

Weighted Bipartite Matching



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Preface

Recap of Previous Lecture:

- In the previous lecture, we have discussed König-Egerváry theorem, Independent sets, Covers i.e. edge cover, vertex cover, Maximum bipartite matching and Augmenting Path Algorithm.

Content of this Lecture:

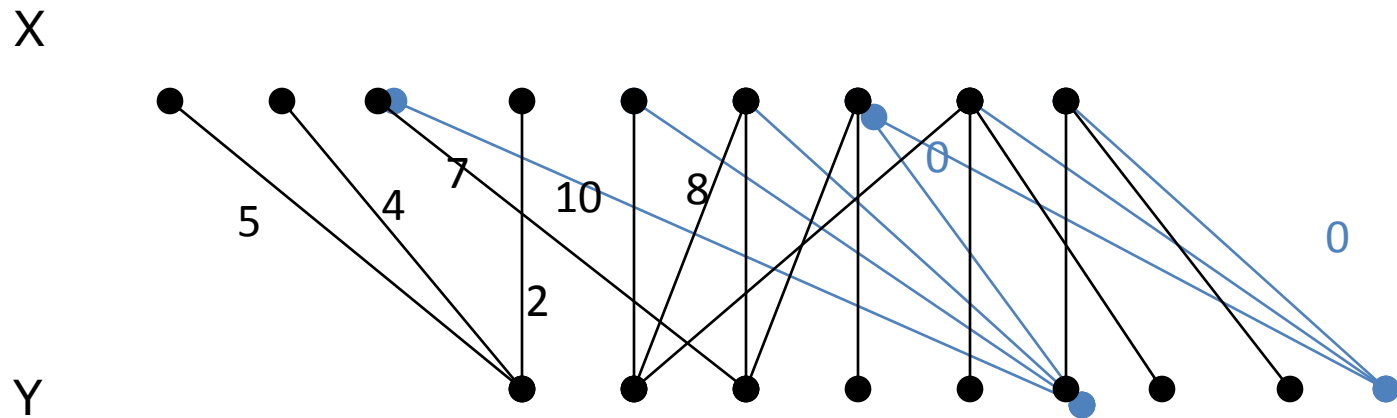
- In this lecture, we will discuss Weighted Bipartite Matching, Transversal, Equality subgraph and Hungarian Algorithm.

Weighted Bipartite Matching

- The results on maximum matching generalize to **weighted X,Y -bigraphs**, where we seek a matching of **maximum total weight**. If the graph is not all of $K_{n,n}$, then we can insert the missing edges and assign them weight 0. This does not affect the numbers we can obtain as the weight of a matching. Thus, it is assumed that the **given graph is $K_{n,n}$** .
- Since we consider only nonnegative edge weights, some maximum weighted matching is a perfect matching; thus we seek a perfect matching. We will solve both the maximum weighted matching problem and its dual.

Example

- Matching generalized by giving weights on edges;
Seek for maximum weighted matching
- Fill up to $K_{n,n}$ with 0



Example: Weighted bipartite matching and its dual 3.2.5

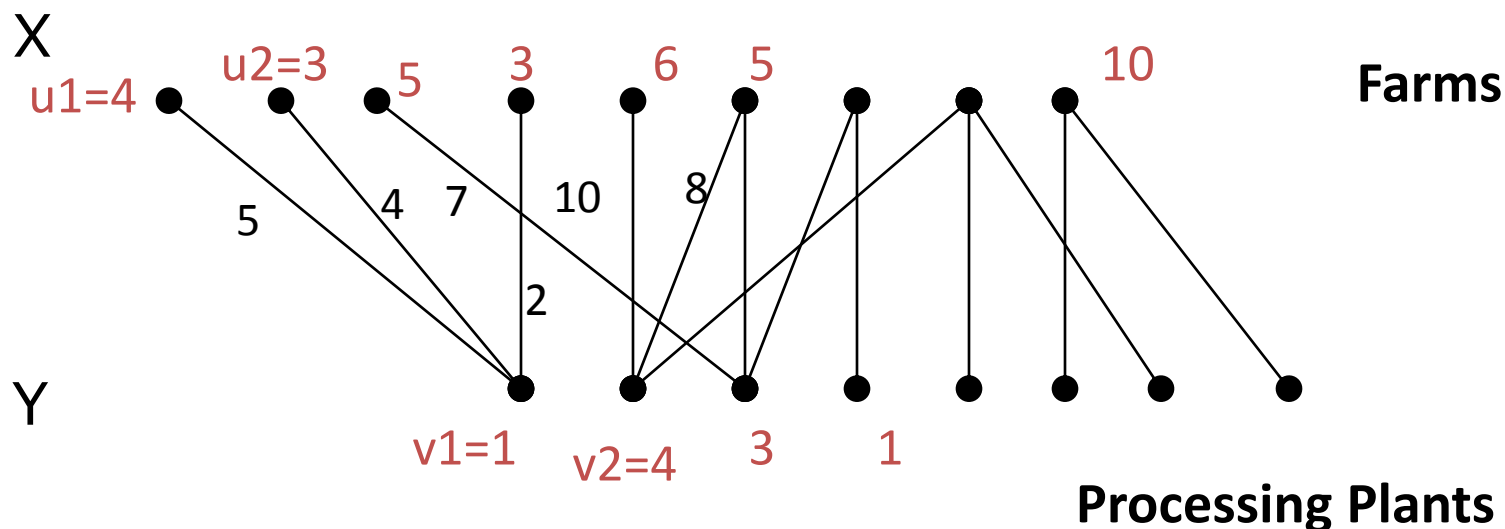
- A farming company owns **n farms** and **n processing plants**.
 - Each farm can produce corn to the capacity of one plant.
 - The profit that results from sending the output of farm i to plant j is $w_{i,j}$.
 - Placing weight $w_{i,j}$ on edge $x_i y_j$ gives us a weighted bipartite graph with partite sets $X=\{x_1, \dots, x_n\}$ and $Y=\{y_1, \dots, y_n\}$.
 - The company wants to select edges forming a matching to **maximize total profit**.

