

# UNIT 6 GRAPHS PART IV: All-Pairs Shortest Paths

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#### **Outline**

- Content:
  - All-Pairs Shortest Paths (APSP)
  - Floyd-Warshall Algorithm
  - Transitive-Closure
  - Johnson's Algorithm
- Reading:
  - Chapter 23

## **All-Pairs Shortest Paths (APSP)**

- The All-Pairs Shortest Path (APSP) Problem
  - **Given:** A **directed** graph G = (V, E) with edge weights
  - Goal: Find a minimum weight path (or cost) between every pair of vertices in V.
- **Method 1:** Extends the SSSP algorithms
  - No negative-weight edges: Run Dijkstra's algorithm |V| times, once with each  $v \in V$  as the source.
    - Adjacency list + Fibonacci heap: O(V² lg V + VE) time.
  - With negative-weight edges: Run the Bellman-Ford algorithm |V| times, once with each  $v \in V$  as the source.
    - Adjacency list: O(V<sup>2</sup> E) time.
- Method 2: Applies the Floyd-Warshall algorithm (negative-weight edges allowed).
  - Adjacency matrix: O(V³) time.
- Method 3: Applies Johnson's algorithm for sparse graphs (negative-weight edges allowed).
  - Adjacency **list**:  $O(V^2 \lg V + VE)$  time.

# Warm Up



#### **Dynamic Programming for Shortest Paths**

- Steps of developing a DP algorithm
  - 1. Define the subproblem
  - 2. Characterize the structure of an optimal solution
  - 3. Recursively define the value of an optimal solution
  - 4. Compute the value of an optimal solution in a bottom-up fashion
  - 5. Construct an optimal solution from computed information
- Represent a weighted directed graph by adjacency matrix

$$W = (w_{ij}) \ w_{ij} = \begin{cases} 0 & \text{if } i = j, \\ \text{the weight of directed edge } (i, j) & \text{if } i \neq j \text{ and } (i, j) \in E, \\ \infty & \text{if } i \neq j \text{ and } (i, j) \notin E. \end{cases}$$

• By **triangle inequality**, if shortest path  $p: i \sim j$  through edge (k,j), then  $\delta(i,j) = \delta(i,k) + w_{kj}$ 

## **APSP: Induction on Passing Edges**

#### Idea: induction on # of passing edges

- Let  $l_{ii}^{(m)}$  be the weight of shortest path p of at most m edges at most m-1 edges

$$l_{ij}^{(0)} = \begin{cases} 0 & \text{if } i = j, \\ \infty & \text{if } i \neq j. \end{cases}$$

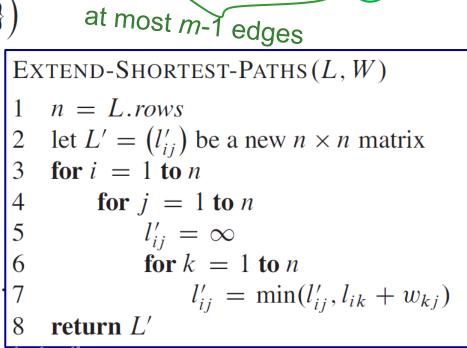
$$l_{ij}^{(m)} = \min \left( l_{ij}^{(m-1)}, \min_{1 \le k \le n} \left\{ l_{ik}^{(m-1)} + w_{kj} \right\} \right)$$

$$= \min_{1 \le k \le n} \left\{ l_{ik}^{(m-1)} + w_{kj} \right\}.$$

$$l_{ij}^{(m-1)} = l_{ij}^{(m-1)} + w_{jj}$$
since  $w_{jj} = 0$  for all  $j$ 

- Shortest path should be simple <sup>4</sup>/<sub>5</sub>
  - At most *n*-1 edges

At most *n*-1 edges 
$$\delta(i,j) = l_{ij}^{(n-1)} = l_{ij}^{(n)} = l_{ij}^{(n+1)} = \cdots$$



## **Analogy**

- **Extend-Shortest-Paths**
- $L^{(m)} = L^{(m-1)} * W$

$$l_{ij}^{(m)} = \min_{1 \le k \le n} \left\{ l_{ik}^{(m-1)} + w_{kj} \right\} \qquad c_{ij} = \sum_{i=1}^{m} a_{ik} \cdot b_{kj}$$

