = capacity', \text{ source} = \text{SOURCE}, \text{ sink} = \text{Inner (sink } \Delta))$

private lemma $\Delta'\text{-sel [simp]:}$

$edge \Delta' = edge'$
 $capacity \Delta' = capacity'$
 $source \Delta' = \text{SOURCE}$
 $sink \Delta' = \text{Inner (sink } \Delta)$
 $\langle \text{proof} \rangle$ **lemma** $\mathbf{E}\text{-}\Delta': \mathbf{E}_{\Delta'} = \{(\text{SOURCE}, \text{ Inner (source } \Delta))\} \cup (\lambda(x, y). (\text{Inner } x, \text{ Inner } y)) \text{ 'E}$

$\langle \text{proof} \rangle$ **lemma** $\Delta'\text{-countable-network:}$

assumes $\alpha \neq \top$
shows $\text{countable-network } \Delta'$

$\langle \text{proof} \rangle$ **lemma** $\Delta'\text{-flow-attainability:}$

assumes $\alpha \neq \top$
shows $\text{flow-attainability } \Delta'$

$\langle \text{proof} \rangle$ **fun** $lift :: 'v \text{ flow} \Rightarrow 'v \text{ node flow}$

where

$lift f \text{ (SOURCE, Inner } y) = (\text{if } y = \text{source } \Delta \text{ then value-flow } \Delta f \text{ else } 0)$
 $| \text{ lift } f \text{ (Inner } x, \text{ Inner } y) = f (x, y)$
 $| \text{ lift } f - = 0$

private lemma $d\text{-OUT-lift-Inner [simp]: } d\text{-OUT (lift } f) \text{ (Inner } x) = d\text{-OUT } f x$ (**is** $?lhs = ?rhs$)

$\langle \text{proof} \rangle$ **lemma** $d\text{-OUT-lift-SOURCE [simp]: } d\text{-OUT (lift } f) \text{ SOURCE} = \text{value-flow } \Delta f$ (**is** $?lhs = ?rhs$)

$\langle \text{proof} \rangle$ **lemma** $d\text{-IN-lift-Inner [simp]:}$

assumes $x \neq \text{source } \Delta$
shows $d\text{-IN (lift } f) \text{ (Inner } x) = d\text{-IN } f x$ (**is** $?lhs = ?rhs$)

$\langle \text{proof} \rangle$ **lemma** $d\text{-IN-lift-source [simp]: } d\text{-IN (lift } f) \text{ (Inner (source } \Delta)) = \text{value-flow } \Delta f + d\text{-IN } f \text{ (source } \Delta)$ (**is** $?lhs = ?rhs$)

$\langle \text{proof} \rangle$ **lemma** flow-lift [simp]:

assumes $\text{flow } \Delta f$
shows $\text{flow } \Delta' \text{ (lift } f)$

$\langle \text{proof} \rangle$ **abbreviation** $(\text{input}) \text{ unlift} :: 'v \text{ node flow} \Rightarrow 'v \text{ flow}$

where $unlift\ f \equiv (\lambda(x, y). f\ (Inner\ x, Inner\ y))$

private lemma $flow-unlift\ [simp]$:

assumes $f: flow\ \Delta'\ f$

shows $flow\ \Delta\ (unlift\ f)$

$\langle proof \rangle$ **lemma** $value-unlift$:

assumes $f: flow\ \Delta'\ f$

shows $value-flow\ \Delta\ (unlift\ f) = value-flow\ \Delta'\ f$

$\langle proof \rangle$

theorem $ex-max-flow$:

$\exists f. flow\ \Delta\ f \wedge value-flow\ \Delta\ f = \alpha \wedge (\forall x. d-IN\ f\ x \leq value-flow\ \Delta\ f)$