Example: Weighted bipartite matching and its dual continue

- The government claims that too much corn is being produced, so it will pay the company not to process corn.
 - The government will pay u_i if the company agrees not to use farm i and v_j if it agrees not to use plant j .
 - If $u_i + v_j < w_{i,j}$, then the company makes more by using the edge $x_i y_j$ than by taking the government payments for those vertices.
 - In order to stop all production, the government must offer amounts such that $u_i + v_j \geq w_{i,j}$ for all i, j . The government wants to find such values to **minimize $\sum u_i + \sum v_j$** .

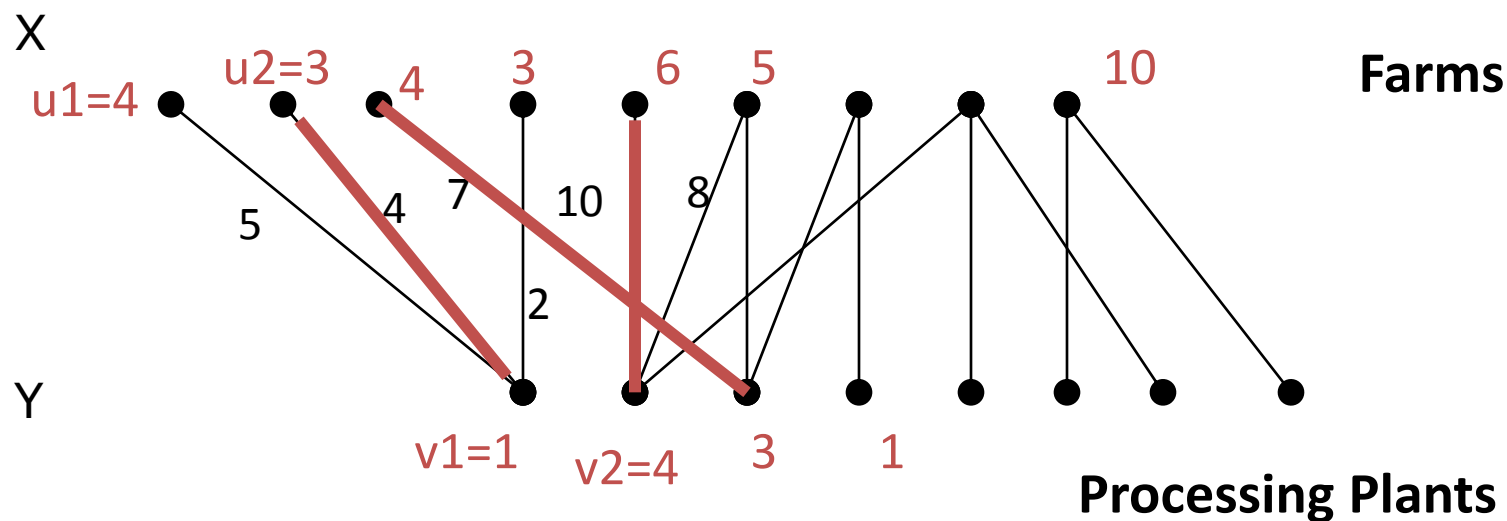
Example:

- **Dual:** farmer and government.
- Weights = profit; Cover = compensation
- $u_i + v_j \geq w_{i,j}$



Example:

- **Farmer:** maximize $\sum w_{i,j}$
- **Government:** minimize $\sum (u_i + v_j)$
- $\text{Cost}(u, v) \quad v_j \geq w(M)$
- They are dual; Equality holds if M is consist of only $u_i + v_j = w_{ij}$



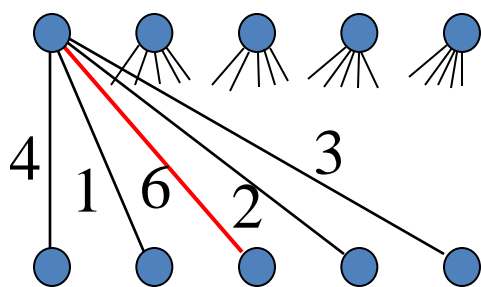
Transversal 3.2.6

- A **transversal** of an n -by- n matrix consists of n positions, one in each row and each column.
- Finding a transversal with maximum sum is the **Assignment Problem**.

