Lecture 12

More Bellman-Ford, Floyd-Warshall, and Dynamic Programming!

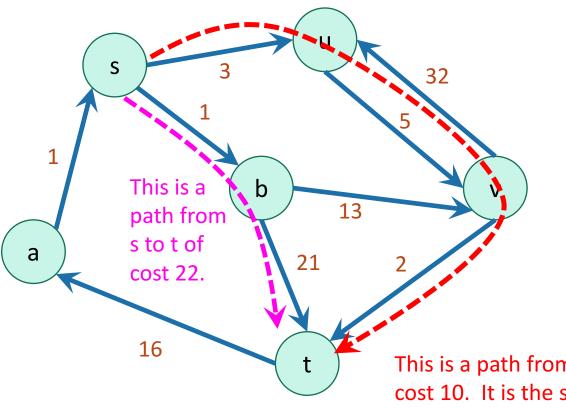
Announcements

- HW5 due Friday
- Midterms have been graded!
 - Available on Gradescope.
 - Mean/Median: 66 (it was a hard test!)
 - Max: 97
 - Std. Dev: 14

 Please look at the solutions and come to office hours if you have questions about your midterm!

Recall

A weighted directed graph:



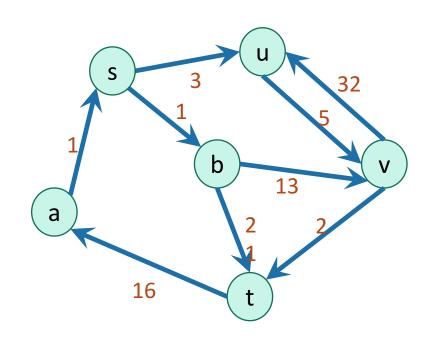
- Weights on edges represent costs.
- The cost of a path is the sum of the weights along that path.
- A shortest path from s
 to t is a directed path
 from s to t with the
 smallest cost.
- The single-source shortest path problem is to find the shortest path from s to v for all v in the graph.

This is a path from s to t of cost 10. It is the shortest path from s to t.

Last time

- Dijkstra's algorithm!
- Bellman-Ford algorithm!
 - Both solve single-source shortest path in weighted graphs.

We didn't quite finish with the Bellman-Ford algorithm so let's do that now.



Bellman-Ford vs. Dijkstra

Bellman-Ford(G,s):

- d[v] = ∞ for all v in V
- d[s] = 0
- **For** i=0,...,n-2:

Instead of picking u cleverly, just update for all of the u's.

- **For** u in V:
 - For v in u.outNeighbors:
 - $d[v] \leftarrow min(d[v], d[u] + w(u,v))$

Dijkstra(G,s):

- While there are not-sure nodes:
 - Pick the not-sure node u with the smallest estimate d[u].
 - For v in u.outNeighbors:
 - $d[v] \leftarrow min(d[v], d[u] + w(u,v))$
 - Mark u as sure.

For pedagogical reasons

which we will see later today...

- We are actually going to change this to be dumber.
- Keep n arrays: d⁽⁰⁾, d⁽¹⁾, ..., d⁽ⁿ⁻¹⁾

Bellman-Ford*(G,s):

- d⁽⁰⁾[v] = ∞ for all v in V
- $d^{(0)}[s] = 0$
- **For** i=0,...,n-2:
 - **For** u in V:
 - For v in u.outNeighbors:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], d^{(i)}[u] + w(u,v))$
- Then dist(s,v) = d⁽ⁿ⁻¹⁾[v]

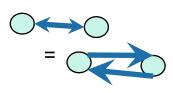
Another way of writing this

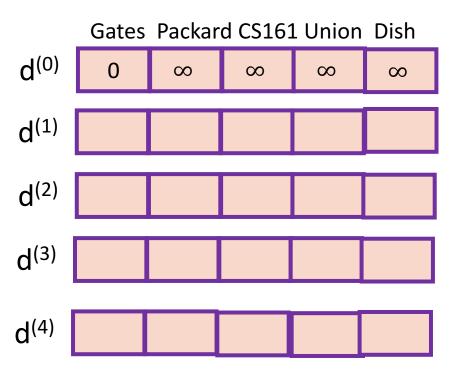
- We are actually going to change this to be dumber.
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Bellman-Ford*(G,s):

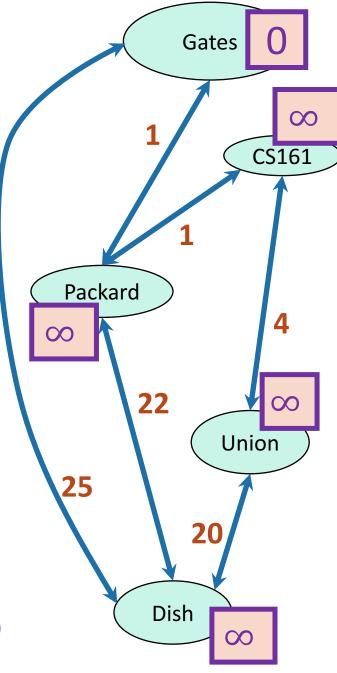
- d⁽⁰⁾[v] = ∞ for all v in V
- $d^{(0)}[s] = 0$
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v, \text{inNbrs}} \{d^{(i)}[u] + w(u,v)\})$
- Then dist(s,v) = d⁽ⁿ⁻¹⁾[v]

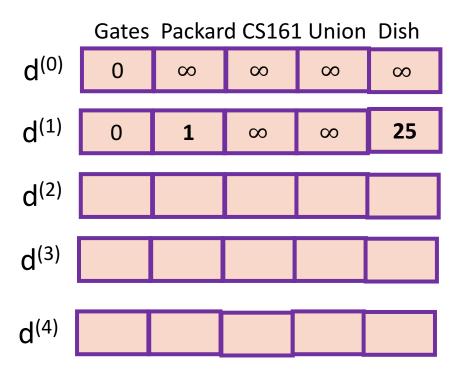
The for loop over u gets picked up in this min.



