On a Theorem Concerning Minimization Problems on a Network

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In this paper, we give another proof for Iri's theorem concerning minimization problems on a network. This proof asserts that a sum of integrals of characteristic curves which depend on flows, is minimized by some flow on a network, if the characteristic curves of branches satisfy the following conditions:

1. every characteristic curve is monotonically increasing outside of some finite interval;
2. if a characteristic curve has an upper bound, then the curve is a horizontal line in the right outside of some finite interval;
3. if a characteristic curve has a lower bound, then the curve is a horizontal line in the left outside of some finite interval;
4. every characteristic curve is bounded on any finite interval.

The proof is short in process and is natural in method. Furthermore, the proof does not require a deeper understanding of graph theory.

1 Introduction

A network-flow problem is, mathematically, a special case of mathematical programming problems, in which the constraint relations imposed on variables are intimately connected with a graph. M. Iri proved a useful theorem concerning minimization problems on a network in his book and his proof requires a deeper understanding of graph theory. In this paper, we shall prove this theorem and the proof is slightly simpler than that of Iri's book. Furthermore, the proof does not require a deeper understanding of graph theory.

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2 Preliminaries

We give here the notational conventions and definitions to be used through this paper.

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The set of real numbers will be denoted by $R$, and $R^n$ will be denoted n-dimensional Euclidean space.

Let $A=(a_{ij})$ be an $m \times n$ matrix which satisfies the following three conditions:

1. for all $i, j$, $|a_{ij}| = 1$ or $|a_{ij}| = 0$;
2. for each $j$, there exists exactly one $i$ such that $a_{ij} = 1$;
3. for each $j$, there exists exactly one $i$ such that $a_{ij} = -1$.

This matrix $A$ can be thought of as a continuous linear transformation of $R^m$ into $R^n$. The null space of this transformation will be denoted by $X$.

Let $f_{j}(x_1, x_2, \ldots, x_n)$ be functions of $R$ into $R$, which are continuous except on finitely many points, and which satisfy the following three conditions:

1. $\lim_{x \to \infty} f_j(x) = \infty$ or there exist $M_j > 0$ and $N_j \in R$ such that $f_j(x) \geq N_j$ for all $x \geq M_j$;
2. $\lim_{x \to -\infty} f_j(x) = -\infty$ or there exist $K_j > 0$ and $L_j \in R$ such that $f_j(x) \leq -L_j$ for all $x \leq -K_j$;
3. for every $c > 0$, there exists $M_c > 0$ such that $|f_j(x)| \leq M_c$ for all $-c \leq x \leq c$.

We put $N = \max \{\sum_{j} (M_j + |N_j|) \mid j \in \mathbb{N} \} + \max \{\sum_{j} (K_j + |L_j|) \mid j \in \mathbb{N} \}$. Then for each $j$ satisfying $\lim_{t \to \infty} f_j(t) = \infty$, there exists $M_j > 0$ such that $f_j(t) \geq M_j$ for all $t \geq M_j$, and for each $j$ satisfying $\lim_{t \to -\infty} f_j(t) = -\infty$, there exists $K_j > 0$ such that $f_j(t) \leq -K_j$.

We set $L = \max \{\sum_{j} M_j \mid j \in \mathbb{N} \} + \max \{\sum_{j} K_j \mid j \in \mathbb{N} \}$.

Let $g_j(x_1, x_2, \ldots, x_n)$ be functions of $R$ into $R$, defined by $g_j(x) = \int_{0}^{1} f_j(s) \, ds$ and let $F$ be a function of $R^n$ into $R$, defined by the formula $F(x) = \sum_{j=1}^{n} g_j((x)_j)$ where $(x)_j$ is the $j$-th coordinate of $x$.

Let $I_j = I, I_2, \ldots, I_n$ be closed intervals which take one of the forms $[a, b]$, $(-\infty, b]$, $[a, \infty)$, or $(-\infty, \infty)$. We set $I = X \cap (I_1 \times I_2 \times \cdots \times I_n)$, and assume $I \neq \emptyset$.

### 3 A theorem concerning minimization problems on a network

**THEOREM.** If $\inf_{x \in I} F(x) = a > -\infty$, then there exists a point $x_0 \in I$ such that $F(x_0) = a$.

Proof. By our assumption of $\inf_{x \in I} F(x) = a > -\infty$, there exists a sequence $\{x_k\}$ in $I$ such that $F(x_k) \downarrow a$. If $\{x_k\}$ has only finitely many points, the conclusion of our theorem is obvious, so we may assume that $\{x_k\}$ has infinitely many distinct points. Let $B_i = \{j \mid \text{the sequence } \{x_k\} \text{ in } I_j \text{ has a limit point}\}$. It is clear that there exists $M > L$ which satisfies the following two conditions:
for each \( j \in B_1 \), there exists a limit point of \( \{(x_k)_j\} \) in the closed interval \([- (M-1), M-1] \);

(2) for all \( j \), \([- (M-1), M-1] \cap I_j = \emptyset \).

