Integer Equal Flows

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Abstract

The integer equal flow problem is an NP-hard network flow problem, in which all arcs in given sets $R_1, \ldots, R_\ell$ must carry equal flow. We show this problem is effectively inapproximable, even if the cardinality of each set $R_k$ is two. When $\ell$ is fixed, it is solvable in polynomial time.

Keywords Network optimization, equal flows, computational complexity, approximability.

1 Introduction

The *equal flow problem* was first studied by Sahni [16] as a generalization of the traditional network flow problem. Its setup is similar to a standard maximum flow problem: we are given a directed graph $G = (N, A)$ with capacities $u_a$ for all $a \in A$, and a designated source node $s$ and sink node $t$. In addition, we are also given sets $R_1, R_2, \ldots, R_\ell$ of mutually disjoint groups of arcs, with the requirement that all arcs in the same set must carry the same amount of flow. We wish to send the maximum amount of flow from $s$ to $t$ subject to these constraints. The special case where $\ell = 1$ is known as the *simple equal flow problem*. One can also define a *minimum cost flow* version, by assigning costs to each of the arcs and a set demand from $s$ to $t$.

Ahuja et al. [2] studied the minimum cost simple equal flow problem as a means of modeling a water resource system in Sardinia, Italy. They detailed several different methods of solving the problem, including a version of the network simplex algorithm and a parametric simplex method. More recently, Calvete [5] demonstrated a version of the network simplex algorithm for solving the general minimum cost equal flow problem.

The special case where all of the arc flows must be integral is known as the *integer equal flow problem*. Sahni [16] proved that the maximum flow version of this problem is NP-hard with a reduction from *Non-Tautology*. Later, Even, Itai, and Shamir [7] showed via a reduction from *Satisfiability* that the problem remains NP-hard even if the capacity of each arc is 1. Srinathan et al. [18] showed by a reduction from *Exact Cover by 3-Sets* that this problem also remains NP-hard if we further require that all arcs in a set $R_i$ must originate from the same node.

Ali, Kennington, and Shetty [3] examined a special case of the integer equal flow problem where each arc set $R_k$ has cardinality 2. We refer to this as the *paired integer equal flow problem*. They developed a heuristic for solving the problem using Lagrangian relaxation and decomposition techniques. Larsson and Liu [12] later proposed a different heuristic algorithm, also based on Lagrangean relaxation.

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The integer equal flow problem finds applications in several areas, including airline parts manufacturing [19] and crew scheduling [6, 17]. Feldman and Karger [8] showed how the optimal decoding of certain Turbo codes can be accomplished using an integer equal flow problem. Srinathan et al. [18] described a special case of the problem from supply chain management, where the flow on all arcs exiting a node other than the source is required to be the same. They gave an approximation algorithm for the maximum flow version of this problem, which has a performance guarantee that is proportional to the degree of the source node.

Other problems that may be modeled as special cases of the integer equal flow problem include balanced network flow problems (see [9]) and certain problems in constraint programming [4]. Parmar [14] described three variants of the integer equal flow problem arising in packet routing and network design, developing valid inequalities and branch-and-cut schemes. Glockner and Nemhauser [11] considered a dynamic network flow problem with random arc capacities that is also a special case of this problem.

For \( \alpha > 1 \), an \( \alpha \)-approximation algorithm for an optimization problem is a polynomial-time algorithm that for every instances outputs a solution whose value is within a factor of \( \alpha \) of that of an optimal solution.

In what follows, we address the approximability of the integer equal flow problem. We begin in Section 2 by presenting the natural LP formulation of the maximum equal flow problem, along with noting that the integrality gap can be very large. We then observe that the problem of determining whether a nontrivial feasible solution exists to the maximum integer equal flow problem is strongly NP-complete. This motivates our main result in Section 3, which is that no \( 2^{\Omega(1/\epsilon)} \)-approximation algorithm exists for the maximum integer equal flow problem for any fixed \( \epsilon > 0 \), even if a nontrivial flow is guaranteed to exist, unless \( P=NP \).