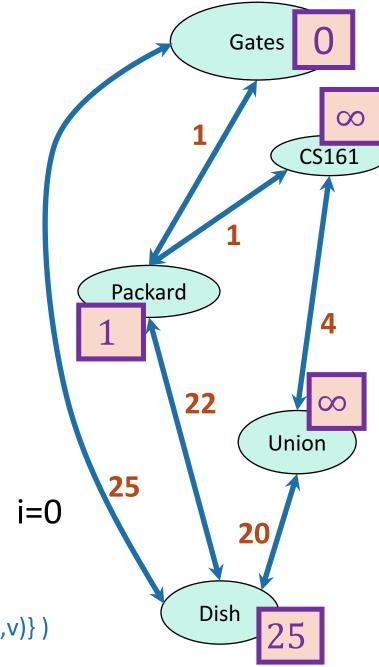


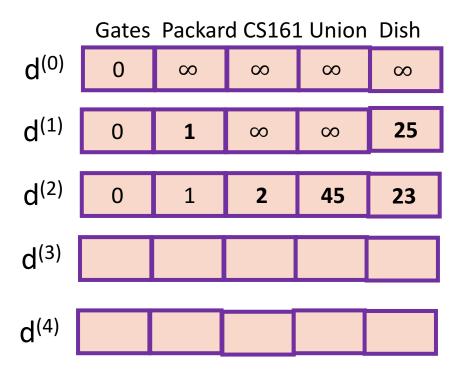
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



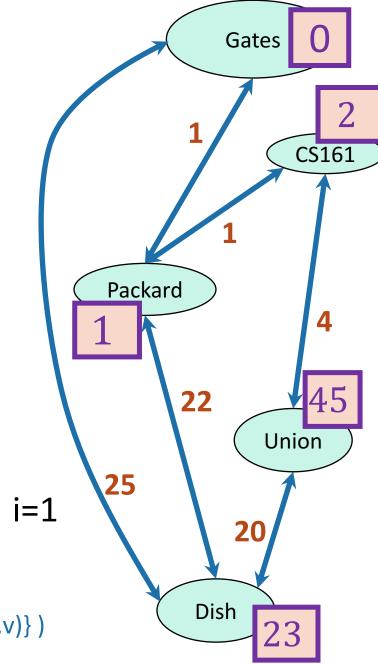


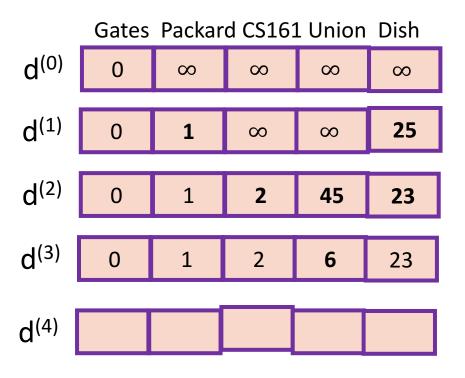
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



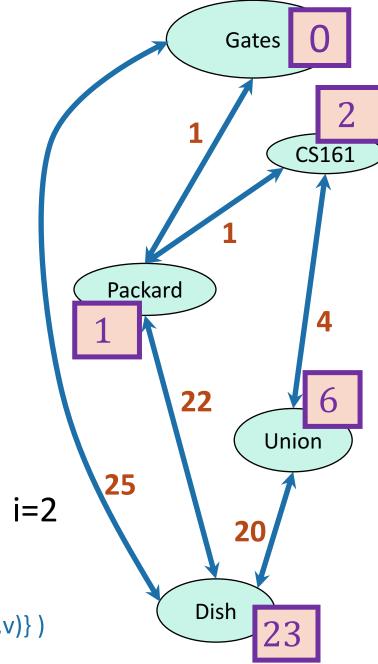


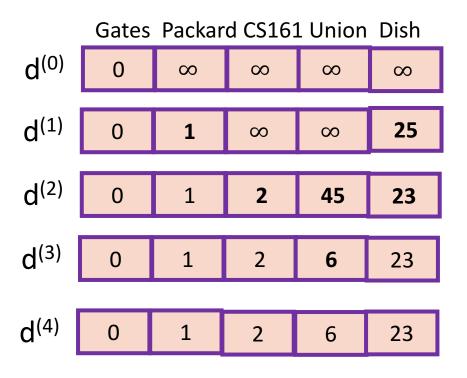
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



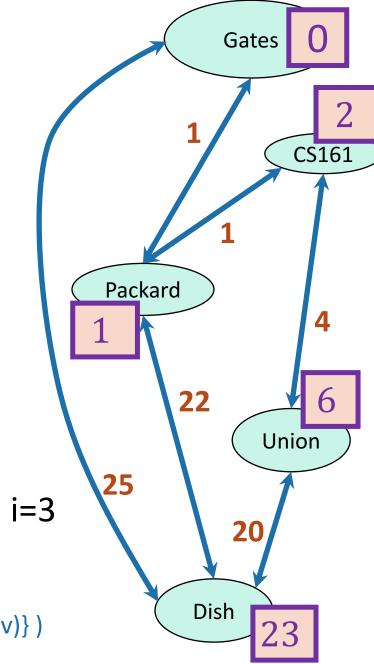


- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



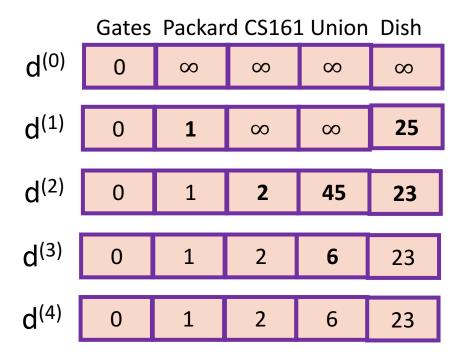


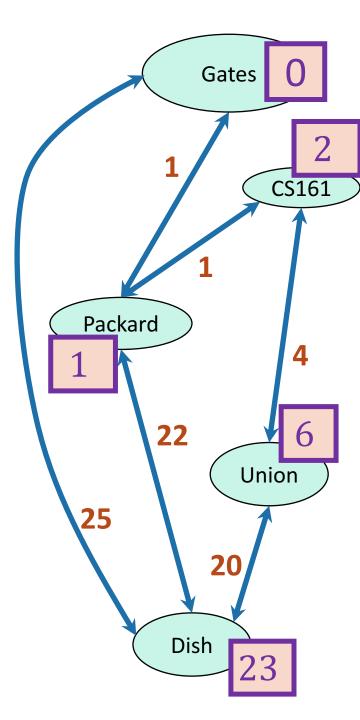
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



Interpretation of d⁽ⁱ⁾

d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.





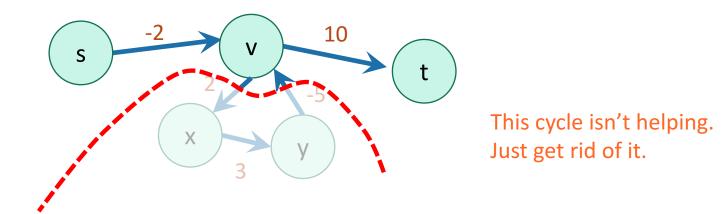
Why does Bellman-Ford work?

