

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

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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

$\text{-nn-sum} :: \text{pttrn} \Rightarrow 'a \text{ set} \Rightarrow 'b \Rightarrow 'b :: \text{comm-monoid-add } ((2 \sum^+ \text{-} \cdot \text{-} / \text{-}) [0, 51, 10] 10)$

$\text{-nn-sum-UNIV} :: \text{pttrn} \Rightarrow 'b \Rightarrow 'b :: \text{comm-monoid-add } ((2 \sum^+ \text{-} \cdot \text{-} / \text{-}) [0, 10] 10)$

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* $f \implies \text{Complete-Partial-Order.chain } (\leq) (\text{range } f)$
<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 $p \implies \exists p. \text{Graph.isShortestPath } \text{cf } s \ p \ t$
<proof>

lemma *shortest-is-augmenting*:

Graph.isShortestPath $c f s p t \implies \text{isAugmentingPath } p$
 ⟨proof⟩

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

end

context *Network* **begin**

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

lemma *shortest-augmenting-path*:

assumes *NFlow* $c s t f$

and $\exists p. \text{NPreFlow.isAugmentingPath } c s t f p$

shows *Graph.isShortestPath* $(\text{residualGraph } c f) s (\text{shortest-augmenting-path } f)$

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 $c s t \text{max-flow}$ (**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 $h :: nat \Rightarrow nat \Rightarrow real$
where $\bigwedge x y. \llbracket x \leq n; y \leq n \rrbracket \implies 0 \leq h x y$
and $\bigwedge x y. \llbracket 0 < h x y; x \leq n; y \leq n \rrbracket \implies (x, y) \in R$
and $\bigwedge x. x \leq n \implies f x = \text{sum } (h x) \{..n\}$
and $\bigwedge y. y \leq n \implies g y = \text{sum } (\lambda x. h x y) \{..n\}$
 $\langle \text{proof} \rangle$

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

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

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**
 $\text{zero-on } f X x \leq f x \longleftrightarrow (x \in X \longrightarrow 0 \leq f x)$
 $\langle \text{proof} \rangle$

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

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

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

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 $f X$)
 <proof>

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

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$$$

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

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 $f\text{-nonneg}$: $\bigwedge x. 0 \leq f x$ **and** $g\text{-nonneg}$: $\bigwedge y. 0 \leq g y$
and $f\text{-le-g}$: $\bigwedge X. \text{suminf } (\text{zero-on } f (- X)) \leq \text{suminf } (\text{zero-on } g (- R \text{ `` } X))$
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 $\bigwedge y. (\lambda x. h x y) \text{ sums } g y$
 <proof>

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 $\bigwedge y. y \in B \implies (\sum^+ x \in A. h x y) = g y$
 <proof>

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

4 Graphs

type-synonym $'v \text{ edge} = 'v \times 'v$

record $'v \text{ graph} =$
 $\text{edge} :: 'v \Rightarrow 'v \Rightarrow \text{bool}$

abbreviation $\text{edges} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \text{ edge set } (\mathbf{E}_1)$
where $\mathbf{E}_G \equiv \{(x, y). \text{edge } G \ x \ y\}$

definition $\text{outgoing} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \Rightarrow 'v \text{ set } (\mathbf{OUT}_1)$
where $\mathbf{OUT}_G \ x = \{y. (x, y) \in \mathbf{E}_G\}$

definition $\text{incoming} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \Rightarrow 'v \text{ set } (\mathbf{IN}_1)$
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 $\text{vertex} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \Rightarrow \text{bool}$
where $\text{vertex } G \ x \longleftrightarrow \text{Domainp } (\text{edge } G) \ x \vee \text{Rangep } (\text{edge } G) \ x$

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

abbreviation $\text{vertices} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \text{ set } (\mathbf{V}_1)$
where $\mathbf{V}_G \equiv \text{Collect } (\text{vertex } G)$

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

type-synonym $'v \text{ path} = 'v \text{ list}$

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

inductive $\text{cycle} :: ('v, 'more) \text{ graph-scheme} \Rightarrow 'v \text{ path} \Rightarrow \text{bool}$
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.

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

inductive-simps *cycle-Nil* [*simp*]: *cycle G Nil*

abbreviation *cycles* :: ('v, 'more) graph-scheme \Rightarrow 'v path set
where *cycles G* \equiv *Collect (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* = *zip p (rotate1 p)*

lemma *cycle-edges-not-Nil*: *cycle G p* \Longrightarrow *cycle-edges p* \neq []
<proof>

lemma *distinct-cycle-edges*:
 cycle G p \Longrightarrow *distinct (cycle-edges p)*
<proof>

lemma *cycle-enter-leave-same*:
 assumes *cycle G p*
 shows *card (set [(x', y) \leftarrow cycle-edges p. x' = x])* = *card (set [(x', y) \leftarrow 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 *set (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* \Longrightarrow *e* \in *support-flow f*

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

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

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

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

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

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

lemma *d-OUT-0 [simp]*: $d\text{-OUT } (\lambda-. 0) x = 0$
 ⟨proof⟩

lemma *d-IN-0 [simp]*: $d\text{-IN } (\lambda-. 0) x = 0$
 ⟨proof⟩

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

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

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

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

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

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

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 $d-IN (\lambda e. SUP n. f n e) y = (SUP n. d-IN (f n) y)$
 $\langle proof \rangle$

lemma $d-OUT-diff$:
assumes $\bigwedge y. g (x, y) \leq f (x, y) \ d-OUT g x \neq \top$
shows $d-OUT (\lambda e. f e - g e) x = d-OUT f x - d-OUT g x$
 $\langle proof \rangle$

lemma $d-IN-diff$:
assumes $\bigwedge x. g (x, y) \leq f (x, y) \ d-IN g y \neq \top$
shows $d-IN (\lambda e. f e - g e) y = d-IN f y - d-IN g y$
 $\langle proof \rangle$

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

lemma $d-OUT-alt-def2: d-OUT g x = (\sum^{+}_{y \in \{y. (x, y) \in support-flow g\}. g (x, y))$
and $d-IN-alt-def2: d-IN g y = (\sum^{+}_{x \in \{x. (x, y) \in support-flow g\}. g (x, y))$
 $\langle proof \rangle$

definition $d-diff :: ('v edge \Rightarrow ennreal) \Rightarrow 'v \Rightarrow ennreal$
where $d-diff g x = d-OUT g x - d-IN g x$

abbreviation $KIR :: ('v edge \Rightarrow ennreal) \Rightarrow 'v \Rightarrow bool$
where $KIR f x \equiv d-OUT f x = d-IN f x$

inductive-set $SINK :: ('v edge \Rightarrow ennreal) \Rightarrow 'v set$
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 $SINK g \subseteq SINK f$
 $\langle proof \rangle$

lemma $SINK-mono'$: $f \leq g \implies SINK g \subseteq SINK f$
 $\langle proof \rangle$

lemma $support-flow-Sup$: $support-flow (Sup Y) = (\bigcup_{f \in Y. support-flow f)$
 $\langle proof \rangle$

lemma
assumes $chain: Complete-Partial-Order.chain (\leq) Y$

and $Y: Y \neq \{\}$
and *countable*: *countable* (*support-flow* (*Sup* Y))
shows *d-OUT-Sup*: $d-OUT$ (*Sup* Y) $x = (SUP f \in Y. d-OUT f x)$ (**is** *?OUT* x **is** *?lhs1* $x = ?rhs1 x$)
and *d-IN-Sup*: $d-IN$ (*Sup* Y) $y = (SUP f \in Y. d-IN f y)$ (**is** *?IN* **is** *?lhs2* $= ?rhs2$)
and *SINK-Sup*: $SINK$ (*Sup* Y) $= (\bigcap f \in Y. SINK f)$ (**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*: $d-OUT f x \neq top \implies d-OUT$ (*Inf* Y) $x = (INF g \in Y. d-OUT g x)$ (**is** $- \implies ?OUT$ **is** $- \implies ?lhs1 = ?rhs1$)
and *d-IN-Inf*: $d-IN f x \neq top \implies d-IN$ (*Inf* Y) $x = (INF g \in Y. d-IN g x)$ (**is** $- \implies ?IN$ **is** $- \implies ?lhs2 = ?rhs2$)
<proof>