$\langle proof \rangle$

end

end

end

end

10 The max-flow min-cut theorems in unbounded networks

theory $MFMC-Unbounded$ **imports**

$MFMC-Web$

$MFMC-Flow-Attainability$

$MFMC-Reduction$

begin

10.1 More about waves

lemma $SINK-plus-current$: $SINK\ (plus-current\ f\ g) = SINK\ f \cap SINK\ g$

$\langle proof \rangle$

abbreviation $plus-web$:: $(v, 'more)\ web-scheme \Rightarrow 'v\ current \Rightarrow 'v\ current \Rightarrow 'v\ current$ ($- \curvearrowright_1 - [66, 66] 65$)

where $plus-web\ \Gamma\ f\ g \equiv plus-current\ f\ (g \upharpoonright \Gamma / f)$

lemma $d-OUT-plus-web$:

fixes Γ (**structure**)

shows $d-OUT\ (f \curvearrowright g)\ x = d-OUT\ f\ x + d-OUT\ (g \upharpoonright \Gamma / f)\ x$ (**is** $?lhs = ?rhs$)

$\langle proof \rangle$

lemma $d-IN-plus-web$:

fixes Γ (**structure**)

shows $d-IN\ (f \curvearrowright g)\ y = d-IN\ f\ y + d-IN\ (g \upharpoonright \Gamma / f)\ y$ (**is** $?lhs = ?rhs$)

<proof>

lemma *plus-web-greater*: $f e \leq (f \frown_{\Gamma} g) e$
<proof>

lemma *current-plus-web*:

fixes Γ (**structure**)

shows $\llbracket \text{current } \Gamma f; \text{wave } \Gamma f; \text{current } \Gamma g \rrbracket \implies \text{current } \Gamma (f \frown g)$

<proof>

context

fixes $\Gamma :: ('v, 'more) \text{ web-scheme (structure)}$

and $f g :: 'v \text{ current}$

assumes $f: \text{current } \Gamma f$

and $w: \text{wave } \Gamma f$

and $g: \text{current } \Gamma g$

begin

context

fixes $x :: 'v$

assumes $x: x \in \mathcal{E} (TER f \cup TER g)$

begin

qualified lemma *RF-f*: $x \notin RF^{\circ} (TER f)$

<proof> **lemma** *RF-g*: $x \notin RF^{\circ} (TER g)$

<proof>

lemma *TER-plus-web-aux*:

assumes $SINK: x \in SINK (g \upharpoonright \Gamma / f)$ (**is** $- \in SINK ?g$)

shows $x \in TER (f \frown g)$

<proof> **lemma** *SINK-TER-in''*:

assumes $\bigwedge x. x \notin RF (TER g) \implies d-OUT g x = 0$

shows $x \in SINK g$

<proof>

end

lemma *wave-plus*: $\text{wave (quotient-web } \Gamma f) (g \upharpoonright \Gamma / f) \implies \text{wave } \Gamma (f \frown g)$

<proof>

lemma *TER-plus-web''*:

assumes $\bigwedge x. x \notin RF (TER g) \implies d-OUT g x = 0$

shows $\mathcal{E} (TER f \cup TER g) \subseteq TER (f \frown g)$

<proof>

lemma *TER-plus-web'*: $\text{wave } \Gamma g \implies \mathcal{E} (TER f \cup TER g) \subseteq TER (f \frown g)$

<proof>

lemma *wave-plus'*: $\text{wave } \Gamma g \implies \text{wave } \Gamma (f \frown g)$

<proof>

end

lemma *RF-TER-plus-web*:

fixes Γ (**structure**)

assumes f : *current* Γ f

and w : *wave* Γ f

and g : *current* Γ g

and w' : *wave* Γ g

shows $RF (TER (f \frown g)) = RF (TER f \cup TER g)$

<proof>

lemma *RF-TER-Sup*:

fixes Γ (**structure**)

assumes f : $\bigwedge f. f \in Y \implies \text{current } \Gamma f$

and w : $\bigwedge f. f \in Y \implies \text{wave } \Gamma f$

and Y : *Complete-Partial-Order.chain* $(\leq) Y Y \neq \{\}$ *countable* (*support-flow* $(Sup Y)$)

shows $RF (TER (Sup Y)) = RF (\bigcup_{f \in Y}. TER f)$

<proof>

10.2 Hindered webs with reduced weights

context *countable-bipartite-web* **begin**

context

fixes $u :: 'v \Rightarrow \text{ennreal}$

and ε

defines $\varepsilon \equiv (\int^+ y. u y \partial \text{count-space } (B \Gamma))$