- Inductive hypothesis:
 - d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.
- Conclusion:

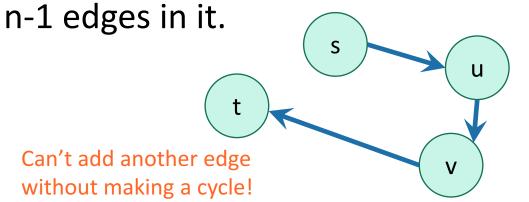
Aside: simple paths

Assume there is no negative cycle.

 Then not only are there shortest paths, but actually there's always a simple shortest path.



A simple path in a graph with n vertices has at most



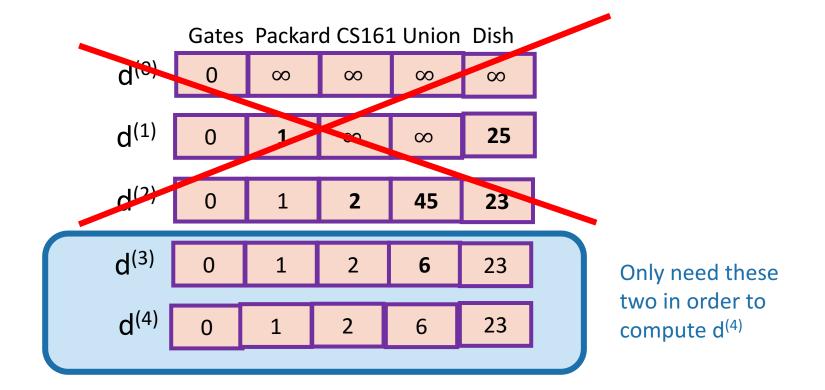
"Simple" means that the path has no cycles in it.

Why does it work?

- Inductive hypothesis:
 - d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.
- Conclusion(s):
 - d⁽ⁿ⁻¹⁾[v] is equal to the cost of the shortest path between s and v with at most n-1 edges.
 - If there are no negative cycles, d⁽ⁿ⁻¹⁾[v] is equal to the cost of the shortest path.

Note on implementation

- Don't actually keep all n arrays around.
- Just keep two at a time: "last round" and "this round"



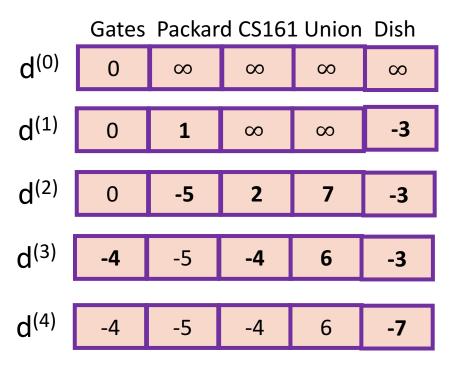
This seems much slower than Dijkstra

And it is:

Running time O(mn)

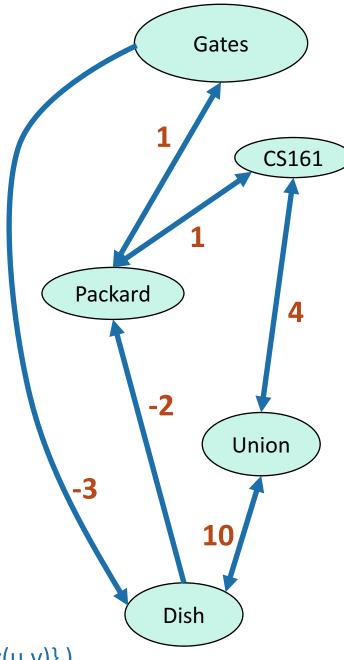
- However, it's also more flexible in a few ways.
 - Can handle negative edges
 - If we keep on doing these iterations, then changes in the network will propagate through.
- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v, nbrs} \{d^{(i)}[u] + w(u,v)\})$
- Then dist(s,v) = d⁽ⁿ⁻¹⁾[v]

Negative cycles

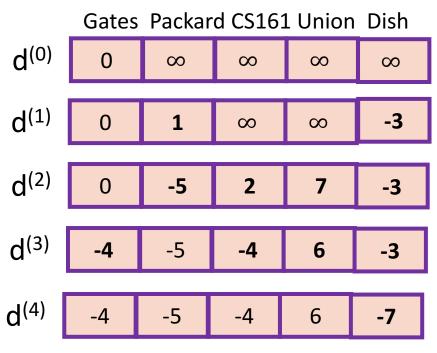


This is not looking good!

- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v, nbrs} \{d^{(i)}[u] + w(u,v)\})$



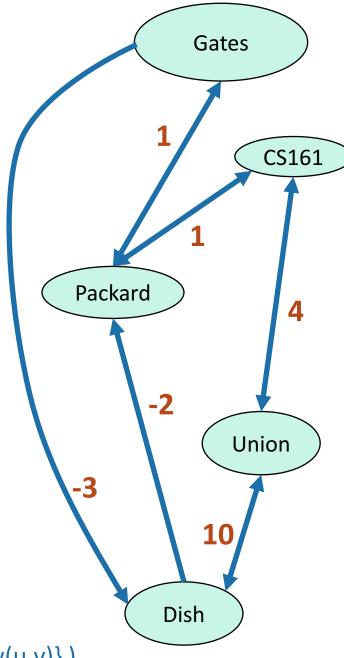
Negative edge weights



But we can tell that it's not looking good:

Some stuff changed!

- **For** i=0,...,n-2:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v.nbrs} \{d^{(i)}[u] + w(u,v)\})$



Negative cycles in Bellman-Ford

- If there are no negative cycles:
 - Everything works as it should, and stabilizes.
- If there are negative cycles:
 - Not everything works as it should...
 - Note: it couldn't possibly work, since shortest paths aren't well-defined if there are negative cycles.
 - The d[v] values will keep changing.
- Solution:
 - Go one round more and see if things change.

