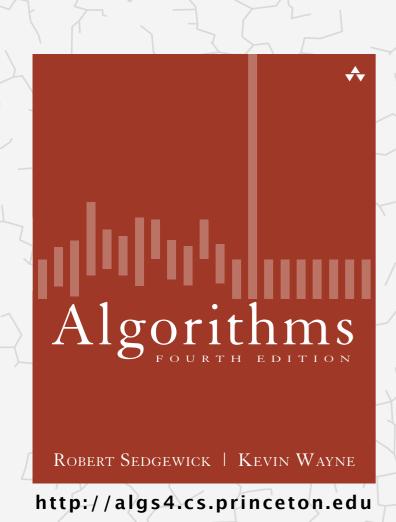
Algorithms



4.4 SHORTEST PATHS

- **APIs**
- shortest-paths properties
- Dijkstra's algorithm
- edge-weighted DAGs
- negative weights

Shortest paths in an edge-weighted digraph

Given an edge-weighted digraph, find the shortest path from s to t.

edge-weighted digraph

4->5 0.35 5->4 0.35 4->7 0.37 5->7 0.28 7->5 0.28 5->1 0.32

 $0 \rightarrow 4$ 0.38

0->2 0.26

7->3 0.39

 $1 -> 3 \quad 0.29$

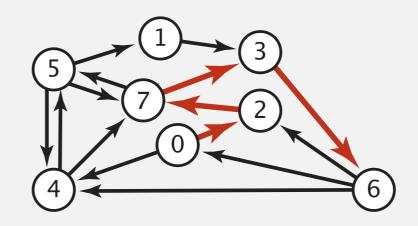
 $2 - > 7 \quad 0.34$

6 -> 2 0.40

3->6 0.52 6->0 0.58

0->0 0.30

 $6 -> 4 \quad 0.93$



shortest path from 0 to 6

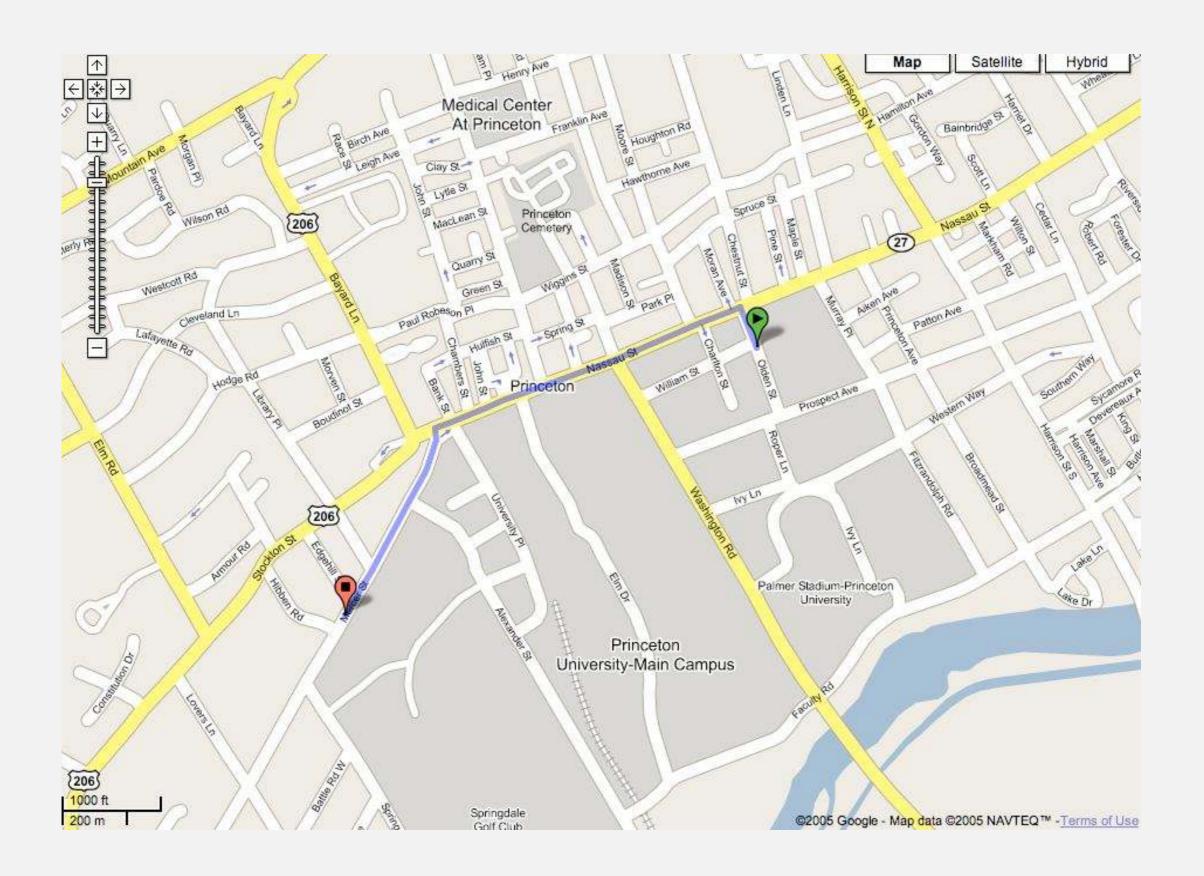
0 -> 2 0.26

2 - > 7 0.34

 $7 -> 3 \quad 0.39$

3 - > 6 0.52

Google maps



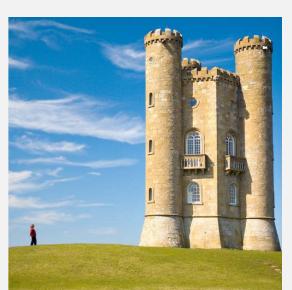
Shortest path applications

- PERT/CPM.
- Map routing.
- Seam carving.
- Texture mapping.
- Robot navigation.
- Typesetting in TeX.
- Urban traffic planning.
- Optimal pipelining of VLSI chip.
- Telemarketer operator scheduling.
- · Routing of telecommunications messages.
- Network routing protocols (OSPF, BGP, RIP).
- Exploiting arbitrage opportunities in currency exchange.
- Optimal truck routing through given traffic congestion pattern.





http://en.wikipedia.org/wiki/Seam_carving



Shortest path variants

Which vertices?

- Single source: from one vertex *s* to every other vertex.
- Single sink: from every vertex to one vertex t.
- Source-sink: from one vertex s to another t.
- All pairs: between all pairs of vertices.

Restrictions on edge weights?

- Nonnegative weights.
- · Euclidean weights.
- Arbitrary weights.

Cycles?

- No directed cycles.
- No "negative cycles."



which variant?

Simplifying assumption. Shortest paths from *s* to each vertex *v* exist.

4.4 SHORTEST PATHS

▶ APIs

> shortest-paths properties

Dijkstra's algorithm

edge-weighted DAGs

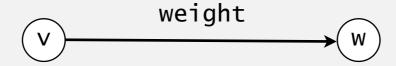
negative weights

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Weighted directed edge API



Idiom for processing an edge e: int v = e.from(), w = e.to();

Weighted directed edge: implementation in Java

Similar to Edge for undirected graphs, but a bit simpler.

