HOW TO MAKE A DIGRAPH STRONGLY CONNECTED

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Given a directed graph G, a covering is a subset B of edges which meets all directed cuts of G. Equivalently, the contraction of the elements of B makes G strongly connected. An $O(n^s)$ primal-dual algorithm is presented for finding a minimum weight covering of an edge-weighted digraph. The algorithm also provides a constructive proof for a min-max theorem due to Lucchesi and Younger and for its weighted version.

1. Introduction

The purpose of this paper is to present a polynomial-bounded algorithm for making a directed graph strongly connected by contracting a minimum number of edges, or more generally a set of edges of minimum total cost. At the same time the algorithm proves an important theorem of Lucchesi and Younger [8] and also its extension due to Edmonds and Giles [1].

We are given a connected digraph G = (V, E) with a non-negative integer

we are given a connected digraph G = (Y, E) with a non-inegative integer cost function d on the edge set E. We say G is strongly connected if, for arbitrary vertices x and y of Y, there exists a directed path from x to y. As is well known, G is not strongly connected if and only if there is no edge leaving X, for some non-empty proper subset X of Y. Such a set X is said to be a kernel and the non-empty set D(X) of edges entering X is called a directed cut, or dicut (determined by X).

An edge set $B\subseteq E$ is called a *convering* if every dicut uses at least one element of B. The cost d(B) of B is $\sum (d(e): e \in B)$. Obviously, B is a covering if and only if by contracting its elements G becomes strongly connected. So we want to find a minimum cost covering. The Lucchesi—Younger theorem concerns this minimum when $d(e) \equiv 1$:

Theorem A. The minimum cardinality of a covering is equal to the maximum number of (edge) disjoint directed cuts.

For a brief proof, see Lovász [7]. For the general case we need a definition.

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which is D(X). (2.10) For a closed kernel X, K(X) consists of disjoint 1-strict dicuts, the union of

(2.11) Lemma. Let B' be another covering. If X is closed with respect to $\rho_{B'}(X) = \varrho_B(X)$ then X is also closed with respect to B'.

Proof. For the strict partition of X we have $\varrho_B(X) = \mathcal{L}\varrho_B(X_i) = \mathcal{L}c(X_i) \leq \varrho_{B'}(X_i) = \varrho_{B'}(X)$, therefore the X_i are strict with respect to B'. By (2.9) the lemma follows.

3. Dicuts and potentials

By a potential p we mean an integer valued function on V. For an edge $(xy) \in E$ let d(xy) = d(xy) - p(y) + p(x). Suppose that we have a covering B and a potential p for which the following optimality criteria hold:

- (3.1) (a) For every blue edge (xy), $d(xy) \le 0$.
- (b) For every white edge (xy), $\overline{d}(xy) \ge 0$. (c) For every $y \in P(x)$, $p(y) \ge p(x)$.

In this case we can produce a family K of dicuts which, together with B, satisfy (2.2) (a), (b) and (c). For a dicut D, x_D will denote the number of its copies occuring in K.

criteria, we can assume that the minimum value of p is zero. Denote by $0=p_0 < p_1 < ... < p_m$ the different values of p. Define $V_i = \{x : p(x) \ge p_i\}$ for i=1, 2, ..., m. Then $\emptyset \ne V_i \subset V$ and one can see by (2.8), Since any constant can be added to p without destroying the optimality

(3.2) Criterion (3.1)(c) is equivalent to the fact that each V_i is a closed kernel

Let $x_B = \Sigma(p_i - p_{i-1})$ where the summation is taken over those indices i for which $D \in K(V_i)$. (The empty sum is zero). We assert that K and B satisfy the requirements. By (2.10) K consists of 1-strict kernels, thus (2.2)(c) holds. If e is a blue (or white) edge then, by the optimality criterion (a) ((b), resp.), e occurs in at least (at most, resp.) d(e) dicuts among the $D(V_i)$, whence, by (2.10), (2.2)(a) ((b), resp.) holds.