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

for Δ (**structure**) **and** f

where

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

lemma *flowD-capacity*: $flow \Delta f \implies f e \leq capacity \Delta e$
<proof>

lemma *flowD-KIR*: $\llbracket flow \Delta f; x \neq source \Delta; x \neq sink \Delta \rrbracket \implies KIR f x$
<proof>

lemma *flowD-capacity-OUT*: $flow \Delta f \implies d-OUT f x \leq d-OUT (capacity \Delta) x$
<proof>

lemma *flowD-capacity-IN*: $flow \Delta f \implies d-IN f x \leq d-IN (capacity \Delta) x$
<proof>

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

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

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*: $\llbracket source \Delta \in S; sink \Delta \notin S \rrbracket \implies cut \Delta S$

inductive *orthogonal* :: ('v, 'more) network-scheme \Rightarrow 'v flow \Rightarrow 'v cut \Rightarrow bool
for $\Delta f S$

where

$\llbracket \bigwedge x y. \llbracket \text{edge } \Delta x y; x \in S; y \notin S \rrbracket \Longrightarrow f(x, y) = \text{capacity } \Delta(x, y);$
 $\bigwedge x y. \llbracket \text{edge } \Delta x y; x \notin S; y \in S \rrbracket \Longrightarrow f(x, y) = 0 \rrbracket$
 $\Longrightarrow \text{orthogonal } \Delta f S$

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

begin

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

lemma *countable-V* [*simp*]: *countable 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*: $(\bigwedge z. y \neq \text{Edge } x z) \Longrightarrow \text{split } f$ (*Vertex* x , y) = 0
 \langle *proof* \rangle

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

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

lemma *split-Edge2-eq-0I*: $(\bigwedge z. y \neq \text{Vertex } x) \Longrightarrow \text{split } f$ (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 $\Delta'' = \text{Vertex } (\text{sink } \Delta)$
 \langle *proof* \rangle

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

Vertex y) ' **E**
<proof>

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

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

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

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

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

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

lemma *d-OUT-split-Edge* [simp]: *d-OUT* (*split f*) (*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* Δ f
 shows *flow* Δ'' (*split f*)
<proof>

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

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

lemma *flow-collect* [simp]:
 assumes f : *flow* Δ'' f
 shows *flow* Δ (*collect f*)

<proof>

lemma *value-collect*: $\text{flow } \Delta'' f \implies \text{value-flow } \Delta (\text{collect } f) = \text{value-flow } \Delta'' f$
<proof>

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*]: $\text{vertex } (\text{weight-update } f \Gamma) = \text{vertex } \Gamma$
<proof>

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

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

where

current:

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

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

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

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

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

lemma *currentD-OUT*: $\llbracket \text{current } \Gamma f; b \in B \Gamma \rrbracket \implies d\text{-OUT } f b = 0$

<proof>

lemma *currentD-outside*: $\llbracket \text{current } \Gamma f; \neg \text{edge } \Gamma x y \rrbracket \implies f(x, y) = 0$
<proof>

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

lemma *currentD-OUT-eq-0*:
 assumes *current* Γf
 shows $d\text{-OUT } f x = 0 \iff (\forall y. f(x, y) = 0)$
<proof>

lemma *currentD-IN-eq-0*:
 assumes *current* Γf
 shows $d\text{-IN } f x = 0 \iff (\forall y. f(y, x) = 0)$
<proof>

lemma *current-support-flow*:
 fixes Γ (**structure**)
 assumes *current* Γf
 shows $\text{support-flow } f \subseteq \mathbf{E}$
<proof>

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

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

lemma *currentD-weight-in*: $\text{current } \Gamma h \implies h(x, y) \leq \text{weight } \Gamma y$
<proof>

lemma *currentD-weight-out*: $\text{current } \Gamma h \implies h(x, y) \leq \text{weight } \Gamma x$
<proof>

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

lemma *current-weight-mono*:
 $\llbracket \text{current } \Gamma f; \text{edge } \Gamma = \text{edge } \Gamma'; A \Gamma = A \Gamma'; B \Gamma = B \Gamma'; \bigwedge x. \text{weight } \Gamma x \leq \text{weight } \Gamma' x \rrbracket$
 $\implies \text{current } \Gamma' f$
<proof>

abbreviation (*input*) *zero-current* :: 'v *current*

where *zero-current* $\equiv \lambda\cdot. 0$

lemma *SINK-0* [*simp*]: *SINK zero-current* = *UNIV*

<proof>

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

<proof>

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

for Γ (**structure**) **and** *f*

where

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

lemma *web-flowD-current*: *web-flow* $\Gamma f \Longrightarrow$ *current* Γf

<proof>

lemma *web-flowD-KIR*: $\llbracket \text{web-flow } \Gamma f; x \notin A \Gamma; x \notin B \Gamma \rrbracket \Longrightarrow \text{KIR } f x$

<proof>

6.1 Saturated and terminal vertices

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

for Γ *f*

where

A: $x \in A \Gamma \Longrightarrow x \in \text{SAT } \Gamma f$

| *IN*: $d\text{-IN } f x \geq \text{weight } \Gamma x \Longrightarrow x \in \text{SAT } \Gamma f$

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

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

<proof>

lemma *SAT-mono*:

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

shows $\text{SAT } \Gamma f \subseteq \text{SAT } \Gamma g$

<proof>

lemma *SAT-Sup-upper*: $f \in Y \Longrightarrow \text{SAT } \Gamma f \subseteq \text{SAT } \Gamma (\text{Sup } Y)$

<proof>

lemma *currentD-SAT*:

assumes *current* Γf

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

<proof>

abbreviation *terminal* :: ('v, 'more) *web-scheme* \Rightarrow 'v *current* \Rightarrow 'v *set* (*TER*_l)

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*:

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

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?]:

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

<proof>

lemma *separatingD*:

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

<proof>

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

<proof>

lemma *separating-weakening*:

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

<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?

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

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*:

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

<proof>

lemma *essentialE* [elim?, consumes 1, case-names *essential*, cases *pred: essential*]:

$\bigwedge B. \llbracket \text{essential } G B S x; \bigwedge p y. \llbracket \text{path } G x p y; y \in B; \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \rrbracket \implies z = x \vee z \notin S \rrbracket \implies \text{thesis} \rrbracket \implies \text{thesis}$
 $\langle \text{proof} \rangle$

lemma *essentialI* [*intro?*]:

$\bigwedge B. \llbracket \text{path } G x p y; y \in B; \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \rrbracket \implies z = x \vee z \notin S \rrbracket \implies \text{essential } G B S x$
 $\langle \text{proof} \rangle$

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

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

lemma \mathcal{E} -E [*elim?*, *consumes 1*, *case-names* \mathcal{E} , *cases set*: *essential-web*]:

fixes Γ (**structure**)

assumes $x \in \mathcal{E} S$

obtains $p y$ **where** $\text{path } \Gamma x p y y \in B \Gamma \bigwedge z. \llbracket x \neq y; z \in \text{set } p \rrbracket \implies z = x \vee z \notin S$