In Section 4 we extend this argument to show that this also holds for two related problems, the maximum paired integer equal flow problem and the uncapacitated minimum cost equal flow problem. For a special case where the number of sets that must have equal flow is fixed, we observe that this problem is solvable in polynomial time.

## 2 Problem Definition

An instance of the maximum equal flow problem is defined as follows. We are given a directed graph \( G = (N, A) \) with special nodes \( s \) and \( t \), and capacities \( u_a \in \mathbb{Z}_+ \) for all \( a \in A \). In addition, we are given mutually disjoint sets \( R_1, R_2, \ldots, R_\ell \subseteq A \) of arcs, such that all arcs in the same set must have the same flow. We wish to send the maximum amount of flow from \( s \) to \( t \) under these conditions. This problem can be formulated as:

\[
\begin{align*}
\text{max} \quad & v \\
\text{s.t.} \quad & \sum_{j: (s,j) \in A} x_{sj} - \sum_{j: (j,s) \in A} x_{js} = v \\
& \sum_{j: (i,j) \in A} x_{ij} - \sum_{j: (j,i) \in A} x_{ji} = 0 \quad \text{for all } i \in N \setminus \{s,t\}, \\
& x_{i_1j_1} = x_{i_2j_2} \quad \text{for every pair } (i_1,j_1), (i_2,j_2) \in R_k, \ k = 1, \ldots, \ell, \\
& 0 \leq x_{ij} \leq u_{ij} \quad \text{for all } (i,j) \in A.
\end{align*}
\]

The maximum integer equal flow problem is the same as above, except we constrain \( x_{ij} \in \mathbb{Z} \) for all arcs \((i,j)\). This is also known as the integral flow with homologous arcs problem [10].

The integrality gap between optimal LP and IP solutions can be very large, even when the cardinality of each homologous set is 2, as in the example depicted in Figure 1. Here the homologous arc sets are \( \{(s, v_{i+1}), (v_i, t_1)\} \) for \( i = 1, \ldots, r-1 \), and \( \{(s, v_1), (v_r, t_1)\} \). The number on each arc represents its capacity. Note that by the way the homologous sets are constructed, all arcs \((s, v_i)\) are ‘forced’ to have equal flow, for all \( i = 1, \ldots, r \). The optimal LP solution has a value of \( r-1 \), which is achieved by sending \( \frac{r-1}{r} \) units of flow along each of the arcs \((s, v_i)\) and \((v_i, t_1)\). The optimal IP solution has a value of 0, since there is no way to send any positive integral amount of flow along this network.
We can equivalently define the minimum cost integer equal flow problem, which has the same setup as a traditional minimum cost flow problem, but additionally contains sets $R_1, R_2, \ldots, R_\ell \subseteq A$ of arcs that must have equal flow.

As mentioned in Section 1, Sahni [16] showed that the maximum integer equal flow problem is NP-hard. Later, Garey and Johnson [10] observed that the modification of a construction by Even et al. [7] shows that the problem is NP-hard even if the capacity of every arc is 1. Srinathan et al. [18] furthered this, showing that the problem remains NP-hard even if all capacities are 1 and all arcs in a homologous set originate from the same node. It is this construction that motivates several of our results.

### 3 Hardness of Approximation

Our hardness results are motivated by the following theorem. By ‘nontrivial’, we mean that some arc in the solution has positive flow (since the zero vector is always feasible). This theorem provides a strengthening of a reduction by Srinathan et al. [18] and shows that it is already strongly NP-hard to decide whether there exists a nontrivial solution.

**Theorem 3.1.** The problem of determining whether an instance of the maximum integer equal flow problem has a nontrivial feasible solution is strongly NP-complete.

**Proof.** First notice that this problem is in NP, since any nontrivial feasible solution can be taken as a certificate. We reduce from **Exact Cover by 3-Sets**, which is strongly NP-complete [10]. This problem is:

**Instance:** A set $A = \{a_1, \ldots, a_q\}$, such that $q$ is divisible by 3, and a collection $S = \{S_1, \ldots, S_r\}$ of 3-element subsets of $A$. (Without loss of generality, we can assume that $q = r$ [15]; this makes some of the following proofs cleaner although the assumption is not strictly necessary.)