Bellman-Ford algorithm

Bellman-Ford*(G,s):

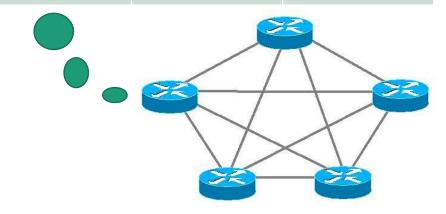
- $d^{(0)}[v] = \infty$ for all v in V
- $d^{(0)}[s] = 0$
- For i=0,...,n-1:
 - **For** v in V:
 - $d^{(i+1)}[v] \leftarrow min(d^{(i)}[v], min_{u \text{ in } v. inNeighbors} \{d^{(i)}[u] + w(u,v)\})$
- If $d^{(n-1)} != d^{(n)}$:
 - Return NEGATIVE CYCLE (S)
- Otherwise, dist(s,v) = d⁽ⁿ⁻¹⁾[v]

Running time: O(mn)

Bellman-Ford is also used in practice.

- eg, Routing Information Protocol (RIP) uses something like Bellman-Ford.
 - Older protocol, not used as much anymore.
- Each router keeps a table of distances to every other router.
- Periodically we do a Bellman-Ford update.
 - Aka, for an edge (u,v):
 - $d^{(i+1)}[v] \leftarrow min(d^{(i)}[v], d^{(i)}[u] + w(u,v))$
- This means that if there are changes in the network, this will propagate. (maybe slowly...)

| Destination | Cost to get there | Send to whom? |
|--------------|----------------------|---------------|
| 172.16.1.0 | 34 | 172.16.1.1 |
| 10.20.40.1 | 10 | 192.168.1.2 |
| 10.155.120.1 | 9 | 10.13.50.0 |



Recap: shortest paths

• BFS:

- (+) O(n+m)
- (-) only unweighted graphs

• Dijkstra's algorithm:

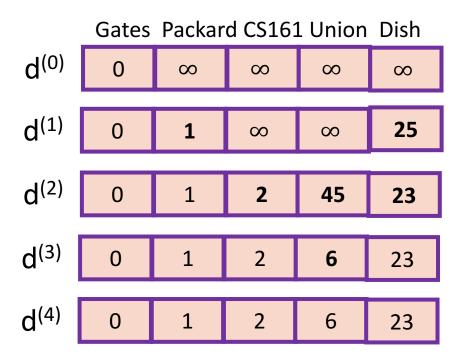
- (+) weighted graphs
- (+) O(nlog(n) + m) if you implement it right.
- (-) no negative edge weights
- (-) very "centralized" (need to keep track of all the vertices to know which to update).

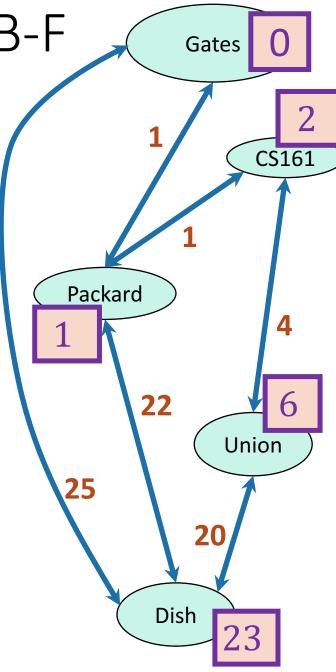
• The Bellman-Ford algorithm:

- (+) weighted graphs, even with negative weights
- (+) can be done in a distributed fashion, every vertex using only information from its neighbors.
- (-) O(nm)

Important thing about B-F for the rest of this lecture

d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.





Bellman-Ford is an example of...

Dynamic Programming!

Today:



- Example of Dynamic programming:
 - Fibonacci numbers.
 - (And Bellman-Ford)
- What is dynamic programming, exactly?
 - And why is it called "dynamic programming"?
- Another example: Floyd-Warshall algorithm
 - An "all-pairs" shortest path algorithm

Pre-Lecture exercise: How not to compute Fibonacci Numbers

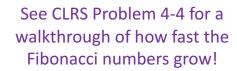
Definition:

- F(n) = F(n-1) + F(n-2), with F(0) = F(1) = 1.
- The first several are:

• Question:

Given n, what is F(n)?

Candidate algorithm



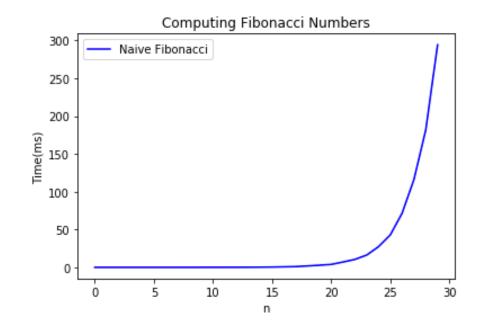


- def Fibonacci(n):
 - **if** n == 0 or n == 1:
 - return 1
 - return Fibonacci(n-1) + Fibonacci(n-2)

(Seems to work, according to the IPython notebook...)

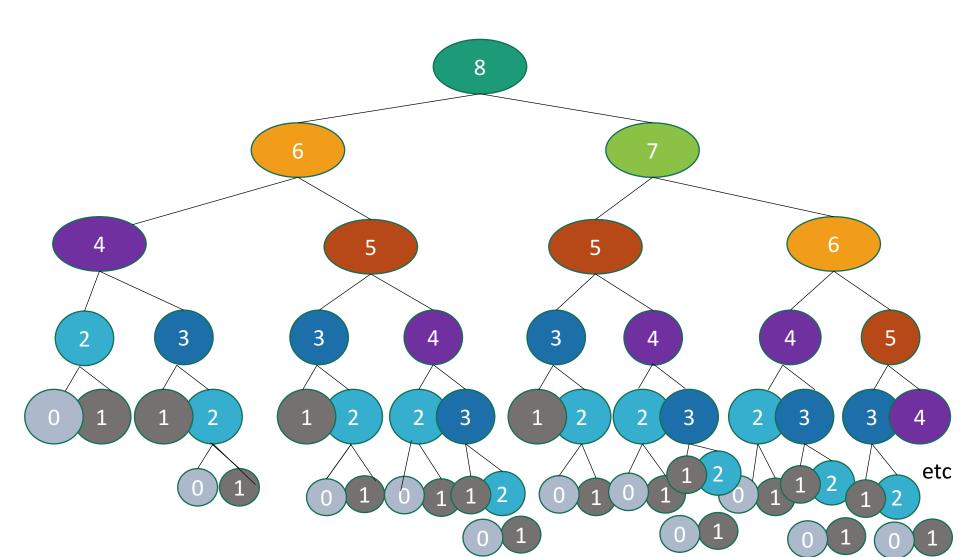
Running time?