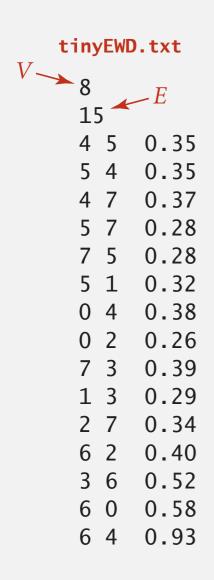
```
public class DirectedEdge
   private final int v, w;
   private final double weight;
   public DirectedEdge(int v, int w, double weight)
      this.v = v;
      this.w = w;
      this.weight = weight;
   public int from()
                                                                 from() and to() replace
   { return v; }
                                                                 either() and other()
   public int to()
   { return w; }
   public int weight()
      return weight; }
```

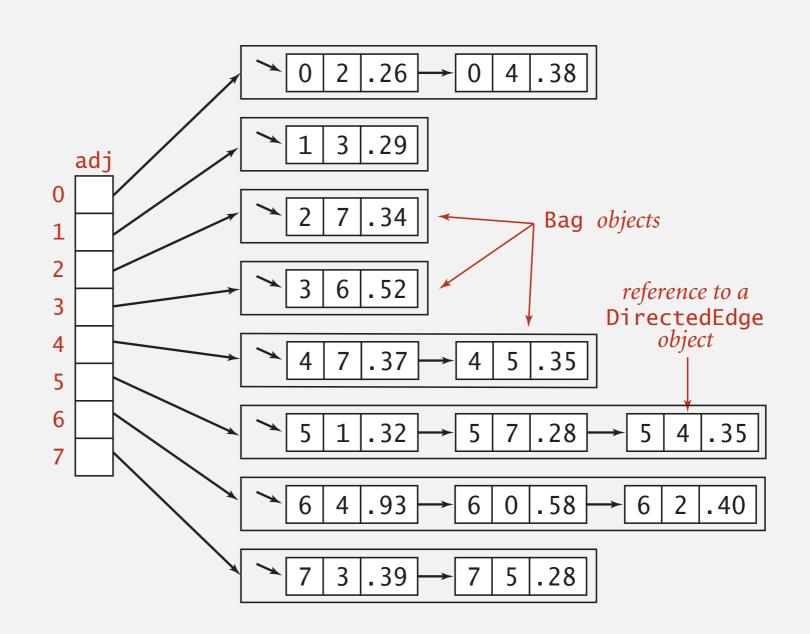
Edge-weighted digraph API

public class	EdgeWeightedDigraph				
	EdgeWeightedDigraph(int V)	edge-weighted digraph with V vertices			
	EdgeWeightedDigraph(In in)	edge-weighted digraph from input stream			
void	addEdge(DirectedEdge e)	add weighted directed edge e			
Iterable <directededge></directededge>	adj(int v)	edges pointing from v			
int	V()	number of vertices			
int	E()	number of edges			
Iterable <directededge></directededge>	edges()	all edges			
String toString()		string representation			

Conventions. Allow self-loops and parallel edges.

Edge-weighted digraph: adjacency-lists representation





Edge-weighted digraph: adjacency-lists implementation in Java

Same as EdgeWeightedGraph except replace Graph with Digraph.

```
public class EdgeWeightedDigraph
   private final int V;
   private final Bag<DirectedEdge>[] adj;
   public EdgeWeightedDigraph(int V)
      this.V = V;
      adj = (Bag<DirectedEdge>[]) new Bag[V];
      for (int v = 0; v < V; v++)
         adj[v] = new Bag<DirectedEdge>();
   public void addEdge(DirectedEdge e)
      int v = e.from();
                                                          add edge e = v \rightarrow w to
      adj[v].add(e);
                                                          only v's adjacency list
   }
   public Iterable<DirectedEdge> adj(int v)
      return adj[v]; }
```

Single-source shortest paths API

Goal. Find the shortest path from s to every other vertex.

```
public class SP

SP(EdgeWeightedDigraph G, int s) shortest paths from s in graph G

double distTo(int v) length of shortest path from s to v

Iterable <DirectedEdge> pathTo(int v) shortest path from s to v

boolean hasPathTo(int v) is there a path from s to v?
```

```
SP sp = new SP(G, s);
for (int v = 0; v < G.V(); v++)
{
    StdOut.printf("%d to %d (%.2f): ", s, v, sp.distTo(v));
    for (DirectedEdge e : sp.pathTo(v))
        StdOut.print(e + " ");
    StdOut.println();
}</pre>
```

Single-source shortest paths API

Goal. Find the shortest path from s to every other vertex.

```
public class SP

SP(EdgeWeightedDigraph G, int s) shortest paths from s in graph G

double distTo(int v) length of shortest path from s to v

Iterable <DirectedEdge> pathTo(int v) shortest path from s to v

boolean hasPathTo(int v) is there a path from s to v?
```

```
% java SP tinyEWD.txt 0
0 to 0 (0.00):
0 to 1 (1.05): 0->4 0.38   4->5 0.35   5->1 0.32
0 to 2 (0.26): 0->2 0.26
0 to 3 (0.99): 0->2 0.26   2->7 0.34   7->3 0.39
0 to 4 (0.38): 0->4 0.38
0 to 5 (0.73): 0->4 0.38   4->5 0.35
0 to 6 (1.51): 0->2 0.26   2->7 0.34   7->3 0.39   3->6 0.52
0 to 7 (0.60): 0->2 0.26   2->7 0.34
```

4.4 SHORTEST PATHS

APIS

- shortest-paths properties
- Dijkstra's algorithm
- edge-weighted DAGs
 - negative weights

Algorithms

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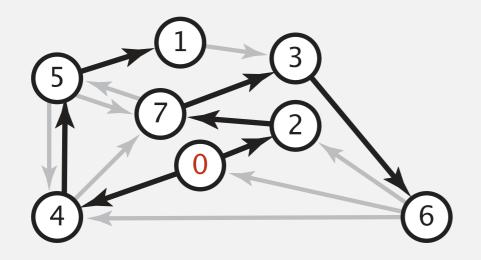
Data structures for single-source shortest paths

Goal. Find the shortest path from s to every other vertex.

Observation. A shortest-paths tree (SPT) solution exists. Why?

Consequence. Can represent the SPT with two vertex-indexed arrays:

- distTo[v] is length of shortest path from s to v.
- edgeTo[v] is last edge on shortest path from s to v.



	edgeTo[]	<pre>distTo[]</pre>	
0	null	0	
1	5->1 0.32	1.05	
2	0->2 0.26	0.26	
3	7->3 0.37	0.97	
4	0->4 0.38	0.38	
5	4->5 0.35	0.73	
6	3->6 0.52	1.49	
7	2->7 0.34	0.60	

shortest-paths tree from 0

parent-link representation

Data structures for single-source shortest paths

Goal. Find the shortest path from s to every other vertex.

Observation. A shortest-paths tree (SPT) solution exists. Why?

Consequence. Can represent the SPT with two vertex-indexed arrays:

- distTo[v] is length of shortest path from s to v.
- edgeTo[v] is last edge on shortest path from s to v.

```
public double distTo(int v)
{    return distTo[v]; }

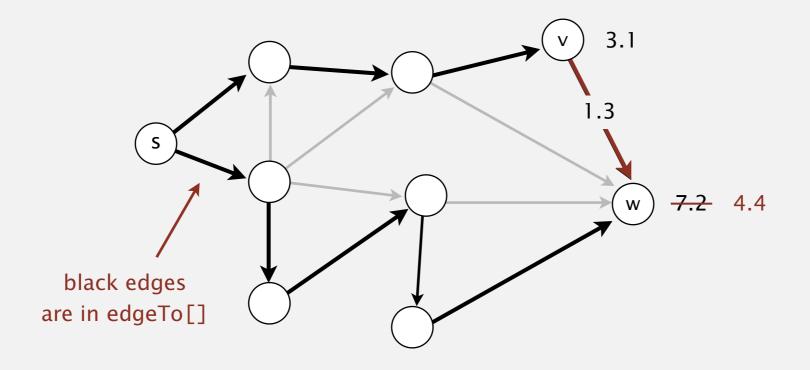
public Iterable<DirectedEdge> pathTo(int v)
{
    Stack<DirectedEdge> path = new Stack<DirectedEdge>();
    for (DirectedEdge e = edgeTo[v]; e != null; e = edgeTo[e.from()])
        path.push(e);
    return path;
}
```

Edge relaxation

Relax edge $e = v \rightarrow w$.

- distTo[v] is length of shortest known path from s to v.
- distTo[w] is length of shortest known path from s to w.
- edgeTo[w] is last edge on shortest known path from s to w.
- If e = v→w gives shorter path to w through v,
 update both distTo[w] and edgeTo[w].

v→w successfully relaxes



Edge relaxation

Relax edge $e = v \rightarrow w$.