4. Improving a covering - potential pair

S. ç The above argument shows that to prove Theorem B all that is necessary construct a covering B and a potential p satisfying the optimality criteria. The core of our procedure is the following.

(4.1) Algorithm.

hold but (ab) violates (a). Input: A covering B, a potential p, and a blue edge (ab) such that (3.1)(b) and <u>c</u>

Output: A covering B' and a potential p' such that (3.1)(b) and (c) hold again, (ab) does not violate (a) and if an edge violates (3.1)(a) then it violated (3.1)(a) with respect to B and p.

> optimality criteria. Assume this algorithm is available. Repeat it successively until there exists no blue edge violating (3.1)(a). At the beginning B may be the edge set of a spanning (4.1) (where n=|V|), we get a covering B and a potential p which satisfy all three tree and p=0. Then after no more than $|B| \le n-1$ applications of algorithm

and A_R . (H may contain multiple edges.) We define an auxiliary digraph H=(V,A) (depending on G,B and p) as follows. Let A consist of the following three not necessarily disjoint parts A_B,A_W

(4.2)
$$A_{B} = \{(xy): (xy) \in B, d(xy) \equiv 0\}$$

$$A_{W} = \{(yx): (xy) \in E - B, d(xy) \le 0\}$$

$$A_R = \{(xy): y \in P(x), p(y) = p(x)\}.$$

We refer to the elements of A_B , A_W and A_R as blue, white and red edges, respectively. Let us try to find a directed path from b to a in H. There may be two cases.

Case 1. There is no directed path from b to a in H. That is, $a \notin T = \{y: can be reached from b in H\}$. Change p as follows.

(4.3)
$$p'(x) = \begin{cases} p(x) & \text{if } x \in T, \\ p(x) + \delta & \text{if } x \in T, \end{cases}$$

where $\delta = \min \{\delta_e, \delta_B, \delta_W, \delta_R\}$ and $\delta_e = \overline{d}(ab)$, $\delta_B = \min \{-\overline{d}(xy): (xy) \in B, (xy)\}$ leaves $T\}$, $\delta_W = \min \{\overline{d}(xy): (xy) \in E - B, (xy) \text{ enters } T\}$, $\delta_R = \min \{p(y) - p(x): x \in T, y \in P(x) - T\}$.

(The minimum is defined to be ∞ when it is taken over the empty set.) Note that the definition of T implies that:

(4.4) In H there is no edge leaving T.

(4.5) Claim. $\delta > 0$.

Proof. $\delta_e > 0$ is equivalent to the fact that (ab) violates (3.1)(a) (with respect to B and p). $\delta_B > 0$. Otherwise $d(xy) \ge 0$ for some edge $(xy) \in B$ leaving T. Then $(xy) \in A_B$, contradicting (4.4). $\delta_W > 0$. Otherwise $d(xy) \le 0$ for some edge $(xy) \in E - B$ entering T. Then $(yx) \in A_W$, contradicting (4.4). $\delta_R > 0$. By (3.1)(c) $p(y) \ge p(x)$. Thus $\delta_R \le 0$ would imply p(y) = p(x), i.e. (xy) would be a red edge leaving T, contradicting (4.4). \blacksquare For the new d'(xy) = d(xy) - p'(y) + p'(x) we have

Claim. If, for a blue edge, (3.1)(a) was true then it continues to hold. **Proof.** Let $(xy) \in B$ and $d(xy) \leq 0$. If, indirectly, d'(xy) > 0 then because of (4.5) and (4.6), (xy) leaves T and thus $-d(xy) \geq \delta_B \geq \delta$, i.e., by (4.6), $d'(xy) \leq 0$, a con-

edge e occurs in more than d(e) members of K. A family K of not necessarily distinct dicuts is called d-independent if no

nality va of a d-independent family of directed cuts Theorem B. The minimum cost τ_d of a covering is equal to the maximum cardi-

general minimax relation concerning submodular functions, but it can also be derived from Theorem A by elementary construction. In another paper [3] I shall show the method described here can be extended to get an algorithmic proof of specializations (besides the present one) as the weighted matroid intersection algorithm, the minimum cost circulation algorithm, the so called independent flow problem [4] and so on. this general theorem of Edmonds and Giles. So we shall have an algorithm having This result has been obtained by Edmonds and Giles from a much more

The previously used methods for proving the Lucchesi—Younger theorem were based on the same fundamental principles and were not algorithmic in character. The present approach is quite different.

