Definitions
What we want to compute

Input:
- Undirected graph
- Numbers ("weights") on its edges

Output:
- Tree connecting all vertices
- Minimize total weight
Variations

What if the graph is disconnected?

Result will be a spanning forest, not a tree

It should have the same connected components as input and form a spanning tree inside each component

Why minimize?

We can also ask for the maximum spanning tree

The same algorithms will work
(or: replace each weight $w$ by its negation $-w$ and minimize)
Applications
Original application

Build power grid (network for bulk electricity)
Connecting all the cities and power stations in a country
(1920s Czech Republic)
Minimize total construction cost

However, real-world power networks generally have some redundant connections and may have junctions away from cities and stations
Internet routing

Suppose you have a network of computers and routers, with different bandwidths (data per unit time) on different edges.

You want data between two machines to follow the best possible path.

Bandwidth of a path = minimum bandwidth of edges in the path.

Path property of maximum spanning trees:
Their paths have the largest possible bandwidth.
Path property of minimum spanning trees

When we want to avoid paths that use heavy edges
“Bottleneck”: the weight of the heaviest edge on the path
Minimum spanning tree has smallest possible bottleneck

Connect mountain valleys over passes while minimizing the maximum altitude

Drive electric car cross-country avoiding long distances between charging stations
Widest-moat (max intercluster distance) clustering

To divide a set of points into two subsets maximizing the minimum distance between pairs of points from different sets:

Find the minimum spanning tree of a graph connecting all pairs of points, with edge weight = distance

Remove the heaviest edge

Use the resulting two subtrees as clusters
Maze generation
Random maze with only one path between each two rooms:

Make a floorplan of your maze with no doors between any rooms

Make a graph, vertices = rooms (and outside of maze),
edges = possible doors, edge weights = random

Add doors for the edges of a minimum spanning tree

Same model can simulate river networks, flow of water into dry sand: “invasion percolation”
Properties
A simplifying assumption

We will assume that all edge weights are different (no ties)

If true, the minimum spanning tree is unique (not possible to have two equally good trees)

Important for correctness of some algorithms

When edges might have the same weights:

Use a consistent tie-breaking rule

E.g. when edges e and f have the same weight, order them by their memory address instead

Must define a consistent and unchanging ordering of the edges
If $C$ is any cycle and $e$ is its heaviest edge then $e$ cannot be in the MST.

We can safely remove it from the graph.
Cycle property, restated (easier to prove)

If $C$ is any cycle and $e$ is its heaviest edge then any tree $T$ that includes $e$ cannot be a MST

Proof: Remove $e$ from $T$, breaking it into two subtrees
The rest of $C$ forms a path starting in one subtree, ending in the other, so at least one edge $f$ connects both subtrees
Add $f$ to the subtrees, making a new tree that is better than $T$
Cut property

If we cut the vertices of the graph into any two subsets $X$ and $G - X$, and $e$ is the lightest edge with endpoints in both subsets then $e$ must be in in the MST.

We can safely add it to the output.
Cut property, restated (easier to prove)

If we cut the vertices of the graph into any two subsets $X$ and $G - X$, and $e$ is the lightest edge with endpoints in both subsets then any tree $T$ that avoids $e$ cannot be the MST

Proof: Find the path in $T$ between the endpoints of $e$. It has one endpoint in $X$ and one in $G - X$ so it must include an edge $f$ that has endpoints in both subsets. $T - f + e$ is a better tree
Claim: For any two vertices $x$ and $y$, the MST path from $x$ to $y$ has the minimum possible weight for its heaviest edge.

Proof: Let $e$ be the heaviest edge on the MST path. Remove $e$ from the MST, cutting it into two subtrees $X$ and $Y$ and separating $x$ from $y$ (so $x \in X$ and $y \in Y$). There cannot be a lighter edge than $e$ from $X$ to $Y$, because the cut property would force it to be in the tree, but actually $e$ is the only edge from $X$ to $Y$ in the tree. All paths from $x$ to $y$ must cross the same cut somehow, at least once, on an edge at least as heavy as $e$. 
Morals of the story

In any weighted connected graph, the minimum spanning tree connects all vertices using a tree with minimum possible weight.

The maximum spanning tree is defined and solved in the same way.

Both have many applications.

Path property: Paths in the minimum spanning tree have the smallest possible bottleneck (weight of heaviest edge in path).

Cycle property: The heaviest edge of a cycle cannot be in the minimum spanning tree.

Cut property: The lightest edge from a set $X$ to the rest of the graph $G - X$ must be in the minimum spanning tree.