$\langle \text{proof} \rangle$

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

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)

$\langle \text{proof} \rangle$

definition *roofed-gen* :: ($'v$, $'more$) *graph-scheme* $\Rightarrow 'v \text{ set} \Rightarrow 'v \text{ set} \Rightarrow 'v \text{ set}$

where *roofed-def*: $\bigwedge B. \text{roofed-gen } G B S = \{x. \forall p. \forall y \in B. \text{path } G x p y \longrightarrow (\exists z \in \text{set } p. z \in S) \vee x \in S\}$

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

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

abbreviation *roofed-network* :: ($'v$, $'more$) *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*: $\wedge B. S \subseteq \text{roofed-gen } G B S$
 $\langle \text{proof} \rangle$

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

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

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

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

lemma *separating-RF-A*:
fixes $A B$
assumes *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'*: $\wedge B. \llbracket x \in \text{roofed-gen } G B S; S \subseteq \text{roofed-gen } G B S' \rrbracket \implies x \in \text{roofed-gen } G B S'$
 $\langle \text{proof} \rangle$

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

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** $RF (\mathcal{E} S) = RF S$

$\langle proof \rangle$

lemma *essentialE-RF*:

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

lemma *E-E-RF*:

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

lemma *in-roofed-essentialD*:

fixes Γ (**structure**)
assumes *RF*: $x \in RF S$
and *ess*: *essential* $\Gamma (B \Gamma) S x$
shows $x \in S$
 $\langle proof \rangle$

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

definition *roofed-circ* :: $(v, 'more)$ *web-scheme* $\implies v$ *set* $\implies v$ *set* (RF°_1)
where *roofed-circ* $\Gamma S = \text{roofed } \Gamma S - \mathcal{E}_\Gamma S$

lemma *roofed-circI*: **fixes** Γ (**structure**) **shows**

$\llbracket x \in RF T; x \in T \implies \neg \text{essential } \Gamma (B \Gamma) T x \rrbracket \implies x \in RF^\circ T$
 $\langle proof \rangle$

lemma *roofed-circE*:

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

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

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

lemma *essential-RF*: **fixes** B

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

<proof>

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

lemma essential- \mathcal{E} : fixes Γ (structure) shows essential $\Gamma (B \Gamma) (\mathcal{E} S) = \text{essential}$
 $\Gamma (B \Gamma) S$
<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:
[[separating $\Gamma (TER f)$;
 $\bigwedge x. x \notin RF (TER f) \implies d\text{-OUT } f x = 0$]]
 \implies wave Γf

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: [[wave Γf ; $x \notin RF_\Gamma (TER_\Gamma f)$] \implies $d\text{-OUT } f x = 0$
<proof>

lemma wave-A-in-RF: fixes Γ (structure)
shows [[wave Γf ; $x \in A \Gamma$] \implies $x \in RF (TER f)$
<proof>

lemma wave-not-RF-IN-zero:
fixes Γ (structure)
assumes f : current Γf
and w : wave Γf
and x : $x \notin RF (TER f)$
shows $d\text{-IN } f x = 0$
<proof>

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* ($\text{Sup } Y$))
shows *current* Γ ($\text{Sup } Y$)
 $\langle \text{proof} \rangle$

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* ($\text{Sup } Y$))
shows *wave* Γ ($\text{Sup } Y$)
 $\langle \text{proof} \rangle$

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

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

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

6.4 Hindrances and looseness

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

where

hindrance-by:

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

$a \Vdash \text{hindrance-by } \Gamma f \varepsilon$

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

where

hindrance :

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

inductive $\text{hindered} :: ('v, 'more) \text{ web-scheme} \Rightarrow \text{bool}$

for Γ (**structure**)

where hindered : $\llbracket \text{hindrance } \Gamma f; \text{current } \Gamma f; \text{wave } \Gamma f \rrbracket \Longrightarrow \text{hindered } \Gamma$

inductive $\text{hindered-by} :: ('v, 'more) \text{ web-scheme} \Rightarrow \text{ennreal} \Rightarrow \text{bool}$

for Γ (**structure**) and ε

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

lemma $\text{hindrance-into-hindrance-by}$:

assumes $\text{hindrance } \Gamma f$

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

$\langle \text{proof} \rangle$

lemma $\text{hindrance-by-into-hindrance}$: $\text{hindrance-by } \Gamma f \varepsilon \Longrightarrow \text{hindrance } \Gamma f$

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

lemma $\text{hindered-into-hindered-by}$: $\text{hindered } \Gamma \Longrightarrow \exists \varepsilon > 0. \text{hindered-by } \Gamma \varepsilon$

$\langle \text{proof} \rangle$

lemma $\text{hindered-by-into-hindered}$: $\text{hindered-by } \Gamma \varepsilon \Longrightarrow \text{hindered } \Gamma$

$\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

inductive $\text{loose} :: ('v, 'more) \text{ web-scheme} \Rightarrow \text{bool}$

for Γ

where

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

$\Longrightarrow \text{loose } \Gamma$

lemma looseD-hindrance : $\text{loose } \Gamma \Longrightarrow \neg \text{hindrance } \Gamma \text{zero-current}$

$\langle \text{proof} \rangle$

lemma looseD-wave :

$\llbracket \text{loose } \Gamma; \text{current } \Gamma f; \text{wave } \Gamma f \rrbracket \implies f = \text{zero-current}$
 $\langle \text{proof} \rangle$

lemma *loose-unhindered*:

fixes Γ (**structure**)
assumes *loose* Γ
shows \neg *hindered* Γ

$\langle \text{proof} \rangle$

context

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

begin

private lemma *essential-eq*: *essential* $\Gamma = \text{essential } \Gamma'$

$\langle \text{proof} \rangle$ **lemma** *TER-eq*: $\text{TER}_\Gamma f = \text{TER}_{\Gamma'} f$

$\langle \text{proof} \rangle$ **lemma** *separating-eq*: *separating-gen* $\Gamma = \text{separating-gen } \Gamma'$

$\langle \text{proof} \rangle$ **lemma** *roofed-eq*: $\bigwedge B. \text{roofed-gen } \Gamma B S = \text{roofed-gen } \Gamma' B S$

$\langle \text{proof} \rangle$

lemma *wave-eq-web*: — Observation 4.6

wave $\Gamma f \longleftrightarrow \text{wave } \Gamma' f$

$\langle \text{proof} \rangle$

lemma *current-mono-web*: *current* $\Gamma' f \implies \text{current } \Gamma f$

$\langle \text{proof} \rangle$

lemma *hindrance-mono-web*: *hindrance* $\Gamma' f \implies \text{hindrance } \Gamma f$

$\langle \text{proof} \rangle$

lemma *hindered-mono-web*: *hindered* $\Gamma' \implies \text{hindered } \Gamma$

$\langle \text{proof} \rangle$

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; $S \subseteq \text{SAT } \Gamma f$ is not enough.