**Question:** Does there exist a subcollection $S' \subseteq S$ such that each element of $A$ occurs in exactly one member of $S'$?

Assume we are given an instance of the **Exact Cover by 3-Sets** problem, consisting of $A$ and $S$. Construct an instance of the maximum integer equal flow problem as follows:

1. Create a source node $s$ and a sink node $t$. Add $q$ nodes $S_1, S_2, \ldots, S_q$, corresponding to elements of $S$, and $q$ nodes $a_1, a_2, \ldots, a_q$, corresponding to elements of $A$.

2. Add arcs: $(s, S_i)$ for all $i$, of capacity 3.
   
   $(S_i, a_j)$ if element $a_j$ is contained in set $S_i$, of capacity 1.
   
   $(a_j, t)$ for all $j$, of capacity 1.
maximum integer equal flow as in the previous proof, and modify it as follows:

Proof. Let $\epsilon > 0$ be given. We again reduce from EXACT COVER BY 3-SETS. Create the same instance of maximum integer equal flow as in the previous proof, and modify it as follows:

1. Let $k = \left(\frac{2\epsilon+3}{\epsilon}\right)$.
2. Create new nodes $t_1, t_2, \ldots, t_k, t_{k+1}$.
3. Add new arcs: $(s, t_i)$ of capacity $2^{i-1}q$, for $i = 1, \ldots, k$.
   $(s, t_{k+1})$ of capacity 1.
   $(t, t_1)$ of capacity $q$.
   $(t_{i-1}, t_i)$ of capacity $2^{i-1}q$, for $i = 2, \ldots, k+1$.
4. For the instance $A = \{a_1, a_2, a_3, a_4, a_5, a_6\}$, $S = \{\{a_1, a_2, a_3\}, \{a_1, a_3, a_4\}, \{a_1, a_3, a_5\}, \{a_2, a_3, a_6\}$,
   $\{a_3, a_4, a_5\}, \{a_4, a_5, a_6\}\}$, the constructed graph is shown in Figure 2. Homologous arcs are colored the same, and all unlabeled arcs have capacity 1.

We claim that the answer to the EXACT COVER BY 3-SETS problem is ‘yes’ if and only if the maximum integer equal flow on the constructed instance has a nontrivial feasible solution. To see this, first note that if there exists an exact cover $\{S'_1, S'_2, \ldots, S'_q/3\}$, we can achieve a nontrivial feasible solution of value $q$ by sending 3 units along each of the arcs $(s, S'_1)$, and sending one unit along each arc $(S'_j, a_j)$ where $a_j \in S'_j$. Since each element $a_j$ appears in exactly one of the sets $S'_j$, none of the capacities will be violated.

Conversely, if there exists a nontrivial feasible solution, we claim that the value of the flow must be equal to $q$. This follows because all of the arcs $(a_j, t)$ have capacity 1, and in a nontrivial solution they must all have exactly 1 unit of flow by the homologous conditions. Moreover, by the homologous conditions on the arcs $(S_i, a_j)$, this solution must send flow through exactly $q/3$ of the nodes $S_i$, and from there on through each of the nodes $a_1, \ldots, a_q$. By construction, this means that the set of nodes $\{S'_1, S'_2, \ldots, S'_q/3\}$ receiving positive flow must correspond to an exact cover by 3-sets.

We can also apply this result to the case where all arc capacities are 1, by replacing each arc of capacity 3 with three arcs of capacity 1 and adding transshipment nodes as appropriate.

An extension of this argument provides us with the inapproximability result. In essence, we translate the problem of determining whether a nontrivial feasible solution exists into a problem of determining whether a solution of a certain cost exists. We then use the hardness of the first problem to induce a gap in the approximability of the second problem.

**Theorem 3.2.** There is no $2^{n(1-\epsilon)}$-approximation algorithm for the maximum integer equal flow problem for any fixed $\epsilon > 0$, even if a nontrivial solution is guaranteed to exist, unless $P=NP$.

