

Title	Gale's feasibility theorem and max-flow problems in a continuous network(NONLINEAR ANALYSIS AND CONVEX ANALYSIS)
Author(s)	Nozawa, Ryohei
Citation	数理解析研究所講究録 (1998), 1031: 29-41
Issue Date	1998-04
URL	http://hdl.handle.net/2433/61862
Right	
Type	Departmental Bulletin Paper
Textversion	publisher

Gale's feasibility theorem and max-flow problems in a continuous network

Ryôhei Nozawa

札幌医科大学医学部 野澤 亮平

1 Introduction

Gale's feasibility theorem was originally formulated on a discrete network in [4]. It is known as the "Supply - Demand Theorem" in a special case and gives a necessary and sufficient condition for an existence of feasible flows.

In [11], we established a continuous version of the theorem on a Euclidean domain. There are several formulations of continuous networks. Our problem is formulated in a framework of a continuous network introduced by [6] and [13].

In contrast with discrete cases, our continuous version is essentially related with the boundedness of constraints of flows. However, we can deal with a certain special case with unbounded constraints such as problems in [5]. In the present paper, we investigate the continuous version of Gale's feasibility theorem in a more general setting which can be applied to problems with a certain class of unbounded constraints of flows.

Let us recall our formulation of continuous networks and state a continuous version of the Supply - Demand Theorem. As for a discrete version, one can refer to Ford and Fulkerson [3]. In this discussion, we assume that all functions and sets are sufficiently smooth. Let Ω be a bounded domain of n -dimensional Euclidean space R^n and $\partial\Omega$ be the boundary. Let A, B be disjoint subsets of $\partial\Omega$ which are regarded as a source and a sink. In our continuous network, every flow is represented by a vector field and every feasible flow σ satisfies the capacity constraint:

$$\sigma(x) \in \Gamma(x) \text{ for all } x \in \Omega,$$

where Γ is a set-valued mapping from Ω to R^n . We call Ω with this capacity constraint a continuous network.

Furthermore, every cut is identified with a subset of Ω in our network. Let S be a cut and ν^S be the unit outer normal to S . Then the cut capacity $C(S)$ is defined by

$$C(S) = \int_{\Omega \cap \partial S} \beta(-\nu^S(x), x) ds(x),$$

where

$$\beta(v, x) = \sup_{w \in \Gamma(x)} v \cdot w$$

for $v \in R^n$ and ds is the surface element. If the capacity constraint is isotropic, that is, $\Gamma(x) = \{w \in R^n; |w| \leq c(x)\}$ with some nonnegative function $c(x)$, then

$$C(S) = \int_{\Omega \cap \partial S} c(x) ds(x).$$

Let a, b be real-valued functions on A, B respectively and let ν be the unit outer normal to Ω . Then the problem of supply-demand is stated as follows:

$$(SD) \quad \text{Find } \sigma \text{ such that } \sigma(x) \in \Gamma(x) \text{ for all } x \in \Omega, \operatorname{div} \sigma = 0 \text{ on } \Omega, \\ \sigma \cdot \nu = 0 \text{ on } \partial\Omega - (A \cap B), -\sigma \cdot \nu \leq a \text{ on } A, \sigma \cdot \nu \geq b \text{ on } B.$$

The Supply-Demand theorem assures that (SD) has a solution if and only if

$$(G) \quad C(S) \geq \int_{B \cap \partial S} b ds - \int_{A \cap \partial S} a ds \text{ for each cut } S.$$

This can be proved by the aid of a continuous version of max-flow min-cut theorem under certain additional conditions, if $\cup_{x \in \Omega} \Gamma(x)$ is bounded. Moreover, it is also proved by a method used in [9] and [12], which is based on a generalized Hahn-Banach Theorem.

In the next section, we give a concrete formulation of our problem in a general form including (SD) as its special case, and investigate a necessary and sufficient condition under which the problem has a solution. In §3, we are concerned with an equivalence between the feasibility theorem and a max-flow min-cut theorem.

2 Problem setting and a main theorem

Let Ω be a bounded domain in n -dimensional Euclidean space R^n with Lipschitz boundary $\partial\Omega$. Let H_{n-1} be the $n - 1$ -dimensional Hausdorff measure. Then H_{n-1} on $\partial\Omega$ can be identified with the surface measure on $\partial\Omega$. We note that the unit outer normal ν to Ω is defined and essentially bounded measurable on $\partial\Omega$ with respect to H_{n-1} . Let Γ be a set-valued mapping from Ω to R^n which satisfies the following two conditions:

(H1) $\Gamma(x)$ is a compact convex set containing 0 for all $x \in \Omega$.

(H2) Let $\varepsilon > 0$ and Ω_0 be a compact subset of Ω . Then there is $\delta > 0$ such that $\Gamma(x) \subset \Gamma(y) + B(0, \varepsilon)$ if $x, y \in \Omega_0$ and $|x - y| < \delta$.