#### Matrix Multiplication

C=A•B

$$c_{ij} = \sum_{k=1}^{n} a_{ik} \cdot b_{kj}$$

$$l^{(m-1)} \rightarrow a,$$

$$w \rightarrow b,$$

$$l^{(m)} \rightarrow c,$$

$$\min \rightarrow +,$$

$$+ \rightarrow \cdot$$

at most *m*-1 edges edge at most *m*-1 edges

## **APSP: Induction on Passing Edges**

```
SLOW-ALL-PAIRS-SHORTEST-PATHS (W)

1 n = W.rows

2 L^{(1)} = W \Theta(n^4) time

3 for m = 2 to n - 1

4 let L^{(m)} be a new n \times n matrix

5 L^{(m)} = \text{EXTEND-SHORTEST-PATHS}(L^{(m-1)}, W)

6 return L^{(n-1)}
```

## **APSP: Induction on Passing Edges**

```
FASTER-ALL-PAIRS-SHORTEST-PATHS (W)

1  n = W.rows

2  L^{(1)} = W

3  m = 1

4  while m < n - 1

5  let L^{(2m)} be a new n \times n matrix

6  L^{(2m)} = \text{EXTEND-SHORTEST-PATHS}(L^{(m)}, L^{(m)})

7  m = 2m

8  return L^{(m)}
```

## Floyd-Warshall's APSP Algorithm

Can we do better?



#### Overview of Floyd-Warshall's APSP Algorithm

- Applies dynamic programming.
  - 1. Define the subproblem
  - 2. Characterize the structure of an optimal solution
  - 3. Recursively define the value of an optimal solution
  - 4. Compute the value of an optimal solution in a bottom-up fashion
  - 5. Construct an optimal solution from computed information
- Uses adjacency matrix A for G = (V, E):

$$A[i,j] = a_{ij} = \begin{cases} 0, & \text{if } i = j \\ w_{ij}, & \text{if } (i,j) \in E \\ \infty, & \text{if } i \neq j \text{ and } (i,j) \not \in E \end{cases}$$

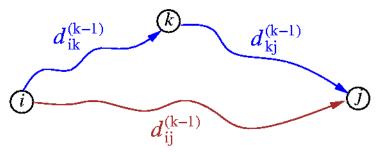
- **Goal:** Compute  $|V| \times |V|$  matrix D where  $D[i, j] = d_{ij}$  is the weight of a shortest i-to-j path.
- Allows negative-weight edges.
- Runs in  $O(V^3)$  time.

#### **Shortest-Path Structure**

- Key idea: induction on intermediate vertices
- An intermediate vertex of a simple path  $\langle v_1, v_2, ..., v_l \rangle$  is any vertex in  $\{v_2, v_3, ..., v_{l-1}\}$ .
- Let  $d_{ij}^{(k)}$  be the weight of a shortest path from vertex i to vertex j with all intermediate vertices in  $\{1, 2, ..., k\}$ .
  - with all intermediate vertices in  $\{1, 2, ..., k\}$ .

    The path does not use vertex k:  $d_{ij}^{(k)} = d_{ij}^{(k-1)}$ .
    - The path uses vertex k:  $d_{ij}^{(k)}=d_{ik}^{(k-1)}+d_{kj}^{(k-1)}$
- **Def**:  $D^k[i, j] = d_{ij}^{(k)}$  is the weight of a shortest i-to-j path with intermediate vertices in  $\{1, 2, ..., k\}$ .

$$d_{ij}^{(k)} = \begin{cases} w_{ij}, & \text{if } k = 0, \text{ no intermediate vertices} \\ \min\left(d_{ij}^{(k-1)}, d_{ik}^{(k-1)} + d_{kj}^{(k-1)}\right), & \text{if } k \geq 1. \end{cases}$$



all intermediate vertices in  $\{1, 2, ..., k-1\}$ 

#### The Floyd-Warshall Algorithm for APSP

```
Floyd-Warshall(W)

1. n = W.rows // W = A

2. D^{(0)} = W;

3. for k = 1 to n

4. let D^{(k)} = (d_{ij}^{(k)}) be a new n \times n matrix

5. for i = 1 to n

6. for j = 1 to n

7. d_{ij}^{(k)} = \min(d_{ij}^{(k-1)}, d_{ik}^{(k-1)} + d_{kj}^{(k-1)})

8. return D^{(n)}
```

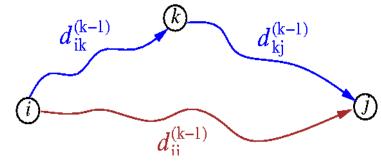
- $D^{(k)}[i, j] = d_{ij}^{(k)}$ : weight of a shortest *i*-to-*j* path with intermediate vertices in  $\{1, 2, ..., k\}$ .
  - $D^{(0)} = A$ : original adjacency matrix (paths are single edges).
  - $D^{(n)} = (d_{ij}^{(n)})$ : the final answer  $(d_{ij}^{(n)} = \delta(i, j))$ .
- Time complexity:  $O(V^3)$ .
- Question: How to detect negative-weight cycles?

