

Assume max-flow in G with zero lower bound:

LP duality

$$\max \sum_{P \in \bar{P}} x_P$$

$$\min \sum_{e \in E} u(e) \cdot y_e$$

$$\text{s.t. } \sum_{P \in \bar{P}: e \in P} x_P \leq u(e) \quad \forall e \in E$$

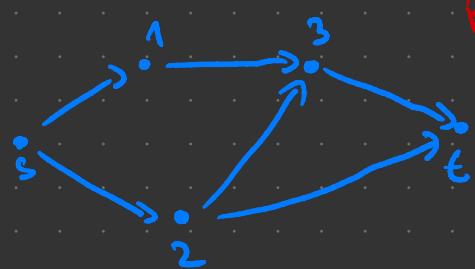
$$x_P \geq 0$$

$$\forall P \in \bar{P}$$

$$\text{s.t. } \sum_{e \in E} y_e \geq 1 \quad \forall P \in \bar{P} \quad (*)$$

$$y_e \geq 0 \quad \forall e \in E$$

$\rightarrow \bar{P}$ is set of all $s-t$ paths in G .



$$\bar{P} = \{(s-1-3-t), (s-2-t), (s-2-3-t)\}$$

- 1) start with a single path (feasible solution)
- 2) find the most violated path P (*) in current solution \hat{y}_e

$$\text{constraints: } \sum_{e \in P} \hat{y}_e - 1 \geq 0 \quad (*)$$

Most violated in current solution \hat{y}_e : $P^* := \arg \min_{P \in \bar{P}} \sum_{e \in P} \hat{y}_e - 1$

\hookrightarrow but this is $s-t$ shortest path problem in G with costs \hat{y}_e !

\hookrightarrow non-negative \hat{y}_e , use e.g. Dijkstra

\hookrightarrow if you cannot find shortest path lower than 1, then finish.