

# A Fully Combinatorial Algorithm for Submodular Function Minimization

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## Abstract

This paper presents a strongly polynomial algorithm for submodular function minimization using only additions, subtractions, comparisons, and oracle calls for function values.

## 1 Introduction

Let  $U$  be a finite nonempty set of cardinality  $n$ . A function  $f$  defined on the subsets of  $U$  is *submodular* if it satisfies

$$f(X) + f(Y) \geq f(X \cap Y) + f(X \cup Y), \quad \forall X, Y \subseteq U.$$

Examples of submodular functions include cut capacity functions, matroid rank functions, and entropy functions.

Grötschel–Lovász–Schrijver [8, 9] showed that submodular functions can be minimized in strongly polynomial time by the ellipsoid method. Combinatorial strongly polynomial algorithms are developed independently by Iwata–Fleischer–Fujishige (IFF) [11] and Schrijver [15]. Both of these algorithms are based on the first combinatorial pseudopolynomial-time algorithm due to Cunningham [2]. The IFF algorithm employs a scaling scheme for submodular functions developed in the design of capacity scaling algorithms for submodular flows [4, 10], while Schrijver’s algorithm builds more directly on Cunningham’s algorithm.

These combinatorial algorithms perform multiplications and divisions, despite the problem of submodular function minimization does not involve multiplications nor divisions. Schrijver [15] asks if one can minimize submodular functions in strongly polynomial time using only additions, subtractions, comparisons, and the

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oracle calls for function values. Such an algorithm is called ‘fully combinatorial.’ The present paper settles this problem by developing a fully combinatorial variant of the IFF algorithm.

A fully combinatorial algorithm consists of oracle calls for function evaluation and fundamental operations including additions, subtractions, and comparisons. Such an algorithm is strongly polynomial if the total number of oracle calls and fundamental operations is bounded by a polynomial in the dimension  $n$  of the problem. In the design of a fully combinatorial, strongly polynomial algorithm, we are allowed to multiply an integer which is bounded by a polynomial in  $n$ . We are also allowed to compute an integer rounding of a ratio of two numbers, provided that the answer is bounded by a polynomial in  $n$ .

Fully combinatorial, strongly polynomial algorithms are known for quite a few combinatorial optimization problems, e.g., the minimum spanning tree, shortest path, maximum flow, and assignment problems. For the minimum cost flow problem, the first strongly polynomial algorithm due to Tardos [17] is not fully combinatorial because it uses the Gaussian elimination. However, its variant by Fujishige [6] provides a fully combinatorial implementation. For the problem of testing membership in matroid polyhedra, which is a special case of submodular function minimization, Cunningham [1] devised a strongly polynomial algorithm and its fully combinatorial implementation. For finding a proper nonempty subset minimizing a symmetric submodular function, Queyranne [14] presented a fully combinatorial, strongly polynomial algorithm, extending a minimum cut algorithm of Nagamochi–Ibaraki [13] for undirected graphs.

An advantage of fully combinatorial algorithms is that they are easily extended to solve the problem over any totally ordered additive group. In fact, our algorithm as well as its analysis can be applied to submodular functions over an arbitrary totally ordered additive group.

This paper is organized as follows. Section 2 provides preliminaries on base polyhedra. In Section 3, we describe an outline of our algorithm. The algorithm repeatedly applies a procedure Fix, which will be described in Section 4. Finally, in Section 5, we discuss the time complexity to show that the algorithm is strongly polynomial.

## 2 Base Polyhedra

This section provides preliminaries on submodular functions and base polyhedra. See [5, 7, 12] for more details and general background.

For a vector  $x \in \mathbf{R}^U$  and a subset  $X \subseteq U$ , we denote  $x(X) = \sum_{u \in X} x(u)$ . We also denote by  $x^-$  a vector in  $\mathbf{R}^U$  defined by  $x^-(u) = \min\{x(u), 0\}$ . For each  $u \in U$ , we denote by  $\chi_u$  the vector in  $\mathbf{R}^U$  with  $\chi_u(u) = 1$  and  $\chi_u(v) = 0$  for  $v \in U \setminus \{u\}$ .