**Proof.** Let $\epsilon > 0$ be given. We again reduce from EXACT COVER BY 3-SETS. Create the same instance of maximum integer equal flow as in the previous proof, and modify it as follows:

1. Let $k = \left(\frac{2\epsilon+3}{\epsilon}\right)$.
2. Create new nodes $t_1, t_2, \ldots, t_k, t_{k+1}$.
3. Add new arcs: $(s, t_i)$ of capacity $2^{i-1}q$, for $i = 1, \ldots, k$.
   $(s, t_{k+1})$ of capacity 1.
   $(t, t_1)$ of capacity $q$.
   $(t_{i-1}, t_i)$ of capacity $2^{i-1}q$, for $i = 2, \ldots, k+1$.

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2. Create new nodes $t_1, t_2, \ldots, t_k, t_{k+1}$.
3. Add new arcs: $(s, t_i)$ of capacity $2^{i-1}q$, for $i = 1, \ldots, k$.
   $(s, t_{k+1})$ of capacity 1.
   $(t, t_1)$ of capacity $q$.
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**Proof.** Let $\epsilon > 0$ be given. We again reduce from EXACT COVER BY 3-SETS. Create the same instance of maximum integer equal flow as in the previous proof, and modify it as follows:

1. Let $k = \left(\frac{2\epsilon+3}{\epsilon}\right)$.
2. Create new nodes $t_1, t_2, \ldots, t_k, t_{k+1}$.
3. Add new arcs: $(s, t_i)$ of capacity $2^{i-1}q$, for $i = 1, \ldots, k$.
   $(s, t_{k+1})$ of capacity 1.
   $(t, t_1)$ of capacity $q$.
   $(t_{i-1}, t_i)$ of capacity $2^{i-1}q$, for $i = 2, \ldots, k+1$.

We can apply this result to the case where all arc capacities are 1, by replacing each arc of capacity 3 with three arcs of capacity 1 and adding transshipment nodes as appropriate.

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**Proof.** Let $\epsilon > 0$ be given. We again reduce from EXACT COVER BY 3-SETS. Create the same instance of maximum integer equal flow as in the previous proof, and modify it as follows:

1. Let $k = \left(\frac{2\epsilon+3}{\epsilon}\right)$.
2. Create new nodes $t_1, t_2, \ldots, t_k, t_{k+1}$.
3. Add new arcs: $(s, t_i)$ of capacity $2^{i-1}q$, for $i = 1, \ldots, k$.
   $(s, t_{k+1})$ of capacity 1.
   $(t, t_1)$ of capacity $q$.
   $(t_{i-1}, t_i)$ of capacity $2^{i-1}q$, for $i = 2, \ldots, k+1$.\]
4. Add homologous sets \{(s, t_1), (t, t_1)\} and \{(t_{i-1}, t_i), (s, t_i)\} for \(i = 2, \ldots, k\).

5. Redefine the problem so that instead of a maximal \(s - t\) flow, we now seek a maximal \(s - t_{k+1}\) flow.

For our previous instance, \(A = \{a_1, a_2, a_3, a_4, a_5, a_6\}\), \(S = \{\{a_1, a_2, a_3\}, \{a_1, a_3, a_4\}, \{a_1, a_3, a_5\}, \{a_2, a_3, a_6\}, \{a_3, a_4, a_5\}, \{a_4, a_5, a_6\}\}\), the graph is as shown in Figure 3 (here, \(q = 6\)). Homologous arcs are colored the same, and the capacities in the original portion of the graph are unchanged.

By the same argument as in the previous proof, we see that if there is an exact cover by 3-sets, then the value of the maximum integer equal flow is greater than \(2^k q\); if there is no exact cover, then the value of the maximum integer equal flow is equal to 1.

We also have that \(n = 2q + 3 + k = (2q + 3)\frac{1}{1 - \epsilon}\), which implies that \(k = n \cdot \frac{1}{1 - \epsilon} > n(1 - \epsilon)\). Hence:

- There is an exact cover by 3-sets \(\Rightarrow\) value of max integer equal flow is \(> 2^{n(1-\epsilon)}\)
- There is no exact cover by 3-sets \(\Rightarrow\) value of max integer equal flow is 1.