- distTo[v] is length of shortest known path from s to v.
- distTo[w] is length of shortest known path from s to w.
- edgeTo[w] is last edge on shortest known path from s to w.
- If e = v→w gives shorter path to w through v, update both distTo[w] and edgeTo[w].

```
private void relax(DirectedEdge e)
{
  int v = e.from(), w = e.to();
  if (distTo[w] > distTo[v] + e.weight())
  {
     distTo[w] = distTo[v] + e.weight();
     edgeTo[w] = e;
  }
}
```

Shortest-paths optimality conditions

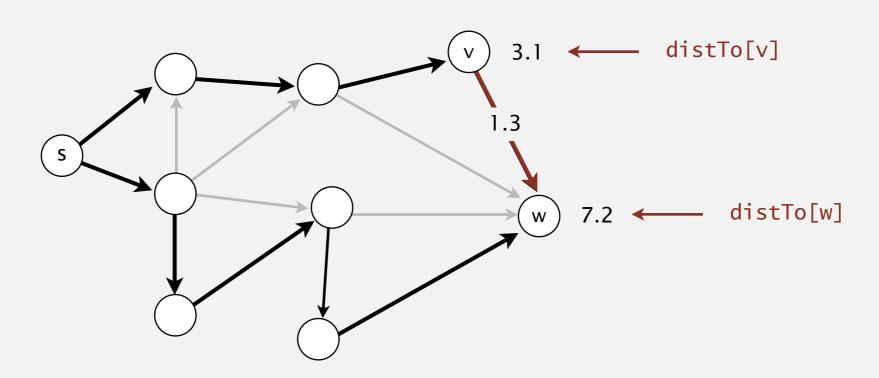
Proposition. Let *G* be an edge-weighted digraph.

Then distTo[] are the shortest path distances from s iff:

- distTo[s] = 0.
- For each vertex v, distTo[v] is the length of some path from s to v.
- For each edge e = v→w, distTo[w] ≤ distTo[v] + e.weight().

Pf. \Leftarrow [necessary]

- Suppose that distTo[w] > distTo[v] + e.weight() for some edge e = v→w.
- Then, e gives a path from s to w (through v) of length less than distTo[w].



Shortest-paths optimality conditions

Proposition. Let *G* be an edge-weighted digraph.

Then distTo[] are the shortest path distances from s iff:

- distTo[s] = 0.
- For each vertex v, distTo[v] is the length of some path from s to v.
- For each edge e = v→w, distTo[w] ≤ distTo[v] + e.weight().

Pf. \Rightarrow [sufficient]

• Suppose that $s = v_0 \rightarrow v_1 \rightarrow v_2 \rightarrow ... \rightarrow v_k = w$ is a shortest path from s to w.

```
• Then, distTo[v_1] \le distTo[v_0] + e_1.weight() distTo[v_2] \le distTo[v_1] + e_2.weight() e_i = i^{th} edge on shortest path from s to w
               distTo[v_k] \leq distTo[v_{k-1}] + e_k.weight()
```

 Add inequalities; simplify; and substitute distTo[v₀] = distTo[s] = 0: $distTo[w] = distTo[v_k] \le e_1.weight() + e_2.weight() + ... + e_k.weight()$

weight of shortest path from s to w

Thus, distTo[w] is the weight of shortest path to w.



Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

Repeat until optimality conditions are satisfied:

- Relax any edge.

Proposition. Generic algorithm computes SPT (if it exists) from s. Pf sketch.

- The entry distTo[v] is always the length of a simple path from s to v.
- Each successful relaxation decreases distTo[v] for some v.
- The entry distTo[v] can decrease at most a finite number of times. ■

Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

Repeat until optimality conditions are satisfied:

- Relax any edge.

Efficient implementations. How to choose which edge to relax?

- Ex 1. Dijkstra's algorithm (nonnegative weights).
- Ex 2. Topological sort algorithm (no directed cycles).
- Ex 3. Bellman-Ford algorithm (no negative cycles).

4.4 SHORTEST PATHS

APIS

shortest-paths properties

Dijkstra's algorithm

edge-weighted DAGs

negative weights

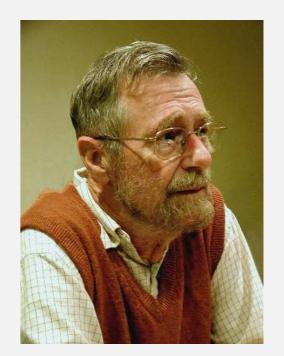
Algorithms

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Edsger W. Dijkstra: select quotes

- "Do only what only you can do."
- "In their capacity as a tool, computers will be but a ripple on the surface of our culture. In their capacity as intellectual challenge, they are without precedent in the cultural history of mankind."
- "The use of COBOL cripples the mind; its teaching should, therefore, be regarded as a criminal offence."
- "It is practically impossible to teach good programming to students that have had a prior exposure to BASIC: as potential programmers they are mentally mutilated beyond hope of regeneration."
- "APL is a mistake, carried through to perfection. It is the language of the future for the programming techniques of the past: it creates a new generation of coding bums."



Edsger W. Dijkstra Turing award 1972

Edsger W. Dijkstra: select quotes

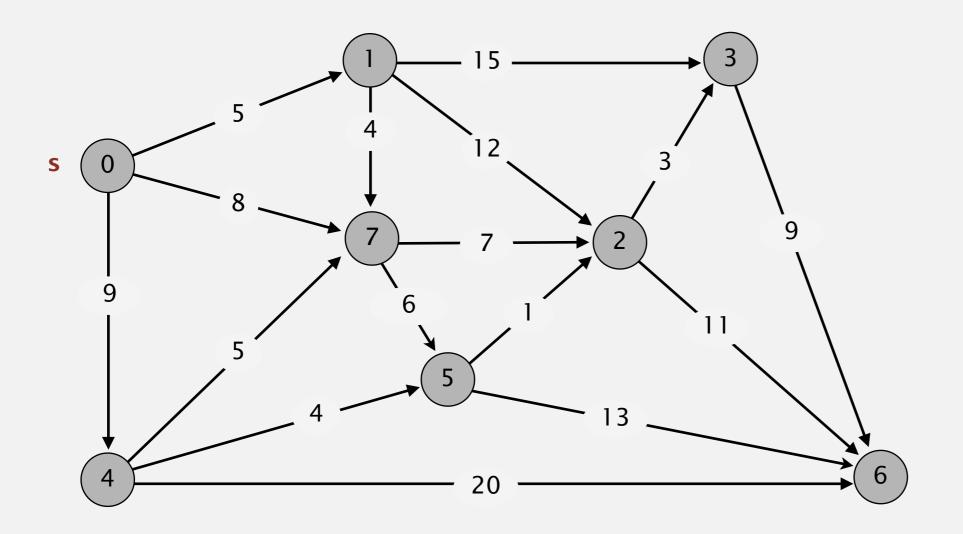


Dijkstra's algorithm demo

Consider vertices in increasing order of distance from s
 (non-tree vertex with the lowest distTo[] value).



Add vertex to tree and relax all edges pointing from that vertex.

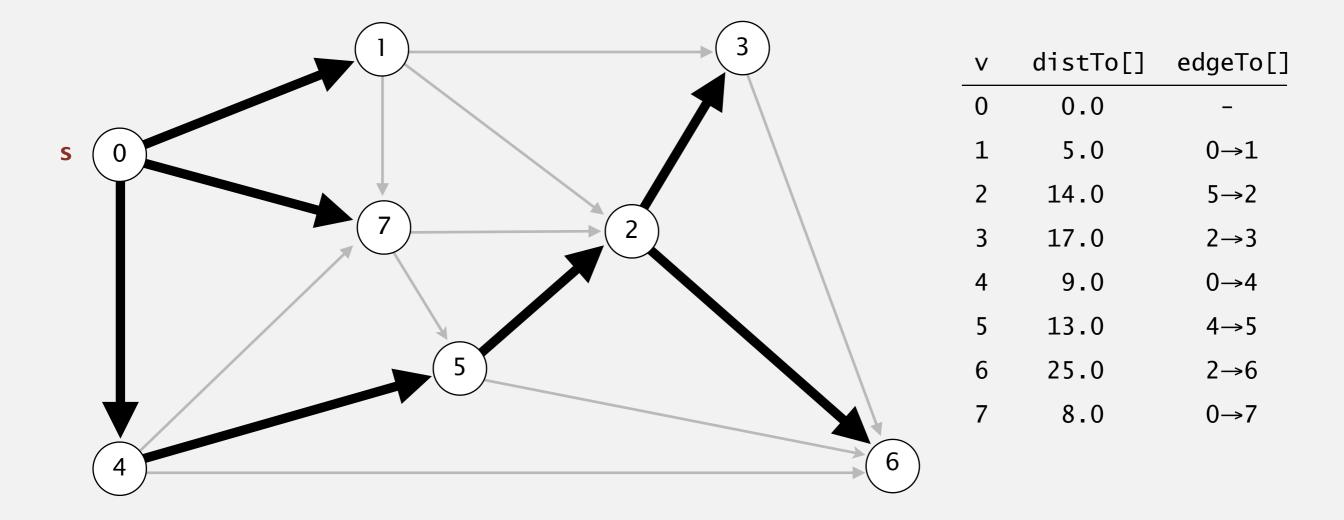


0→1	5.0
0→4	9.0
0→7	8.0
1→2	12.0
1→3	15.0
1→7	4.0
2→3	3.0
2→6	11.0
3→6	9.0
4→5	4.0
4→6	20.0
4→7	5.0
5→2	1.0
5→6	13.0
7→5	6.0
7→2	7.0