$$\begin{pmatrix} 4 & 1 & \textcircled{6} & 2 & 3 \\ \textcircled{5} & 0 & 3 & 7 & 6 \\ 2 & 3 & 4 & 5 & \textcircled{8} \\ 3 & \textcircled{4} & 6 & 3 & 4 \\ 4 & 6 & 5 & \textcircled{8} & 6 \end{pmatrix}$$

Assignment Problem

- This is the matrix formulation of the **maximum weighted matching** problem, where nonnegative weight $w_{i,j}$ is assigned to edge $x_i y_j$ of $K_{n,n}$ and
- We seek a perfect matching M to maximize the total weight $w(M)$.



4	1	6	2	3
5	0	3	7	6
2	3	4	5	8
3	4	6	3	4
4	6	5	8	6

Minimum weighted Cover

- With these weights, a **(weighted) cover** is a choice of labels u_i, \dots, u_n and v_j, \dots, v_n such that $u_i + v_j \geq w_{i,j}$ for all i, j . The **cost** $c(u, v)$ for a cover (u, v) is $\sum u_i + \sum v_j$.
- The **minimum weighted cover** problem is that of finding a cover of minimum cost.

	0	0	0	0	0
6	4	1	<u>6</u>	2	3
7	5	0	3	<u>7</u>	6
8	2	3	4	5	<u>8</u>
6	3	4	<u>6</u>	3	4
8	4	6	5	<u>8</u>	6

Duality of weighted matching and weighted Cover problems

Lemma: For a perfect matching M and $cover(u, v)$ in a weighted bipartite graph G , also $c(u, v) = w(M)$ if and only if M consists of edges $x_i y_j$ such that $u_i + v_j = w_{i,j}$. In this case, M and (u, v) are optimal. 3.2.7

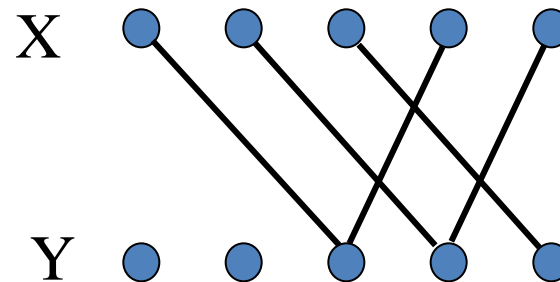
Proof:

- Since M saturates each vertex, summing the constraints $u_i + v_j \geq w_{i,j}$ that arise from its edges yields $c(u, v) = w(M)$, then equality must hold in each of the n inequalities summed.
- Finally, since $c(u, v) \geq w(M)$ for every matching and every cover, $c(u, v) = w(M)$ implies that there is no matching with weight greater than $c(u, v)$ and no cover with cost less than $w(M)$.

Definition: Equality subgraph ^{3.2.8}

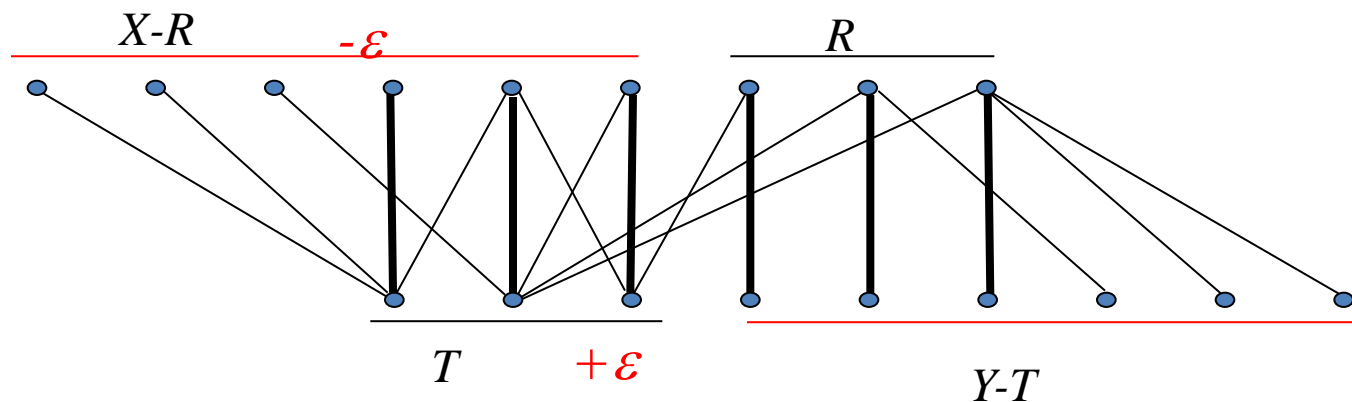
- The **equality subgraph** $G_{u,v}$ for a weighted cover (u, v) is the spanning subgraph of $K_{n,n}$ whose edges are the pairs $x_i y_j$ such that $u_i + v_j = w_{i,j}$. In the cover **excess** for i, j is $u_i + v_j - w_{i,j}$