## **Constructing a Shortest Path**

- Predecessor matrix  $\Pi = (\pi_{ij})$ :  $\pi_{ij}$  is
  - NIL if either i=j or there is no path from i to j, or
  - Some predecessor of j on a shortest path from i
- Compute  $\Pi^{(0)}$ ,  $\Pi^{(1)}$ , ...,  $\Pi^{(n)}$ , where  $\pi_{ij}^{(k)}$  is defined to be the **predecessor of vertex** j on a shortest path from i with all intermediate vertices in  $\{1, 2, ..., k\}$ .

$$\pi_{ij}^{(0)} = \left\{ \begin{array}{ll} NIL, & \text{if } i = j \text{ or } w_{ij} = \infty, \\ i, & \text{if } i \neq j \text{ and } w_{ij} < \infty. \end{array} \right.$$

$$\pi_{ij}^{(k)} = \begin{cases} \pi_{ij}^{(k-1)}, & \text{if } d_{ij}^{(k-1)} \le d_{ik}^{(k-1)} + d_{kj}^{(k-1)}, \\ \pi_{kj}^{(k-1)}, & \text{if } d_{ij}^{(k-1)} > d_{ik}^{(k-1)} + d_{kj}^{(k-1)}. \end{cases}$$

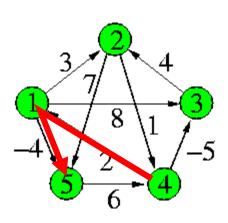


Print-All-Pairs-Shortest-Path( $\Pi$ , i, j)

- 1. **if** i == j
- 2. print *i*
- 3. elseif  $\pi_{ii}$  == NIL
- 4. print "no path from *i* to *j* exists"
- 5. **else** Print-All-Pairs-Shortest-Path( $\Pi$ , i,  $\pi_{ii}$ )
- 6. print *j*

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#### **Example: The Floyd-Warshall Algorithm**



$$d_{ij}^{(k)} = \begin{cases} w_{ij} & \text{if } k = 0\\ \min(d_{ij}^{(k-1)}, d_{ik}^{(k-1)} + d_{kj}^{(k-1)}) & \text{if } k >= 1 \end{cases}$$

$$\begin{pmatrix}
0 & 3 & 8 & \infty & 4 \\
\infty & 0 & \infty & 1 & 7 \\
\infty & 4 & 0 & \infty & \infty \\
2 & \infty & -5 & 0 & \infty \\
D^{(0)}$$

$$\begin{pmatrix}
0 & 3 & 8 & \infty & -4 \\
\infty & 0 & \infty & 1 & 7 \\
\infty & 4 & 0 & \infty & \infty \\
2 & 5 & -5 & 0 & -2 \\
\infty & \infty & \infty & 6 & 0
\end{pmatrix}$$

$$\begin{pmatrix}
0 & 3 & 8 & 4 & -4 \\
\infty & 0 & \infty & 1 & 7 \\
\infty & 4 & 0 & 5 & 11 \\
2 & 5 & -5 & 0 & -2 \\
\infty & \infty & \infty & 6 & 0
\end{pmatrix}$$

$$D^{(1)}$$

$$D^{(2)}$$
(NIL 1 -1 NIL 1) (NIL 1 -1 2 -1)

$$\begin{pmatrix} \text{NIL } 1 & \text{NIL } 1 \\ \text{NILNILNIL } 2 & 2 \\ \text{NIL } 3 & \text{NILNILNIL } \\ + & \text{NIL } 4 & \text{NILNIL } \\ \text{NILNILNIL } 5 & \text{NIL} \end{pmatrix} \begin{pmatrix} \text{NIL } 1 & 1 & \text{NIL } 1 \\ \text{NILNILNIL } 1 & 2 & 2 \\ \text{NIL } 3 & \text{NILNILNIL } 2 & 2 \\ \text{NIL } 3 & \text{NILNILNIL } 1 \\ + & 1 & 4 & \text{NIL } 1 \\ \text{NILNILNIL } 5 & \text{NIL} \end{pmatrix} \begin{pmatrix} \text{NIL } 1 & 2 & 1 \\ \text{NILNILNIL } 2 & 2 \\ \text{NIL } 3 & \text{NIL } 2 & 2 \\ + & 1 & 4 & \text{NIL } 1 \\ \text{NILNILNIL } 5 & \text{NIL} \end{pmatrix}$$