2. Optimality criteria for coverings

We say that an edge e=(xy) enters a subset $X \subset V$ if its head y is in X but the tail x is not. An edge leaves X if it enters V-X.

For $F \subseteq E$, the indegree $\varrho_F(X)$ (outdegree $\delta_F(X)$) means the number of edges in F entering (leaving) X. A simple counting shows that:

(2.1)
$$\varrho_F(X) + \varrho_F(Y) = \varrho_F(X \cup Y) + \varrho_F(X \cap Y)$$
, for kernels X, Y .

Let $F^* = \{(xy): (yx) \in F\}$. It will be convenient to consider V to be a kernel. Two kernels X and Y are intersecting if $X \cap Y \neq \emptyset$. If, in addition, $X \cup Y \neq V$ then they are *crossing.*

of the current B will be called blue edges, the remaining edges of G white edges. We shall be referring to a covering B throughout the algorithm. The edges

we shall construct a covering B and a family K of dicuts such that: For the quantities in Theorem B, obviously $v_d
leq \tau_d$. To prove the equality

- (2.2) (a) Every blue edge e is in exactly d(e) dicuts from K.
- (b) Every white edge e is in at most d(e) dicuts from K.
- $\varrho_B(X) = 1$ for $X \in K$.

Our method will yield a B and a K satisfying (b), (c) and the following condition:

(a') Every blue edge e is in at least d(e) dicuts from K.

c is in k>d(e) dicuts from K, we omit k-d(e) of these dicuts. The family K will be produced by potentials, which we shall define after presenting some simple However, in this case we can immediately achieve (a); namely, whenever $e \in B$ and notions and propositions.

Denote by c(X) $(X \subseteq V)$ the number of weak components of G - X.

(2.3) Lemma. For any kernels X, Y we have $c(X)+c(Y) \le c(X \cap Y)+c(X \cup Y)$.

 $B(X \cap Y) = \dot{B}(X) \cup B(Y)$. (The fact that X and Y are kernels and thus there is no edge between X - Y and Y - X is exploited in the second equality.) Now the lemma **Proof.** Let us consider G as an undirected graph. Denote the set of edges with both end-vertices in V-X by B(X). For the rank of B(X) in the cycle matroid of G, follows since r is submodular. we have r(B(X))=|V-X|-c(X). Furthermore, $B(X\cup Y)=B(X)\cap B(Y)$ and

It can be seen that, for a kernel X, the dicut D(X) is the union of c(X) disjoint dicuts, the kernels of which are the complements (concerning V) of the components ponents of G-X. We say these dicuts belong to X and denote their set by L(X)

(2.4) For a kernel X and covering B, $\varrho_{\rm B}(X) \ge c(X)$.

 $\varrho_B(X) = c(X)$. If, furthermore, c(X) = 1 then X is I-strict (with respect to B) A kernel X (and the dicut D(X)) is said to be strict (with respect to B) if Note that V is always strict and:

- For a strict X, L(X) consists of 1-strict dients which partition D(X)
- (2.6) Lemma. For intersecting strict kernels X, Y, both $X \cap Y$ and $X \cup Y$ are strict.

Proof. From (2.1), (2.3) and (2.4) we have $c(X)+c(Y)=\varrho_B(X)+\varrho_B(Y)=\varrho_B(X\cap Y)+\varrho_B(X\cap Y)=\varrho_B(X\cap Y)+c(X\cap Y)=e(X\cap Y)+e(X\cap Y)=e(X\cap Y)$ which implies $\varrho_B(X\cap Y)=e(X\cap Y)$ and $\varrho_B(X\cap Y)=e(X\cap Y)$.