In what follows, we assume that each feasible flow is represented by an essentially bounded vector field σ on Ω satisfying the following capacity constraints:

$$\sigma(x) \in \Gamma(x) \quad \text{for a.e. } x \in \Omega.$$

Furthermore if $\operatorname{div} \sigma \in L^n(\Omega)$, then $\sigma \cdot \nu$ can be defined as a function in $L^\infty(\partial\Omega)$ in a weak sense by [7].

Let X be a nonempty subset of $L^n(\Omega) \times L^\infty(\partial\Omega)$. Then for the triple (Ω, Γ, X) , our problem is stated as follows:

(P) Find $\sigma \in L^\infty(\Omega; R^n)$ such that $\sigma(x) \in \Gamma(x)$ for a.e. $x \in \Omega$, $(-\operatorname{div} \sigma, \sigma \cdot \nu) \in X$.

Problem (SD) considered in §1 can be written in this form with $X = \{(F, f); F = 0, f \geq -a \text{ on } A, f \geq b \text{ on } B\}$.

To specify the class of cuts, we consider the space $BV(\Omega)$ of functions of bounded variation on Ω , and a Sobolev space $W^{1,1}(\Omega)$ which is regarded as a subspace of $BV(\Omega)$:

$$\begin{aligned} BV(\Omega) &= \{u \in L^1(\Omega); \nabla u \text{ is a Radon measure} \\ &\quad \text{of bounded variation on } \Omega\}, \\ W^{1,1}(\Omega) &= \{u \in L^1(\Omega); \nabla u \in L^1(\Omega; R^n)\}, \end{aligned}$$

where $\nabla u = (\partial u / \partial x_1, \dots, \partial u / \partial x_n)$ is understood in the sense of distribution. It is known that $BV(\Omega) \subset L^{n/(n-1)}(\Omega)$ and the trace γu is determined as a function in $L^1(\partial\Omega)$ for each $u \in BV(\Omega)$.

We denote the characteristic function of a subset S of Ω by χ_S and set

$$Q = \{S \subset \Omega; \chi_S \in BV(\Omega)\}.$$

Let $S \in Q$. Then the reduced boundary $\partial^* S$ of S is the set of all $x \in \partial S$ where Federer's normal $\nu^S = \nu^S(x)$ to S exists. (One can refer to [8] for the details.) It is known that $\partial^* S$ is a measurable set with respect to both the measure of total variation of $|\nabla \chi_S|$ and H_{n-1} , $|\nabla \chi_S|(R^n - \partial^* S) = 0$ and $|\nabla \chi_S|(E) = H_{n-1}(E)$ for each $|\nabla \chi_S|$ -measurable subset E of $\partial^* S$. Then [8, Theorem 6.6.2] implies that $\gamma \chi_S = \chi_{\partial^* S \cap \partial\Omega}$ H_{n-1} -a.e. on $\partial\Omega$.

Let $\beta(\cdot, x)$ be the support functional of $\Gamma(x)$ as defined in §1. If **(H1)** and **(H2)** holds, then β is continuous and nonnegative. Accordingly, in the case, replacing ds by H_{n-1} and ∂S by $\partial^* S$, we can define the cut capacity as follows:

$$C(S) = \int_{\Omega \cap \partial^* S} \beta(-\nu^S(x), x) dH_{n-1}.$$

Let $\nabla u/|\nabla u|$ be the Radon-Nikodym derivative of ∇u with respect to $|\nabla u|$ and set

$$\psi(u) = \int_{\Omega} \beta(\nabla u/|\nabla u|, x) d|\nabla u|(x)$$

for $u \in BV(\Omega)$. Then $C(S) = \psi(\chi_S)$.

If we assume the following **(H2')** instead of **(H2)**, then we can define $\psi(u)$ only for $u \in W^{1,1}(\Omega)$:

$$\text{(H2')} \quad \{(x, w); w \in \Gamma(x), x \in \Omega\} \text{ is measurable,}$$

Now we set $L_{(F,f)}(u) = \int_{\Omega} F u dx + \int_{\partial\Omega} f \gamma u dH_{n-1}$ and consider the following condition under **(H1)** and **(H2)**:

$$\text{(C)} \quad \psi(u) \geq \inf_{(F,f) \in X} L_{(F,f)}(u) \text{ for all } u \in BV(\Omega).$$

We note that u can be replaced by characteristic functions of sets in Q in some cases. When **(H2')** is assumed instead of **(H2)**, replacing $BV(\Omega)$ in **(C)** by $W^{1,1}(\Omega)$ we consider

$$\text{(C')} \quad \psi(u) \geq \inf_{(F,f) \in X} L_{(F,f)}(u) \text{ for all } u \in W^{1,1}(\Omega).$$

Now we have

PROPOSITION 2.1. *If **(H1)**, **(H2)** hold and **(P)** has a solution, then **(C)** is satisfied. Similarly, If **(H1)**, **(H2')** hold and **(P)** has a solution, then **(C')** is satisfied.*