assumes *u-outside*: $\bigwedge x. x \notin B \Gamma \implies u x = 0$

and *finite- ε* : $\varepsilon \neq \top$

begin

private lemma *u-A*: $x \in A \Gamma \implies u x = 0$

<proof> **lemma** *u-finite*: $u y \neq \top$

<proof>

lemma *hindered-reduce*: — Lemma 6.7

assumes u : $u \leq \text{weight } \Gamma$

assumes *hindered-by*: *hindered-by* $(\Gamma(\text{weight} := \text{weight } \Gamma - u)) \varepsilon$ (**is hindered-by** $?\Gamma -$)

shows *hindered* Γ

<proof>

end

corollary *hindered-reduce-current*: — Corollary 6.8

fixes ε g

defines $\varepsilon \equiv \sum^+ x \in B \Gamma. d-IN \ g \ x - d-OUT \ g \ x$
assumes g : current $\Gamma \ g$
and ε -finite: $\varepsilon \neq \top$
and hindered: hindered-by $(\Gamma \ominus g) \ \varepsilon$
shows hindered Γ
 ⟨proof⟩

end

10.3 Reduced weight in a loose web

definition *reduce-weight* :: ('v, 'more) web-scheme \Rightarrow 'v \Rightarrow real \Rightarrow ('v, 'more) web-scheme

where *reduce-weight* $\Gamma \ x \ r = \Gamma(\backslash weight := \lambda y. weight \ \Gamma \ y - (if \ x = y \ then \ r \ else \ 0))$

lemma *reduce-weight-sel* [simp]:

edge (*reduce-weight* $\Gamma \ x \ r$) = *edge* Γ

A (*reduce-weight* $\Gamma \ x \ r$) = *A* Γ

B (*reduce-weight* $\Gamma \ x \ r$) = *B* Γ

vertex (*reduce-weight* $\Gamma \ x \ r$) = *vertex* Γ

weight (*reduce-weight* $\Gamma \ x \ r$) $y = (if \ x = y \ then \ weight \ \Gamma \ x - r \ else \ weight \ \Gamma \ y)$

web.more (*reduce-weight* $\Gamma \ x \ r$) = *web.more* Γ

⟨proof⟩

lemma *essential-reduce-weight* [simp]: *essential* (*reduce-weight* $\Gamma \ x \ r$) = *essential* Γ

⟨proof⟩

lemma *roofed-reduce-weight* [simp]: *roofed-gen* (*reduce-weight* $\Gamma \ x \ r$) = *roofed-gen* Γ

⟨proof⟩

context *countable-bipartite-web* **begin**

context **begin**

private datatype (*plugins del: transfer size*) 'a *vertex* = SOURCE | SINK | Inner
 (*inner: 'a*)

private lemma *notin-range-Inner*: $x \notin range \ Inner \longleftrightarrow x = SOURCE \vee x = SINK$

⟨proof⟩ **lemma** *inj-Inner* [simp]: $\bigwedge A. inj-on \ Inner \ A$

⟨proof⟩

lemma *unhinder-bipartite*:

assumes h : $\bigwedge n :: nat. current \ \Gamma \ (h \ n)$

and *SAT*: $\bigwedge n. (B \ \Gamma \cap \mathbf{V}) - \{b\} \subseteq SAT \ \Gamma \ (h \ n)$

and b : $b \in B \ \Gamma$

and *IN*: $(SUP \ n. d-IN \ (h \ n) \ b) = weight \ \Gamma \ b$

and $h0$ - b : $\bigwedge n. d\text{-IN } (h\ 0)\ b \leq d\text{-IN } (h\ n)\ b$
and b - V : $b \in \mathbf{V}$
shows $\exists h'. \text{current } \Gamma\ h' \wedge \text{wave } \Gamma\ h' \wedge B\ \Gamma \cap \mathbf{V} \subseteq \text{SAT } \Gamma\ h'$
 $\langle \text{proof} \rangle$

end

lemma *countable-bipartite-web-reduce-weight*:
assumes *weight* $\Gamma\ x \geq w$
shows *countable-bipartite-web* (*reduce-weight* $\Gamma\ x\ w$)
 $\langle \text{proof} \rangle$