		Y				
		0	0	0	0	0
6	X	4	1	<u>6</u>	2	3
7		5	0	3	<u>7</u>	6
8		2	3	4	5	<u>8</u>
6		3	4	<u>6</u>	3	4
8		4	6	5	<u>8</u>	6



Idea for Hungarian Algorithm Continue

- If $G_{u,v}$ has a perfect matching, then its weight is $\sum u_i + \sum v_j$, and by Lemma 3.2.7 we have the optimal solution.
- Otherwise, we find a matching M and a vertex cover Q of the same size in $G_{u,v}$ (by using the Augmenting Path Algorithm, for example). Let $R = Q \cap X$ and $T = Q \cap Y$. Our matching of size $|Q|$ consists of $|R|$ edges from R to $Y-T$ and $|T|$ edges from T to $X-R$, as shown below.
 - To seek a larger matching in the equality subgraph, we change (u, v) to introduce an edge from $X-R$ to $Y-T$ while maintaining equality on all edges of M .



Input: A matrix of weights on the edges of $K_{n,n}$ with bipartition X, Y .

Idea: Iteratively adjusting the cover (u, v) until the equality subgraph $G_{u,v}$ has a perfect matching.

Initialization: Let (u, v) be a cover, such as $u_i = \max_j w_{i,j}$ and $v_j = 0$.

Hungarian Algorithm Continue

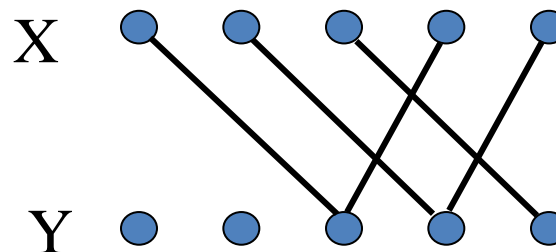
Iteration: Find a maximum matching M in $G_{u,v}$.

- If M is a perfect matching, stop and report M as a maximum weight matching.
- Otherwise,
 - Let Q be a vertex cover of size $|M|$ in $G_{u,v}$.
 - Let $R = X \cap Q$ and $T = Y \cap Q$.
 - Let $\varepsilon = \min\{u_i + v_j - w_{i,j} : x_i \in X - R, y_j \in Y - T\}$.
 - Decrease u_i by ε for $x_i \in X - R$, and
 - Increase v_j by ε for $y_j \in T$.
- Form the new equality subgraph and repeat.

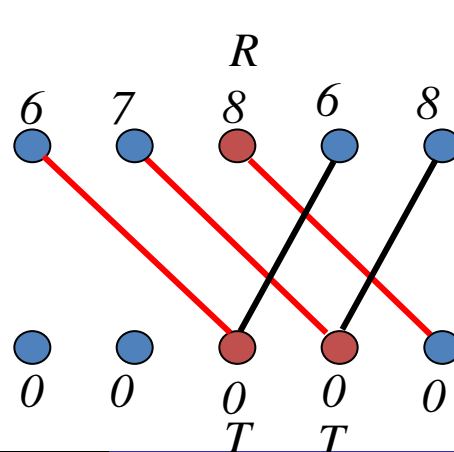
Example

- Edges joining X - R and Y - T are not in $G_{u,v}$ and have positive excess.

$$\begin{array}{c}
 \begin{array}{c} 6 \\ 7 \\ 8 \\ 6 \\ 8 \end{array} X \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 4 & 1 & \underline{6} & 2 & 3 \\ 5 & 0 & 3 & \underline{7} & 6 \\ 2 & 3 & 4 & 5 & \underline{8} \\ 3 & 4 & \underline{6} & 3 & 4 \\ 4 & 6 & 5 & \underline{8} & 6 \end{pmatrix}
 \end{array}$$



$$\begin{array}{c}
 \begin{array}{c} 6 \\ 7 \\ 8 \\ 6 \\ 8 \end{array} R \begin{pmatrix} 0 & 0 & \overset{T}{0} & \overset{T}{0} & 0 \\ 4 & 1 & \underline{6} & 2 & 3 \\ 5 & 0 & 3 & \underline{7} & 6 \\ 2 & 3 & 4 & 5 & \underline{8} \\ 3 & 4 & \underline{6} & 3 & 4 \\ 4 & 6 & 5 & \underline{8} & 6 \end{pmatrix}
 \end{array}$$



RUT: Vertex Cover

Contd...