Thus no \(2^{n(1-\epsilon)}\)-approximation algorithm exists, unless P=NP.

4. Problem Variants

We now comment on several variants of the integer equal flow problem. The first variant we consider is the paired integer equal flow problem, in which all homologous arc sets have cardinality 2.

**Theorem 4.1.** There is no \(2^{n(1-\epsilon)}\)-approximation algorithm for the maximum paired integer equal flow problem for any fixed \(\epsilon > 0\), even if a nontrivial solution is guaranteed to exist, unless P=NP.

**Proof.** We first claim that any of the homologous sets of size \(p \geq 3\) used in the proof of Theorem 3.2 can be converted into collections of homologous sets of size 2, such that the equal flow conditions are still enforced and \(p\) new nodes are introduced. To see this, note that the only homologous sets of size greater than 2 used in the proof of Theorem 3.2 are those used in the original Exact Cover by 3-Sets gadget introduced in Theorem 3.1. These have the special structure that all arcs in a homologous set either originate from or end at a common node. A nearly identical construction may be used for both cases, so without loss of generality we consider the case where all homologous arcs end at the same node.

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Figure 3: Extended construction of the maximum integer equal flow instance
We replace homologous sets of the form \{\((v_1, v_{p+1}), (v_2, v_{p+1}), \ldots, (v_p, v_{p+1})\)\} with the collection of sets of size 2 shown in Figure 4. Here we have introduced \(p\) new nodes. The homologous pairs are \{\((v'_i, v_{p+1}), (v_{i+1}, v'_{i+1})\)\} for all \(i = 1, \ldots, p - 1\), and \{\((v'_p, v_{p+1}), (v_1, v'_1)\)\}. We can verify by inspection that the \(v_i - v_{p+1}\) flow must be the same for all \(i\) in both cases, by the way the homologous pairs are defined, so the constructions are equivalent.

![Figure 4: Transformed instance with \(p\) sets of size 2](image)

We can now apply the same arguments as in Theorem 3.2 to establish the result. We note that the value of \(k\) must be (slightly) increased to compensate for a greater number of nodes in the original graph. \(\square\)

The next variant we consider is that of the minimum cost integer equal flow problem. By extension, the hardness results we have presented thus far also apply to the capacitated version of this problem, since we can transform a maximum flow problem to a minimum cost flow problem using standard network techniques [1]. Hence in what follows we consider the uncapacitated version.

**Theorem 4.2.** The uncapacitated single-source single-sink minimum cost integer equal flow problem is NP-hard, and no \(2^{n(1-\epsilon)}\)-approximation algorithm exists for any fixed \(\epsilon > 0\), even if a nontrivial solution is guaranteed to exist, unless \(P=NP\).

**Proof.** We use the same construction as in Theorem 3.2, with the following modifications:

1. Remove the capacities on all arcs.
2. Assign the cost of arcs \((s, t_{k+1})\) and \((a_q, t)\) to be 1. Give all other arcs zero cost.
3. Assign a supply of \(2^kq\) units to \(s\), and a demand of \(2^kq\) units at \(t_{k+1}\). Give all other nodes zero supply and demand.

We claim that if there is an exact cover by 3-sets, then the cost of the minimum cost integer equal flow is 1; if there is no exact cover, then the cost is greater than \(2^k\). To see this, first observe if there is an exact cover by 3-sets, then we can route the flow as in Theorem 3.2 and achieve a cost of 1. This is since 1 unit of flow will traverse arc \((a_q, t)\), and all other flow will have a cost of zero.

If there is no exact cover by 3-sets, then there is no way that all of the arcs \((a_1, t), (a_2, t), \ldots, (a_q, t)\) can simultaneously contain one unit of flow, by the way the graph is constructed. Moreover, there is no way that these arcs can simultaneously carry more than one unit of flow either; as the amount of flow on arc \((t_i, t_{i+1})\) must be twice that of arc \((t_{i-1}, t_i)\), the total amount of required flow would then exceed the available demand in the network. Thus arc \((t_i, t_{i+1})\) must have zero flow, and by extension all of the arcs \((t_i, t_{i+1})\) must also have zero flow. The only feasible flow is to send all \(2^kq\) units of flow along the arc \((s, t_{k+1})\), which gives a cost of \(2^kq > 2^k\).