lemma *unhinder*: — Lemma 6.9
assumes *loose*: *loose* Γ
and b : $b \in B\ \Gamma$
and wb : *weight* $\Gamma\ b > 0$
and δ : $\delta > 0$
shows $\exists \varepsilon > 0. \varepsilon < \delta \wedge \neg \text{hindered } (\text{reduce-weight } \Gamma\ b\ \varepsilon)$
 $\langle \text{proof} \rangle$

end

10.4 Single-vertex saturation in unhindered bipartite webs

The proof of lemma 6.10 in [2] is flawed. The transfinite steps (taking the least upper bound) only preserves unhinderedness, but not looseness. However, the single steps to non-limit ordinals assumes that $\Omega - f_i$ is loose in order to apply Lemma 6.9.

Counterexample: The bipartite web with three nodes a_1, a_2, a_3 in A and two nodes b_1, b_2 in B and edges $(a_1, b_1), (a_2, b_1), (a_2, b_2), (a_3, b_2)$ and weights $a_1 = a_3 = 1$ and $a_2 = 2$ and $b_1 = 3$ and $b_2 = 2$. Then, we can get a sequence of weight reductions on b_2 from 2 to 1.5, 1.25, 1.125, etc. with limit 1. All maximal waves in the restricted webs in the sequence are *zero-current*, so in the limit, we get $k = 0$ and $\varepsilon = 1$ for a_2 and b_2 . Now, the restricted web for the two is not loose because it contains the wave which assigns 1 to (a_3, b_2) .

We prove a stronger version which only assumes and ensures on unhinderedness.

context *countable-bipartite-web* **begin**

lemma *web-flow-iff*: *web-flow* $\Gamma\ f \longleftrightarrow \text{current } \Gamma\ f$
 $\langle \text{proof} \rangle$

lemma *countable-bipartite-web-minus-web*:
assumes f : *current* $\Gamma\ f$
shows *countable-bipartite-web* $(\Gamma \ominus f)$
 $\langle \text{proof} \rangle$

lemma *current-plus-current-minus*:

assumes f : *current* Γ f
and g : *current* $(\Gamma \ominus f)$ g
shows *current* Γ (*plus-current* f g) (**is** *current* - ? fg)
(*proof*)

lemma *wave-plus-current-minus*:

assumes f : *current* Γ f
and w : *wave* Γ f
and g : *current* $(\Gamma \ominus f)$ g
and w' : *wave* $(\Gamma \ominus f)$ g
shows *wave* Γ (*plus-current* f g) (**is** *wave* - ? fg)
(*proof*)

lemma *minus-plus-current*:

assumes f : *current* Γ f
and g : *current* $(\Gamma \ominus f)$ g
shows $\Gamma \ominus$ *plus-current* f g = $\Gamma \ominus f \ominus g$ (**is** ? lhs = ? rhs)
(*proof*)

lemma *unhindered-minus-web*:

assumes *unhindered*: \neg *hindered* Γ
and f : *current* Γ f
and w : *wave* Γ f
shows \neg *hindered* $(\Gamma \ominus f)$
(*proof*)

lemma *loose-minus-web*:

assumes *unhindered*: \neg *hindered* Γ
and f : *current* Γ f
and w : *wave* Γ f
and *maximal*: $\bigwedge w. \llbracket$ *current* Γ w ; *wave* Γ w ; $f \leq w$ $\rrbracket \implies f = w$
shows *loose* $(\Gamma \ominus f)$ (**is** *loose* ? Γ)
(*proof*)

lemma *weight-minus-web*:

assumes f : *current* Γ f
shows *weight* $(\Gamma \ominus f)$ x = (*if* $x \in A$ Γ *then* *weight* Γ x - *d-OUT* f x *else* *weight* Γ x - *d-IN* f x)
(*proof*)

lemma (**in** -) *separating-minus-web* [*simp*]: *separating-gen* $(G \ominus f)$ = *separating-gen* G