- Let ε be the minimum excess on the edges from $X-R$ to $Y-T$.
- Reducing u_i by ε for all $x_i \in X-R$ maintains the cover condition for these edges while bringing at least one into the equality subgraph.
- To maintain the cover condition for the edges from $X-R$ to T increase v_j by ε for $y_j \in T$

$$R \begin{matrix} & & 0 & 0 & \overset{T}{0} & \overset{T}{0} & 0 \\ \overset{6}{\color{red}} & \left(\begin{array}{cccccc} 4 & 1 & \underline{6} & 2 & 3 \\ 5 & 0 & 3 & \underline{7} & 6 \\ 2 & 3 & 4 & 5 & \underline{8} \\ 3 & 4 & \underline{6} & 3 & 4 \\ 4 & 6 & 5 & \underline{8} & 6 \end{array} \right) \end{matrix}$$

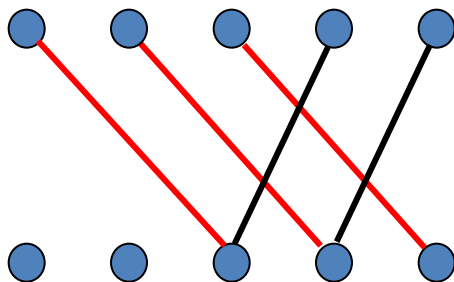
$$R \begin{matrix} & & & T & T \\ & & & 0 & 0 \\ & & & 0 & 0 \\ & & & 0 & 0 \\ 6 & \left(\begin{array}{cc|cc|c} 2 & 5 & \underline{0} & 4 & 3 \end{array} \right) \\ 7 & \left(\begin{array}{cc|cc|c} 2 & 7 & 4 & \underline{0} & \mathbf{1} \end{array} \right) \\ 8 & \left(\begin{array}{cc|cc|c} 6 & 5 & 4 & 3 & \underline{0} \end{array} \right) \\ 6 & \left(\begin{array}{cc|cc|c} 3 & 2 & \underline{0} & 3 & 2 \end{array} \right) \\ 8 & \left(\begin{array}{cc|cc|c} 4 & 2 & 3 & \underline{0} & 2 \end{array} \right) \end{matrix}$$

Matrix
of excess

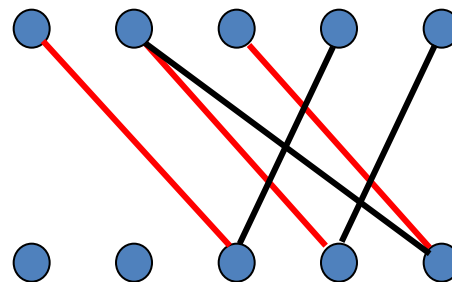
Min excess $\varepsilon = 1$

Contd...

$$R \begin{matrix} & & & T & T & \\ & 0 & 0 & 0 & 0 & 0 \\ \begin{matrix} 6 \\ 7 \\ 8 \\ 6 \\ 8 \end{matrix} & \begin{pmatrix} 4 & 1 & \underline{6} & 2 & 3 \\ 5 & 0 & 3 & \underline{7} & 6 \\ 2 & 3 & 4 & 5 & \underline{8} \\ 3 & 4 & \underline{6} & 3 & 4 \\ 4 & 6 & 5 & \underline{8} & 6 \end{pmatrix} \end{matrix}$$



$$R \begin{matrix} & & & T & T & \\ & 0 & 0 & \boxed{1} & \boxed{1} & 0 \\ \begin{matrix} \boxed{5} \\ \boxed{6} \\ 8 \\ \boxed{5} \\ \boxed{7} \end{matrix} & \begin{pmatrix} 4 & 1 & \underline{6} & 2 & 3 \\ 5 & 0 & 3 & \underline{7} & \underline{6} \\ 2 & 3 & 4 & 5 & \underline{8} \\ 3 & 4 & \underline{6} & 3 & 4 \\ 4 & 6 & 5 & \underline{8} & 6 \end{pmatrix} \end{matrix}$$



Equality subgraph is expanded

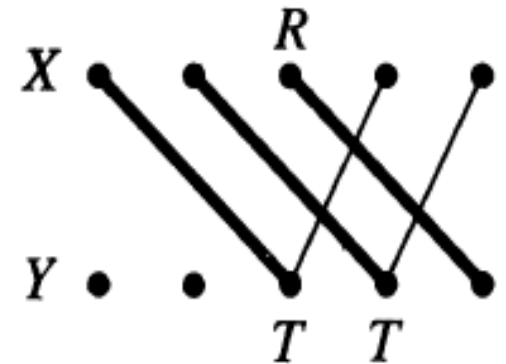
Contd...

- Repeat the procedure with the new equality subgraph; eventually we obtain a cover whose equality subgraph has a perfect matching.
- The resulting algorithm was named the **Hungarian Algorithm** by Kuhn in honor of the work of König-Egerváry on which is based.