an edge-weighted digraph

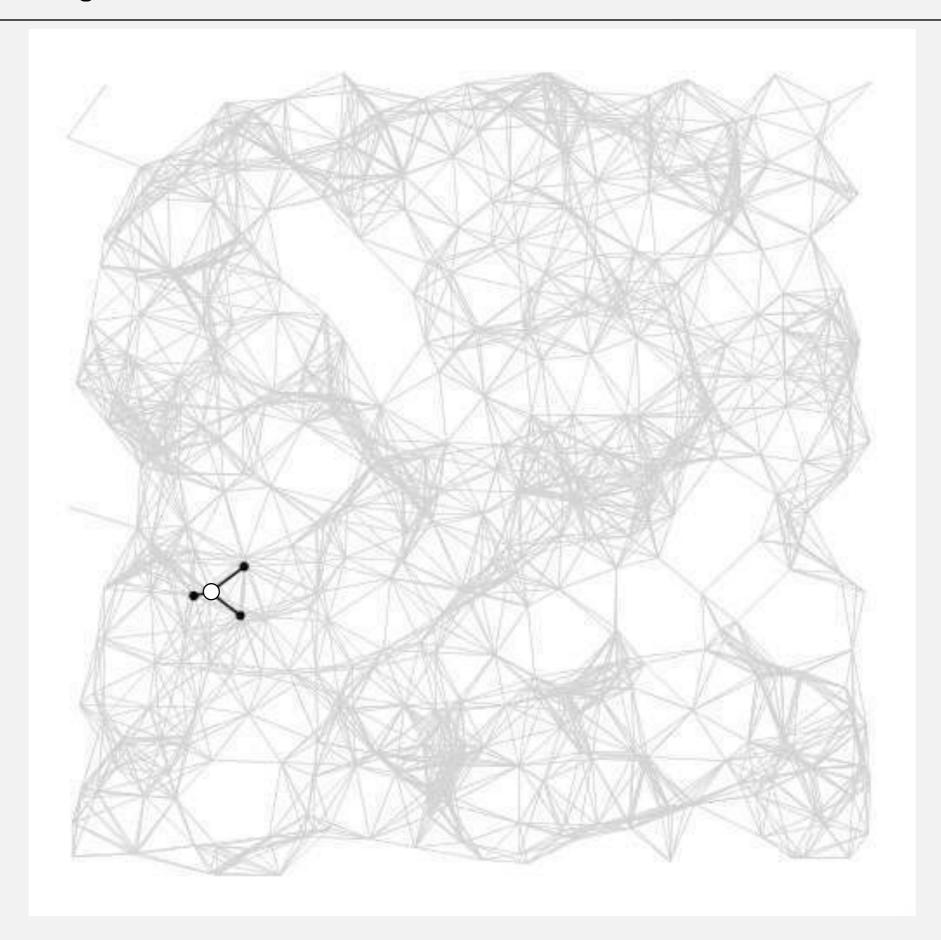
Dijkstra's algorithm demo

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 (non-tree vertex with the lowest distTo[] value).
- Add vertex to tree and relax all edges pointing from that vertex.

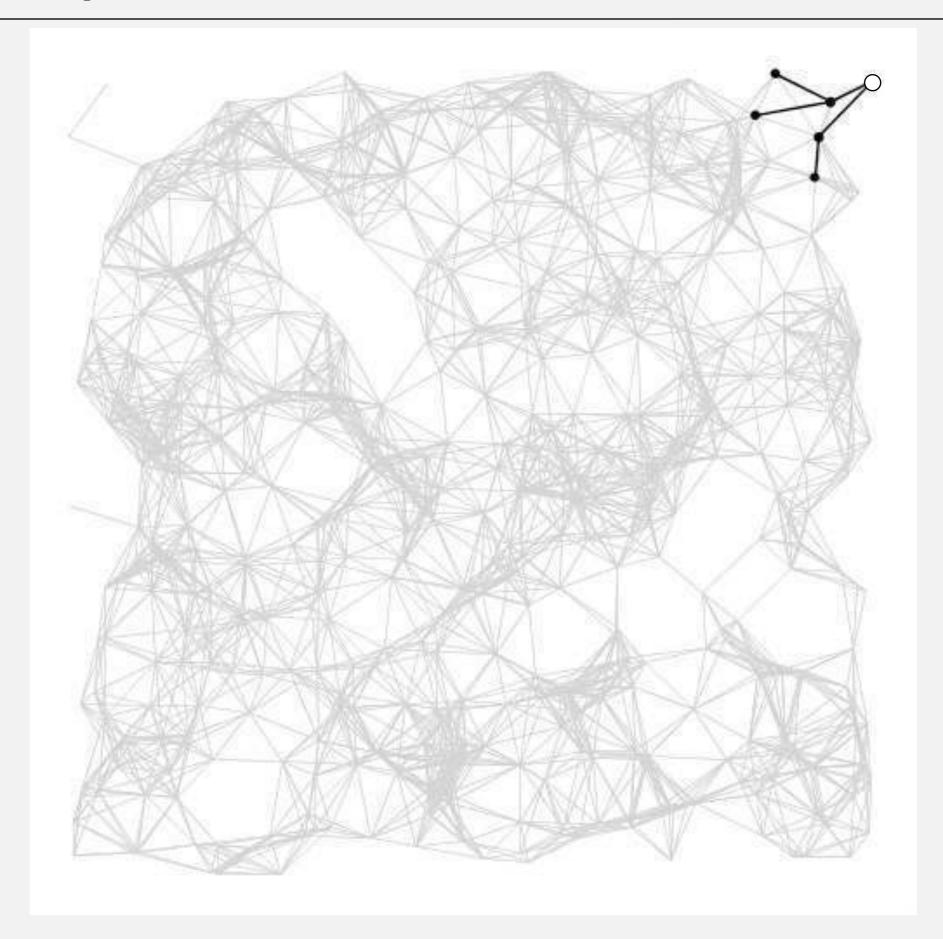


shortest-paths tree from vertex s

Dijkstra's algorithm visualization



Dijkstra's algorithm visualization



Dijkstra's algorithm: correctness proof

Proposition. Dijkstra's algorithm computes a SPT in any edge-weighted digraph with nonnegative weights.

Pf.

- Each edge e = v→w is relaxed exactly once (when vertex v is relaxed),
 leaving distTo[w] ≤ distTo[v] + e.weight().
- Inequality holds until algorithm terminates because:
 - distTo[w] cannot increase ← distTo[] values are monotone decreasing
 - distTo[v] will not change ← we choose lowest distTo[] value at each step (and edge weights are nonnegative)
- Thus, upon termination, shortest-paths optimality conditions hold.

Dijkstra's algorithm: Java implementation

```
public class DijkstraSP
   private DirectedEdge[] edgeTo;
   private double[] distTo;
   private IndexMinPQ<Double> pq;
   public DijkstraSP(EdgeWeightedDigraph G, int s)
      edgeTo = new DirectedEdge[G.V()];
      distTo = new double[G.V()];
      pq = new IndexMinPQ<Double>(G.V());
      for (int v = 0; v < G.V(); v++)
         distTo[v] = Double.POSITIVE_INFINITY;
      distTo[s] = 0.0;
      pq.insert(s, 0.0);
      while (!pq.isEmpty())
      {
          int v = pq.delMin();
          for (DirectedEdge e : G.adj(v))
             relax(e);
```

relax vertices in order of distance from s

Dijkstra's algorithm: Java implementation

Dijkstra's algorithm: which priority queue?

Depends on PQ implementation: V insert, V delete-min, E decrease-key.

PQ implementation	insert	delete-min	decrease-key	total
unordered array	1	V	1	V^2
binary heap	$\log V$	$\log V$	$\log V$	$E \log V$
d-way heap	$\log_d V$	$d\log_d V$	$\log_d V$	$E \log_{E/V} V$
Fibonacci heap	1 †	\logV^{\dagger}	1 †	$E + V \log V$

† amortized

Bottom line.

