Combinatorial Optimization Report

Shortest Path algorithms comparison and Max Flow optimizations

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Abstract

This document contains a report on the project created by Gabriele Maurina for the exam Combinatorial Optimization. The report is divided in two parts. The first is about the Shortest Path Problem. It contains an explanation of the problem, an explanation of the algorithms considered in the project and their implementations, and an evaluation of their performance with comparison between them. The algorithms implemented and compared in the first part are Dijkstra, Bellman-Ford and Moore. The results obtained show that Moore's algorithm is consistently the fastest, followed by a closed second Dijkstra's algorithm and Bellman-Ford's algorithm is consistently far behind. The second part is about the Max Flow problem. It contains an explanation of the problem, an explanation of the algorithms considered in the project and their implementations, and an evaluation of their performance with comparison between them. Particularly, this part of the project tried to use bidirectional extension of labels to improve the Ford-Fulkerson algorithm in its Breadth First Search (BFS) and Dijkstra variations. Overall the algorithms implemented and compared in the second part are Ford-Fulkerson with BFS for Shortest Augmenting Path, Ford-Fulkerson with bidirectional BFS for Shortest Augmenting Path, Ford-Fulkerson with Dijkstra for Maximum Capacity Augmenting Path and Ford-Fulkerson with bidirectional Dijkstra for Maximum Capacity Augmenting Path. The results obtained show that the bidirectional Dijkstra variation is consistently the fastest, with its monodirectional counterpart following closely. The BFS variation is consistently the slowest, whereas it bidirectional counterpart shows mixed results, being as fast as Dijkstra's variation when the average path length is short, i.e. with less than ten edges between source and destination, and being as slow as its monodirectional counterpart when the average path length is long, i.e. with hundreds of edges between source and destination.

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1 Shortest Path

1.1 Problem

Given a directed graph $G = \{V, E\}$, where V is the set of vertices, E is the set of edges, n = ||V| and m = |E|. Let $s \in V$ be the source and let $c : E \to \mathbb{R}$ be a cost function.

Shortest Path Problem: find all minimum cost paths from s to all vertices in V.

1.2 Implementation

There exist several algorithms to solve this problem. The algorithms implemented and tested are Dijkstra's algorithm, Bellman-Ford's algorithm and Moore's algorithm. The programming language used is C++ because it offers great control over it's data structures and has a rich standard library.

1.3 Graph representation

In order to execute any algorithm for the Shortest Path Problem it is necessary to have a data structure to represent a graph. For simplicity of implementation and to save space, an out-star representation is used. Three structures are used: Graph, Vertex and Edge. Where Graph contains an array of Vertex and an array of Edge, each Vertex contains an array of the out going Edge and each Edge contains a reference to the Vertex it comes from, a reference to the Vertex it goes to and its cost. For simplicity the cost is stored as an 8 bit unsigned integer, i.e. only positive costs are allowed. Both Vertex and Edge contain a field id, which is their position in the array in the graph. This representation saves space when the graph is sparse, compared to an adjacency matrix.

The structures used are:

```
struct Vertex{
        ui id;
        vector<Edge*> edges;
};

struct Edge{
        ui id;
        sui cost;
        Vertex* from;
```

```
Vertex* to;
    Edge(ui _id,sui _cost,Vertex* _from,Vertex* _to);
};

struct Graph{
    vector<Vertex> vertices;
    vector<Edge> edges;
    Graph(ui N,f density,ui delta=0);
};
```

Where s is always the first Vertex.

The graph is generated randomly given size, density and delta, according to the following pseudocode:

Delta represents the maximum difference in id between vertices. When delta is zero it is discarded. Delta is necessary if we want to create a certain kind of graph, i.e. one whose shortest path between first and last vertex has many edges. Density is the density of the graph, only when delta is zero.

1.4 Dijkstra's algorithm

Dijkstra's algorithm is implemented in its simplest form with an array, (no priority queue). Hence its execution time is $O(n^2)$. An array cost is used to store the distance from s to every vertex. An array pred is used to store the predecessor of each vertex in a path with minimum cost from s to itself. An array flag is used to store whether a path of minimum cost to a vertex has been found.

```
void dijkstra(const Graph& g,const ui s){
    const ui N = g.vertices.size();
    vector<ui> cost(N,INF);
    vector<bool> flag(N,false);
    cost[s] = 0;
    for(ui i=0;i<N;i++){
        ui cmin = INF;
        ui idmin = 0;
        for(ui j=0;j<N;j++)
        if(!flag[j]&&cost[j]<cmin){</pre>
```

1.5 Bellman-Ford's algorithm

Bellman-Ford's algorithm loops |V| times over the entire Edge array. Hence its execution time is O(nm). An array cost is used to store the distance from s to every vertex. An array pred is used to store the predecessor of each vertex in a path with minimum cost from s to itself.