With the original definition of orthogonal current, the reduction from networks 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 $\text{TER } \text{zero-current} = \{(s,$

$x\}$, 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*:

$\llbracket \bigwedge x. \llbracket x \in S; x \notin A \Gamma \rrbracket \Longrightarrow \text{weight } \Gamma x \leq d\text{-IN } f x;$
 $\bigwedge x. \llbracket x \in S; x \in A \Gamma; x \notin B \Gamma \rrbracket \Longrightarrow d\text{-OUT } f x = \text{weight } \Gamma x;$
 $\bigwedge u v. \llbracket v \in RF S; u \notin RF^\circ S \rrbracket \Longrightarrow f(u, v) = 0 \rrbracket$
 \Longrightarrow *orthogonal-current* $\Gamma f S$

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

<proof>

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

<proof>

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

<proof>

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

for Γf

where — Omit the condition *web-flow*

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

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

<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

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

\Longrightarrow *trimming* g

lemma *trimming* g
shows *trimmingD-current*: *current* Γg
and *trimmingD-wave*: *wave* Γg
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*: $\mathcal{E} (TER g) - A \Gamma = \mathcal{E} (TER f) - A \Gamma$
 $\langle proof \rangle$

lemma *ex-trimming*: — Lemma 4.8
assumes f : *current* Γf
and w : *wave* Γf
and *countable*: *countable* \mathbf{E}
and *weight-finite*: $\bigwedge x. weight \Gamma x \neq \top$
shows $\exists g. trimming g$
 $\langle proof \rangle$

end

lemma *trimming-E*:
fixes Γ (**structure**)
assumes w : *wave* Γf **and** *trimming*: *trimming* $\Gamma f g$
shows $\mathcal{E} (TER f) = \mathcal{E} (TER g)$
 $\langle proof \rangle$

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 $\Gamma f =$
 $(edge = \lambda x y. edge \Gamma x y \wedge x \notin roofed-circ \Gamma (TER_\Gamma f) \wedge y \notin roofed \Gamma (TER_\Gamma f)),$
 $weight = \lambda x. if x \in RF^\circ_\Gamma (TER_\Gamma f) \vee x \in TER_\Gamma f \cap B \Gamma then 0 else weight \Gamma x,$
 $A = \mathcal{E}_\Gamma (TER_\Gamma f) - (B \Gamma - A \Gamma),$
 $B = B \Gamma,$
 $\dots = web.more \Gamma)$

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 Γ f) = *web.more* Γ
 <proof>

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

lemma *path-quotient-web*:
fixes Γ (**structure**)
assumes *path* Γ 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 Γ f) x p y
 <proof>

definition *restrict-current* :: ('v, 'more) *web-scheme* \Rightarrow 'v *current* \Rightarrow 'v *current* \Rightarrow
 'v *current*
where *restrict-current* Γ 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 Γ $f \equiv$ *restrict-current* Γ 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* Γ g

and $x: x \notin RF (TER f)$
shows $d-IN (g \upharpoonright \Gamma / f) x = d-IN g x$
 $\langle proof \rangle$

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

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

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

lemma *SAT-restrict-current*:
fixes Γ (**structure**)
assumes $f: current \Gamma f$
and $g: current \Gamma g$
shows $SAT (quotient-web \Gamma f) (g \upharpoonright \Gamma / f) = RF (TER f) \cup (SAT \Gamma g - A \Gamma)$
(is $SAT \ ?\Gamma \ ?g = \ ?rhs$
 $\langle proof \rangle$

lemma *current-restrict-current*:
fixes Γ (**structure**)
assumes $w: wave \Gamma f$
and $g: current \Gamma g$
shows $current (quotient-web \Gamma f) (g \upharpoonright \Gamma / f) (is \ current \ ?\Gamma \ ?g)$
 $\langle proof \rangle$

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

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

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* $f g e = f e + g e$
 ⟨*proof*⟩

lemma *plus-zero-current* [*simp*]: *plus-current* $f \text{ zero-current} = f$
 ⟨*proof*⟩

lemma *support-flow-plus-current*: *support-flow* (*plus-current* $f g$) \subseteq *support-flow* f
 \cup *support-flow* g
 ⟨*proof*⟩

context

fixes $\Gamma :: ('v, 'more) \text{ web-scheme (structure) and } f g$
assumes $f: \text{current } \Gamma f$
and $w: \text{wave } \Gamma f$
and $g: \text{current (quotient-web } \Gamma f) g$

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* $?g - = -$)
 ⟨*proof*⟩

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* $?g - = -$)
 ⟨*proof*⟩

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** $- \in TER ?g$)

⟨*proof*⟩

lemma *current-plus-current*: *current* $\Gamma (plus-current f g)$ (**is** *current* $- ?g$)
 ⟨*proof*⟩

context

assumes $w': \text{wave (quotient-web } \Gamma f) g$

begin

lemma *separating-TER-plus-current*:

assumes $x: x \in RF (TER f)$ **and** $y: y \in B \Gamma$ **and** $p: \text{path } \Gamma x p y$
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*: $\bigwedge x. \text{weight } \Gamma x \neq \top$
and *f*: *current* Γf
and *w*: *wave* Γf
and *maximal*: $\bigwedge w. \llbracket \text{current } \Gamma w; \text{wave } \Gamma w; f \leq w \rrbracket \implies f = w$
shows *loose* (*quotient-web* Γf) (**is** *loose* ? Γ)
(*proof*)

lemma *quotient-web-trimming*:

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

6.8 Well-formed webs

locale *web* =

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

lemma *web-weight-update*:

assumes $\bigwedge x. \neg \text{vertex } \Gamma x \implies w x = 0$
and $\bigwedge x. w x \neq \top$
shows *web* ($\Gamma(\text{weight} := w)$)
(*proof*)

lemma *currentI* [*intro?*]:

assumes $\bigwedge x. d\text{-OUT } f x \leq \text{weight } \Gamma x$
and $\bigwedge x. d\text{-IN } f x \leq \text{weight } \Gamma x$
and *OUT-IN*: $\bigwedge x. \llbracket x \notin A \Gamma; x \notin B \Gamma \rrbracket \implies d\text{-OUT } f x \leq d\text{-IN } f x$
and *outside*: $\bigwedge e. e \notin \mathbf{E} \implies f e = 0$
shows *current* Γf
(*proof*)

lemma *currentD-finite-IN*:

assumes *f*: *current* Γf
shows *d-IN* $f x \neq \top$

<proof>

lemma *currentD-finite-OUT*:

assumes *f*: *current* Γ *f*

shows *d-OUT* *f* *x* $\neq \top$

<proof>

lemma *currentD-finite*:

assumes *f*: *current* Γ *f*

shows *f* *e* $\neq \top$

<proof>

lemma *web-quotient-web*: *web* (*quotient-web* Γ *f*) (**is** *web* $? \Gamma$)

<proof>

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}

<proof>

lemma *countable-web-quotient-web*: *countable-web* (*quotient-web* Γ *f*) (**is** *countable-web* $? \Gamma$)

<proof>

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

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

edge ($\Gamma \ominus f$) = *edge* Γ

weight ($\Gamma \ominus f$) *x* = (*if* $x \in A \ \Gamma$ *then* *weight* Γ *x* - *d-OUT* *f* *x* *else* *weight* Γ *x* + *d-OUT* *f* *x* - *d-IN* *f* *x*)

A ($\Gamma \ominus f$) = $A \ \Gamma$

B ($\Gamma \ominus f$) = $B \ \Gamma$

$\mathbf{V}_{\Gamma \ominus f} = \mathbf{V}_{\Gamma}$

$\mathbf{E}_{\Gamma \ominus f} = \mathbf{E}_{\Gamma}$

web.more ($\Gamma \ominus f$) = *web.more* Γ

<proof>

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

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

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

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

6.10 Bipartite webs

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

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

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

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

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

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

sublocale *countable-web* ⟨proof⟩

lemma *currentD-OUT'*:
 assumes $f: current \Gamma f$
 and $x: x \notin A \Gamma$
 shows $d-OUT f x = 0$

<proof>

lemma *currentD-IN'*:
 assumes *f*: *current* Γ *f*
 and *x*: $x \notin B \Gamma$
 shows *d-IN* $f x = 0$
<proof>