Contd...

$$\begin{pmatrix} 4 & 1 & 6 & 2 & 3 \\ 5 & 0 & 3 & 7 & 6 \\ 2 & 3 & 4 & 5 & 8 \\ 3 & 4 & 6 & 3 & 4 \\ 4 & 6 & 5 & 8 & 6 \end{pmatrix} \rightarrow \begin{matrix} & 0 & 0 & 0 & 0 & 0 \\ 6 & \begin{pmatrix} 2 & 5 & \underline{0} & 4 & 3 \\ 2 & 7 & 4 & \underline{0} & 1 \\ 6 & 5 & 4 & 3 & \underline{0} \\ 3 & 2 & 0 & 3 & 2 \\ 4 & 2 & 3 & 0 & 2 \end{pmatrix} \\ 7 & & & & & \\ 8 & & & & & \\ 6 & & & & & \\ 8 & & & & & \end{matrix} R$$

$T \quad T$



$$\begin{matrix} & 0 & 0 & 1 & 1 & 0 \\ 5 & \begin{pmatrix} 1 & 4 & \underline{0} & 4 & 2 \\ 1 & 6 & 4 & \underline{0} & 0 \\ 6 & 5 & 5 & 4 & \underline{0} \\ 2 & 1 & 0 & 3 & 1 \\ 3 & 1 & 3 & 0 & 1 \end{pmatrix} \\ 6 & & & & & \\ 8 & & & & & \\ 5 & & & & & \\ 7 & & & & & \end{matrix}$$

$T \quad T \quad T$



$$\begin{matrix} & 0 & 0 & 2 & 2 & 1 \\ 4 & \begin{pmatrix} 0 & 3 & \underline{0} & 4 & 2 \\ 0 & 5 & 4 & 0 & 0 \\ 5 & 4 & 5 & 4 & \underline{0} \\ 1 & \underline{0} & 0 & 3 & 1 \\ 2 & 0 & 3 & \underline{0} & 1 \end{pmatrix} \\ 5 & & & & & \\ 7 & & & & & \\ 4 & & & & & \\ 6 & & & & & \end{matrix}$$

Example: Weighted bipartite matching and its dual 3.2.5

- A farming company owns **n farms** and **n processing plants**.
 - Each farm can produce corn to the capacity of one plant.
 - The profit that results from sending the output of farm i to plant j is $w_{i,j}$.
 - Placing weight $w_{i,j}$ on edge $x_i y_j$ gives us a weighted bipartite graph with partite sets $X=\{x_1, \dots, x_n\}$ and $Y=\{y_1, \dots, y_n\}$.
 - The company wants to select edges forming a matching to **maximize total profit**.

Example: Weighted bipartite matching and its dual continue

- The government claims that too much corn is being produced, so it will pay the company not to process corn.
 - The government will pay u_i if the company agrees not to use farm i and v_j if it agrees not to use plant j .
 - If $u_i + v_j < w_{i,j}$, then the company makes more by using the edge $x_i y_j$ than by taking the government payments for those vertices.
 - In order to stop all production, the government must offer amounts such that $u_i + v_j \geq w_{i,j}$ for all i, j . The government wants to find such values to **minimize $\sum u_i + \sum v_j$** .

Hungarian Algorithm: Example

		X: n farms				
		1	2	0	4	3
Y: n plants	6	4	1	6	2	3
	7	5	0	3	7	6
	8	2	3	4	5	8
	6	3	4	6	3	4
	8	4	6	5	8	6

Contd...

- Adjust the cover; until we find a cover $C(u,v) = w(M)$
- Better viewed in Matrix

Contd...

Excess : government over paying.

	0	0	0	0	0
6	4	1	6	2	3
7	5	0	3 ₄	7	6
8	2	3	4	5	8
6	3	4	6	3	4
8	4	6	5	8 ₀	6

Contd...

Excess matrix.

	0	0	0	0	0
6	2	5	0	4	3
7	2	7	4	0	1
8	6	5	4	3	0
6	3	2	0	3	2
8	4	2	3	0	2

Contd...

Target: all excess 0, both optimum.

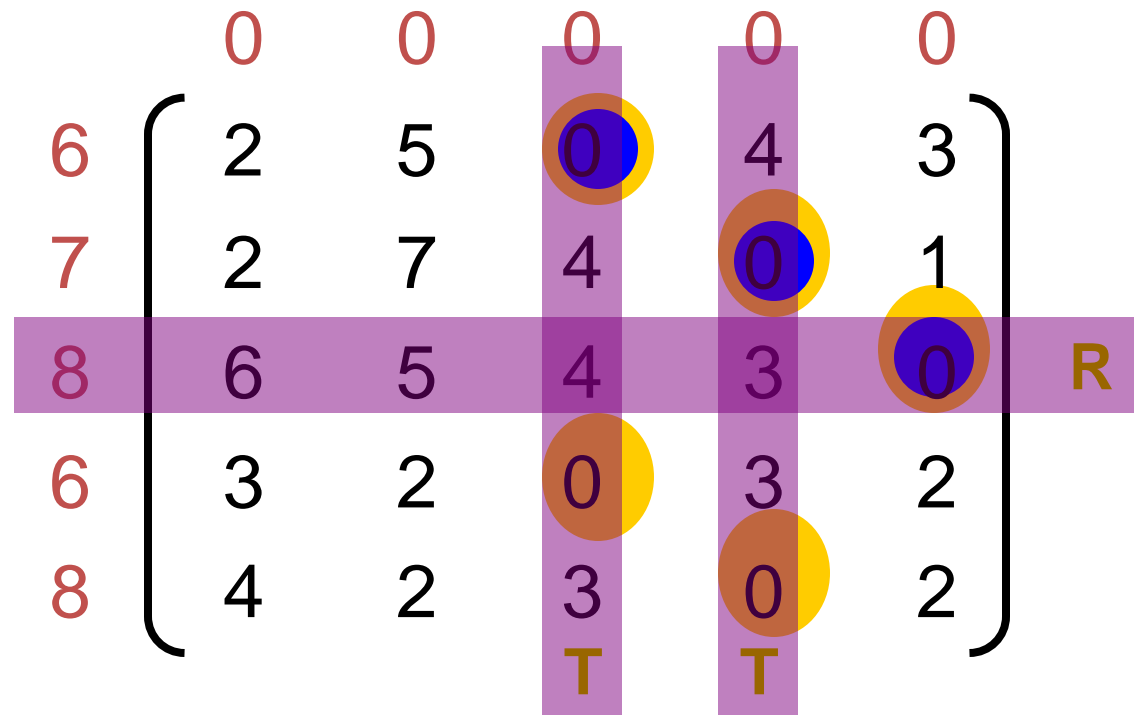
	?	?	?	?	?
?	4	1	6	0	3
?	0	0	3	7	6
?	2	3	4	5	0
?	3	4	0	3	4
?	4	0	5	8	6