Repeated applications of (2.4) yields:

strict again. (2.7)If a set of strict kernels forms a connected hypergraph then their union Z;

x∈V. Let P(x) denote the intersection of all strict kernels containing a fixed vertex (Since V is strict, P(x) is well-defined). From (2.4) we can see that:

edge $(xy) \in E$. (2.8) P(x) is the (unique) least strict set containing x, and $y \in P(x)$ for any

In § 5 we shall show how P(x) can be effectively determined. A kernel X is called *closed* (with respect to B) if $x \in X$ implies $P(x) \subseteq X$.

(2.9) **Lemma.** A kernel X is closed if and only if it is the union of disjoint strict kernels.

Proof. The "if" part is trivial. Conversely, consider the hypergraph H on X formed by the sets P(x) ($x \in X$). The union of these sets is X and, by (2.7), the components of H provide the required partition of X. of H provide the required partition of X.

strict partition of X. The (unique) partition $X_1, X_2, ..., X_k$ obtained in the proof is called the

Let $K(X) = \bigcup \{L(X_i): i=1, 2, ..., k\}$. Since the dicuts $D(X_i)$ are disjoint and partition D(X) we get by (2.5):

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Claim. (3.1)(b) remains valid.

a contradiction. **Proof.** If $(xy) \in E - B$ then $d(xy) \ge 0$ and the indirect assumption d'(xy) < 0 imply, by (4.5) and (4.6), that (xy) enters T. Then $d(xy) \ge \delta_W \ge \delta$, i.e., by (4.6), $d'(xy) \ge 0$,

Claim. (3.1)(c) remains valid.

Proof. Let $y \in P(x)$ (P(x) does not depend on the potential change) and assume, on the contrary, p'(y) < p'(x). Then $x \in T$ and $y \in P(x) - T$. Therefore p'(y) = p(y) and $p'(x) = p(x) + \delta$, whence $p(y) - p(x) < \delta$. On the other hand, p(y) - p(x) $\geq \delta_R \geq \delta$, a contradiction.

the set T' of vertices which can be reached by a directed path from b in H' properly includes T. Thus, after at most n-1 iterations, either $\delta = \delta_e$ or $a \in T$ (case 2) is If $\delta = \delta_e$ then (ab) satisfies (3.1)(a) and thus algorithm (4.1) ends. If $\delta > \delta_e$ then repeat algorithm (4.1) with the input B, p' and (ab). We observe that in the new auxiliary graph H' the edge set spanned by T is the same as in H. Moreover, the definition of δ assures that H' contains at least one edge leaving T (which is in A_B , $A_{F'}$ or A_R according as δ is equal to δ_B , $\delta_{W'}$ or δ_R). Consequently

Case 2. In II a can be reached from b. Let U be a ba-path of minimum number of edges. (We shall use only that $U=(x_0=b,x_1,...,x_k=a)$ does not span a red "cut off" edge, i.e. $(x_i x_{i+j})$ $(j \ge 2)$ is not a red edge.

Since $(ab) \in A_B$, U and (ab) form a directed circuit C in H. Let C_B and C_W denote the set of blue and white edges of C respectively. Now the elements of C_B (C_W^*) correspond to blue (white) edges of G (where C_W^* denotes C_W with orientation

Let $B'=B-C_B\cup C_W^*$. In other words, change the colors of those edges of G which correspond to the blue and white edges of C.