Using a very similar analysis to that in Theorem 3.2, this implies that the problem is NP-hard and no \(2^{n(1-\epsilon)}\)-approximation algorithm exists for any \(\epsilon > 0\), unless \(P=NP\). \(\square\)

Using the same techniques as in Theorem 4.1, we also obtain the following result.
Theorem 4.3. The uncapacitated minimum cost paired integer equal flow problem is NP-hard, and there is no $2^{n(1-\epsilon)}$-approximation algorithm for any fixed $\epsilon > 0$, even if a nontrivial solution is guaranteed to exist, unless $P=NP$.

We now address the problem where the number $\ell$ of homologous arc sets is fixed. Ahuja et al. [2] have shown that this problem is solvable in polynomial time when $\ell = 1$, but they did not address the complexity for greater values of $\ell$. Our results are for the minimum cost flow version of the problem, though they also hold for the maximum flow version via a standard transformation [1].

Theorem 4.4. The minimum cost integer equal flow problem is solvable in polynomial time for any fixed number of homologous arc sets.

Proof. Suppose the amount of supply at node $i$ is $b(i)$. Let $\ell$ be fixed, and let $y_k$ be the (common) amount of flow on the arcs in homologous set $R_k$. Our primary observation is that we can obtain the optimal amount of flow on the arcs in each of the homologous arc sets by solving the following mixed integer program:

$$\min \sum_{(i,j) \in A} c_{ij}x_{ij}$$

subject to

$$\sum_{j: (i,j) \in A} x_{ij} - \sum_{j: (j,i) \in A} x_{ji} = b(i) \quad i \in N$$

$$x_{ij} = y_k \quad \text{for all} \ (i,j) \in R_k, \ k = 1, \ldots, \ell$$

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

$$y_k \in \mathbb{Z} \quad \text{for all} \ k = 1, \ldots, \ell$$

Given an optimal solution $(x^*, y^*)$ to this problem, we can obtain an integral solution with the same objective function value as follows. First, we ensure that exactly $y_k^*$ units of flow are sent along the arcs in $R_k$, using the following network transformation technique: if $(i,j)$ is an arc in set $R_k$, we decrease the supply at node $i$ by $y_k^*$, decrease the demand at node $j$ by $y_k^*$, and set the new capacity of arc $(i,j)$ to 0. Once these transformations have been performed, the resulting problem will be a minimum cost network flow problem on the remaining arcs, which we can then solve to give an integral optimal solution. This solution will have the same cost as the original, because network flow problems with integral data are always guaranteed to possess at least one integral optimal solution.

Hence if we can solve the above mixed integer program in polynomial time, we can solve the minimum cost integer equal flow problem in polynomial time. Since $\ell$ is fixed, this amounts to solving a mixed integer program with a fixed number of integer variables. Lenstra [13] has shown that such problems are solvable in polynomial time.

Finally, we note that all of these results extend to a generalization of the equal flow problem known as the factor-$\alpha$ flow problem, first proposed by Larsson and Liu [12]. In this problem, we are given a graph $G = (N, A)$ and disjoint sets $R_1, \ldots, R_\ell$ of arcs. We want to find a flow such that for all $(i_1, j_1), (i_2, j_2) \in R_k$,

$$\frac{1}{\alpha} x_{i_2j_2} \leq x_{i_1j_1} \leq \alpha x_{i_2j_2}$$

for some given integer $\alpha \geq 1$. The equal flow problem corresponds to the case when $\alpha = 1$.

The same arguments as in Theorem 3.2 establish that there is no $2^{n(1-\epsilon)}$-approximation algorithm for this problem, unless $P=NP$, and the construction of Theorem 4.1 shows that this holds for the paired version as well. The version with a fixed number of homologous arc sets is solvable in polynomial time, via an extension of the arguments in Theorem 4.4, in which the flow on each arc $x_{ij} \in R_k$ is bounded between a lower bound $y_k^b$ and an upper bound $\alpha y_k^b$.

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