- T(n) = T(n-1) + T(n-2) + O(1)
- $T(n) \ge T(n-1) + T(n-2)$ for $n \ge 2$
- So T(n) grows at least as fast as the Fibonacci numbers themselves...
- Fun fact, that's like ϕ^n where $\phi = \frac{1+\sqrt{5}}{2}$ is the golden ratio.
- aka, **EXPONENTIALLY QUICKLY** 😕

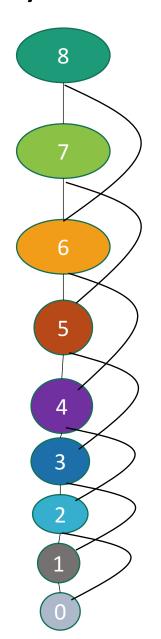


What's going on? Consider Fib(8)

That's a lot of repeated computation!



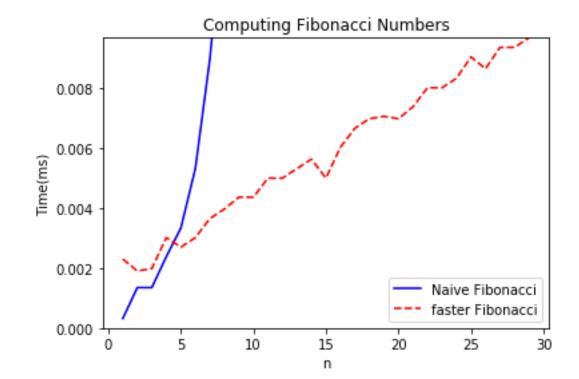
Maybe this would be better:



def fasterFibonacci(n):

- F = [1, 1, None, None, ..., None]
 - \\ F has length n
- for i = 2, ..., n:
 - F[i] = F[i-1] + F[i-2]
- return F[n]

Much better running time!



This was an example of...



What is **dynamic programming**?

- It is an algorithm design paradigm
 - like divide-and-conquer is an algorithm design paradigm.
- Usually it is for solving optimization problems
 - eg, *shortest* path
 - (Fibonacci numbers aren't an optimization problem, but they are a good example...)

Elements of dynamic programming

1. Optimal sub-structure:

- Big problems break up into sub-problems.
 - Fibonacci: F(i) for $i \leq n$
 - Bellman-Ford: Shortest paths with at most i edges for $i \le n$
- The solution to a problem can be expressed in terms of solutions to smaller sub-problems.
 - Fibonacci:

$$F(i+1) = F(i) + F(i-1)$$

• Bellman-Ford:

$$d^{(i+1)}[v] \leftarrow \min\{d^{(i)}[v], \min_{u}\{d^{(i)}[u] + weight(u,v)\}\}$$

Shortest path with at most i edges from s to v

Shortest path with at most i edges from s to u.

Elements of dynamic programming

2. Overlapping sub-problems:

- The sub-problems overlap a lot.
 - Fibonacci:
 - Lots of different F[j] will use F[i].
 - Bellman-Ford:
 - Lots of different entries of d⁽ⁱ⁺¹⁾ will use d⁽ⁱ⁾[v].
 - This means that we can save time by solving a sub-problem just once and storing the answer.

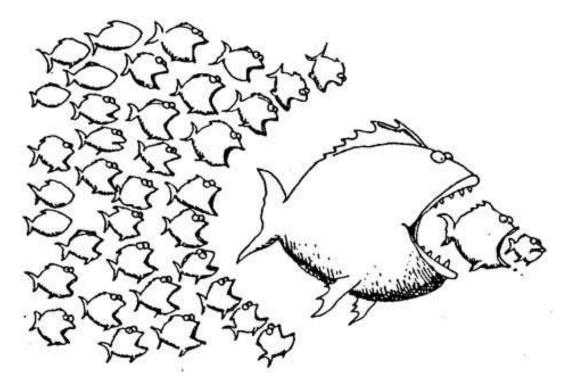
Elements of dynamic programming

- Optimal substructure.
 - Optimal solutions to sub-problems are sub-solutions to the optimal solution of the original problem.
- Overlapping subproblems.
 - The subproblems show up again and again
- Using these properties, we can design a dynamic programming algorithm:
 - Keep a table of solutions to the smaller problems.
 - Use the solutions in the table to solve bigger problems.
 - At the end we can use information we collected along the way to find the solution to the whole thing.

Two ways to think about and/or implement DP algorithms

Top down

Bottom up

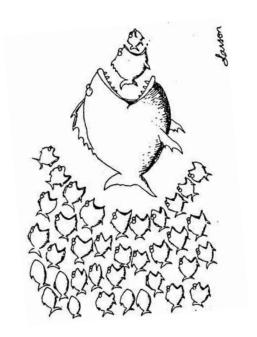


This picture isn't hugely relevant but I like it.



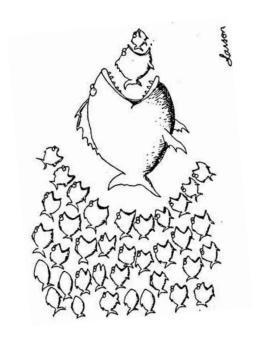
Bottom up approach what we just saw.

- For Fibonacci:
- Solve the small problems first
 - fill in F[0],F[1]
- Then bigger problems
 - fill in F[2]
- ...
- Then bigger problems
 - fill in F[n-1]
- Then finally solve the real problem.
 - fill in F[n]



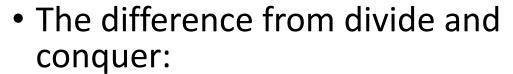
Bottom up approach what we just saw.

- For Bellman-Ford:
- Solve the small problems first
 - fill in d⁽⁰⁾
- Then bigger problems
 - fill in d⁽¹⁾
- ...
- Then bigger problems
 - fill in d⁽ⁿ⁻²⁾
- Then finally solve the real problem.
 - fill in d⁽ⁿ⁻¹⁾



Top down approach

- Think of it like a recursive algorithm.
- To solve the big problem:
 - Recurse to solve smaller problems
 - Those recurse to solve smaller problems
 - etc..



- Memo-ization
- Keep track of what small problems you've already solved to prevent re-solving the same problem twice.