Proof. Assume **(H1)** and **(H2)**. Let σ be a solution of **(P)** and $u \in BV(\Omega)$. Then by Green's formula stated below and [10, Lemma 2.6],

$$\begin{aligned} \psi(u) &\geq (\sigma \nabla u)(\Omega) = \int_{\partial\Omega} \sigma \cdot \nu \gamma u dH_{n-1} - \int_{\Omega} u \operatorname{div} \sigma dx \\ &\geq \inf_{(F,f) \in X} L_{(F,f)}(u). \end{aligned}$$

When **(H2')** is assumed instead of **(H2)**, the inequality is similarly proved for $u \in W^{1,1}(\Omega)$. □

The following Green's formula is due to [7, Proposition 1.1]:

LEMMA 2.2. *Let $\sigma \in L^{\infty}(\Omega; R^n)$ such that $\operatorname{div} \sigma \in L^n(\Omega)$ and $u \in BV(\Omega)$. Then the distribution $(\sigma \nabla u)$ defined by*

$$(\sigma \nabla u)(\varphi) = - \int_{\Omega} u \nabla \varphi \cdot \sigma dx - \int_{\Omega} u \varphi \operatorname{div} \sigma dx$$

for $\varphi \in C_0^\infty(\Omega)$ is a bounded measure. Furthermore

$$(\sigma \nabla u)(\Omega) + \int_{\Omega} u \operatorname{div} \sigma dx = \int_{\partial\Omega} \gamma u \sigma \cdot \nu dH_{n-1}$$

holds.

We note that $(\sigma \nabla u)(\Omega) = \int_{\Omega} \sigma \cdot \nabla u dx$ for $u \in W^{1,1}(\Omega)$.

The following lemma is regarded as a continuous version of max-flow min-cut theorem, which is due to [13]. (The proof is in [10].)

LEMMA 2.3. *Assume that $\cup_{x \in \Omega} \Gamma(x)$ is bounded and (H1), (H2') hold. Then*

$$\begin{aligned} & \sup\{\lambda; \text{there is a feasible flow } \sigma \\ & \quad \text{such that } (-\operatorname{div} \sigma, \sigma \cdot \nu) = \lambda(F, f)\} \\ &= \inf\{\psi(u)/L_{(F,f)}(u); u \in W^{1,1}(\Omega) \\ & \quad \text{such that } L_{(F,f)}(u) > 0\}. \end{aligned}$$

Furthermore if (H2) holds, then this equals

$$\inf\{C(S)/L_{(F,f)}(\chi_S); S \in \mathcal{Q} \text{ such that } L_{(F,f)}(\chi_S) > 0\}$$

This lemma implies

LEMMA 2.4. (1) *For each $F \in L^n(\Omega)$, there is $\sigma \in L^\infty(\Omega; R^n)$ such that $-\operatorname{div} \sigma = F$ a.e. on Ω .*

(2) *Assume that there is a constant k , independent of u , satisfying $\inf_{c \in R} \int_{\partial\Omega} |\gamma u - c| dH_{n-1} \leq k \|\nabla u\|_\Omega$ for all $u \in BV(\Omega)$. Then for each $F \in L^n(\Omega)$ and $f \in L^\infty(\partial\Omega)$, there is $\sigma \in L^\infty(\Omega; R^n)$ such that $-\operatorname{div} \sigma = F$ a.e. on Ω and $\sigma \cdot \nu = f$ H_{n-1} -a.e. on Ω if and only if (F, f) satisfies the conservation law:*

$$\int_{\Omega} F dx + \int_{\partial\Omega} f dH_{n-1} = 0$$

Proof. (1) First assume that $\int_{\Omega} F dx = 0$. To prove the existence of σ_0 such that $-\operatorname{div} \sigma_0 = F$ a.e. on Ω , it is sufficient to show that the supremum

$$\begin{aligned} & \sup\{t \geq 0; -\operatorname{div} \sigma = tF \text{ a.e. on } \Omega, \sigma \cdot \nu = 0 \text{ } H_{n-1}\text{-a.e. on } \partial\Omega \\ & \quad \text{for some } \sigma \in L^\infty(\Omega; R^n) \text{ with } \|\sigma\|_\infty \leq 1\} \end{aligned}$$

is positive. Since it is equal to

$$\inf\{H_{n-1}(\Omega \cap \partial^* S) / \int_S F dx ; \int_S F dx > 0, S \subset \Omega, \chi_S \in BV(\Omega)\}$$

by the preceding lemma, we shall prove that the infimum is positive. According to [8, p.303] there is a positive constant k_0 such that $\min(m_n(S), m_n(\Omega - S)) \leq k_0 H_{n-1}(\Omega \cap \partial^* S)^{n/(n-1)}$, where m_n denotes the Lebesgue measure on R^n . Since

$$\int_S F dx \leq \left(\int_S 1 dx\right)^{(n-1)/n} \cdot \left(\int_S |F|^n dx\right)^{1/n} \leq \|F\|_n (m_n(S))^{(n-1)/n}$$

and

$$\begin{aligned} \int_S F dx &= \int_{\Omega-S} -F dx \leq \left(\int_{\Omega-S} 1 dx\right)^{(n-1)/n} \cdot \left(\int_{\Omega-S} |F|^n dx\right)^{1/n} \\ &\leq \|F\|_n (m_n(\Omega - S))^{(n-1)/n}, \end{aligned}$$

we can conclude that

$$\int_S F dx \leq k_1 H_{n-1}(\Omega \cap \partial^* S)$$

with $k_1 = \|F\|_n k_0^{(n-1)/n}$ for all $S \in Q$. It follows that the infimum is not less than $1/k_1$.