Contd...

Equality subgraph S 

Maximum matching of S 

Vertex cover of S 



Contd...

ϵ : minimum excess

$\epsilon = 1$

	0	0	0	0	0	
6 -1	2 -1	5 -1	0 -1	4 -1	3 -1	- ϵ
7 -1	2 -1	7 -1	4 -1	0 -1	1 -1	- ϵ
8	6	5	4	3	0	R
6 -1	3 -1	2 -1	0 -1	3 -1	2 -1	- ϵ
8 -1	4 -1	2 -1	3 -1	0 -1	2 -1	- ϵ
			T	T		

Equality subgraph S

Maximum matching of S

Vertex cover of S

Contd...

ϵ : minimum excess

$\epsilon = 1$

	0	0	0	0	0			
5	1	4	-1	+1	3	+1	2	$-\epsilon$
6	1	6	3	+1	-1	+1	0	$-\epsilon$
8	6	5	4	+1	3	+1	0	R
5	2	1	-1	+1	2	+1	1	$-\epsilon$
7	3	1	2	+1	-1	+1	1	$-\epsilon$
			T		T			
			$+\epsilon$		$+\epsilon$			

Equality subgraph S

Maximum matching of S

Vertex cover of S

Contd...

One more 0: Equality subgraph BIGGER

ϵ : minimum excess
 $\epsilon = 1$

Only R and T get $+\epsilon$, but R and T are saturated

More and More 0 for unsaturated vertex

	0	0	1	1	0	
5	1	4	0	4	2	$-\epsilon$
6	1	6	4	0	0	$-\epsilon$
8	6	5	5	4	0	R
5	2	1	0	3	1	$-\epsilon$
7	3	1	3	0	1	$-\epsilon$
			T	T		
			$+\epsilon$	$+\epsilon$		

Equality subgraph S

Maximum matching of S

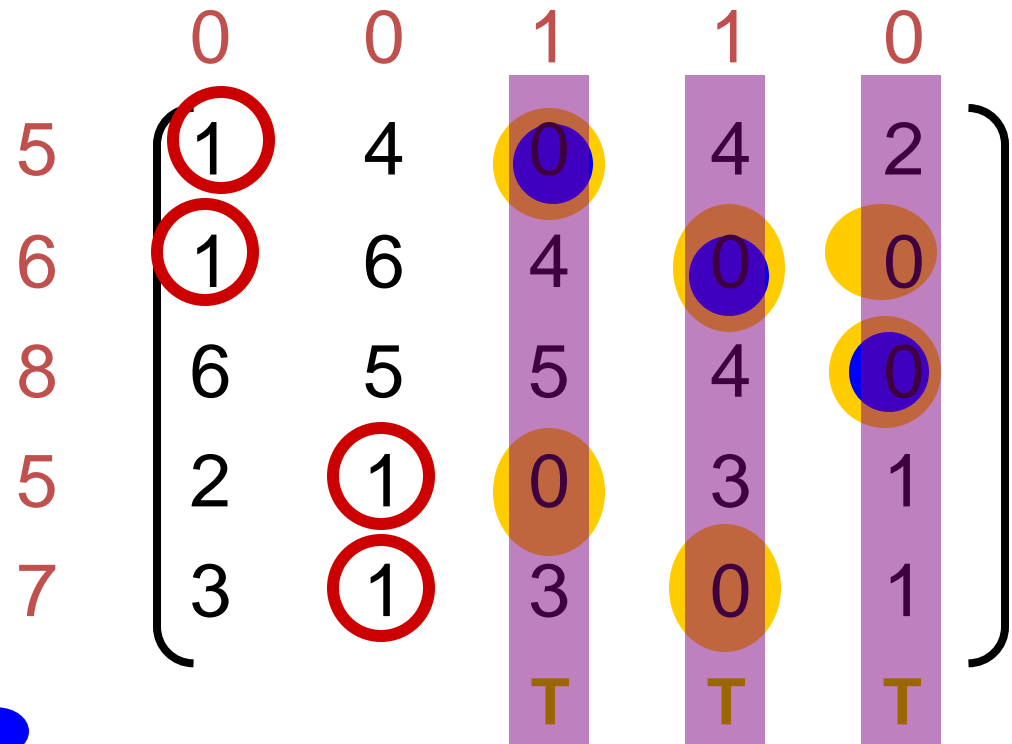
Vertex cover of S



Contd...