For a submodular function  $f : 2^U \rightarrow \mathbf{R}$  with  $f(\emptyset) = 0$ , we consider the *base polyhedron*

$$B(f) = \{x \mid x \in \mathbf{R}^U, x(U) = f(U), \forall X \subseteq U : x(X) \leq f(X)\}.$$

A vector in  $B(f)$  is called a *base*. In particular, an extreme point of  $B(f)$  is called an *extreme base*. An extreme base can be computed by the greedy algorithm of Edmonds [3] and Shapley [16] as follows.

Let  $L = (v_1, \dots, v_n)$  be a linear ordering of  $U$ . For any  $v_j \in U$ , we denote  $L(v_j) = \{v_1, \dots, v_j\}$ . The greedy algorithm with respect to  $L$  generates an extreme base  $y \in B(f)$  by

$$y(u) := f(L(u)) - f(L(u) \setminus \{u\}).$$

Conversely, any extreme base can be obtained by this way with an appropriate linear ordering.

Suppose  $u$  immediately succeeds  $v$  in a linear ordering  $L$  that generates an extreme base  $y \in B(f)$ . Let  $L'$  be a linear ordering obtained from  $L$  by interchanging  $u$  and  $v$ . Then the extreme base  $y' \in B(f)$  generated by  $L'$  can differ from  $y$  only at  $u$  and  $v$ . More precisely, it satisfies  $y' = y + \beta(\chi_u - \chi_v)$  with

$$\beta = f(L(u) \setminus \{v\}) - y(L(u) \setminus \{v\}) \geq 0.$$

This quantity  $\beta$  is called an *exchange capacity*.

We now introduce the *size*  $\sigma(f)$  of  $B(f)$  by

$$\sigma(f) = \max\{f(\{u\}) + f(U \setminus \{u\}) - f(U) \mid u \in U\}.$$

Since any base  $y \in B(f)$  must satisfy  $f(U) - f(U \setminus \{u\}) \leq y(u) \leq f(\{u\})$  for each  $u \in U$ , the size  $\sigma(f)$  serves as an upper bound on exchange capacities.

### 3 A Fully Combinatorial Algorithm

This section presents an outline of our fully combinatorial algorithm for minimizing a submodular function  $f : 2^U \rightarrow \mathbf{R}$ . The algorithm consists of iterations. Each iteration calls a procedure **Fix** described in Section 4.

The algorithm works with a directed acyclic graph  $D = (V, F)$  and a subset  $Z \subseteq U$  that is included in every minimizer of  $f$ . The vertex set  $V$  of  $D$  corresponds to a partition of  $U \setminus Z$ . For a subset  $Y \subseteq V$ , we denote by  $\Gamma(Y)$  the union of the subsets of  $U$  represented by the vertices in  $Y$ . Each arc  $(u, v) \in F$  reflects an implication that a minimizer of  $f$  including  $\Gamma(\{u\})$  must include  $\Gamma(\{v\})$  as well. A subset  $Y \subseteq V$  is called an *ideal* of  $D$  if no arc leaves  $Y$  in  $D$ . Thus any minimizer  $W$  of  $f$  is in the form of  $W = \Gamma(Y) \cup Z$  for some ideal  $Y$ . Initially,  $Z := \emptyset$ ,  $V := U$  and  $F := \emptyset$ , which apparently satisfy the above properties.

The set  $\mathcal{D}$  of all the ideals of  $D$  forms a distributive lattice. We now consider a function  $\hat{f}$  defined by  $\hat{f}(Y) = f(\Gamma(Y) \cup Z) - \min\{f(Z), f(U)\}$  for  $Y \in \mathcal{D} \setminus \{\emptyset, V\}$  and  $\hat{f}(\emptyset) = \hat{f}(V) = 0$ . It is easy to verify that  $\hat{f}$  is submodular on  $\mathcal{D}$ .

For each vertex  $v \in V$ , we denote by  $R(v)$  the set of vertices reachable from  $v$  in  $D$ . Let  $h$  be a vector in  $\mathbf{R}^V$  defined by  $h(v) = \max\{0, \hat{f}(R(v)) - \hat{f}(R(v) \setminus \{v\})\}$ , and consider  $\eta = \max\{h(v) \mid v \in V\}$ .