Finally in case of $\int_\Omega F dx \neq 0$, consider σ_1 such that $\operatorname{div} \sigma_1$ equals constantly $-\int_\Omega F dx / m_n(\Omega)$, σ_2 such that $\operatorname{div} \sigma_2 = -F + \int_\Omega F dx / m_n(\Omega)$ and set $\sigma_0 = \sigma_1 + \sigma_2$. Then $\operatorname{div} \sigma_0 = F$. This completes the proof of (1).

(2) There is $\sigma_1 \in L^\infty(\Omega; R^n)$ such that $-\operatorname{div} \sigma_1 = F$ a.e. on Ω by (1). Setting $f_0 = -\sigma_1 \cdot \nu + f$ and show that there is $\sigma_2 \in L^\infty(\Omega; R^n)$ such that $\operatorname{div} \sigma_2 = 0$ a.e. on Ω and $\sigma_2 \cdot \nu = f_0$ H_{n-1} -a.e. on $\partial\Omega$. Since $\int_{\partial\Omega} f_0 dH_{n-1} = 0$ by Green's formula,

$$\begin{aligned} \|\nabla u\|_\Omega &\geq k^{-1} \inf_{c \in R} \int_{\partial\Omega} |\gamma u - c| dH_{n-1} \\ &\geq k^{-1} \|f_0\|_{L^\infty(\partial\Omega)}^{-1} \inf_{c \in R} \int_{\partial\Omega} f_0 (\gamma u - c) dH_{n-1} \\ &= k^{-1} \|f_0\|_{L^\infty(\partial\Omega)}^{-1} \int_{\partial\Omega} f_0 \gamma u dH_{n-1}. \end{aligned}$$

It follows again from the preceding lemma that

$$\begin{aligned} &\sup\{\lambda; \sigma \in L^\infty(\Omega; R^n), \|\sigma\|_\infty \leq 1, (-\operatorname{div} \sigma, \sigma \cdot \nu) = \lambda(0, f_0)\} \\ &= \inf\{\|\nabla u\|_\Omega / \int_{\partial\Omega} f_0 \gamma u dH_{n-1}; u \in W^{1,1}(\Omega) \text{ such that } \int_{\partial\Omega} f_0 \gamma u dH_{n-1} > 0\} \end{aligned}$$

is positive. This implies that there is $\sigma_2 \in L^\infty(\Omega; R^n)$ such that $\operatorname{div} \sigma_2 = 0$ a.e. on Ω and $\sigma_2 \cdot \nu = f_0$ H_{n-1} -a.e. on $\partial\Omega$. Hence $\sigma = \sigma_1 + \sigma_2$ satisfied the desired condition. This completes the proof. \square

Let ω be an open subset Ω with Lipschitz boundary. Then we call ω an admissible set if for each $F \in L^n(\omega)$ and $f \in L^\infty(\partial\omega)$ satisfying the conservation law, there is $\sigma \in L^\infty(\omega; R^n)$ such that $-\operatorname{div} \sigma = F$ a.e. on ω and $\sigma \cdot \nu = f$ H_{n-1} -a.e. on $\partial\omega$. If there is a constant k such that

$$\min(H_{n-1}(\partial\omega \cap \partial^* S), H_{n-1}(\partial\omega - \partial^* S)) \leq k H_{n-1}(\omega \cap \partial^* S)$$

for all $S \subset \omega$ with $\chi_S \in BV(\omega)$, then ω is admissible, since the inequality is equivalent with that in Lemma 2.4 (2) by [8, Theorem 6.5.2].

Now we state the converse of Proposition 2.1.

THEOREM 2.5. *Assume that (H1) and (H2') holds. Then condition (C') implies that (P) has a solution if one of the following two conditions is satisfied:*

(H3) $\cup_{x \in \Omega} \Gamma(x)$ is bounded, X is weakly* closed convex and the projection of X to $L^n(\Omega)$ is bounded.

(H4) X is weakly* compact convex and there is an open subset ω of Ω such that $\cup_{x \in \omega} \Gamma(x)$ is bounded, $\Gamma(x) = R^n$ for all $x \in \Omega - \omega$, Ω has the Lipschitz boundary and $\Omega - \bar{\omega}$ is admissible.