(4.7) Lemma. B' is a covering. Proof. For a kernel X, denote $\varrho_r(X)$ ($\delta_r(X)$) the number of red edges of U entering (leaving) X. Then we have

$$\varrho_{B'}(X) = \varrho_{B}(X) + \varrho_{r}(X) - \delta_{r}(X).$$

can also be proved by a simple induction on $\varrho_r(X) + \delta_r(X)$. This is quite clear when $\varrho_r(X) = \delta_r(X) = 0$, and hence the general case

is strict with respect to B. From (2.1) and (2.3) we get Let $\varepsilon(X) = \varrho_B(X) - c(X)$. Then $\varepsilon(X) \ge 0$ and the equality holds just if X

(4.9) $\varepsilon(X) + \varepsilon(Y) \ge \varepsilon(X \cap Y) + \varepsilon(X \cup Y)$ for intersecting kernels X,

let us consider a kernel X with $\delta_r(X) > 0$. To prove the lemma we have to verify that $\varrho_{B'}(X) \ge c(X)$ for each kernel X. This follows from (4.8) and the inequality $\varepsilon(X) \ge \delta_r(X)$. Before proving the latter,

possible and if there is more than one edge of this type then (xy) is the first one of U (starting from b). Let $X' = X \cup P(x)$ (P(x) concerns B). Let (xy) be a red edge of U leaving X such that p(y) (=p(x)) is as great as

(4.10) Claim. $\delta_r(X') = \delta_r(X) - 1$.

t(P(x)) (i.e. (st) leaves X', too): in the contrary case, by (3.1)(c), $p(t) \cong p(x)$ and thus, because of the maximality of p(y), p(t) = p(x). Consequently, (xt) would be a red (cut off) edge spanned by U, which contradicts the minimal property of U. **Proof.** Because no red edge leaves P(x) and (xy) does not leave X', we have $\delta_r(X') = \delta_r(X) - 1$. On the other hand, if (si) is another red edge of U leaving X then

Claim. $\varepsilon(X) \cong \delta_r(X)$. Proof. We use induction on $\delta_r(X)$. Since $\varepsilon(X) \cong 0$ we can assume $\delta_r(X) > 0$. From (4.9), $\varepsilon(X) = \varepsilon(X) + \varepsilon(P(x)) \cong \varepsilon(X \cap P(x)) + \varepsilon(X') > \varepsilon(X')$. By (4.10) we can apply the induction hypothesis for X' and get $\varepsilon(X) > \varepsilon(X') \cong \delta_r(X') = \delta_r(X) - 1$, that is, $\varepsilon(X) \ge \delta_r(X)$ which proves the claim.

This completes the proof of Lemma (4.7).

Let us consider what has happened to the optimality criteria

Claim. (3.1)(a) is valid for the new blue edges.

 $d(xy) \le 0$, as required (sec (4.2)). **Proof.** If (xy) is a new blue edge of G then (yx) was a white edge of H and thus

Claim. (3.1)(b) remains valid.

 $d(xy) \ge 0$, as required. **Proof.** If (xy) is a new white edge of G then (xy) was a blue edge of H and thus

Claim. (3.1)(c) remains valid.

Proof. We suppose again that the minimum of p is zero. By (3.2) it suffices to prove that $V_i = \{x : p(x) \ge i\}$ is a closed kernel with respect to B', for each positive value i of p. By the definition of A_R and V_i , $\varrho_r(V_i) = \delta_r(V_i) = 0$. From these and (4.8) we obtain $\varrho_B(V_i) = \varrho_{B'}(V_i)$. Apply Lemma (2.11).

sequently the proof of Theorem B. We have now completed the correctness proof of algorithm (4.1) and con-

5. Complexity

given an arbitrary covering B. Using (2.6), it can easily be checked that: At this point we examine how P(x) can effectively be determined. We are

(5.1) A kernel X is strict if and only if X is the non-empty intersection of some

well-known labeling technique [2], $P_i(x)$ can be produced in at most cn^2 steps. Let $R(x) = \bigcap \{P_i(x): i=1, 2, ..., l\}$. of $B-e_i$). Let $P_i(x)=\{y: y \text{ can be reached from } x \text{ in } G_i\}$. Therefore, using the Let $B = \{e_i = (x_i y_i): i = 1, 2, ..., l\}$. Let G_i denote the graph obtained from G by adding a set $(B - e_i)^*$ of new edges (i.e. the new edges are the reversed elements