In each iteration, the algorithm deals with a function  $g : 2^V \rightarrow \mathbf{R}$  introduced as follows. For each subset  $X \subseteq V$ , we denote by  $\underline{X}$  the unique maximal member of  $\mathcal{D}$  included in  $X$ . The function  $g$  is now defined by

$$g(X) = \hat{f}(\underline{X}) - h(\underline{X}) + h(X) \quad (X \subseteq V).$$

Note that  $h(v) = g(\{v\})$  for  $v \in V$ , and hence  $\eta = \max\{g(\{v\}) \mid v \in V\}$ .

**Lemma 1** *The function  $g$  is submodular, and  $\sigma(g) \leq n\eta$ .*

*Proof.* For any  $X \in \mathcal{D}$  and  $v \in V \setminus X$  with  $X \cup \{v\} \in \mathcal{D}$ , we have

$$\begin{aligned} \hat{f}(X \cup \{v\}) - h(X \cup \{v\}) &= \hat{f}(X \cup \{v\}) - \hat{f}(R(v)) + \hat{f}(R(v) \setminus \{v\}) - h(X) \\ &\leq \hat{f}(X) - h(X). \end{aligned}$$

Thus the function  $\hat{f} - h$  is monotone nonincreasing in  $\mathcal{D}$ . For any  $X, Y \subseteq V$ , we have  $\underline{X} \cap \underline{Y} = \underline{X \cap Y}$  and  $\underline{X} \cup \underline{Y} \subseteq \underline{X \cup Y}$ . Therefore,

$$\begin{aligned} \hat{f}(\underline{X}) - h(\underline{X}) + \hat{f}(\underline{Y}) - h(\underline{Y}) &\geq \hat{f}(\underline{X \cup Y}) - h(\underline{X \cup Y}) + \hat{f}(\underline{X \cap Y}) - h(\underline{X \cap Y}) \\ &\geq \hat{f}(\underline{X \cup Y}) - h(\underline{X \cup Y}) + \hat{f}(\underline{X \cap Y}) - h(\underline{X \cap Y}). \end{aligned}$$

Since  $h(X) + h(Y) = h(X \cup Y) + h(X \cap Y)$ , this implies the submodularity of  $g$ .

Recall that  $g(V) = 0$  and  $g(\{v\}) \leq \eta$  for each  $v \in V$ . By the submodularity of  $g$ , we have  $g(V \setminus \{v\}) \leq (|V| - 1)\eta$ . Thus we obtain  $g(\{v\}) + g(V \setminus \{v\}) - g(V) \leq |V|\eta$ , which implies  $\sigma(g) \leq |V|\eta \leq n\eta$ .  $\blacksquare$

**Lemma 2** *Any minimizer  $W \subseteq U$  of  $f$  is represented as  $W = \Gamma(Y) \cup Z$  by a minimizer  $Y \subseteq V$  of  $g$ .*

*Proof.* Recall that any minimizer  $W$  of  $f$  is represented as  $W = \Gamma(Y) \cup Z$  by some  $Y \in \mathcal{D}$ . Then  $\hat{f}(Y) = f(W) - \min\{f(Z), f(U)\} \leq 0$  and  $\hat{f}(Y) \leq \hat{f}(X)$  for any  $X \in \mathcal{D} \setminus \{V, \emptyset\}$ . Thus  $Y$  is a minimizer of  $\hat{f}$ . By the definition of  $g$ , we have  $g(X) \geq \hat{f}(\underline{X}) = g(\underline{X})$  for any  $X \subseteq V$ . Therefore,  $Y$  must be a minimizer of  $g$ .  $\blacksquare$

**Lemma 3** *If  $\eta = 0$ , then  $U$  or  $Z$  is a minimizer of  $f$ .*

*Proof.* Let  $X$  be the unique maximal minimizer of  $g$  in  $\mathcal{D}$ . If  $X \neq V$ , by the submodularity of  $g$ , we have  $g(X \cup \{v\}) - g(X) \leq g(\{v\}) \leq 0$  for  $v \in V \setminus X$ , which contradicts the definition of  $X$ . Thus  $V$  is a minimizer of  $g$ , and hence  $g(X) \geq 0$  for  $X \subseteq V$ , which implies  $\hat{f}(Y) \geq 0$  for  $Y \in \mathcal{D}$ .