Proof. (1) First assume (H3) in addition to (H1), (H2') and (C'). Let $U = L^1(\Omega; R^n) \times L^1(\partial\Omega)$ and $U^* = L^\infty(\Omega; R^n) \times L^\infty(\partial\Omega)$. Then (U, U^*) is regarded as a paired space with the bilinear form defined by $\langle (v, \phi), (w, f) \rangle = \int_{\Omega} v \cdot w dx + \int_{\partial\Omega} \phi f dH_{n-1}$ for $(v, \phi) \in U$ and $(w, f) \in U^*$.

Furthermore let $V = W^{1,1}(\Omega)$ and $V^* = L^n(\Omega) \times L^\infty(\partial\Omega)$. Since $W^{1,1}(\Omega) \subset L^{n/(n-1)}(\Omega)$ and the trace γu of $u \in W^{1,1}(\Omega)$ is in $L^1(\partial\Omega)$,

$$\langle\langle u, (F, f) \rangle\rangle = \int_{\Omega} F u dx + \int_{\partial\Omega} f \gamma u dH_{n-1}$$

defines a bilinear form on $V \times V^*$. Since $\{\gamma u; u \in W^{1,1}(\Omega)\} = L^1(\partial\Omega)$, (V, V^*) is also a paired space with the bilinear form $\langle\langle \cdot, \cdot \rangle\rangle$. We consider the weak topologies on U, U^*, V, V^* by their pairings.

Let $\rho(v, \phi) = \int_{\Omega} \beta(v(x), x) dx$ for $(v, \phi) \in U$. We note that ρ is convex and positively homogeneous on U and constant with respect to the second argument.

On the other hand, if $u_1, u_2 \in V$ and $(\nabla u_1, \gamma u_1) = (\nabla u_2, \gamma u_2)$, then $u_1 = u_2$ a.e. on Ω , so that $L_{(F,f)}(u)$ is regarded as a function of $(\nabla u, \gamma u)$. Hence we can set

$$\Phi(\nabla u, \gamma u) = \inf_{(F,f) \in X} L_{(F,f)}(u).$$

Then Φ is a concave and positively homogeneous functional defined on the subspace $W = \{(\nabla u, \gamma u); u \in V\}$ of U . It follows from (C') that there is a linear functional ξ on U such that $\xi \leq \rho$ on U and $\xi \geq \Phi$ on W .

The continuity of ξ follows from the boundedness of $\cup_{x \in \Omega} \Gamma(x)$. In fact, letting $M = \sup\{|w|; w \in \cup_{x \in \Omega} \Gamma(x)\}$, we have

$$\xi(v, \phi) \leq \rho(v, \phi) = \int_{\Omega} \beta(v(x), x) dx = M \|v\|_{L^1(\Omega; \mathbb{R}^n)}.$$

Hence there is $(\sigma_0, \mu_0) \in U^*$ such that $\xi(v, \phi) = \int_{\Omega} \sigma_0 \cdot v dx + \int_{\partial\Omega} \phi \mu_0 dH_{n-1}$. However, since $\rho(v, \phi)$ is independent of ϕ , we conclude that $\mu_0 = 0$.

Now to show that σ_0 is a solution of (P), we set

$$K = \{\sigma \in L^\infty(\Omega; \mathbb{R}^n); \sigma(x) \in \Gamma(x) \text{ for a.e. } x \in \Omega\}$$

and assume that $\sigma_0 \notin K$. Then there is a measurable set Ω_1 such that $\sigma_0(x) \notin \Gamma(x)$ for all $x \in \Omega_1$ and the Lebesgue measure $m_n(\Omega_0)$ of Ω_0 is positive. By applying a measurable selection theorem (cf. [2]) to $\tilde{\Gamma}(x) = \{w \in \mathbb{R}^n; \sigma_0 \cdot w > \beta(w, x), |w| = 1\}$, there is $\eta \in L^\infty(\Omega_1, \mathbb{R}^n)$ such that $\int_{\Omega_1} \sigma_0 \cdot \eta dx > \int_{\Omega_1} \beta(\eta, x) dx$. This is a contradiction since

$$\xi(\tilde{\eta}, 0) = \int_{\Omega} \sigma_0 \cdot \tilde{\eta} < \int_{\Omega} \beta(\tilde{\eta}, x) dx = \rho(\tilde{\eta}, 0)$$

for $\tilde{\eta} = \eta$ on Ω_1 and $\tilde{\eta} = 0$ on $\Omega - \Omega_1$.

Next, let P_X be the projection of X to $L^n(\Omega)$ and let $L = \sup_{F \in P_X} \|F\|_{L^n(\Omega)}$. By (H3), L is finite. Since

$$\xi(\nabla u, \gamma u) = \int_{\Omega} \sigma_0 \cdot \nabla u dx \geq \Phi(\nabla u, \gamma u) = \inf_{F \in P_X} \int_{\Omega} F u dx$$

for all $u \in C_0^\infty(\Omega)$,

$$\int_{\Omega} \sigma_0 \cdot \nabla u dx \geq -L \cdot \|u\|_{L^{n/(n-1)}(\Omega)}.$$

This means that $\text{div } \sigma_0 \in L^n(\Omega)$. Hence $(\text{div } \sigma_0, \sigma_0 \cdot \nu) \in V^*$.