$$\prod_{ij}^{(k)} = \begin{cases}
\prod_{ij}^{(k-1)} & \text{if } d_{ij}^{(k-1)} \leq d_{ik}^{(k-1)} + d_{kj}^{(k-1)} \\
\prod_{kj}^{(k-1)} & \text{if } d_{ij}^{(k-1)} > d_{ik}^{(k-1)} + d_{kj}^{(k-1)}
\end{cases}$$

$$D^{(s)} \qquad D^{(s)} \qquad D^$$

#### **Transitive Closure of a Directed Graph**

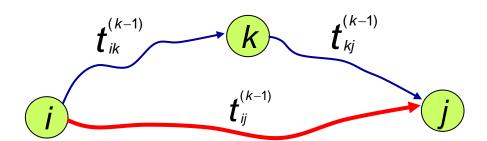
- The Transitive Closure Problem:
  - **Input:** a directed graph G = (V, E)
  - **Output:** a  $|V| \times |V|$  matrix T s.t. T[i, j] = 1 iff there is a path from i to j in G.
- **Method 1:** Run the Floyd-Warshall algorithm on **unit-weight** graphs. If there is a path from *i* to *j* (T[i, j] = 1), then  $d_{ii} < n$ ;  $d_{ij} = \infty$  otherwise.
  - Runs in  $O(V^3)$  time and uses  $O(V^2)$  space.
  - Needs to compute lengths of shortest paths.

#### **Transitive Closure of a Directed Graph**

Method 2: Define t<sub>ij</sub><sup>(k)</sup> = 1 if there exists a path in G from i to j with all intermediate vertices in {1, 2, ..., k};
 0, otherwise.

$$t_{ij}^{(0)} = \begin{cases} 0, & \text{if } i \neq j \text{ and } (i,j) \notin E \\ 1, & \text{if } i = j \text{ or } (i,j) \in E \end{cases}$$

- For  $k \ge 1$ ,  $t_{ij}^{(k)} = t_{ij}^{(k-1)} \lor (t_{ik}^{(k-1)} \land t_{kj}^{(k-1)})$ .
  - Runs in  $O(V^3)$  time and uses  $O(V^2)$  space, but only single-bit Boolean values are involved ⇒ faster!



#### **Transitive-Closure Algorithm**

```
Transitive-Closure(G)
1. n = |G.V|
2. let T^{(0)} = (t_{ii}^{(0)}) be a new n \times n matrix
3. for i = 1 to n
4. for j = 1 to n
5. if i == j or (i, j) \in G.E
6. t_{i,j}^{(0)} = 1
7. else^{ij}_{t}(0) = 0
8. for k = 1 to n^{-ij}
        let T^{(k)} = (t_{ij}^{(k)}) be a new n \times n matrix
10. for i = 1 to n
11.
                 for j = 1 to n
                       t_{ij}^{(k)} = t_{ij}^{(k-1)} \vee \left(t_{ik}^{(k-1)} \wedge t_{kj}^{(k-1)}\right)
12.
13. return T^{(n)}
```

# **Johnson's Algorithm**

Reweighting is possible!



#### Johnson's Algorithm for Sparse Graphs

- **Idea:** All edge weights are nonnegative  $\Rightarrow$  Dijkstra's algorithm is applicable (+ Fibonacci-heap priority queue:  $O(V^2 \mid g \mid V + \mid VE)$ ).
  - Reweighting: If there exists some edge weight w < 0, reweight w to  $\widehat{w} \ge 0$ .
  - $\widehat{w}$  must satisfy two properties:
  - **1.**  $\forall u, v \in V$ , shortest path from u to v w.r.t.  $w \Rightarrow$  shortest path from u to v w.r.t.  $\widehat{w}$ .
  - **2.**  $\forall e \in E, \widehat{w}(e) \geq 0.$
- Preserving shortest paths by reweighting: Given directed G = (V, E) with weight function  $w: E \to \mathbb{R}$ , let  $h: V \to \mathbb{R}$ . For each edge  $(u, v) \in E$ , define

$$\widehat{w}(u, v) = w(u, v) + h(u) - h(v).$$
  $h(u) h(v)$   
Let  $p = \langle v_0, v_1, ..., v_k \rangle$ . Then

- 1.  $w(p) = \delta(v_0, v_k)$  iff  $\widehat{w}(p) = \widehat{\delta}(v_0, v_k)$ .
- 2. G has a negative cycle w.r.t w iff  $\hat{G}$  has a negative cycle w.r.t  $\hat{w}$ .