Any minimizer  $W$  of  $f$  is represented as  $W = \Gamma(Y) \cup Z$  by some  $Y \in \mathcal{D}$ . It follows from  $\hat{f}(Y) \geq 0$  that  $f(W) = f(\Gamma(Y) \cup Z) \geq \min\{f(U), f(Z)\}$ . Thus  $U$  or  $Z$  is a minimizer of  $f$ .  $\blacksquare$

We now describe the outline of our fully combinatorial algorithm for submodular function minimization. At the beginning of each iteration, the algorithm computes  $\eta$ . If  $\eta = 0$ , then the algorithm finds a minimizer of  $f$  by Lemma 3.

If  $\eta > 0$ , let  $u$  be the vertex that attains the maximum of  $h$ . Since  $\eta = \hat{f}(R(u)) - \hat{f}(R(u) \setminus \{u\})$ , either  $2\hat{f}(R(u)) \geq \eta$  or  $2\hat{f}(R(u) \setminus \{u\}) < -\eta$ .

If  $2\hat{f}(R(u) \setminus \{u\}) < -\eta < 0$ , the algorithm applies a procedure  $\text{Fix}(g, \eta)$  to find a vertex  $w \in V$  that is contained in every minimizer of  $g$ . Since  $\Gamma(\{w\})$  must be included in every minimizer of  $f$  by Lemma 2, the algorithm adds  $\Gamma(\{w\})$  to  $Z$  and deletes  $w$  from  $D$ . The resulting  $Z$  and  $D$  continues to satisfy the required properties.

If  $2\hat{f}(R(u)) \geq \eta > 0$ , the algorithm applies a procedure  $\text{Fix}(g_u, \eta)$  to find a vertex  $w \in V \setminus R(u)$  that is contained in every minimizer of  $g_u$  defined by

$$g_u(X) = g(X \cup R(u)) - g(R(u)) \quad (X \subseteq V \setminus R(u)).$$

Note that  $g_u$  is submodular,  $\sigma(g_u) \leq \sigma(g) \leq n\eta$ , and  $2g_u(V \setminus R(u)) \leq -\eta$ . A subset  $X \subseteq V \setminus R(u)$  is a minimizer of  $g_u$  if and only if  $X \cup R(u)$  minimizes  $g$  among those subsets that contains  $u$ . Therefore, any minimizer of  $g$  containing  $u$  must contain  $w$ . This implies by Lemma 2 that any minimizer of  $f$  including  $\Gamma(\{u\})$  must include  $\Gamma(\{w\})$ . Then the algorithm adds a new arc  $(u, w)$  to  $F$ . If this yields a directed cycle  $Q$ , any minimizer of  $f$  must include all or none of the elements represented by the vertices in  $Q$ , and hence the algorithm contracts  $Q$  to a single vertex. The resulting  $Z$  and  $D$  continues to satisfy the required properties.

As a result of each iteration with  $\eta > 0$ , the algorithm deletes a vertex from  $D$  or adds a new arc to  $D$ . Therefore, after at most  $n^2$  iterations, the algorithm terminates with  $\eta = 0$ , which provides a minimizer of  $f$  by Lemma 3.

## 4 The Fixing Procedure

This section describes the procedure  $\text{Fix}(g, \eta)$  for finding a vertex  $w \in V$  that is contained in every minimizer of a submodular function  $g : 2^V \rightarrow \mathbf{R}$  with  $\sigma(g) \leq n\eta$ . We denote  $\nu = |V|$  and assume  $\nu \leq n$ . We also assume that there is a subset  $Y \subseteq V$  such that  $2g(Y) \leq \eta$ . Whenever the algorithm calls  $\text{Fix}$ , these conditions are satisfied.