Example of top-down Fibonacci

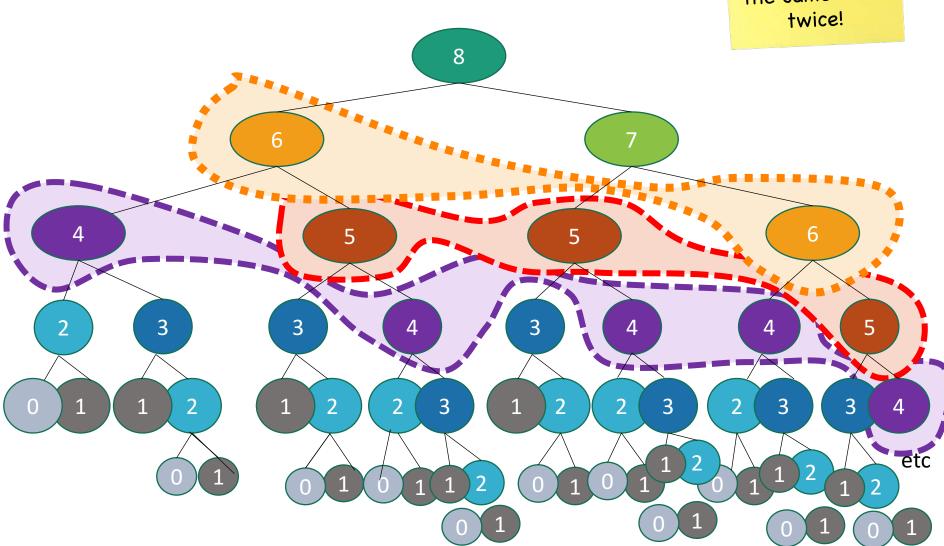
```
• define a global list F = [1,1,None, None, ..., None]
• def Fibonacci(n):
    • if F[n] != None:
         • return F[n]
    • else:
         • F[n] = Fibonacci(n-1) + Fibonacci(n-2)
    return F[n]
                                              Computing Fibonacci Numbers
                                0.008
                                0.006
                              0.006
Lune(ms)
0.004
   Memo-ization:
  Keeps track (in F)
  of the stuff you've
    already done.
                                0.002
                                                             Naive Fibonacci
                                                             faster Fibonacci, bottom-up
                                                             faster Fibonacci, top-down
                                0.000
```

10

20

Memo-ization visualization

Collapse repeated nodes and don't do the same work twice!

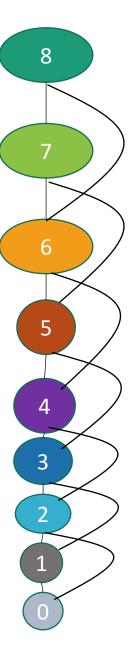


Memo-ization Visualization ctd

Collapse
repeated nodes
and don't do the
same work
twice!

But otherwise treat it like the same old recursive algorithm.

- define a global list F = [1,1,None, None, ..., None]
- **def** Fibonacci(n):
 - **if** F[n] != None:
 - return F[n]
 - else:
 - F[n] = Fibonacci(n-1) + Fibonacci(n-2)
 - return F[n]



What have we learned?

Dynamic programming:

- Paradigm in algorithm design.
- Uses optimal substructure
- Uses overlapping subproblems
- Can be implemented bottom-up or top-down.
- It's a fancy name for a pretty common-sense idea:

Don't duplicate work if you don't have to!

Why "dynamic programming"?

- Programming refers to finding the optimal "program."
 - as in, a shortest route is a *plan* aka a *program*.
- Dynamic refers to the fact that it's multi-stage.
- But also it's just a fancy-sounding name.



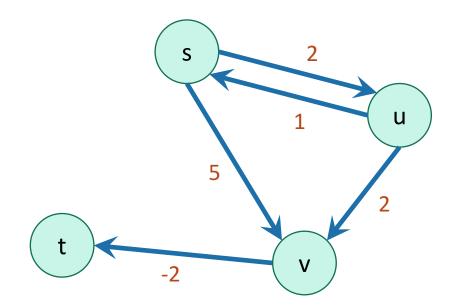
Why "dynamic programming"?

- Richard Bellman invented the name in the 1950's.
- At the time, he was working for the RAND Corporation, which was basically working for the Air Force, and government projects needed flashy names to get funded.
- From Bellman's autobiography:
 - "It's impossible to use the word, dynamic, in the pejorative sense...I thought dynamic programming was a good name. It was something not even a Congressman could object to."

Floyd-Warshall Algorithm Another example of DP

- This is an algorithm for All-Pairs Shortest Paths (APSP)
 - That is, I want to know the shortest path from u to v for **ALL** pairs u,v of vertices in the graph.
 - Not just from a special single source s.

| | Destination | | | | |
|-------|-------------|----------|----------|----------|----|
| מו כנ | | S | u | V | t |
| 0 | S | 0 | 2 | 4 | 2 |
| | u | 1 | 0 | 2 | 0 |
| | V | ∞ | ∞ | 0 | -2 |
| | t | ∞ | ∞ | ∞ | 0 |



Floyd-Warshall Algorithm Another example of DP

- This is an algorithm for All-Pairs Shortest Paths (APSP)
 - That is, I want to know the shortest path from u to v for ALL pairs u,v of vertices in the graph.
 - Not just from a special single source s.
- Naïve solution (if we want to handle negative edge weights):
 - For all s in G:
 - Run Bellman-Ford on G starting at s.
 - Time $O(n \cdot nm) = O(n^2m)$,
 - may be as bad as n⁴ if m=n²

Can we do better?

Optimal substructure

Label the vertices 1,2,...,n
(We omit some edges in the picture below).

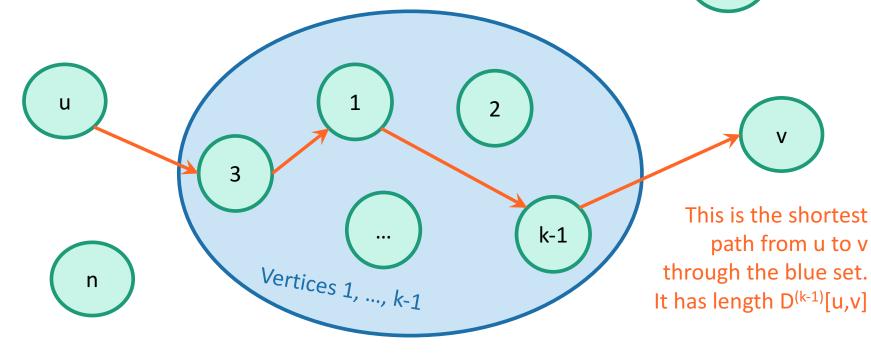
Sub-problem(k-1):

For all pairs, u,v, find the cost of the shortest path from u to v, so that all the internal vertices on that path are in {1,...,k-1}.

Let $D^{(k-1)}[u,v]$ be the solution to Sub-problem(k-1).