- Array implementation optimal for dense graphs.
- Binary heap much faster for sparse graphs.
- 4-way heap worth the trouble in performance-critical situations.
- Fibonacci heap best in theory, but not worth implementing.

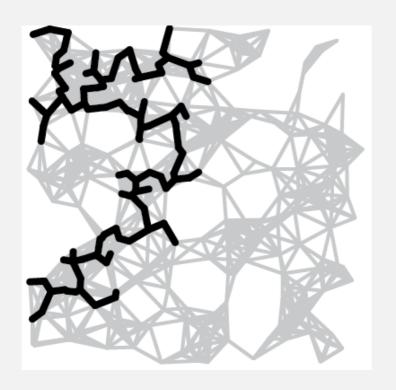
Computing a spanning tree in a graph

Dijkstra's algorithm seem familiar?

- Prim's algorithm is essentially the same algorithm.
- Both are in a family of algorithms that compute a spanning tree.

Main distinction: Rule used to choose next vertex for the tree.

- Prim: Closest vertex to the tree (via an undirected edge).
- Dijkstra: Closest vertex to the source (via a directed path).





Note: DFS and BFS are also in this family of algorithms.

Algorithms

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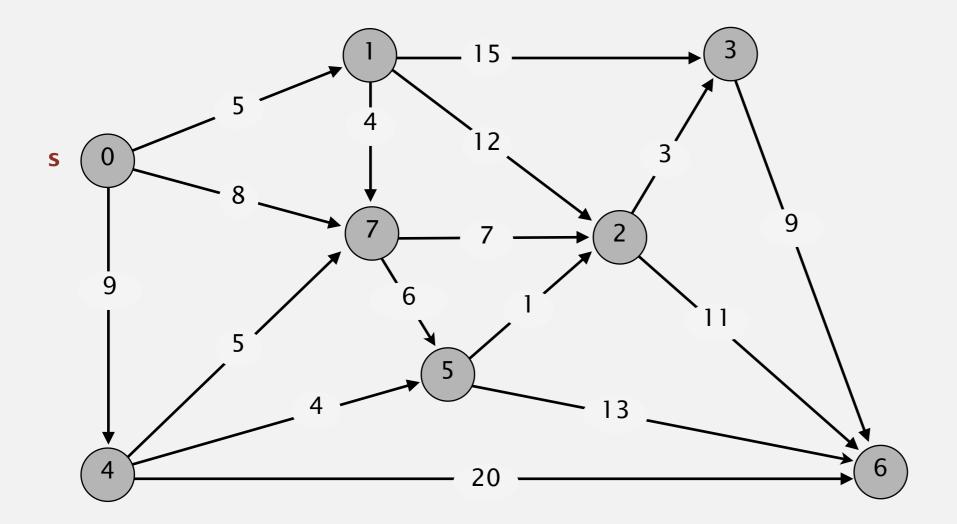
http://algs4.cs.princeton.edu

4.4 SHORTEST PATHS

- APIS
- shortest-paths properties
- Dijkstra's algorithm
- edge-weighted DAGs
 - negative weights

Acyclic edge-weighted digraphs

Q. Suppose that an edge-weighted digraph has no directed cycles. Is it easier to find shortest paths than in a general digraph?

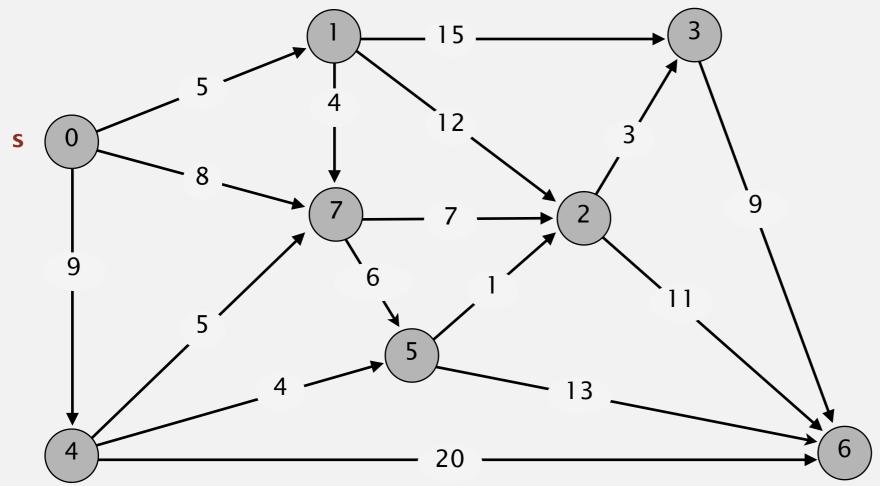


A. Yes!

Acyclic shortest paths demo

- Consider vertices in topological order.
- Relax all edges pointing from that vertex.



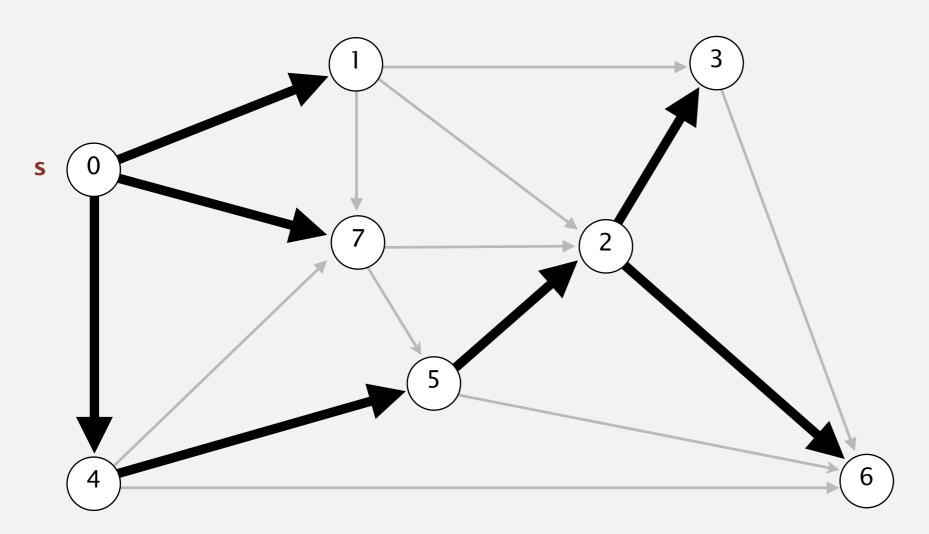


an edge-weighted DAG

0→1	5.0
0→4	9.0
0→7	8.0
1→2	12.0
1→3	15.0
1→7	4.0
2→3	3.0
2→6	11.0
3→6	9.0
4→5	4.0
4→6	20.0
4→7	5.0
5→2	1.0
5→6	13.0
7→5	6.0
7→2	7.0

Acyclic shortest paths demo

- Consider vertices in topological order.
- Relax all edges pointing from that vertex.



0 1 4 7 5 2 3 6

V	distTo[]	edgeTo[]
0	0.0	_
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

shortest-paths tree from vertex s

Shortest paths in edge-weighted DAGs

Proposition. Topological sort algorithm computes SPT in any edgeweighted DAG in time proportional to E + V.

edge weights can be negative!

Pf.

- Each edge e = v→w is relaxed exactly once (when vertex v is relaxed),
 leaving distTo[w] ≤ distTo[v] + e.weight().
- Inequality holds until algorithm terminates because:
 - distTo[w] cannot increase ← distTo[] values are monotone decreasing
 - distTo[v] will not change ← because of topological order, no edge pointing to v
 will be relaxed after v is relaxed
- Thus, upon termination, shortest-paths optimality conditions hold. •

Shortest paths in edge-weighted DAGs

```
public class AcyclicSP
   private DirectedEdge[] edgeTo;
   private double[] distTo;
   public AcyclicSP(EdgeWeightedDigraph G, int s)
      edgeTo = new DirectedEdge[G.V()];
      distTo = new double[G.V()];
      for (int v = 0; v < G.V(); v++)
         distTo[v] = Double.POSITIVE_INFINITY;
      distTo[s] = 0.0;
      Topological topological = new Topological(G);
                                                                topological order
      for (int v : topological.order())
         for (DirectedEdge e : G.adj(v))
            relax(e);
```

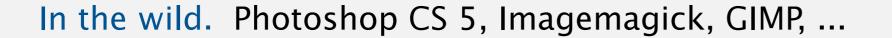
Seam carving. [Avidan and Shamir] Resize an image without distortion for display on cell phones and web browsers.