Next Iteration:

$\varepsilon = 1$



Contd...

Result:
Matching and Cover

	0	0	2	2	1
4	0	3	0	4	2
5	0	5	4	0	0
7	5	4	5	4	0
4	1	0	0	3	1
6	2	0	3	0	1

Equality subgraph S



Maximum matching of S



Vertex cover of S

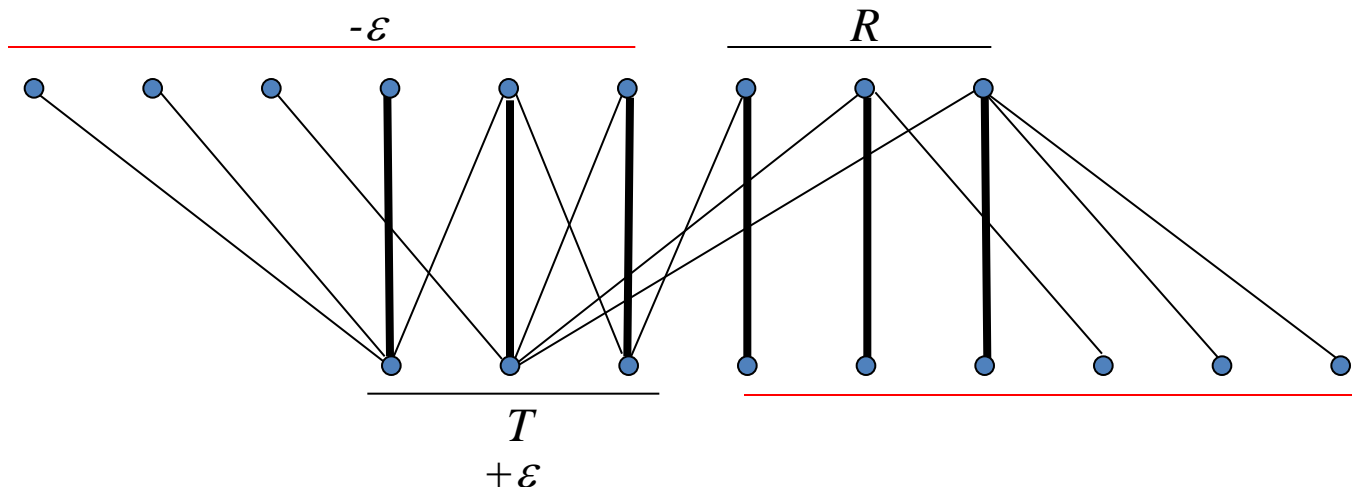


Theorem: The Hungarian Algorithm finds a maximum weight matching and a minimum cost cover. 3.2.11

- The algorithm begins with a cover. It can terminate only when the equality subgraph has a perfect matching, which guarantees equal value for the current matching and cover.
- Suppose that (u, v) is the current cover and that the equality subgraph has no perfect matching.
- Let (u', v') denote the new lists of numbers assigned to the vertices. Because ε is the minimum of a nonempty finite set of positive numbers, $\varepsilon > 0$.

Theorem 3.2.11 Continue

- We verify first that (u', v') is a cover.
 - The change of labels on vertices of $X-R$ and T yields $u_i' + v_j' = u_i + v_j$ for edges $x_i y_j$ from $X-R$ to T or from R to $Y-T$.
 - If $x_i \in R$ and $y_j \in T$, then $u_i' + v_j' = u_i + v_j + \varepsilon$, and the weight remains covered.
 - If $x_i \in X-R$ and $y_j \in Y-T$, then $u_i' + v_j'$ equals $u_i + v_j - \varepsilon$, which by the choice of ε is at least $w_{i,j}$.



Theorem 3.2.11 Continue

- The algorithm terminates only when the equality subgraph has a perfect matching, so it suffices to show that it does terminate.
- Suppose that the weights $w_{i,j}$ are rational. Multiplying the weights by their least common denominator yields an equivalent problem with integer weights.
- We can now assume that the labels in the current cover also are integers.
- Thus each excess is also an integer, and at each iteration we reduce the cost of the cover by an integer amount.
- Since the cost starts at some value and is bounded below by the weight of a perfect matching, after finitely many iterations we have equality.

Conclusion

- In this lecture, we have discussed Weighted Bipartite Matching, Transversal, Equality subgraph and Hungarian Algorithm.
- In upcoming lectures, we will discuss Stable Matchings, Gale-Shapley Algorithm and Faster Bipartite Matching.