Our DP algorithm
will fill in the
n-by-n arrays
D⁽⁰⁾, D⁽¹⁾, ..., D⁽ⁿ⁾
iteratively and
then we'll be done.

k+1



k

Optimal substructure

Label the vertices 1,2,...,n
(We omit some edges in the picture below).

Sub-problem(k-1):

For all pairs, u,v, find the cost of the shortest path from u to v, so that all the internal vertices on that path are in {1,...,k-1}.

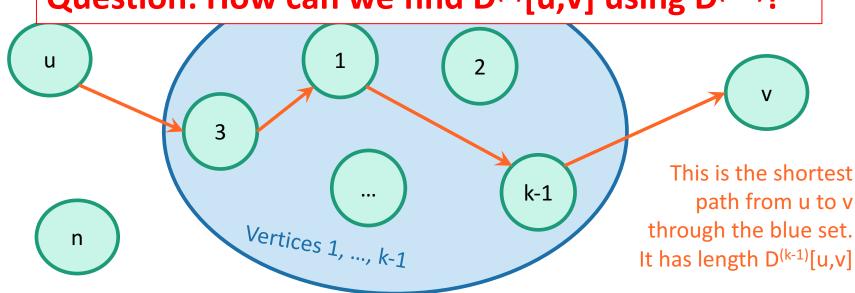
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will fill in the
n-by-n arrays
D⁽⁰⁾, D⁽¹⁾, ..., D⁽ⁿ⁾
iteratively and
then we'll be done.

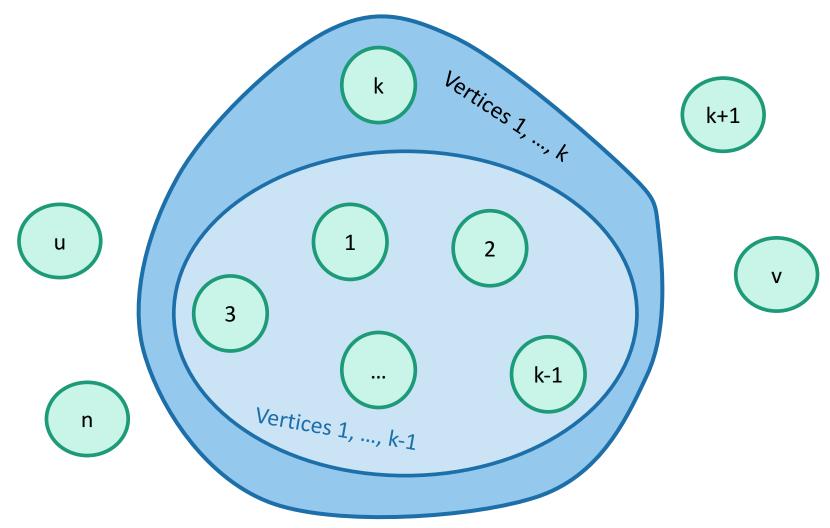
k+1

Question: How can we find $D^{(k)}[u,v]$ using $D^{(k-1)}$?

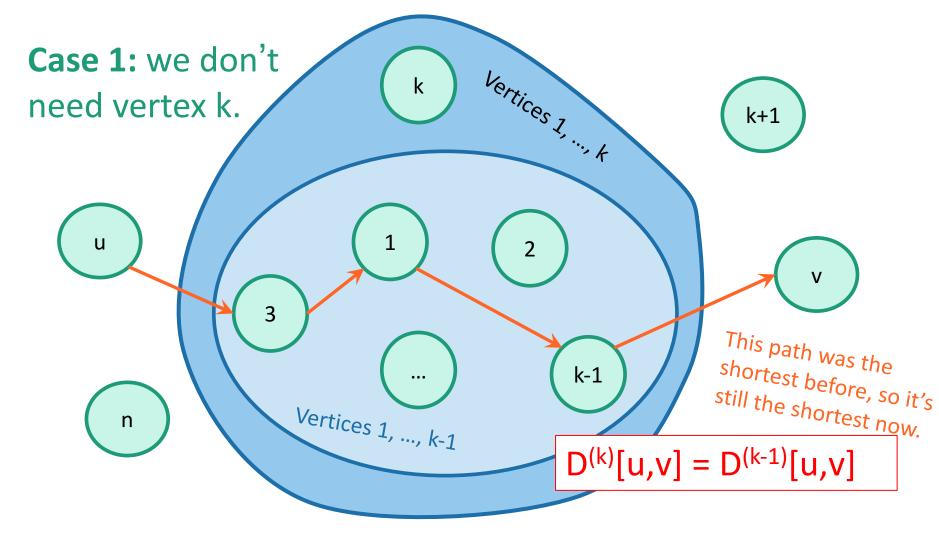
k



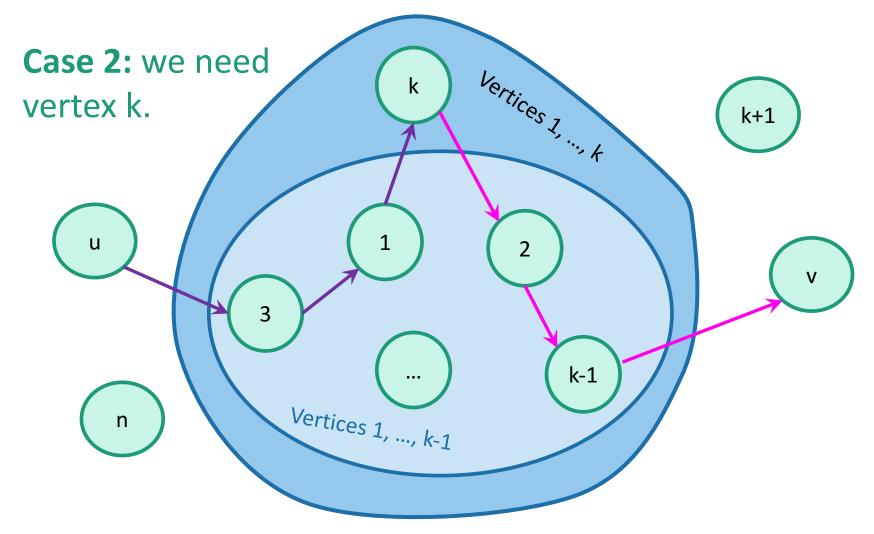
 $D^{(k)}[u,v]$ is the cost of the shortest path from u to v so that all internal vertices on that path are in $\{1, ..., k\}$.