We can show that X is a closed convex set of V^* with respect to the weak topology of our pairing by (H3) so that if $(-\text{div } \sigma_0, \sigma_0 \cdot \nu) \notin X$, then there is $u_0 \in V$ such that

$$\xi(\nabla u_0, \gamma u_0) = \langle u_0, (-\text{div } \sigma_0, \sigma_0 \cdot \nu) \rangle < \Phi(\nabla u_0, \gamma u_0).$$

This is a contradiction. Thus $(-\text{div } \sigma_0, \sigma_0 \cdot \nu) \in X$.

(2) Next assume **(H1)**, **(H2')**, **(C')** and **(H4)**. We note that there is $(F_0, f_0) \in X$ satisfying $\rho(\nabla u, 0) \geq L_{(F_0, f_0)}(u)$ for all $u \in W^{1,1}(\Omega)$ by the next lemma. Taking constant functions, we see that (F_0, f_0) satisfies the conservation law. By (1) of this proof, there is $\sigma_1 \in L^\infty(\omega; R^n)$ such that $\sigma_1(x) \in \Gamma(x)$ for a.e. $x \in \omega$, $-\operatorname{div} \sigma_1 = F_0$ a.e. on ω and $\sigma_1 \cdot \nu = f_0$ H_{n-1} -a.e. on $\partial\omega \cap \partial\Omega$.

We set $\tilde{f}_0 = f_0$ on $\partial\Omega - \partial\omega$ and $\tilde{f}_0 = -\sigma_1 \cdot \nu^\omega$ on $\Omega \cap \partial\omega$, where ν^ω is the unit outer normal to ω . Furthermore let \tilde{F}_0 be the restriction of F_0 to $\Omega - \bar{\omega}$. Then $(\tilde{F}_0, \tilde{f}_0)$ satisfies the conservation law on $\Omega - \bar{\omega}$.

It follows that there is $\sigma_2 \in L^\infty(\Omega - \bar{\omega}, R^n)$ such that $-\operatorname{div} \sigma_2 = \tilde{F}_0$ a.e. on $\Omega - \bar{\omega}$, $\sigma_2 \cdot \nu = \tilde{f}_0 = f_0$ H_{n-1} a.e. on $\partial\Omega - \partial\omega$ and $\sigma_2 \cdot \nu = \tilde{f}_0 = -\sigma_1 \cdot \nu^\omega$ H_{n-1} a.e. on $\Omega \cap \partial\omega$, since $\Omega - \bar{\omega}$ is admissible.

Now let $\sigma_3 = \sigma_1$ on ω and $\sigma_3 = \sigma_2$ on $\Omega - \omega$. In view of the equality $\sigma_2 \cdot \nu = -\sigma_1 \cdot \nu^\omega$ on $\Omega \cap \partial\omega$ and Green's formula, we can show that $-\operatorname{div} \sigma = F_0$ on Ω . Evidently $\sigma_0 \cdot \nu = f_0$ on $\partial\Omega$ and the proof is completed. \square

The following lemma is proved in [1]. For the completeness, we give the proof which is slightly different from that in [1].

LEMMA 2.6. *Assume that X is weakly* compact and*

$$\int_{\Omega} \beta(\nabla u, \cdot) dx \geq \inf_{(F,f) \in X} L_{(F,f)}(u) \quad \text{for all } u \in W^{1,1}(\Omega).$$

Then there is $(F_0, f_0) \in X$ such that $\int_{\Omega} \beta(\nabla u, \cdot) dx \geq L_{(F_0, f_0)}(u)$ for all $u \in W^{1,1}(\Omega)$.

Proof. Assume that the conclusion does not hold. Then for each $(F, f) \in X$ there is $u \in W^{1,1}(\Omega)$ such that $\int_{\Omega} \beta(\nabla u, \cdot) dx < L_{(F,f)}(u)$. Let $G_{(u,\epsilon)} = \{(F, f) \in X; \int_{\Omega} \beta(\nabla u, \cdot) dx - L_{(F,f)}(u) < -\epsilon\}$ for $u \in W^{1,1}(\Omega)$ and $\epsilon > 0$. Then each $G_{(u,\epsilon)}$ is an open subset of X and $\{G_{(u,\epsilon)}\}$ forms a covering of X . Since X is a weak* compact set; there are $(u_1, \epsilon_1), \dots, (u_t, \epsilon_t)$ such that

$$\cup_{i=1}^t G_{(u_i, \epsilon_i)} \supset X.$$

Let $\epsilon = \min\{\epsilon_1, \dots, \epsilon_t\}$ and K_0 be the convex hull of u_1, \dots, u_t . Then $\cup_{i=1}^t G_{(u_i, \epsilon)} \supset X$ so that

$$\sup_{(F,f) \in X} \inf_{u \in K_0} \left(\int_{\Omega} \beta(\nabla u, \cdot) dx - L_{(F,f)}(u) \right) < -\epsilon.$$