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* Γf
<proof>

lemma *wave-bipartiteI* [*intro?*]:
 assumes *sep*: *separating* Γ (*TER* *f*)
 and *f*: *current* Γf
 shows *wave* Γf
<proof>

lemma *web-flow-iff*: *web-flow* $\Gamma f \longleftrightarrow \text{current } \Gamma f$
<proof>

end

end

7 Reductions

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

7.1 From a web to a bipartite web

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

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

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

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

lemma *edge-bipartite-webI1*: $edge \Gamma u v \implies edge (bipartite-web-of \Gamma) (Inl u) (Inr v)$
 <proof>

lemma *edge-bipartite-webI2*:
 $\llbracket u \in \mathbf{V} \Gamma; u \notin A \Gamma; u \notin B \Gamma \rrbracket \implies edge (bipartite-web-of \Gamma) (Inl u) (Inr u)$
 <proof>

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

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

context *web begin*

lemma *vertex-bipartite-web [simp]*:
 $vertex (bipartite-web-of \Gamma) (Inl x) \longleftrightarrow vertex \Gamma x \wedge x \notin B \Gamma$
 $vertex (bipartite-web-of \Gamma) (Inr x) \longleftrightarrow vertex \Gamma x \wedge x \notin A \Gamma$
 <proof>

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

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

context
fixes $S :: ('v + 'v) set$
assumes *sep*: $separating (bipartite-web-of \Gamma) S$
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 : $x \in A \Gamma \vee \text{Inr } x \in S$

shows $(\exists z \in \text{set } p. z \in \text{separating-of-bipartite } S) \vee x \in \text{separating-of-bipartite } S$

<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 $f \text{ e } \neq \top$

<proof>

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

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

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

<proof>

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

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

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

<proof>

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

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

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

<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 Γf*
and *w*: *wave Γf*
and *wg*: *web-flow (quotient-web Γf) 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*: $\bigwedge f. \llbracket \text{current } \Gamma f; \text{wave } \Gamma f; \text{loose } (\text{quotient-web } \Gamma f) \rrbracket$
 $\implies \text{linkable } (\text{quotient-web } \Gamma f)$

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

end

7.3 From a network to a web

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

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

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

fixes Δ (**structure**) **shows**

$\text{edge } (\text{web-of-network } \Delta) e e' \longleftrightarrow e \in \mathbf{E} \wedge e' \in \mathbf{E} \wedge \text{snd } e = \text{fst } e'$

$\text{weight } (\text{web-of-network } \Delta) e = \text{capacity } \Delta e$

$A (\text{web-of-network } \Delta) = \{(\text{source } \Delta, x) | x. \text{edge } \Delta (\text{source } \Delta) x\}$

$B (\text{web-of-network } \Delta) = \{(x, \text{sink } \Delta) | x. \text{edge } \Delta x (\text{sink } \Delta)\}$

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

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

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

lemma *flow-flow-of-current*:

fixes Δ (**structure**) **and** Γ

defines [*simp*]: $\Gamma \equiv \text{web-of-network } \Delta$

assumes *fw*: $\text{web-flow } \Gamma f$

shows $\text{flow } \Delta (\text{flow-of-current } \Delta f)$ (**is flow** - ?*f*)

$\langle \text{proof} \rangle$

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

shows *cut* Δ (RF^N V)

<proof>

context

fixes Δ :: (*'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 *neg*: *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 *<proof>*

lemma *orthogonal-leave-RF*:

assumes *e*: *edge* Δ x y

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

and $y: y \notin (\text{cut-of-sep } S)$
shows $(x, y) \in S$
 $\langle \text{proof} \rangle$

lemma *orthogonal-flow-of-current*:

assumes *source-sink*: $\text{source } \Delta \neq \text{sink } \Delta$
and *sink-out*: $\bigwedge x. \neg \text{edge } \Delta (\text{sink } \Delta) x$
and *no-direct-edge*: $\neg \text{edge } \Delta (\text{source } \Delta) (\text{sink } \Delta)$ — Otherwise, A and B of the web would not be disjoint.
shows *orthogonal* Δ (*flow-of-current* Δf) (*cut-of-sep* S) (**is** *orthogonal* - $?f ?S$)
 $\langle \text{proof} \rangle$

end

end

7.4 Avoiding antiparallel edges and self-loops

context *antiparallel-edges* **begin**

abbreviation *cut'* :: 'a vertex set \Rightarrow 'a set **where** $\text{cut}' S \equiv \text{Vertex} - ' S$

lemma *cut-cut'*: $\text{cut } \Delta'' S \Longrightarrow \text{cut } \Delta (\text{cut}' S)$
 $\langle \text{proof} \rangle$

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

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

interpretation Δ'' : *countable-network* Δ'' $\langle \text{proof} \rangle$

lemma *d-IN-Edge*:

assumes f : *flow* $\Delta'' f$
shows *d-IN* f (*Edge* $x y$) = f (*Vertex* x , *Edge* $x y$)
 $\langle \text{proof} \rangle$

lemma *d-OUT-Edge*:

assumes f : *flow* $\Delta'' f$
shows *d-OUT* f (*Edge* $x y$) = f (*Edge* $x y$, *Vertex* y)
 $\langle \text{proof} \rangle$

lemma *orthogonal-cut'*:

assumes *ortho*: *orthogonal* $\Delta'' f S$
and f : *flow* $\Delta'' f$
shows *orthogonal* Δ (*collect* f) (*cut'* S)
 $\langle \text{proof} \rangle$

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*: $\bigwedge y. \neg \text{edge } \Delta (\text{sink } \Delta) y$
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 *countable-web* (*web-of-network* Δ) (**is** *countable-web* ? Γ)
(*proof*)

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

assumes *ex-orthogonal-current*: $\exists f S. \text{web-flow } (\text{web-of-network } \Delta) f \wedge \text{separating } (\text{web-of-network } \Delta) S \wedge \text{orthogonal-current } (\text{web-of-network } \Delta) f S$
and *source-in*: $\bigwedge x. \neg \text{edge } \Delta x$ (*source* Δ)
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*)

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

definition $\Delta''' :: 'v \text{ network where } \Delta''' =$

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

lemma Δ''' -sel [*simp*]:

edge $\Delta''' x y \longleftrightarrow \text{edge } \Delta x y \wedge \text{capacity } \Delta (x, y) > 0 \wedge y \neq \text{source } \Delta \wedge x \neq \text{sink } \Delta$
capacity $\Delta''' (x, y) = (\text{if } x = \text{sink } \Delta \vee y = \text{source } \Delta \text{ then } 0 \text{ else } \text{capacity } \Delta (x, y))$
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 $\Delta f S$*
 \langle *proof* \rangle

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 Γ)*
 \langle *proof* \rangle

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

end

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

lemma *One-le-of-nat-ennreal: (1 :: ennreal) \leq of-nat $x \iff 1 \leq x$*
 \langle *proof* \rangle

locale *bounded-countable-bipartite-web = countable-bipartite-web Γ*
for *Γ :: ('v, 'more) web-scheme (structure)*
 $+$
assumes *bounded-B: $x \in A \Gamma \implies (\sum^+ y \in \mathbf{E} \text{ `` } \{x\}. \text{weight } \Gamma y) < \top$*
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*: $\llbracket x \in \mathbf{V}; x \neq \text{source } \Delta \rrbracket \implies d\text{-OUT } (\text{capacity } \Delta) x < \top$

context *antiparallel-edges* **begin**

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

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* $?T$)
 $\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$ **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 $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$
 $\langle \text{proof} \rangle$

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

$\langle \text{proof} \rangle$

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

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

$\langle \text{proof} \rangle$

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 $f(a, b) = (\text{if } f(a, b) > f(b, a) \text{ then } f(a, b) - f(b, a) \text{ else } 0)$