Seam carving. [Avidan and Shamir] Resize an image without distortion for display on cell phones and web browsers.



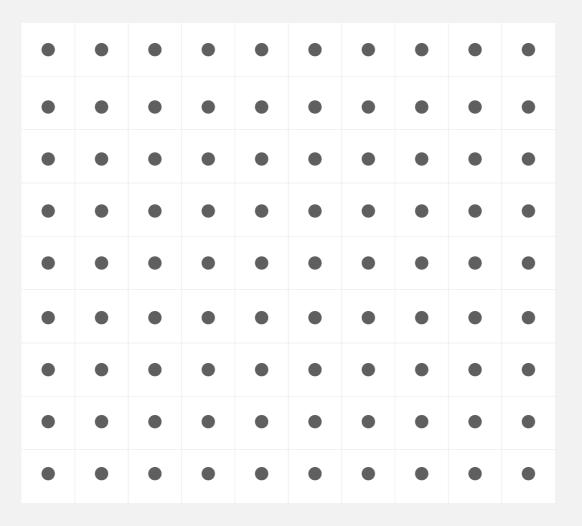






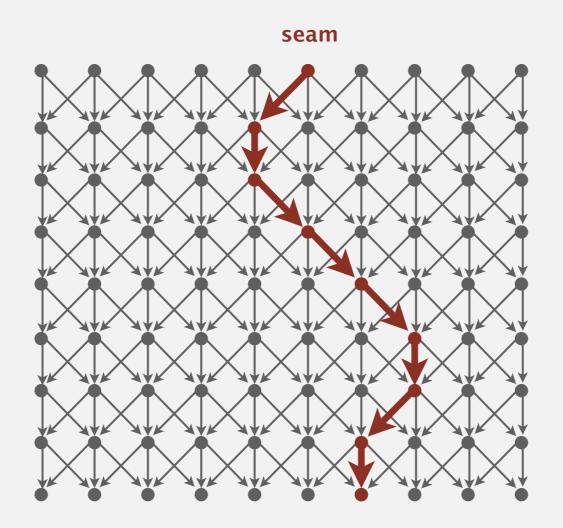
To find vertical seam:

- Grid DAG: vertex = pixel; edge = from pixel to 3 downward neighbors.
- Weight of pixel = energy function of 8 neighboring pixels.
- Seam = shortest path (sum of vertex weights) from top to bottom.



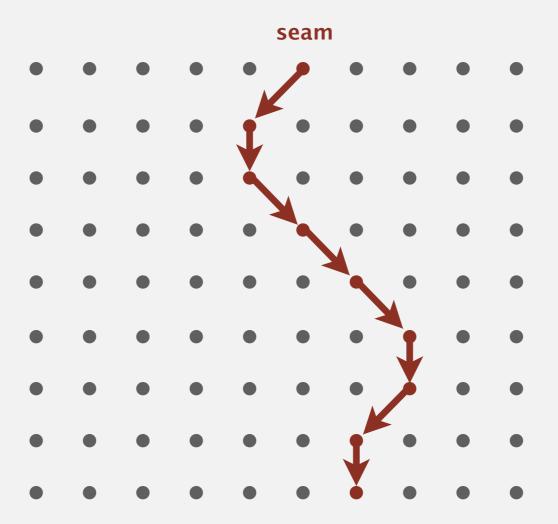
To find vertical seam:

- Grid DAG: vertex = pixel; edge = from pixel to 3 downward neighbors.
- Weight of pixel = energy function of 8 neighboring pixels.
- Seam = shortest path (sum of vertex weights) from top to bottom.



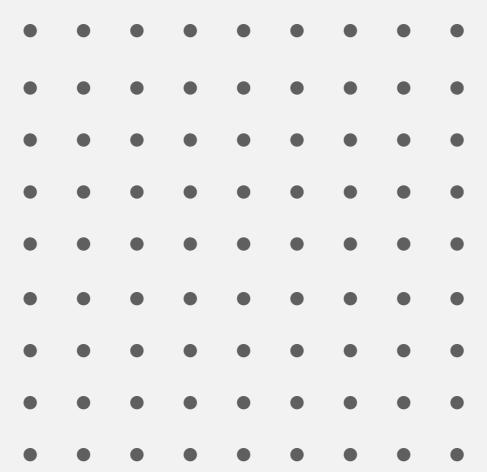
To remove vertical seam:

• Delete pixels on seam (one in each row).



To remove vertical seam:

• Delete pixels on seam (one in each row).



Longest paths in edge-weighted DAGs

Formulate as a shortest paths problem in edge-weighted DAGs.

- Negate all weights.
- Find shortest paths.
- Negate weights in result.

 $6 -> 4 \quad 0.93$

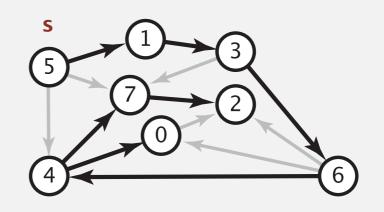


6 -> 4 - 0.93

equivalent: reverse sense of equality in relax()

longest paths input shortest paths input

5->4	0.35	5->4	-0.35
4->7	0.37	4->7	-0.37
5->7	0.28	5->7	-0.28
5->1	0.32	5->1	-0.32
4->0	0.38	4->0	-0.38
0->2	0.26	0->2	-0.26
3->7	0.39	3->7	-0.39
1->3	0.29	1->3	-0.29
7->2	0.34	7->2	-0.34
6->2	0.40	6->2	-0.40
3->6	0.52	3->6	-0.52
6->0	0.58	6->0	-0.58



Key point. Topological sort algorithm works even with negative weights.

Longest paths in edge-weighted DAGs: application

Parallel job scheduling. Given a set of jobs with durations and precedence constraints, schedule the jobs (by finding a start time for each) so as to achieve the minimum completion time, while respecting the constraints.

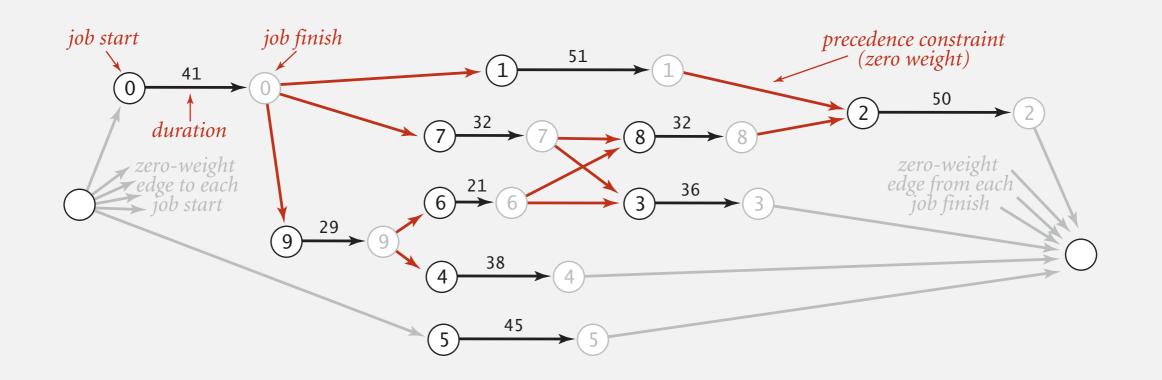
job	duration	mus	t con befor	nplete e										
0	41.0	1	7	9										
1	51.0	2												
2	50.0													
3	36.0													
4	38.0						_							
5	45.0								1	-				
6	21.0	3	8					7				3		
7	32.0	3	8			0		9		6	8		2	
8	32.0	2				5				4				
9	29.0	4	6		0		 41		T 70	91	<u> </u>	123		173
					Parallel job scheduling solution									

Critical path method

CPM. To solve a parallel job-scheduling problem, create edge-weighted DAG:

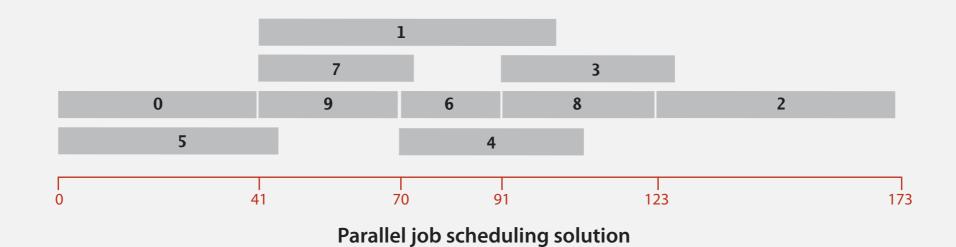
- Source and sink vertices.
- Two vertices (begin and end) for each job.
- Three edges for each job.
 - begin to end (weighted by duration)
 - source to begin (0 weight)
 - end to sink (0 weight)
- One edge for each precedence constraint (0 weight)