It follows from a min-max theorem that

$$\inf_{u \in K_0} \sup_{(F,f) \in X} \left(\int_{\Omega} \beta(\nabla u, \cdot) dx - L_{(F,f)}(u) \right) < -\epsilon.$$

Accordingly, there is $u_0 \in K_0$ with $\sup_{(F,f) \in X} \left(\int_{\Omega} \beta(\nabla u_0, \cdot) dx - L_{(F,f)}(u_0) \right) < -\epsilon < 0$. This is a contradiction. \square

We conclude this section with a special case which implies a variant of the supply-demand theorem. Let

$$\lambda(u) = \int_{\partial\Omega} \gamma \chi_S \lambda dH_{n-1}, \quad \mu(S) = \int_{\partial\Omega} \gamma \chi_S \mu dH_{n-1}, \quad F(S) = \int_{\Omega} \chi_S F dx$$

for $u \in BV(\Omega)$. If $u = \chi_S$, then we denote $\lambda(u), \mu(u), F(u)$ simply by $\lambda(S), \mu(S), F(S)$.

PROPOSITION 2.7. *Let λ, μ be H_{n-1} -measurable functions on $\partial\Omega$, let $F_0 \in L^n(\Omega)$ and let*

$$X = \{(F_0, f); \lambda \leq f \leq \mu \text{ } H_{n-1}\text{-a.e. on } \partial\Omega\}.$$

We assume that (H1), (H2) and one of (H3) and (H4) in Theorem 2.5 hold. Then condition (C) is equivalent with

(CG) $C(S) \geq \lambda(S) + F_0(S)$ and $C(S) \geq \mu(\Omega - S) - F(\Omega - S)$ for all $S \in Q$.

Proof. It is easy to see that (C) implies (CG). We prove the converse. Let $u \in BV(\Omega)$ and set

$$N_t = \{x \in \Omega; u(x) \geq t\}, \quad M_t = \{x \in \Omega; u(x) \leq t\}$$

for $t \in R$. By [10, Lemmas 4,6, 5.4], we have

$$\begin{aligned} \inf_{(F,f) \in X} L_{(F,f)}(u) &= \int_{\Omega} u F_0 dx + \int_{\partial\Omega} u^- \mu dH_{n-1} + \int_{\partial\Omega} u^+ \lambda dH_{n-1} \\ &= \int_0^{\infty} \left(\int_{\Omega} \chi_{N_t} F_0 dx + \int_{\partial\Omega} \gamma \chi_{N_t} \lambda dH_{n-1} \right) dt \\ &\quad + \int_{-\infty}^0 \left(\int_{\Omega} -\chi_{M_t} F_0 dx + \int_{\partial\Omega} \gamma \chi_{M_t} \mu dH_{n-1} \right) dt \end{aligned}$$

with $u^+ = \max(u, 0)$ and $u^- = -\min(u, 0)$. Furthermore by an equality of coarea formula type [10, Proposition 2.4], we have

$$\psi(u) = \int_{-\infty}^{\infty} \psi(\chi_{N_t}) dt = \int_0^{\infty} \psi(\chi_{N_t}) dt + \int_{-\infty}^0 \psi(-\chi_{M_t}) dt.$$

Now assume that (CG) holds. Then

$$\begin{aligned}\psi(\chi_{N_t}) &= C(N_t) \geq \int_{\Omega} \chi_{N_t} F_0 dx + \int_{\partial\Omega} \gamma \chi_{N_t} \lambda dH_{n-1} \\ \psi(-\chi_{M_t}) &= C(\Omega - M_t) \geq \int_{\Omega} -\chi_{M_t} F_0 dx + \int_{\partial\Omega} \gamma \chi_{M_t} \mu dH_{n-1}.\end{aligned}$$

Integrating both sides, we obtain

$$\psi(u) \geq \inf_{(F,f) \in X} L_{(F,f)}(u).$$

This completes the proof. \square

3 Application to a duality of max-flow problems

We apply the feasibility theorem proved in the previous section to a continuous version of max-flow problems (MF). Such problems are introduced by [6] and [13] and developed in [10]. Let X be a subset of $L^n(\Omega) \times L^\infty(\partial\Omega)$. Then (MF) and the dual problem (MF*) are formulated as follows:

(MF) Maximize $\lambda > 0$ subject to $(-\operatorname{div} \sigma, \sigma \cdot \nu) \in \lambda X, \lambda > 0$, $\sigma \in L^\infty(\Omega; \mathbb{R}^n)$ satisfying $\sigma(x) \in \Gamma(x)$ for a.e. $x \in \Omega$.

(MF*) Minimize $\psi(u) / \inf_{(F,f) \in X} L_{(F,f)}(u)$ subject to $u \in W^{1,1}(\Omega)$ and $\inf_{(F,f) \in X} L_{(F,f)}(u) > 0$.