<proof>

lemma *value-flow-cleanup*:

assumes [*simp*]: $\bigwedge x. f(x, \text{source } \Delta) = 0$

shows *value-flow* Δ (*cleanup* f) = *value-flow* Δ f

<proof>

lemma *KIR-cleanup*:

assumes *KIR*: *KIR* f x

and *finite-IN*: *d-IN* f $x \neq \top$

shows *KIR* (*cleanup* f) x

<proof>

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 $(x, \text{source } \Delta) \notin \text{set } (\text{cycle-edges } p)$

<proof>

lemma *source-out-not-cycle*:

cycle Δ $p \implies (\text{source } \Delta, x) \notin \text{set } (\text{cycle-edges } p)$

<proof>

lemma *flowD-source-IN*:

assumes *flow* Δ f

shows *d-IN* f (*source* Δ) = 0

<proof>

lemma *flowD-finite-IN*:

assumes f : *flow* Δ f **and** x : $x \neq \text{sink } \Delta$

shows *d-IN* f $x \neq \text{top}$

<proof>

lemma *flowD-finite-OUT*:

assumes *flow* Δ $f\ x \neq \text{source } \Delta$ $x \neq \text{sink } \Delta$

shows *d-OUT* $f\ x \neq \top$

<proof>

end

locale *flow-network* = *flow-attainability*

+

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

assumes $g: \text{flow } \Delta\ g$

and *g-finite*: *value-flow* $\Delta\ g \neq \top$

and *nontrivial*: $\mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\} \neq \{\}$

begin

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

<proof>

lemma *g-loop [simp]*: $g\ (x, x) = 0$

<proof>

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

<proof>

lemma *finite-OUT-g*:

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

shows *d-OUT* $g\ x \neq \text{top}$

<proof>

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

<proof>

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

<proof>

definition *enum-v* :: $\text{nat} \Rightarrow 'v$

where *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*: $\text{range } \text{enum-v} \subseteq \mathbf{V} - \{\text{source } \Delta, \text{sink } \Delta\}$

<proof>

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* :: nat \Rightarrow 'v edge \Rightarrow ennreal
where
h-plus 0 (x, y) = (if x = source Δ then g (x, y) else 0)
| *h-plus* (Suc i) (x, y) =
(if enum-v (Suc i) = x \wedge d-OUT (h-plus i) x < d-IN (h-plus i) x then
let total = d-IN (h-plus i) x - d-OUT (h-plus i) x;
share = g (x, y) - h-plus i (x, y);
shares = d-OUT g x - d-OUT (h-plus i) x
in h-plus i (x, y) + share * total / shares
else h-plus i (x, y))

lemma *h-plus-le-g*: h-plus i e \leq g e
<proof>

lemma *h-plus-outside*: e \notin **E** \implies h-plus i e = 0
<proof>

lemma *h-plus-not-infty [simp]*: h-plus i e \neq top
<proof>

lemma *h-plus-mono*: h-plus i e \leq h-plus (Suc i) e
<proof>

lemma *h-plus-mono'*: i \leq j \implies h-plus i e \leq h-plus j e
<proof>

lemma *d-OUT-h-plus-not-infty'*: x \neq sink $\Delta \implies$ d-OUT (h-plus i) x \neq top
<proof>

lemma *h-plus-OUT-le-IN*:
assumes x \neq source Δ
shows d-OUT (h-plus i) x \leq d-IN (h-plus i) x
<proof>

lemma *h-plus-OUT-eq-IN*:
assumes enum: enum-v (Suc i) = x
shows d-OUT (h-plus (Suc i)) x = d-IN (h-plus i) x
<proof>

lemma *h-plus-source-in [simp]*: h-plus i (x, source Δ) = 0
<proof>

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

lemma *d-OUT-h-plus-not-infty [simp]*: d-OUT (h-plus i) x \neq top
<proof>

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

lemma $cycle\text{-}enum\text{-}cycle [simp]: cycles\ \Delta \neq \{\}\ \Longrightarrow\ cycle\ \Delta (enum\text{-}cycle\ n)$
 $\langle proof \rangle$

context

fixes $h' :: 'v\ flow$
assumes $finite\text{-}h': h'\ e \neq top$

begin

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

where

$h\text{-}minus\text{-}aux\ 0\ e = 0$
 $| h\text{-}minus\text{-}aux\ (Suc\ j)\ e =$
 $(if\ e \in set\ (cycle\text{-}edges\ (enum\text{-}cycle\ j))\ then$
 $h\text{-}minus\text{-}aux\ j\ e + Min\ \{h'\ e' - h\text{-}minus\text{-}aux\ j\ e' \mid e' \in set\ (cycle\text{-}edges$
 $(enum\text{-}cycle\ j))\}$
 $else\ h\text{-}minus\text{-}aux\ j\ e)$

lemma $h\text{-}minus\text{-}aux\ le\ h': h\text{-}minus\text{-}aux\ j\ e \leq h'\ e$
 $\langle proof \rangle$

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

lemma $h\text{-}minus\text{-}aux\ mono: h\text{-}minus\text{-}aux\ j\ e \leq h\text{-}minus\text{-}aux\ (Suc\ j)\ e$
 $\langle proof \rangle$

lemma $d\text{-}OUT\text{-}h\text{-}minus\text{-}aux:$

assumes $cycles\ \Delta \neq \{\}$
shows $d\text{-}OUT\ (h\text{-}minus\text{-}aux\ j)\ x = d\text{-}IN\ (h\text{-}minus\text{-}aux\ j)\ x$
 $\langle proof \rangle$

lemma $h\text{-}minus\text{-}aux\ source:$

assumes $cycles\ \Delta \neq \{\}$
shows $h\text{-}minus\text{-}aux\ j\ (source\ \Delta, y) = 0$
 $\langle proof \rangle$

lemma $h\text{-}minus\text{-}aux\ cycle:$

fixes j **defines** $C \equiv enum\text{-}cycle\ j$
assumes $cycles\ \Delta \neq \{\}$
shows $\exists e \in set\ (cycle\text{-}edges\ C). h\text{-}minus\text{-}aux\ (Suc\ j)\ e = h'\ e$
 $\langle proof \rangle$

end

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

where

$h\text{-minus } 0 \ e = 0$
 $| \ h\text{-minus } (Suc \ i) \ e = h\text{-minus } i \ e + (SUP \ j. \ h\text{-minus-aux } (\lambda e'. \ h\text{-plus } (Suc \ i) \ e' - h\text{-minus } i \ e') \ j \ e)$

lemma *h-minus-le-h-plus*: $h\text{-minus } i \ e \leq h\text{-plus } i \ e$
 $\langle proof \rangle$

lemma *finite-h'*: $h\text{-plus } (Suc \ i) \ e - h\text{-minus } i \ e \neq top$
 $\langle proof \rangle$

lemma *h-minus-mono*: $h\text{-minus } i \ e \leq h\text{-minus } (Suc \ i) \ e$
 $\langle proof \rangle$

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

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

lemma *h-minus-source*:
assumes *cycles* $\Delta \neq \{\}$
shows $h\text{-minus } n \ (source \ \Delta, \ y) = 0$
 $\langle proof \rangle$

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

lemma *h-minus-OUT-finite [simp]*: $d\text{-OUT } (h\text{-minus } i) \ x \neq top$
 $\langle proof \rangle$

lemma *h-minus-cycle*:
assumes *cycle* $\Delta \ C$
shows $\exists e \in set \ (cycle\text{-edges } C). \ h\text{-minus } i \ e = h\text{-plus } i \ e$
 $\langle proof \rangle$

abbreviation *lim-h-plus* :: $'v \ edge \Rightarrow \ ennreal$
where $lim\text{-h-plus } e \equiv SUP \ n. \ h\text{-plus } n \ e$

abbreviation *lim-h-minus* :: $'v \ edge \Rightarrow \ ennreal$
where $lim\text{-h-minus } e \equiv SUP \ n. \ h\text{-minus } n \ e$