The procedure consists of scaling phases with a scale parameter  $p \in \mathbf{Z}$ , which is initially set as  $p := 1$ . It keeps a set of linear orderings  $\{L_i \mid i \in I\}$  of the vertices in  $V$ . Each linear ordering  $L_i$  generates an extreme base  $y_i \in \mathbf{B}(g)$  by the greedy algorithm. The procedure also keeps a set of nonnegative integral coefficients  $\{\mu_i \mid i \in I\}$  such that  $\sum_{i \in I} \mu_i = p$ . Initially,  $I = \{0\}$  with an arbitrary linear ordering  $L_0$  and  $\mu_0 = 1$ .

Furthermore, the procedure works with a flow in the complete directed graph with the vertex set  $V$ . The flow is represented as a skew-symmetric function  $\varphi : V \times V \rightarrow \mathbf{R}$ . Each arc capacity is equal to  $n\eta$ . Namely,  $\varphi(u, v) + \varphi(v, u) = 0$  and  $-n\eta \leq \varphi(u, v) \leq n\eta$  hold for any pair of vertices  $u, v \in V$ . The boundary  $\partial\varphi$  is defined by  $\partial\varphi(u) = \sum_{v \in V} \varphi(u, v)$  for  $u \in V$ . Initially,  $\varphi(u, v) = 0$  for any  $u, v \in V$ .

Each scaling phase aims at increasing  $z^-(V)$  for  $z = \partial\varphi + \sum_{i \in I} \mu_i y_i$ . Given a flow  $\varphi$ , the procedure constructs an auxiliary directed graph  $G(\varphi) = (V, A(\varphi))$  with arc set  $A(\varphi) = \{(u, v) \mid u \neq v, \varphi(u, v) \leq 0\}$ . Let  $S = \{v \mid z(v) \leq -n\eta\}$  and  $T = \{v \mid z(v) \geq n\eta\}$ . A directed path in  $G(\varphi)$  from  $S$  to  $T$  is called an *augmenting path*.

Let  $W$  be the set of vertices reachable from  $S$  in  $G(\varphi)$ . A triple  $(i, u, v)$  of  $i \in I$ ,  $u \in W$ , and  $v \in V \setminus W$  is called *active* if  $u$  immediately succeeds  $v$  in  $L_i$ . We now describe an operation **Double-Exchange** that is applicable to an active triple  $(i, u, v)$ . See Figure 1 for the formal description.

The first step of **Double-Exchange** $(i, u, v)$  is to compute the *exchange capacity*

$$\beta = g(L_i(u) \setminus \{v\}) - y_i(L_i(u) \setminus \{v\}).$$

Recall that the exchange capacity  $\beta$  satisfies  $\beta \leq \sigma(g) \leq n\eta$ . If  $\varphi(u, v) \geq \mu_i \beta$ , **Double-Exchange** $(i, u, v)$  is called *saturating*. Otherwise, it is called *nonsaturating*.

In the nonsaturating **Double-Exchange** $(i, u, v)$ , a new index  $k$  is added to  $I$ . The associated  $y_k$  and  $L_k$  are the previous  $y_i$  and  $L_i$ , respectively. Then it computes  $q := \lceil \varphi(u, v) / \beta \rceil$  by repeatedly subtracting  $\beta$  from  $\varphi(u, v)$ . Since  $\varphi(u, v) < \mu_i \beta$ , the number of required subtractions is at most  $\mu_i \leq p$ . More efficiently, we can carry out this computation of  $q$  by  $O(\log^2 p)$  fundamental operations. The associated coefficient  $\mu_k$  is given by  $\mu_k := \mu_i - q$ , and then  $\mu_i$  is replaced by  $\mu_i := q$ . Note that the new  $\mu_i$  satisfies  $\varphi(u, v) \leq \mu_i \beta \leq \varphi(u, v) + \beta$ .