We denote the maximizing value of (MF) by MF and the minimizing value of (MF*) by MF^* . Then we have

THEOREM 3.1. *Assume that (H1) and (H2') holds. Then under one of conditions (H3) and (H4) in Theorem 2.5, $MF = MF^*$ holds, where we use the convention that the infimum on the empty set is ∞ . Furthermore (MF) has an optimal solution if MF is finite.*

Proof. The inequality $MF \leq MF^*$ directly follows from Green's formula. We prove the converse inequality. Let r be an arbitrary positive number equal to or less than MF^* . Then $r \inf_{(F,f) \in X} L_{(F,f)}(u) \leq \psi(u)$ for all $u \in W^{1,1}(\Omega)$ if $\inf_{(F,f) \in X} L_{(F,f)}(u)$ is positive. This inequality trivially holds if $\inf_{(F,f) \in X} L_{(F,f)}(u)$ is nonpositive so that there is a feasible flow σ_0 such that $(-\operatorname{div} \sigma_0, \sigma_0 \cdot \nu) \in rX$ by Theorem 2.5. It follows that $r \leq MF$. This shows that $MF^* \leq MF$. If MF is finite, then applying the same argument to $r = MF$ we can prove the existence of optimal solutions to (MF). \square

If A and B are disjoint measurable subset of $\partial\Omega$ and

$$X = \{(F, f); F = 0 \text{ a.e. on } \Omega, f = 0 \text{ } H_{n-1}\text{-a.e. on } \partial\Omega - (A \cup B), \int_A f dH_{n-1} = 1\},$$

then we call (MF) a max-flow problem of Iri's type and denote it by (MFI), or more precisely, $(MFI_{(A,B)})$.

On the other hand, if $F_0 \in L^n(\Omega)$, $f_0 \in L^\infty(\partial\Omega)$ with the conservation law and $X = \{(F_0, f_0)\}$, then we call (MF) a max-flow problem of Strang's type and denote it by (MFS) or $(MFS_{(F_0, f_0)})$.

We denote MF^* corresponding to MFI, MFS by $MFI^*_{(A,B)}, MFS^*_{(F_0, f_0)}$ respectively. For such cases, (MF^*) is written in terms of characteristic functions, which we call a continuous version of min-cut problems. Using equalities of coarea formula type as stated in the proof of Proposition 2.7, we can prove the following proposition. (cf. [10].)

PROPOSITION 3.2. *Assume (H2). Then*

$$\begin{aligned} MFI^*_{(A,B)} &= \inf\{C(S); S \in Q, H_{n-1}(A - \partial^* S) = H_{n-1}(B \cap \partial^* S) = 0\}, \\ MFS^*_{(F_0, f_0)} &= \inf\{C(S)/L_{(F_0, f_0)}(\chi_S); S \in Q, L_{(F_0, f_0)}(\chi_S) > 0\}. \end{aligned}$$

References

- [1] E. Blum and W. Oettli. From optimization and variational inequalities to equilibrium problems. *The Mathematics Student*, 63:123 – 145, 1994.
- [2] C. Castaing and M. Valadier. *Convex analysis and measurable multifunctions*. Lecture Notes in Math. 580. Springer-Verlag, Berlin- New York, 1977.
- [3] L. R. Ford and D. R. Fulkerson. *Flows in Networks*. Princeton University Press, Princeton, New Jersey, 1962.
- [4] D. Gale. A theorem on flows in networks,. *Pacific J. Math.*, 7:1073 – 1082, 1957.
- [5] J. Gwinner. A Hilbert space approach to some flow problems. In *the Proceedings of the 7th French-German Conference on Optimization*.
- [6] M. Iri. Theory of flows in continua as approximation to flows in networks. In A. Prekopa, editor, *Survey of Math. Programming*, pages 263 – 278, Amsterdam, The Netherlands, 1979. Mathematical Programming Society, North-Holland.

- [7] R. Kohn and R. Temam. Dual spaces of stresses and strains with applications to hencky plasticity. *Appl. Math. Optim.*, 10:1 – 35, 1983.
- [8] W. Maz'ja. *Sobolev spaces*. Springer-Verlag, Berlin-New York, 1985.
- [9] M. M. Neumann. A Ford-Fulkerson type theorem concerning vector-valued flows in infinite networks. *Czechoslovak Math. J.*, 34:156–162, 1984.
- [10] R. Nozawa. A max–flow min–cut theorem in an anisotropic network. *Osaka J. Math.*, 27:805 – 842, 1990.
- [11] R. Nozawa. A continuous version of Gale's feasibility theorem. *RIMS Kokyuroku*, 945:83–92, 1996.
- [12] W. Oettli and M. Yamasaki. On Gale's feasibility theorem for certain infinite networks. *Arch. Math. (Basel)*, 62:378 – 384, 1994.
- [13] G. Strang. Maximal flow through a domain. *Mathematical Programming*, 26:123 – 143, 1983.