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

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

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

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

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

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

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

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 Δf*
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 $g = (\lambda(x, y). \text{if edge } G \ x \ y \ \text{then } f(x, y) + g(x, y) - g(y, x) \ \text{else } 0)$

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

$(f \oplus g)(x, y) = (\text{if edge } G \ x \ y \ \text{then } f(x, y) + g(x, y) - g(y, x) \ \text{else } 0)$
 <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: $d-IN \ g \ x \neq \text{top} \Longrightarrow d-OUT \ (f \oplus g) \ x = d-OUT \ f \ x + (\sum^+_{y \in UNIV}. g(x, y) * \text{indicator } \mathbf{E} \ (x, y)) - (\sum^+_{y. g(y, x) * \text{indicator } \mathbf{E} \ (x, y))$

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

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

(**is** $- \Longrightarrow ?IN$ **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 $d-IN \ (f \oplus g) \ x \leq d-IN \ f \ x + d-IN \ g \ x$

<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 Δ ($\lambda e. c * f e$) = $c * value$ -flow Δ f

<proof>

lemma *value-flow*:

assumes *f*: *flow* Δ *f*

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* Δ *f*

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* Δ *f*

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* Δ *f*

and *g*: *flow* Δ *g*

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*: *flow* Δ *f*

and *g*: *flow* Δ *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*)
 <proof>

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

theorem *ex-max-flow'*:

assumes *wf*: *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' -nonneg*[*simp*]: $0 \leq \alpha'$
shows $\exists f. \text{flow } \Delta f \wedge \text{value-flow } \Delta f = \alpha \wedge (\forall x. d\text{-IN } f x \leq \text{value-flow } \Delta f)$
 <proof>

theorem *ex-max-flow''*: — eliminate assumption of no antiparallel edges using locale *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** *nn*[*simp*]: $0 \leq \alpha'$
shows $\exists f. \text{flow } \Delta f \wedge \text{value-flow } \Delta f = \alpha \wedge (\forall x. d\text{-IN } f x \leq \text{value-flow } \Delta f)$
 <proof>

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

private datatype (*plugins del: transfer size*) *'v'* *node* = *SOURCE* | *Inner* (*inner*: *'v'*)

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

<proof> **lemma** *inj-on-Inner* [*simp*]: *inj-on* *Inner* *A*

<proof> **inductive** *edge'* :: *'v'* *node* \Rightarrow *'v'* *node* \Rightarrow *bool*

where

SOURCE: *edge'* *SOURCE* (*Inner* (*source* Δ))
 | *Inner*: *edge* Δ x $y \Longrightarrow$ *edge'* (*Inner* x) (*Inner* y)

private inductive-simps *edge'-simps* [*simp*]:

edge' *SOURCE* x
edge' (*Inner* y) x
edge' y *SOURCE*
edge' y (*Inner* x)

private fun *capacity'* :: 'v node flow

where

capacity' (*SOURCE*, *Inner* *x*) = (if *x* = source Δ then α else 0)
| *capacity'* (*Inner* *x*, *Inner* *y*) = *capacity* Δ (*x*, *y*)
| *capacity'* - = 0

private lemma *capacity'-source-in* [*simp*]: *capacity'* (*y*, *Inner* (source Δ)) = (if *y* = *SOURCE* then α else 0)

<proof> **definition** Δ' :: 'v node network

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

private lemma Δ' -sel [*simp*]:

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

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

assumes $\alpha \neq \top$
shows countable-network Δ'

<proof> **lemma** Δ' -flow-attainability:

assumes $\alpha \neq \top$
shows flow-attainability Δ'

<proof> **fun** *lift* :: 'v flow \Rightarrow 'v node flow

where

lift *f* (*SOURCE*, *Inner* *y*) = (if *y* = source Δ then value-flow Δ *f* else 0)
| *lift* *f* (*Inner* *x*, *Inner* *y*) = *f* (*x*, *y*)
| *lift* *f* - = 0

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

<proof> **lemma** *d-OUT-lift-SOURCE* [*simp*]: *d-OUT* (*lift* *f*) *SOURCE* = value-flow Δ *f* (**is** ?lhs = ?rhs)

<proof> **lemma** *d-IN-lift-Inner* [*simp*]:

assumes *x* \neq source Δ
shows *d-IN* (*lift* *f*) (*Inner* *x*) = *d-IN* *f* *x* (**is** ?lhs = ?rhs)

<proof> **lemma** *d-IN-lift-source* [*simp*]: *d-IN* (*lift* *f*) (*Inner* (source Δ)) = value-flow Δ *f* + *d-IN* *f* (source Δ) (**is** ?lhs = ?rhs)

<proof> **lemma** *flow-lift* [*simp*]:

assumes flow Δ *f*
shows flow Δ' (*lift* *f*)

<proof> **abbreviation** (*input*) *unlift* :: 'v node flow \Rightarrow 'v flow

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

private lemma *flow-unlift* [*simp*]:

assumes *f*: flow Δ' *f*

shows $flow \Delta (unlift f)$
 <proof> **lemma** *value-unlift*:
assumes $f: flow \Delta' f$
shows $value-flow \Delta (unlift f) = value-flow \Delta' f$
 <proof>

theorem *ex-max-flow*:
 $\exists f. flow \Delta f \wedge value-flow \Delta f = \alpha \wedge (\forall x. d-IN f x \leq value-flow \Delta f)$
 <proof>

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*: $SINK (plus-current f g) = SINK f \cap SINK g$
 <proof>

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

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*)
 <proof>

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*: $f e \leq (f \curvearrowright_{\Gamma} g) e$
 <proof>

lemma *current-plus-web*:
fixes Γ (**structure**)
shows $\llbracket \text{current } \Gamma f; \text{wave } \Gamma f; \text{current } \Gamma g \rrbracket \implies \text{current } \Gamma (f \frown g)$
 $\langle \text{proof} \rangle$

context
fixes $\Gamma :: ('v, 'more)$ *web-scheme* (**structure**)
and $f g :: 'v$ *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 $x: x \in \mathcal{E} (\text{TER } f \cup \text{TER } g)$
begin

qualified lemma *RF-f*: $x \notin \text{RF}^\circ (\text{TER } f)$
 $\langle \text{proof} \rangle$ **lemma** *RF-g*: $x \notin \text{RF}^\circ (\text{TER } g)$
 $\langle \text{proof} \rangle$

lemma *TER-plus-web-aux*:
assumes *SINK*: $x \in \text{SINK} (g \upharpoonright \Gamma / f)$ (**is** $- \in \text{SINK } ?g$)
shows $x \in \text{TER} (f \frown g)$
 $\langle \text{proof} \rangle$ **lemma** *SINK-TER-in''*:
assumes $\bigwedge x. x \notin \text{RF} (\text{TER } g) \implies d\text{-OUT } g x = 0$
shows $x \in \text{SINK } g$
 $\langle \text{proof} \rangle$

end

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

lemma *TER-plus-web''*:
assumes $\bigwedge x. x \notin \text{RF} (\text{TER } g) \implies d\text{-OUT } g x = 0$
shows $\mathcal{E} (\text{TER } f \cup \text{TER } g) \subseteq \text{TER} (f \frown g)$
 $\langle \text{proof} \rangle$