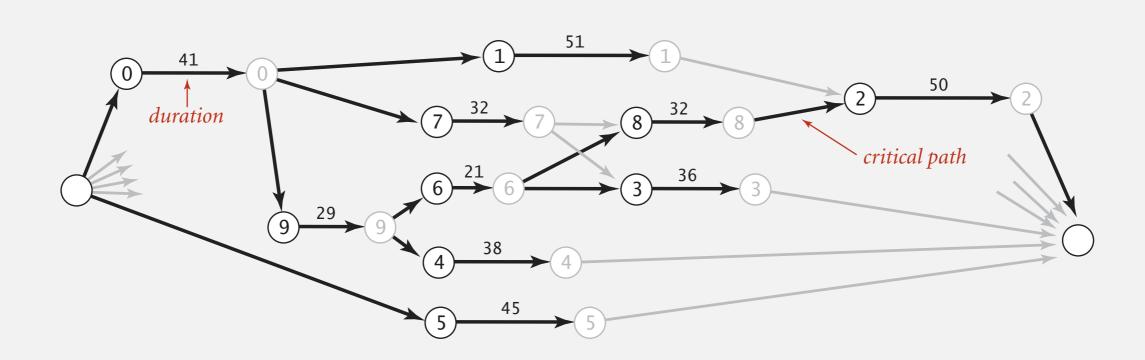
	job	duration	must l	must con befor	
	0	41.0	1	7	9
	1	51.0	2		
	2	50.0			
	3	36.0			
	4	38.0			
	5	45.0			
	6	21.0	3	8	
	7	32.0	3	8	
	8	32.0	2		
•	9	29.0	4	6	



Critical path method

CPM. Use longest path from the source to schedule each job.





4.4 SHORTEST PATHS

APIS

shortest-paths properties

Dijkstra's algorithm

edge-weighted DAGs

negative weights

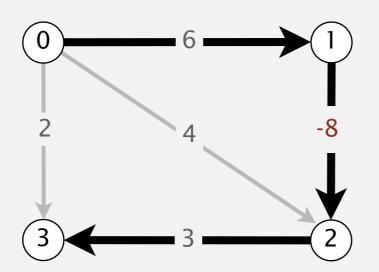
Algorithms

ROBERT SEDGEWICK | KEVIN WAYNE

http://algs4.cs.princeton.edu

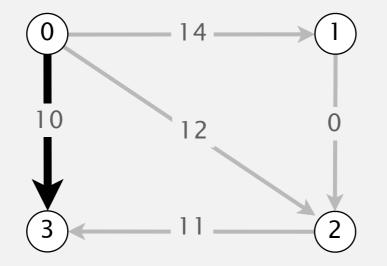
Shortest paths with negative weights: failed attempts

Dijkstra. Doesn't work with negative edge weights.



Dijkstra selects vertex 3 immediately after 0. But shortest path from 0 to 3 is $0\rightarrow 1\rightarrow 2\rightarrow 3$.

Re-weighting. Add a constant to every edge weight doesn't work.

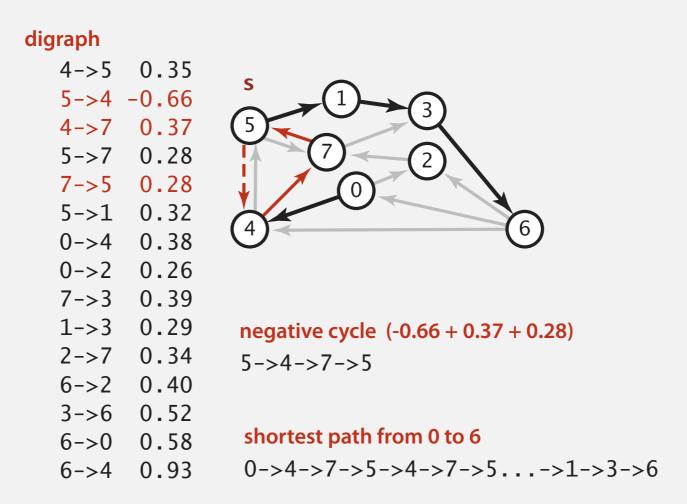


Adding 8 to each edge weight changes the shortest path from $0\rightarrow1\rightarrow2\rightarrow3$ to $0\rightarrow3$.

Conclusion. Need a different algorithm.

Negative cycles

Def. A negative cycle is a directed cycle whose sum of edge weights is negative.



Proposition. A SPT exists iff no negative cycles.

Bellman-Ford algorithm

Bellman-Ford algorithm

Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

Repeat V times:

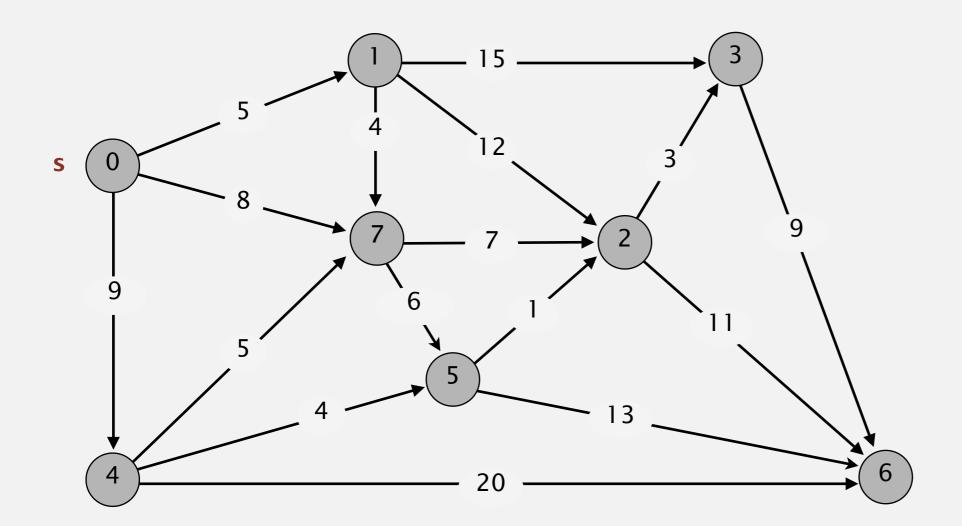
- Relax each edge.

```
for (int i = 0; i < G.V(); i++)
  for (int v = 0; v < G.V(); v++)
    for (DirectedEdge e : G.adj(v))
        relax(e);</pre>
pass i (relax each edge)
```

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



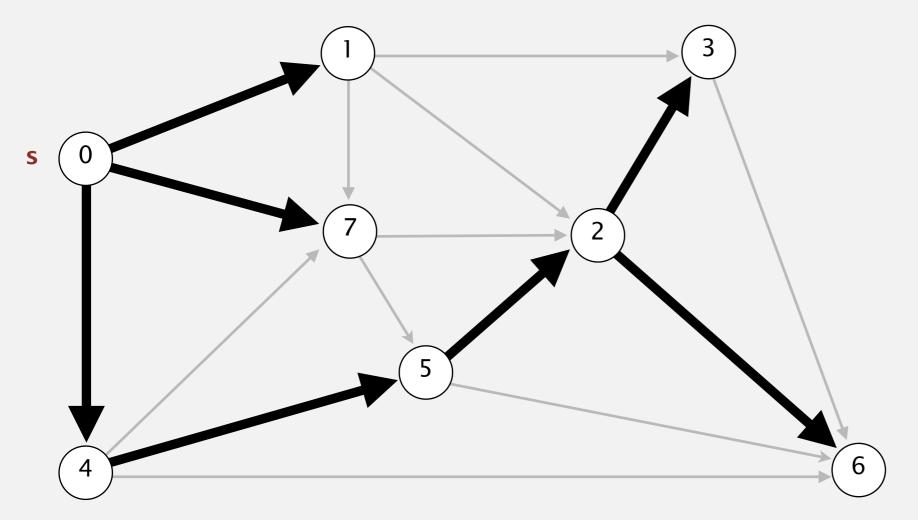


0→1	5.0
0→4	9.0
0→7	8.0
1→2	12.0
1→3	15.0
1→7	4.0
2→3	3.0
2→6	11.0
3→6	9.0
4→5	4.0
4→6	20.0
4→7	5.0
5→2	1.0
5→6	13.0
7→5	6.0
7→2	7.0

an edge-weighted digraph

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



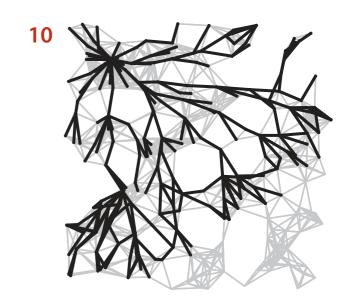
V	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

shortest-paths tree from vertex s

Bellman-Ford algorithm: visualization











Bellman-Ford algorithm: analysis

Bellman-Ford algorithm

Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

Repeat V times:

- Relax each edge.