It is also clear that this sequence has a subsequence \( \{y_k\} \) which satisfies the following conditions:

(1) \( F(y_k) - a < 1 \);

(2) for all \( j \in B_1 \) and \( k \), \((y_k)_j \in [-M, M] \);

(3) for all \( j \in B_1 \), \( M < (y_k)_j \to \infty \) or \(-M > (y_k)_j \to -\infty \).

Let \( B_2 = \{ j \in B_1 ; f_j((y_k)_j) = f_j((y_k)_j) \to \infty \} \) and \( B_3 = \{ j ; j \in (B_1 \cap B_2) \} \), i.e., \( B_3 = \{ j \in B_1 ; f_j((y_k)_j) \to \infty \) or \( f_j((y_k)_j) \to -\infty \} \).

We now define \( D \) and \( I_0 \) by \( D = [-n^n M, n^n M] \), \( I_0 = I \cap D \) and prove that there exists a sequence \( \{z_k\} \) in \( I_0 \) which satisfies the condition \( F(z_k) \leq F(y_k) \) for all \( k \).

Let \( k \) be a natural number which is fixed throughout this paragraph. We now construct such a \( z_k \). If \( |(y_k)_j| > n^n M \) for some \( j \), then by the definition of \( A \) there exist \( i_1 \) and \( i_2 \) such that \( a_{i_1, i_j} = -a_{i_1, i_j} \neq 0 \). If there exists no \( j_2 \) such that \( j_1 \in j_2, a_{i_1, i_j} \neq 0 \) and \( |(y_k)_j| > n^n M \), then

\[
\sum_{j=1}^{n} a_{i_1, j}(y_k)_j \geq a_{i_1, i_j}(y_k)_j - \sum_{j=1}^{n} a_{i_2, j}(y_k)_j > n^n M - (n-1)n^n M > 0,
\]

which contradicts \( y_k \in X \). We continue this operation in this manner, and we have \( E = \{j_1, j_{i_1 + 1}, \ldots, j_n\} \) and \( E' = \{i_1, i_{i_1 + 1}, \ldots, i_n\} \) which satisfy the following two conditions:

(1) for all \( j \in E \), \(|(y_k)_j| > M \);

(2) \( a_{i_1, j_1} = -a_{i_1, j_1} \neq 0 \), \( a_{i_1 + 1, j_2} = -a_{i_1 + 1, j_2} \neq 0 \), \( \cdots \), \( a_{i_n, j_n} = -a_{i_n, j_n} \neq 0 \).

Let \( \alpha = \min \{(y_k)_j | -M+1 \) and let \( y_k' \) be a point in \( R^n \) defined by

\[
(y_k')_j = \begin{cases} (y_k)_j - (y_k)_j \alpha / \|(y_k)_j\| & \text{if } j \in E, \\ (y_k)_j & \text{if } j \notin E. \end{cases}
\]

The fact \( y_k' \in I \) follows from the definition of \( M \) and

\[
\sum_{j=1}^{n} a_{i, j}(y_k)_j - \sum_{j=1}^{n} a_{i, j}(y_k')_j = \sum_{j \in E} a_{i, j}(y_k)_j \alpha / \|(y_k)_j\| = 0.
\]

We now show \( E \subseteq B_2 \). It is clear that \( E \cap B_1 = \emptyset \). We therefore assume that there exists a \( j_0 \in E \cap B_3 \), and we deduce a contradiction from this assumption.

By the definition of \( N \), we have

\[
F(y_k) - F(y_k') = \sum_{j \in E \cap B_3} (g_j((y_k)_j) - g_j((y_k)_j)) + \sum_{j \in E \cap B_3} (g_j((y_k)_j) - g_j((y_k')_j))
\]
which implies that $F(y_k') < F(y_k) - 1 < a$. By this contradiction, we have $E \subset B_2$.

We now prove that $F(y_k') \leq F(y_k)$. We do this by assuming that $F(y_k') - F(y_k) = b > 0$ and by deriving a contradictory equation $\inf_{x \in I} F(x) = -\infty$ from this assumption.

We define $y_{t}^{t}$ by

$$(y_{t}^{t})_{j} = \begin{cases} (y_{k})_{j} + (y_{k})_{j} \alpha t / |(y_{k})_{j}| & \text{if } j \in E; \\ (y_{k})_{j} & \text{if } j \notin E. \end{cases}$$

$y_{t}^{t} \in I$ is obvious. By $E \subset B_2$, it is easy to see that

$$F(y_{t}^{t}) = F(y_{k}) - b t \downarrow -\infty \text{ as } t \to \infty.$$

If we continue this process at most $n$ times, we get a point $z_{k} \in I_0$ such that $F(z_{k}) \leq F(y_{k})$. This fact shows that $\inf_{x \in I_0} F(x) = a$.

We are now in a position to complete the proof of our theorem. Since $I_0$ is compact by Tychonoff’s theorem and since $F$ is continuous, there exists a point $x_0 \in I_0$ such that $F(x_0) = a$.

References