

Chapter 6

Dynamic Programming



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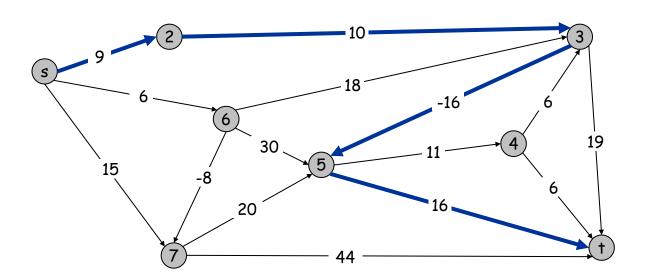
6.8 Shortest Paths

Shortest Paths

Shortest path problem. Given a directed graph G = (V, E), with edge weights c_{vw} , find shortest path from node s to node t.

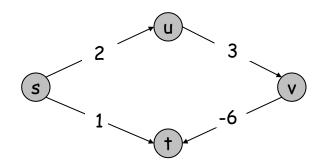
allow negative weights

Ex. Nodes represent agents in a financial setting and c_{vw} is cost of transaction in which we buy from agent v and sell immediately to w.

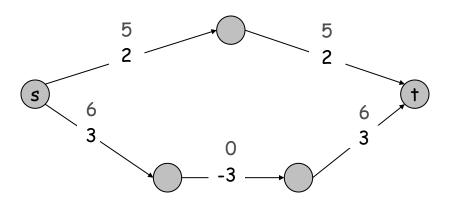


Shortest Paths: Failed Attempts

Dijkstra. Can fail if negative edge costs.

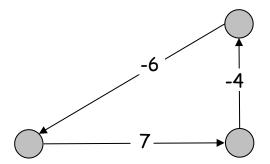


Re-weighting. Adding a constant to every edge weight can fail.

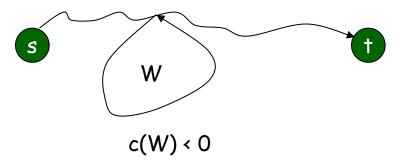


Shortest Paths: Negative Cost Cycles

Negative cost cycle.



Observation. If some path from s to t contains a negative cost cycle, there does not exist a shortest s-t path; otherwise, there exists one that is simple.



Shortest Paths: Dynamic Programming

Def. OPT(i, v) = length of shortest v-t path P using at most i edges.

- Case 1: P uses at most i-1 edges.
 - OPT(i, v) = OPT(i-1, v)
- Case 2: P uses exactly i edges.
 - if (v, w) is first edge, then OPT uses (v, w), and then selects best w-t path using at most i-1 edges

$$OPT(i, v) = \begin{cases} 0 & \text{if } i = 0 \\ \min \left\{ OPT(i-1, v), \min_{(v, w) \in E} \left\{ OPT(i-1, w) + c_{vw} \right\} \right\} & \text{otherwise} \end{cases}$$

Remark. By previous observation, if no negative cycles, then OPT(n-1, v) = length of shortest v-t path.

Shortest Paths: Implementation

```
Shortest-Path(G, t) {
    foreach node v ∈ V
        M[0, v] ← ∞
    M[0, t] ← 0

for i = 1 to n-1
    foreach node v ∈ V
        M[i, v] ← M[i-1, v]
    foreach edge (v, w) ∈ E
        M[i, v] ← min { M[i, v], M[i-1, w] + c<sub>vw</sub> }
}
```

Analysis. $\Theta(mn)$ time, $\Theta(n^2)$ space.

$$O\left(n\sum_{v\in V}n_v\right)\qquad \sum_{v\in V}n_v=m.$$

Finding the shortest paths. Maintain a "successor" for each table entry.

each edge leaves exactly one of the nodes in V

Shortest Paths: Practical Improvements

Practical improvements.

- Maintain only one array M[v] = shortest v-t path that we have found so far (i : 1, 2, ... n-1).
- No need to check edges of the form (v, w) unless M[w] changed in previous iteration.

Theorem. Throughout the algorithm, M[v] is length of some v-t path, and after i rounds of updates, the value M[v] is no larger than the length of shortest v-t path using \leq i edges.

Overall impact.

- Memory: O(m + n).
- Running time: O(mn) worst case, but substantially faster in practice.

Bellman-Ford: Efficient Implementation

```
Push-Based-Shortest-Path(G, s, t) {
   foreach node v \in V {
      M[v] \leftarrow \infty
      successor[v] \leftarrow \phi
   M[t] = 0
   for i = 1 to n-1 {
       foreach node w ∈ V {
       if (M[w] has been updated in previous iteration) {
          foreach node v such that (v, w) ∈ E {
              if (M[v] > M[w] + c_{vw}) {
                 M[v] \leftarrow M[w] + C_{vw}
                 successor[v] \leftarrow w
       If no M[w] value changed in iteration i, stop.
```

6.9 Distance Vector Protocol

Distance Vector Protocol

Communication network.

- Node ≈ router.
- Edge ≈ direct communication link.
- Cost of edge ≈ delay on link. ← naturally nonnegative, but Bellman-Ford used anyway!

Dijkstra's algorithm. Requires global information of network.

Bellman-Ford. Uses only local knowledge of neighboring nodes.

Synchronization. We don't expect routers to run in lockstep. The order in which each foreach loop executes is not important. Moreover, algorithm still converges even if updates are asynchronous.

each time a node w experiences an update to its M[w] value, it becomes "active" and eventually notifies its neighbors of the new value

Distance vector protocol.

- Each router maintains a vector of shortest path lengths to every other node (distances) and the first hop on each path (directions).
- Algorithm: each router performs n separate computations, one for each potential destination node.
- "Routing by rumor."

Ex. RIP, Xerox XNS RIP, Novell's IPX RIP, Cisco's IGRP, DEC's DNA Phase IV, AppleTalk's RTMP.

Caveat. Edge costs may change during algorithm (or fail completely).

Path Vector Protocols

Link state routing.

- not just the distance and first hop
- Each router also stores the entire path.
- Based on Dijkstra's algorithm.
- Avoids "counting-to-infinity" problem and related difficulties.
- Requires significantly more storage.

Ex. Border Gateway Protocol (BGP), Open Shortest Path First (OSPF).