Proposition. Dynamic programming algorithm computes SPT in any edgeweighted digraph with no negative cycles in time proportional to $E \times V$.

Pf idea. After pass i, found path that is at least as short as any shortest path containing i (or fewer) edges.

Bellman-Ford algorithm: practical improvement

Observation. If distTo[v] does not change during pass i, no need to relax any edge pointing from v in pass i+1.

FIFO implementation. Maintain queue of vertices whose distTo[] changed.

be careful to keep at most one copy of each vertex on queue (why?)

Overall effect.

- The running time is still proportional to $E \times V$ in worst case.
- But much faster than that in practice.

Single source shortest-paths implementation: cost summary

algorithm	restriction	typical case	worst case	extra space
topological sort	no directed cycles	E + V	E + V	V
Dijkstra (binary heap)	no negative weights	$E \log V$	$E \log V$	V
Bellman-Ford	no negative	EV	EV	V
Bellman-Ford (queue-based)	cycles	E + V	E V	V

Remark 1. Directed cycles make the problem harder.

Remark 2. Negative weights make the problem harder.

Remark 3. Negative cycles makes the problem intractable.

Finding a negative cycle

Negative cycle. Add two method to the API for SP.

boolean hasNegativeCycle()

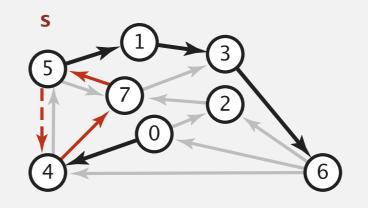
is there a negative cycle?

Iterable <DirectedEdge> negativeCycle()

negative cycle reachable from s

digraph

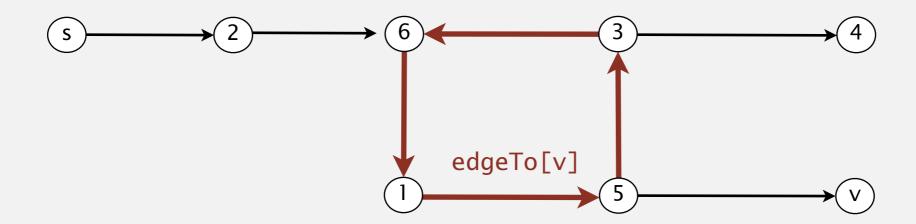
4->5 0.35 5->4 -0.66 4->7 0.37 5->7 0.28 7->5 0.28 5->1 0.32 0->4 0.38 0->2 0.26 7->3 0.39 1->3 0.29 2->7 0.34 6->2 0.40 3->6 0.52 6->0 0.58 6->4 0.93



negative cycle (-0.66 + 0.37 + 0.28)5->4->7->5

Finding a negative cycle

Observation. If there is a negative cycle, Bellman-Ford gets stuck in loop, updating distTo[] and edgeTo[] entries of vertices in the cycle.



Proposition. If any vertex v is updated in pass V, there exists a negative cycle (and can trace back edgeTo[v] entries to find it).

In practice. Check for negative cycles more frequently.

Negative cycle application: arbitrage detection

Problem. Given table of exchange rates, is there an arbitrage opportunity?

	USD	EUR	GBP	CHF	CAD
USD	1	0.741	0.657	1.061	1.011
EUR	1.350	1	0.888	1.433	1.366
GBP	1.521	1.126	1	1.614	1.538
CHF	0.943	0.698	0.620	1	0.953
CAD	0.995	0.732	0.650	1.049	1

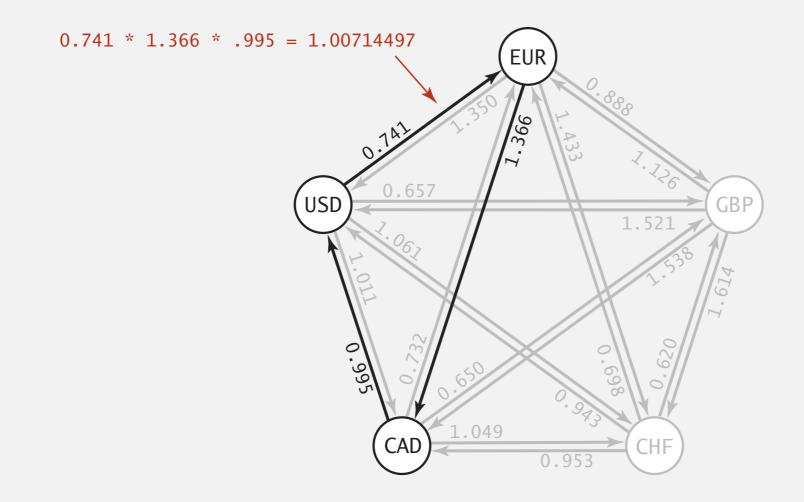
Ex. $$1,000 \Rightarrow 741 \text{ Euros } \Rightarrow 1,012.206 \text{ Canadian dollars } \Rightarrow $1,007.14497.$

 $1000 \times 0.741 \times 1.366 \times 0.995 = 1007.14497$

Negative cycle application: arbitrage detection

Currency exchange graph.

- Vertex = currency.
- Edge = transaction, with weight equal to exchange rate.
- Find a directed cycle whose product of edge weights is > 1.

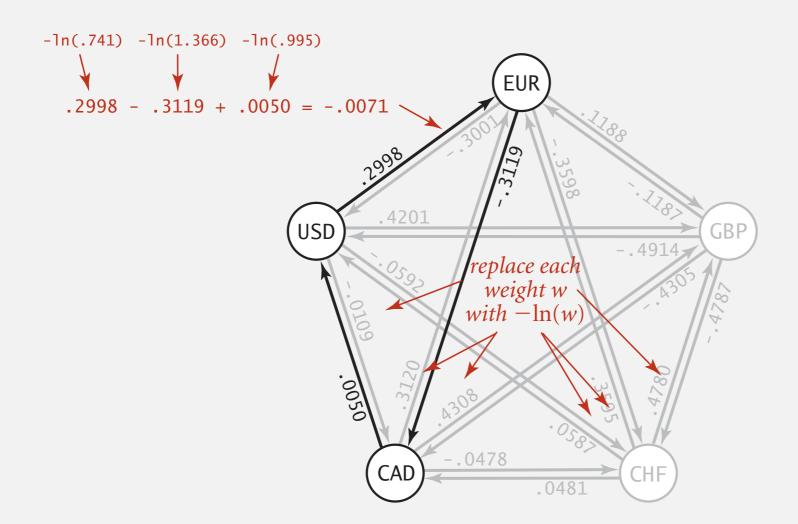


Challenge. Express as a negative cycle detection problem.

Negative cycle application: arbitrage detection

Model as a negative cycle detection problem by taking logs.

- Let weight of edge $v \rightarrow w$ be -ln (exchange rate from currency v to w).
- Multiplication turns to addition; > 1 turns to < 0.
- Find a directed cycle whose sum of edge weights is < 0 (negative cycle).



Remark. Fastest algorithm is extraordinarily valuable!

Shortest paths summary

Nonnegative weights.

- Arises in many application.
- Dijkstra's algorithm is nearly linear-time.

Acyclic edge-weighted digraphs.

- Arise in some applications.
- Topological sort algorithm is linear time.
- Edge weights can be negative.

Negative weights and negative cycles.

- Arise in some applications.
- If no negative cycles, can find shortest paths via Bellman-Ford.
- If negative cycles, can find one via Bellman-Ford.

Shortest-paths is a broadly useful problem-solving model.