(*proof*)

lemma *current-minus*:

assumes f : *current* Γ f

and g : *current* Γg
and le : $\bigwedge e. g e \leq f e$
shows *current* $(\Gamma \ominus g) (f - g)$
 \langle *proof* \rangle

lemma

assumes w : *wave* Γf
and g : *current* Γg
and le : $\bigwedge e. g e \leq f e$
shows *wave-minus*: *wave* $(\Gamma \ominus g) (f - g)$
and *TER-minus*: $TER f \subseteq TER_{\Gamma \ominus g} (f - g)$
 \langle *proof* \rangle

lemma (**in** $-$) *essential-minus-web* [*simp*]: *essential* $(\Gamma \ominus f) = \text{essential } \Gamma$
 \langle *proof* \rangle

lemma (**in** $-$) *RF-in-essential*: **fixes** B **shows** *essential* $\Gamma B S x \implies x \in \text{roofed-gen } \Gamma B S \longleftrightarrow x \in S$
 \langle *proof* \rangle

lemma (**in** $-$) *d-OUT-fun-upd*:

assumes $f(x, y) \neq \top$ $f(x, y) \geq 0$ $k \neq \top$ $k \geq 0$
shows *d-OUT* $(f((x, y) := k)) x' = (\text{if } x = x' \text{ then } d\text{-OUT } f x - f(x, y) + k$
else $d\text{-OUT } f x')$
(is $?lhs = ?rhs$ **)**
 \langle *proof* \rangle

lemma *unhindered-saturate1*: — Lemma 6.10

assumes *unhindered*: \neg *hindered* Γ
and a : $a \in A \Gamma$
shows $\exists f. \text{current } \Gamma f \wedge d\text{-OUT } f a = \text{weight } \Gamma a \wedge \neg \text{hindered } (\Gamma \ominus f)$
 \langle *proof* \rangle

end

10.5 Linkability of unhindered bipartite webs

context *countable-bipartite-web* **begin**

theorem *unhindered-linkable*:

assumes *unhindered*: \neg *hindered* Γ
shows *linkable* Γ
 \langle *proof* \rangle

end

context *countable-web* **begin**

theorem *loose-linkable*: — Theorem 6.2

assumes *loose* Γ

shows *linkable* Γ

\langle *proof* \rangle

lemma *ex-orthogonal-current*: — Lemma 4.15

$\exists f S. \text{web-flow } \Gamma f \wedge \text{separating } \Gamma S \wedge \text{orthogonal-current } \Gamma f S$

\langle *proof* \rangle

end

10.6 Glueing the reductions together

context *countable-network* **begin**

context **begin**

qualified lemma *max-flow-min-cut'*:

assumes *source-in*: $\bigwedge x. \neg \text{edge } \Delta x (\text{source } \Delta)$

and *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *undead*: $\bigwedge x y. \text{edge } \Delta x y \implies (\exists z. \text{edge } \Delta y z) \vee (\exists z. \text{edge } \Delta z x)$

and *source-sink*: $\neg \text{edge } \Delta (\text{source } \Delta) (\text{sink } \Delta)$

and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

\langle *proof* \rangle **lemma** *max-flow-min-cut''*:

assumes *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x (\text{source } \Delta)$

and *no-loop*: $\bigwedge x. \neg \text{edge } \Delta x x$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

\langle *proof* \rangle **lemma** *max-flow-min-cut'''*:

assumes *sink-out*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$

and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x (\text{source } \Delta)$

and *capacity-pos*: $\bigwedge e. e \in \mathbf{E} \implies \text{capacity } \Delta e > 0$

shows $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

\langle *proof* \rangle

theorem *max-flow-min-cut*:

$\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

\langle *proof* \rangle

end

end

end

```

theory Max-Flow-Min-Cut-Countable imports
  MFMC-Bounded
  MFMC-Unbounded
begin

```

11 The Max-Flow Min-Cut theorem

```

theorem max-flow-min-cut-countable:
  fixes  $\Delta$  (structure)
  assumes countable-E [simp]: countable  $\mathbf{E}$ 
  and source-neq-sink [simp]: source  $\Delta \neq$  sink  $\Delta$ 
  and capacity-outside:  $\forall e. e \notin \mathbf{E} \longrightarrow$  capacity  $\Delta e = 0$ 
  and capacity-finite [simp]:  $\forall e. \text{capacity } \Delta e \neq \top$ 
  shows  $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$ 
  <proof>

hide-const (open) A B weight

end