Proof. $P_i(x)$ is either V or a 1-strict set. Because of (5.1), P(x) is the intersection of 1-strict kernels containing x and thus $P(x) \subseteq R(x)$. On the other hand, if there (5.2) Lemma. P(x) = R(x).

exists a vertex y in R(x)-P(x), then $x\in X$, $y\notin X$ for some 1-strict kernel X. If e_i is the only edge of B entering X then $P_i(x)\subseteq X$, i.e. $y\notin P_i(x)$, a contradiction.

determining all P(x)'s requires at most $O(n^4)$ steps. Lemma (5.2) enables us to construct P(x) in $O(n^3)$ steps for a fixed x.

as we shall see, computationally this is the crucial part of the algorithm. be very useful to have a procedure of complexity $f(n) \le n^3$ (or perhaps $\le n^2$) since, It is conceivable that there may be a better way to find all P(x)'s. It would

having received a label during the labeling algorithm. In Case 2 the ba-path U produced by the labeling algorithm is automatically free of cut off edges. can again apply the labeling technique. In Case 1 the set T is just the set of vertices The other part of the algorithm (4.1) finds a ba-path in H. To this end we

leaving T and deleting some old ones entering T.)

Therefore the whole algorithm (4.1) needs at most $cn^2+f(n)$ steps. Since in the course of the algorithm and we apply (4.1) again with the modified potential, then the labels calculated previously can be used $(T \subset T')$. (Note that, in this case the new auxiliary graph arises simply from the old one by joining some new edges The labeling algorithm uses at most cn^2 steps. Moreover, if $\delta > \delta_e$ occurs

here is estimated to be $n(cn^2+f(n)) \le cn^5$. (4.1) is applied at most (n-1) times, the complexity of the algorithm developed

parts of the strict partition of each V_i are precisely the components of the graph $G_i = (V_i, E_i)$ where $E_i = \{(xy): y \in P(x), x, y \in V_i\}$. Therefore these parts can be Finally, given an optimal pair B, p, we have to construct the corresponding optimal family of dicuts (cf. § 3). This can be done in $O(n^4)$ steps as follows. The $O(n^3)$ steps. The $O(n^4)$ bound follows by observing that there are no more than determined in $O(n^2)$ steps, hence $D(V_i)$ can be partitioned into 1-strict dicuts in

6. Formal description of the algorithm

Step 0. (Start) Let B be a covering and p be a potential which satisfy (3.1)(b) and (c). At the beginning, B may be the edge set of a spanning tree and $p \equiv 0$. We call the elements of B and E-B blue and white, respectively.

- 1.0 Determine P(x) for all $x \in V$.
- 1.1 If every blue edge satisfies (3.1)(a): Halt. The current covering B optimal. S.
- Select a blue edge e=(ab) violating (3.1)(a).
- Construct the auxiliary graph H and try to find a ba-path in H by the labeling technique (using the labels defined but not yet removed previously). If this path U exists, go to Step 3.

Step 2. (potential change)

- 2.0 Let T be the set of labeled vertices. Calculate δ and let $p(x) := p(x) + \delta$ for $x \in T$.
- 2.1 If $\delta = \delta$, 2.2 Go to 1.3. remove all the labels and go to 1.1

Step 3. (covering change)

Let C=U+e and denote C_B and C_W the set of blue and white edges C, respectively. Let $B:=B-C_B\cup C_W^*$. Go to 1.0. ္က

as well. In this case Theorem B must slightly be modified as follows the cost function d. The only difference is that p may assume non-integral values Remark. We note that the algorithm works without regard to the integrality of

dicuts containing e. D so that the cost d(e) of any edge e is at least the sum of variables associated with Σx_D where the non-negative variables x_D are associated with the directed cuts Theorem C. [1] The minimum weight of a covering is equal to the maximum sum

gave polynomial algorithms for Theorem A. Remark. Recently I have learnt that C. L. Lucchesi [9] and A. V. Karzanov [5]

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