Whether saturating or nonsaturating, **Double-Exchange** $(i, u, v)$  interchanges  $u$  and  $v$  in  $L_i$  and updates  $y_i$  as  $y_i := y_i + \beta(\chi_u - \chi_v)$ . The resulting  $y_i$  is an extreme base generated by the new linear ordering  $L_i$ . The final step of **Double-Exchange** is to adjust  $\varphi$  so that  $z = \partial\varphi + \sum_{i \in I} \mu_i y_i$  is invariant. Namely,  $\varphi(u, v) := \varphi(u, v) - \alpha$  and  $\varphi(v, u) := \varphi(v, u) + \alpha$  with  $\alpha = \mu_i \beta$ . The resulting  $\varphi$  satisfies  $-n\eta \leq -\beta \leq \varphi(u, v) \leq n\eta$ . If **Double-Exchange** $(i, u, v)$  is nonsaturating, it satisfies  $\varphi(u, v) \leq 0$ , which implies that  $v$  is now reachable from  $S$  in  $G(\varphi)$ .

We are now ready to describe the procedure **Fix**.

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Double-Exchange( $i, u, v$ );
 $\beta := g(L_i(u) \setminus \{v\}) - y_i(L_i(u) \setminus \{v\})$ ;
If  $\varphi(u, v) < \mu_i \beta$  then
     $q := \lceil \varphi(u, v) / \beta \rceil$ 
     $k \leftarrow$  a new index;
     $I := I \cup \{k\}$ ;
     $\mu_k := \mu_i - q$ ;
     $\mu_i := q$ ;
     $y_k := y_i$ ;
     $L_k := L_i$ ;
Update  $L_i$  by interchanging  $u$  and  $v$ ;
 $y_i := y_i + \beta(\chi_u - \chi_v)$ ;
 $\varphi(u, v) := \varphi(u, v) - \mu_i \beta$ ;
 $\varphi(v, u) := \varphi(v, u) + \mu_i \beta$ .

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Figure 1: Algorithmic description of  $\text{Double-Exchange}(i, u, v)$ .

**Procedure**  $\text{Fix}(g, \eta)$ :

**Step 0:** Let  $L_0$  be an arbitrary linear ordering. Compute an extreme base  $y_0$  by the greedy algorithm with respect to  $L_0$ . Put  $p := 1$ ,  $\mu_0 := 1$ ,  $I := \{0\}$ , and  $\varphi(u, v) := 0$  for  $u, v \in V$ .

**Step 1:** While there is an augmenting path or an active triple, repeat the following

(1-1) If there is an augmenting path  $P$ , then augment the flow  $\varphi$  along  $P$  by updating  $\varphi(u, v) := \varphi(u, v) + n\eta$  and  $\varphi(v, u) := \varphi(v, u) - n\eta$  for each arc  $(u, v)$  in  $P$ .

(1-2) Otherwise, apply  $\text{Double-Exchange}$  to an active triple  $(i, u, v)$ .

**Step 2:** If  $x(w) < -n^2\nu\eta$  for some  $w \in V$ , then return  $w$ .

**Step 3:** Put  $p := 2p$  and  $\mu_i := 2\mu_i$  for each  $i \in I$ . Go to Step 1. ■

One execution of Step 1 is referred to as a scaling phase in the following analysis.

**Lemma 4** *At the end of a scaling phase,  $z^-(V) \geq pg(W) - n\nu\eta$  holds.*

*Proof.* Since there is no active triple, we have  $y_i(W) = g(W)$  for each  $i \in I$ , and hence  $x(W) = \sum_{i \in I} \mu_i y_i(W) = pg(W)$ . Note that  $z(v) < n\eta$  for  $v \in W$  and

$z(v) > -n\eta$  for  $v \in V \setminus W$ . Therefore, we have  $z^-(V) = z^-(W) + z^-(V \setminus W) \geq z(W) - n\eta|W| - n\eta|V \setminus W| = x(W) + \partial\varphi(W) \geq pg(W) - n\nu\eta$ . ■

**Theorem 5** *If  $x(w) < -n\nu^2\eta$  at the end of a scaling phase,  $w$  is contained in every minimizer of  $g$ .*

*Proof.* By Lemma 4, the set  $W$  satisfies  $z^-(V) \geq pg(W) - n\nu\eta$ . Since  $\varphi(v) \leq (\nu - 1)n\eta$  for each  $v \in V$ , we have  $x^-(V) \geq z^-(V) - \nu(\nu - 1)n\eta \geq pg(W) - n\nu^2\eta$ . For any minimizer  $X$  of  $g$ , we have  $pg(W) \geq pg(X) \geq x(X) \geq x^-(X)$ . Thus we obtain  $x^-(V) \geq x^-(X) - n\nu^2\eta$ , which implies  $w \in X$  if  $x(w) < -n\nu^2\eta$ . ■

## 5 Complexity

This section is devoted to complexity analysis of our fully combinatorial algorithm.