```

```

theory Rel-PMF-Characterisation imports
  Matrix-For-Marginals
begin

```

12 Characterisation of *rel-pmf*

```

proposition rel-pmf-measureI:
  fixes  $p :: 'a \text{ pmf}$  and  $q :: 'b \text{ pmf}$ 
  assumes le:  $\bigwedge A. \text{measure } (\text{measure-pmf } p) A \leq \text{measure } (\text{measure-pmf } q) \{y.$ 
   $\exists x \in A. R x y\}$ 
  shows rel-pmf  $R p q$ 
  <proof>

```

12.1 Code generation for *rel-pmf*

```

proposition rel-pmf-measureI':
  fixes  $p :: 'a \text{ pmf}$  and  $q :: 'b \text{ pmf}$ 
  assumes le:  $\bigwedge A. A \subseteq \text{set-pmf } p \implies \text{measure-pmf.prob } p A \leq \text{measure-pmf.prob } q \{y \in \text{set-pmf } q. \exists x \in A. R x y\}$ 
  shows rel-pmf  $R p q$ 
  <proof>

```

```

lemma rel-pmf-code [code]:
  rel-pmf  $R p q \longleftrightarrow$ 
  (let  $B = \text{set-pmf } q$  in
     $\forall A \in \text{Pow } (\text{set-pmf } p). \text{measure-pmf.prob } p A \leq \text{measure-pmf.prob } q (\text{snd } ' \text{Set.filter } (\text{case-prod } R) (A \times B))$ )

```

<proof>

end

theory *Rel-PMF-Characterisation-MFMC*

imports

MFMC-Bounded

MFMC-Unbounded

HOL-Library.Simps-Case-Conv

begin

13 Characterisation of *rel-pmf* proved via MFMC

context begin

private datatype (*'a*, *'b*) *vertex* = *Source* | *Sink* | *Left 'a* | *Right 'b*

private lemma *inj-Left* [*simp*]: *inj-on Left X*

<proof> **lemma** *inj-Right* [*simp*]: *inj-on Right X*

<proof>

context fixes *p* :: *'a pmf* **and** *q* :: *'b pmf* **and** *R* :: *'a ⇒ 'b ⇒ bool* **begin**

private inductive *edge'* :: (*'a*, *'b*) *vertex* ⇒ (*'a*, *'b*) *vertex* ⇒ *bool* **where**

edge' Source (Left x) **if** *x* ∈ *set-pmf p*

| *edge' (Left x) (Right y)* **if** *R x y* *x* ∈ *set-pmf p* *y* ∈ *set-pmf q*

| *edge' (Right y) Sink* **if** *y* ∈ *set-pmf q*

private inductive-simps *edge'-simps* [*simp*]:

edge' xv (Left x)

edge' (Left x) (Right y)

edge' (Right y) yv

edge' Source (Right y)

edge' Source Sink

edge' xv Source

edge' Sink yv

edge' (Left x) Sink

private inductive-cases *edge'-SourceE* [*elim!*]: *edge' Source yv*

private inductive-cases *edge'-LeftE* [*elim!*]: *edge' (Left x) yv*

private inductive-cases *edge'-RightE* [*elim!*]: *edge' xv (Right y)*

private inductive-cases *edge'-SinkE* [*elim!*]: *edge' xv Sink*

private function *cap* :: (*'a*, *'b*) *vertex* *flow* **where**

cap (xv, Left x) = (*if xv = Source* then *ennreal (pmf p x)* else 0)

| *cap (Left x, Right y)* =

(*if R x y* ∧ *x* ∈ *set-pmf p* ∧ *y* ∈ *set-pmf q*

then *pmf q y* — Return *pmf q y* so that total weight of *x*'s neighbours is finite,

i.e., the network satisfies *bounded-countable-network*.