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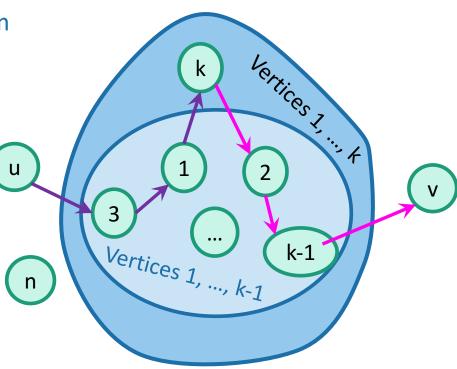
 $D^{(k)}[u,v]$ is the cost of the shortest path from u to v so that all internal vertices on that path are in $\{1, ..., k\}$.



Case 2 continued

- Suppose there are no negative cycles.
 - Then WLOG the shortest path from u to v through {1,...,k} is **simple**.
- If <u>that path</u> passes through k, it must look like this:
- This path is the shortest path from u to k through {1,...,k-1}.
 - sub-paths of shortest paths are shortest paths
- Same for this path.

Case 2: we need vertex k.



$$D^{(k)}[u,v] = D^{(k-1)}[u,k] + D^{(k-1)}[k,v]$$

• $D^{(k)}[u,v] = \min\{D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v]\}$

Case 1: Cost of shortest path through {1,...,k-1}

Case 2: Cost of shortest path from u to k and then from k to v through {1,...,k-1}

- Optimal substructure:
 - We can solve the big problem using smaller problems.
- Overlapping sub-problems:
 - D^(k-1)[k,v] can be used to help compute D^(k)[u,v] for lots of different u's.

• $D^{(k)}[u,v] = \min\{D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v]\}$

Case 1: Cost of shortest path through {1,...,k-1}

Case 2: Cost of shortest path from u to k and then from k to v through {1,...,k-1}

 Using our <u>Dynamic programming</u> paradigm, this immediately gives us an algorithm!

Floyd-Warshall algorithm

- Initialize n-by-n arrays D^(k) for k = 0,...,n
 - $D^{(k)}[u,u] = 0$ for all u, for all k
 - $D^{(k)}[u,v] = \infty$ for all $u \neq v$, for all k
 - D⁽⁰⁾[u,v] = weight(u,v) for all (u,v) in E.
- **For** k = 1, ..., n:
 - **For** pairs u,v in V²:
 - $D^{(k)}[u,v] = \min\{D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v]\}$
- Return D⁽ⁿ⁾

The base case checks out: the only path through zero other vertices are edges directly from u to v.

This is a bottom-up **Dynamic programming** algorithm.

We've basically just shown

• Theorem:

If there are no negative cycles in a weighted directed graph G, then the Floyd-Warshall algorithm, running on G, returns a matrix D⁽ⁿ⁾ so that:

 $D^{(n)}[u,v]$ = distance between u and v in G.

- Running time: O(n³)
 - Better than running BF n times!
 - Not really better than running Dijkstra n times.
 - But it's simpler to implement and handles negative weights.
- Storage:
 - Need to store **two** n-by-n arrays, and the original graph. As with Bellman-Ford, we don't really need to store all n of the D^(k).

Work out the details of the proof! (Or see Lecture Notes for a few more details).



What if there *are* negative cycles?

- Just like Bellman-Ford, Floyd-Warshall can detect negative cycles:
 - Negative cycle $\Leftrightarrow \exists \ v \ s.t.$ there is a path from v to v that goes through all n vertices that has cost < 0.
 - Negative cycle $\Leftrightarrow \exists v \text{ s.t. } D^{(n)}[v,v] < 0.$

Algorithm:

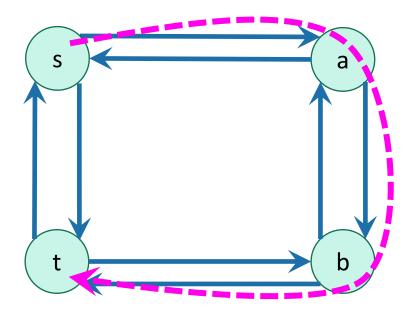
- Run Floyd-Warshall as before.
- If there is some v so that D⁽ⁿ⁾[v,v] < 0:
 - return negative cycle.

What have we learned?

- The Floyd-Warshall algorithm is another example of dynamic programming.
- It computes All Pairs Shortest Paths in a directed weighted graph in time O(n³).

Another Example of DP?

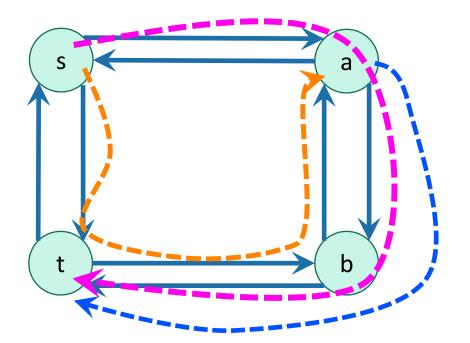
Longest simple path (say all edge weights are 1):



What is the longest simple path from s to t?

This is an optimization problem...

- Can we use Dynamic Programming?
- Optimal Substructure?
 - Longest path from s to t = longest path from s to a+ longest path from a to t?

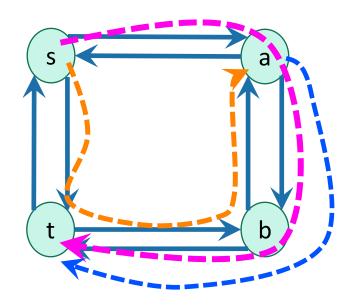


NOPE!

This doesn't give optimal sub-structure

Optimal solutions to subproblems don't give us an optimal solution to the big problem. (At least if we try to do it this way).

- The subproblems we came up with aren't independent:
 - Once we've chosen the longest path from a to t
 - which uses b,
 - our longest path from s to a shouldn't be allowed to use b
 - since b was already used.
- Actually, the longest simple path problem is NP-complete.
 - We don't know of any polynomialtime algorithms for it, DP or otherwise!



Recap

- Two more shortest-path algorithms:
 - Bellman-Ford for single-source shortest path
 - Floyd-Warshall for all-pairs shortest path
- Dynamic programming!
 - This is a fancy name for:
 - Break up an optimization problem into smaller problems
 - The optimal solutions to the sub-problems should be subsolutions to the original problem.
 - Build the optimal solution iteratively by filling in a table of sub-solutions.
 - Take advantage of overlapping sub-problems!

Next time

More examples of dynamic programming!

We will stop bullets with our action-packed coding skills, and also maybe find longest common subsequences.



Before next time

• Pre-lecture exercise: finding optimal substructure