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

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

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 $RF (TER (f \frown g)) = RF (TER f \cup TER g)$
 \langle *proof* \rangle

lemma *RF-TER-Sup*:
fixes Γ (**structure**)
assumes f : $\bigwedge f. f \in Y \implies$ *current* Γ f
and w : $\bigwedge f. f \in Y \implies$ *wave* Γ f
and Y : *Complete-Partial-Order.chain* (\leq) Y $Y \neq \{\}$ *countable* (*support-flow* $(Sup Y)$)
shows $RF (TER (Sup Y)) = RF (\bigcup_{f \in Y}. TER f)$
 \langle *proof* \rangle

10.2 Hindered webs with reduced weights

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

context
fixes $u :: 'v \Rightarrow$ *ennreal*
and ε
defines $\varepsilon \equiv (\int^+ y. u y \partial$ *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*: $x \in A \Gamma \implies u x = 0$
 \langle *proof* \rangle **lemma** *u-finite*: $u y \neq \top$
 \langle *proof* \rangle

lemma *hindered-reduce*: — Lemma 6.7
assumes u : $u \leq$ *weight* Γ
assumes *hindered-by*: *hindered-by* $(\Gamma \setminus (weight := weight \Gamma - u)) \varepsilon$ (**is hindered-by** $?\Gamma -$)
shows *hindered* Γ
 \langle *proof* \rangle

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* Γ g
and *ε -finite*: $\varepsilon \neq \top$
and *hindered*: *hindered-by* $(\Gamma \ominus g) \varepsilon$

shows *hindered* Γ
 \langle *proof* \rangle

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* Γ *x r* = $\Gamma(\text{weight} := \lambda y. \text{weight } \Gamma y - (\text{if } x = y \text{ then } r \text{ else } 0))$

lemma *reduce-weight-sel* [*simp*]:

edge (*reduce-weight* Γ *x r*) = *edge* Γ

A (*reduce-weight* Γ *x r*) = *A* Γ

B (*reduce-weight* Γ *x r*) = *B* Γ

vertex (*reduce-weight* Γ *x r*) = *vertex* Γ

weight (*reduce-weight* Γ *x r*) *y* = (*if* *x = y* *then* *weight* Γ *x - r* *else* *weight* Γ *y*)

web.more (*reduce-weight* Γ *x r*) = *web.more* Γ

\langle *proof* \rangle

lemma *essential-reduce-weight* [*simp*]: *essential* (*reduce-weight* Γ *x r*) = *essential* Γ

\langle *proof* \rangle

lemma *roofed-reduce-weight* [*simp*]: *roofed-gen* (*reduce-weight* Γ *x r*) = *roofed-gen* Γ

\langle *proof* \rangle

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*: $x \notin \text{range } \text{Inner} \iff x = \text{SOURCE} \vee x = \text{SINK}$

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

\langle *proof* \rangle

lemma *unhinder-bipartite*:

assumes *h*: $\bigwedge n. :: \text{nat. current } \Gamma (h n)$

and *SAT*: $\bigwedge n. (B \Gamma \cap \mathbf{V}) - \{b\} \subseteq \text{SAT } \Gamma (h n)$

and *b*: $b \in B \Gamma$

and *IN*: $(\text{SUP } n. d\text{-IN } (h n) b) = \text{weight } \Gamma b$

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 *proof* \rangle

end

lemma *countable-bipartite-web-reduce-weight*:

assumes *weight* $\Gamma x \geq w$

shows *countable-bipartite-web* (*reduce-weight* $\Gamma x w$)

<proof>

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 $\exists \varepsilon > 0. \varepsilon < \delta \wedge \neg$ *hindered* (*reduce-weight* $\Gamma b \varepsilon$)

<proof>

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* $\Gamma f \longleftrightarrow$ *current* Γf

<proof>

lemma *countable-bipartite-web-minus-web*:

assumes *f*: *current* Γf

shows *countable-bipartite-web* $(\Gamma \ominus f)$

<proof>

lemma *current-plus-current-minus*:

assumes *f*: *current* Γf

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* Γf
and w : *wave* Γf
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* Γf
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* Γf
and w : *wave* Γf
shows \neg *hindered* $(\Gamma \ominus f)$
 ⟨*proof*⟩

lemma *loose-minus-web*:

assumes *unhindered*: \neg *hindered* Γ
and f : *current* Γf
and w : *wave* Γf
and *maximal*: $\bigwedge w. \llbracket$ *current* Γw ; *wave* Γw ; $f \leq w$ $\rrbracket \implies f = w$
shows *loose* $(\Gamma \ominus f)$ (**is** *loose* $?f$)
 ⟨*proof*⟩

lemma *weight-minus-web*:

assumes f : *current* Γf
shows *weight* $(\Gamma \ominus f) x =$ (*if* $x \in A$ Γ *then* *weight* $\Gamma x - d$ -*OUT* $f x$ *else* *weight* $\Gamma x - d$ -*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* Γf
and g : *current* Γg
and le : $\bigwedge e. g e \leq f e$
shows *current* $(\Gamma \ominus g) (f - g)$
 ⟨*proof*⟩

lemma

assumes w : *wave* Γ f

and g : *current* Γ g

and le : $\bigwedge e. g\ e \leq f\ e$

shows *wave-minus*: *wave* $(\Gamma \ominus g)$ $(f - g)$

and *TER-minus*: $TER\ f \subseteq TER_{\Gamma \ominus g}\ (f - g)$

<proof>

lemma (**in** $-$) *essential-minus-web* [*simp*]: *essential* $(\Gamma \ominus f) = \textit{essential}\ \Gamma$

<proof>

lemma (**in** $-$) *RF-in-essential*: **fixes** B **shows** *essential* $\Gamma\ B\ S\ x \implies x \in \textit{roofed-gen}$

$\Gamma\ B\ S \longleftrightarrow x \in S$

<proof>

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* $(f((x, y) := k))\ x' = (\textit{if}\ x = x'\ \textit{then}\ \textit{d-OUT}\ f\ x - f\ (x, y) + k$
else *d-OUT* $f\ x')$

(**is** *?lhs* = *?rhs*)

<proof>

lemma *unhindered-saturate1*: — Lemma 6.10

assumes *unhindered*: \neg *hindered* Γ

and a : $a \in A\ \Gamma$

shows $\exists f. \textit{current}\ \Gamma\ f \wedge \textit{d-OUT}\ f\ a = \textit{weight}\ \Gamma\ a \wedge \neg \textit{hindered}\ (\Gamma \ominus f)$

<proof>

end

10.5 Linkability of unhindered bipartite webs

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

theorem *unhindered-linkable*:

assumes *unhindered*: \neg *hindered* Γ

shows *linkable* Γ

<proof>

end

context *countable-web* **begin**

theorem *loose-linkable*: — Theorem 6.2

assumes *loose* Γ

shows *linkable* Γ

<proof>

lemma *ex-orthogonal-current*: — Lemma 4.15
 $\exists f S. \text{web-flow } \Gamma f \wedge \text{separating } \Gamma S \wedge \text{orthogonal-current } \Gamma f S$
 ⟨proof⟩

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

⟨proof⟩ **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 $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

⟨proof⟩ **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 $\exists f S. \text{flow } \Delta f \wedge \text{cut } \Delta S \wedge \text{orthogonal } \Delta f S$

⟨proof⟩

theorem *max-flow-min-cut*:

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

⟨proof⟩

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 Δ (**structure**)
assumes *countable-E* [*simp*]: *countable* \mathbf{E}
and *source-neq-sink* [*simp*]: *source* $\Delta \neq$ *sink* Δ
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>

corollary *rel-pmf-distr-mono*: *rel-pmf* $R \text{ OO } \text{rel-pmf } S \leq \text{rel-pmf } (R \text{ OO } S)$
— 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>

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

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