**Lemma 6** *The procedure Fix consists of  $O(\log n)$  scaling phases.*

*Proof.* Recall that there is a subset  $Y \subseteq U$  such that  $2g(Y) \leq \eta$ . After  $2 + \lceil \log_2 n\nu^3 \rceil$  scaling phases, the scale parameter  $p$  satisfies  $p > 2n\nu^3$ . Therefore, we have  $x(Y) = \sum_{i \in I} \mu_i y_i(Y) \leq pg(Y) < -n\nu^3\eta$ , which implies there exists a vertex  $w \in Y$  such that  $x(w) < -n\nu^2\eta$ . Thus the procedure terminates after  $O(\log n)$  scaling phases. ■

**Lemma 7** *The procedure Fix performs  $O(\nu^2 \log n)$  augmentations.*

*Proof.* At the beginning of each scaling phase, the set  $W$  obtained by the previous scaling phase satisfies  $z^-(V) \geq pg(W) - n\nu\eta$  by Lemma 4. For the first scaling phase, we have the same inequality by taking  $W = V$ . Note that  $z^-(V) \leq pg(X) + \nu(\nu - 1)n\eta$  for any  $X$  throughout the procedure. Thus each scaling phase increases  $z^-(V)$  by at most  $n\nu^2\eta$ . Since each augmentation increases  $z^-(V)$  by  $n\eta$ , each scaling phase performs at most  $\nu^2$  augmentations. Then it follows from Lemma 6 that the total number of augmentations in Fix is  $O(\nu^2 \log n)$ . ■

**Lemma 8** *The procedure Fix performs nonsaturating Double-Exchange  $O(\nu^3 \log n)$  times.*

*Proof.* If  $\text{Double-Exchange}(i, u, v)$  is nonsaturating, the vertex  $v$  becomes reachable from  $S$  in  $G(\varphi)$ , which means the set  $W$  is enlarged. Thus there are at most  $\nu$  applications of nonsaturating Double-Exchange between augmentations. Since Fix performs  $O(\nu^2 \log n)$  augmentations by Lemmas 7, the number of nonsaturating applications of Double-Exchange is  $O(\nu^3 \log n)$ . ■

**Lemma 9** *The procedure Fix maintains  $O(\nu^3 \log n)$  extreme bases.*

*Proof.* A new index  $k$  is added to  $I$  only as a result of nonsaturating Double-Exchange. Hence, it follows from Lemma 8 that  $|I|$  is  $O(\nu^3 \log n)$ . ■

**Lemma 10** *The procedure Fix performs Double-Exchange  $O(\nu^7 \log^2 n)$  times.*

*Proof.* Once the procedure applies  $\text{Double-Exchange}(i, u, v)$ , the vertices  $u$  and  $v$  are interchanged in  $L_i$ , and the triple  $(i, u, v)$  never becomes active again until the next augmentations or the end of the phase. Hence, for each  $i \in I$ , the procedure applies  $\text{Double-Exchange}$   $O(\nu^2)$  times between augmentations. Then it follows from Lemmas 6 and 9 that the procedure performs  $\text{Double-Exchange}$   $O(\nu^7 \log^2 n)$  times. ■

**Theorem 11** *The fully combinatorial algorithm finds a minimizer of  $f$  by  $O(n^9 \log^2 n)$  oracle calls of the function values of  $f$  and  $O(n^{11} \log^2 n)$  fundamental operations.*

*Proof.* The fully combinatorial algorithm calls the procedure Fix  $O(n^2)$  times. Each application of  $\text{Double-Exchange}$  requires a function evaluation of  $g$ , which requires an  $O(n^2)$  steps and an oracle call for the value of  $f$ . Thus, by Lemma 10, the algorithm performs  $O(n^9 \log^2 n)$  oracle calls of the function values of  $f$  and  $O(n^{11} \log^2 n)$  fundamental operations. ■

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