Donald B. Johnson. 1977. Efficient Algorithms for Shortest Paths in Sparse Networks. J. ACM 24, 1 (Jan 1977), 1-13.

Charles E. Leiserson and James B. Saxe. 1991. Retiming synchronous circuitry. Algorithmica 6, 1-6 APSP(Jun. 1991), 5-35

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#### **Preserving Shortest Paths by Reweighting**

$$\hat{w}(p) = \sum_{i=1}^{k} \hat{w}(v_{i-1}, v_i) 
= \sum_{i=1}^{k} (w(v_{i-1}, v_i) + h(v_{i-1}) - h(v_i)) 
= \sum_{i=1}^{k} w(v_{i-1}, v_i) + h(v_0) - h(v_k) 
= w(p) + h(v_0) - h(v_k).$$

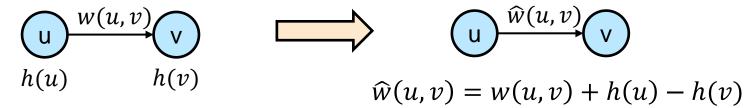
1. Show that  $w(p) = \delta(v_0, v_k) \Rightarrow \widehat{w}(p) = \widehat{\delta}(v_0, v_k)$  by contradiction. Suppose  $\exists p' = \langle v_0, \dots, v_k \rangle, \widehat{w}(p') < \widehat{w}(p)$ .  $w(p') + h(v_0) - h(v_k) = \widehat{w}(p')$   $\langle \widehat{w}(p)$   $= w(p) + h(v_0) - h(v_k)$   $\Rightarrow w(p') < w(p), \text{ contradiction!}$ 

 $(\widehat{w}(p) = \widehat{\delta}(v_0, v_k) \Rightarrow w(p) = \delta(v_0, v_k)$ : similar!)

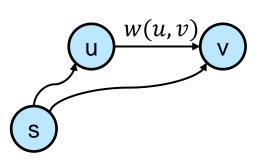
2. Show that G has a negative cycle w.r.t w iff  $\widehat{G}$  has a negative cycle w.r.t  $\widehat{w}$ . Cycle  $c = \langle v_0, v_1, ..., v_k = v_0 \rangle \Rightarrow \widehat{w}(c) = w(c) + h(v_0) - h(v_0) = w(c)$ .

#### **Outline**

- Johnson's Algorithm idea
  - All edge weights are nonnegative ⇒ Dijkstra's algorithm is applicable
  - **Reweighting:** reweight w to  $\widehat{w} \ge 0$  via  $h: V \to \mathbb{R}$ ; h(u) makes u earlier



- $-\widehat{w}$  must satisfy two properties:
  - **1.**  $\forall u, v \in V$ , shortest path from u to v w.r.t.  $w \Rightarrow$  shortest path from u to v w.r.t.  $\widehat{w}$ .
  - **2.**  $\forall e \in E, \widehat{w}(e) \geq 0.$
- Triangle inequality:
  - $\forall (u, v) \in E, \delta(s, v) \leq \delta(s, u) + w(u, v)$
  - $w(u, v) + \delta(s, u) \delta(s, v) \ge 0$
  - Choose  $h(u) = \delta(s, u)$



#### **Producing Nonnegative Weights by Reweighting**

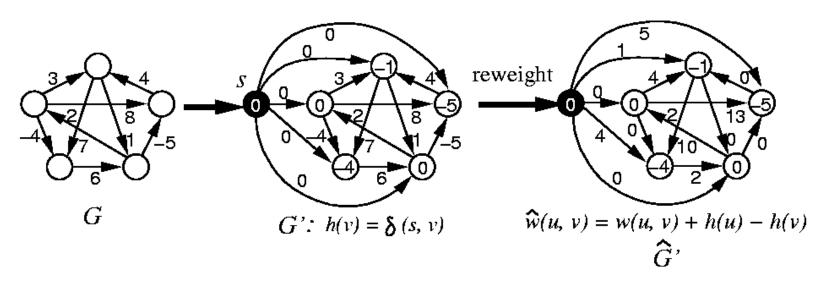
1. Construct a new graph G' = (V', E'), where