$\langle \text{proof} \rangle$
 $\text{else } 0$
 $| \text{cap } (\text{Right } y, yv) = (\text{if } yv = \text{Sink} \text{ then } \text{ennreal } (\text{pmf } q \ y) \text{ else } 0)$
 $| \text{cap } (\text{Source}, \text{Right } y) = 0$
 $| \text{cap } (\text{Source}, \text{Sink}) = 0$
 $| \text{cap } (xv, \text{Source}) = 0$
 $| \text{cap } (\text{Sink}, yv) = 0$
 $| \text{cap } (\text{Left } x, \text{Sink}) = 0$
 $\langle \text{proof} \rangle$

termination $\langle \text{proof} \rangle$ **definition** $\Delta :: ('a, 'b)$ *vertex network*

where $\Delta = (\text{edge} = \text{edge}', \text{capacity} = \text{cap}, \text{source} = \text{Source}, \text{sink} = \text{Sink})$

private lemma Δ -sel [simp]:

$\text{edge } \Delta = \text{edge}'$
 $\text{capacity } \Delta = \text{cap}$
 $\text{source } \Delta = \text{Source}$
 $\text{sink } \Delta = \text{Sink}$
 $\langle \text{proof} \rangle$ **lemma** *IN-Left* [simp]: $\mathbf{IN}_{\Delta} (\text{Left } x) = (\text{if } x \in \text{set-pmf } p \text{ then } \{\text{Source}\}$
 $\text{else } \{\})$
 $\langle \text{proof} \rangle$ **lemma** *OUT-Right* [simp]: $\mathbf{OUT}_{\Delta} (\text{Right } y) = (\text{if } y \in \text{set-pmf } q \text{ then } \{\text{Sink}\}$
 $\text{else } \{\})$
 $\langle \text{proof} \rangle$

interpretation *network: countable-network* Δ

$\langle \text{proof} \rangle$ **lemma** *OUT-cap-Source*: $d\text{-OUT } \text{cap } \text{Source} = 1$
 $\langle \text{proof} \rangle$ **lemma** *IN-cap-Left*: $d\text{-IN } \text{cap } (\text{Left } x) = \text{pmf } p \ x$
 $\langle \text{proof} \rangle$ **lemma** *OUT-cap-Right*: $d\text{-OUT } \text{cap } (\text{Right } y) = \text{pmf } q \ y$
 $\langle \text{proof} \rangle$ **lemma** *rel-pmf-measureI-aux*:
assumes *ex-flow*: $\exists f \ S. \text{flow } \Delta \ f \wedge \text{cut } \Delta \ S \wedge \text{orthogonal } \Delta \ f \ S$
and *le*: $\bigwedge A. \text{measure } (\text{measure-pmf } p) \ A \leq \text{measure } (\text{measure-pmf } q) \ \{y. \exists x \in A. R \ x \ y\}$
shows $\text{rel-pmf } R \ p \ q$
 $\langle \text{proof} \rangle$

proposition *rel-pmf-measureI-unbounded*: — Proof uses the unbounded max-flow min-cut theorem

assumes *le*: $\bigwedge A. \text{measure } (\text{measure-pmf } p) \ A \leq \text{measure } (\text{measure-pmf } q) \ \{y. \exists x \in A. R \ x \ y\}$
shows $\text{rel-pmf } R \ p \ q$
 $\langle \text{proof} \rangle$

interpretation *network: bounded-countable-network* Δ

$\langle \text{proof} \rangle$

proposition *rel-pmf-measureI-bounded*: — Proof uses the bounded max-flow min-cut theorem

assumes *le*: $\bigwedge A. \text{measure } (\text{measure-pmf } p) \ A \leq \text{measure } (\text{measure-pmf } q) \ \{y. \exists x \in A. R \ x \ y\}$
shows $\text{rel-pmf } R \ p \ q$

<proof>

end

end

interpretation *rel-spmf-characterisation* *<proof>*

corollary *rel-pmf-distr-mono*: $rel-pmf\ R\ OO\ rel-pmf\ S \leq rel-pmf\ (R\ OO\ S)$

— This fact has already been proven for the registration of *'a pmf* as a BNF, but this proof is much shorter and more elegant. See [3] for a comparison of formalisations.
<proof>

end

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