$$V' = V \cup \{s\}$$

$$E' = E \cup \{(s, v): v \in V\}$$

$$w(s, v) = 0, \forall v \in V$$

- 2. G has no negative cycle  $\Leftrightarrow$  G' has no negative cycle.
- 3. If G and G' have no negative cycles, define  $h(v) = \delta(s, v)$ ,  $\forall v \in V'$ .
- 4. Define the new weight  $\widehat{w}$  for  $\widehat{G}'$ :  $\widehat{w}(u, v) = w(u, v) + h(u) h(v) \ge 0$  (since  $\delta(s, v) \le \delta(s, u) + w(u, v) \Rightarrow w(u, v) + \delta(s, u) \delta(s, v) \ge 0$ ).



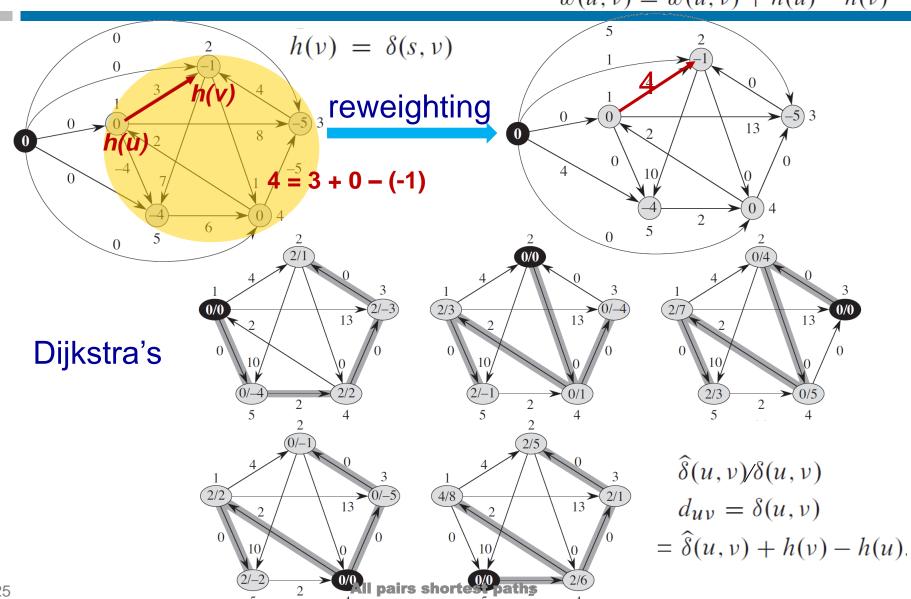
#### Johnson's Algorithm for APSP

```
Johnson(G)
1. compute G', where G' \cdot V = G \cdot V \cup \{s\},
       G'.E = G.E \cup \{(s,v): v \in G.V\} and w(s,v) = 0 for all v \in G.V
2. if Bellman-Ford(G', w, s) = FALSE
      print "the input graph contains a negative-weight cycle"
4. else for each vertex v \in G'V
5.
             set h(v) to the value of \delta(s,v) computed by the Bellman-Ford algorithm
    for each edge (u,v) \in G'.E
6.
7.
              \widehat{w}(u,v) = w(u,v) + h(u) - h(v)
        let D = (d_{iii}) be a new n \times n matrix
8.
9.
         for each vertex u \in G.V
               run Dijkstra(G, \widehat{w}, u) to compute \widehat{\delta}(u, v) for all v \in G.V
10.
              for each vertex v \in G.V
11.
12.
                  d_{uv} = \widehat{\delta}(u, v) + h(v) - h(u)
13. return D
```

- Steps: Compute the new graph ⇒ Bellman-Ford ⇒ Reweighting ⇒ Dijkstra's (+ Fibonacci heap) ⇒ Recompute the weights.
- Time complexity:  $O(V) + O(VE) + O(E) + O(V^2 \lg V + VE) + O(V^2) = O(V^2 \lg V + VE)$ .

#### **Example: Johnson's Algorithm for APSP**

 $\widehat{w}(u, v) = w(u, v) + h(u) - h(v)$ 



## **How to Detect Negative Cycles?**

List two methods discussed in lecture.