The implementation is:

```
void bellman_ford(const Graph& g,const ui s){
    const ui N = g.vertices.size();
    vector<ui>cost(N,INF);
    vector<ui>pred(N,s);
    cost[s] = 0;
    for(ui i=1;i<N;i++)
    for(auto e:g.edges)
    if(cost[e.from->id]+e.cost<cost[e.to->id]){
        cost[e.to->id] = cost[e.from->id]+e.cost;
        pred[e.to->id] = e.from->id;
    }
}
```

1.6 Moore's algorithm

Moore's algorithm is implemented with a FIFO queue. Its execution time is O(nm). The FIFO queue is implemented combining a queue and a set for O(1) lookup. Its structure is:

```
struct MooreFifoQueue{
    queue<ui>> q;
    unordered_set<ui>> us;
    void push(const ui value);
    ui pop();
    bool empty();
```

```
bool contains(const ui value);
};
```

An array cost is used to store the distance from s to every vertex. An array pred is used to store the predecessor of each vertex in a path with minimum cost from s to itself.

The implementation of Moore's algorithm is:

```
void moore(const Graph& g,const ui s){
        const ui N = g.vertices.size();
        vector<ui> cost(N,INF);
        vector<ui> pred(N,s);
        cost[s] = 0;
        MooreFifoQueue q;
        q.push(s);
        while(!q.empty()){
                ui i = q.pop();
                for(auto e:g.vertices[i].edges)
                if(cost[i]+e->cost<cost[e->to->id]){
                        cost[e->to->id] = cost[i]+e->cost;
                        pred[e->to->id] = i;
                        if(!q.contains(e->to->id))
                        q.push(e->to->id);
                }
        }
}
```

1.7 Results

The three previously discussed algorithms are evaluated in order to test their efficiency w.r.t execution time. All experiments are conducted on a laptop running Fedora Workstation 32 with an Intel® Core™ i7-2670QM CPU @ 2.20GHz×8 and 6 GB of ram. The evaluation is performed on large graphs with up to 4thousands vertices and 1.6 million edges. Different levels of density and delta are used. Table 1 summarizes the results obtained.

Figures 1,2 and 3 show the execution time of the algorithms with graphs of delta=0 and increasing size and density. Moore's algorithm is fastest, followed by Dijkstra's algorithm. Bellman-Ford's algorithm is by far the slowest.

Figures 4,5 and 6 show the execution time of the algorithms with graphs of density=0.8 and increasing size and delta. Moore's algorithm is fastest, followed by Dijkstra's algorithm. Bellman-Ford's algorithm is by far the slowest.

The results obtained are consistent across all kinds of graphs tested.

2 Max Flow

2.1 Problem

Given a directed graph $G = \{V, E\}$, where V is the set of vertices, E is the set of edges, n = ||V| and m = |E|. Let $s \in V$ be the source, let $t \in V$ be the sink and let $u : E \to \mathbb{R}_+$ be a capacity function. Let z be the flow, i.e. a quantity that can traverse each edge from a vertex to another starting in s and finishing in t such that it never exceeds the capacity of an edge, it is not negative and the flow entering a vertex is equal to the flow leaving it, unless the vertex is s or t. Furthermore the flow leaving s is equal to the flow entering t. The non-negative continuous variable x_{ij} indicates the flow on the edge $(i,j) \in E$.

Max Flow Problem: maximize z such that:

$$\sum_{i \in V: (i,j) \in E} x_{ij} - \sum_{i \in V: (j,i) \in E} x_{ji} = \begin{cases} z & \text{if } i = s \\ 0 & \text{if } i \neq s, t \\ -z & \text{if } i = t \end{cases}$$

$$0 \le x_{ij} \le u_{ij} \quad \forall (i,j) \in E$$

2.2 Implementation

Ford-Fulkerson's algorithm solves the Max Flow problem. It's basic version uses BFS to find the shortest augmenting path. Its overall execution time is $O(nm^2)$. The project implements Ford-Fulkerson's algorithm in 4 variations: with BFS, with bidirectional BFS, with Dijkstra's algorithm to find the maximum capacity augmenting paths and with bidirectional Dijkstra's algorithm again to find the maximum capacity augmenting paths. The programming language used is again C++ because it offers great control over it's data structures and has a rich standard library.

2.3 Graph representation

The graph representation is the same as with the Shortest Path Problem with the exception that now each Vertex holds an array of outgoing edges as well as incoming ones. This is necessary because the algorithms used need to traverse said edges in both directions.

The newly Vertex structure is:

```
struct Vertex{
     ui id;
     vector<Edge*> out_edges;
     vector<Edge*> in_edges;
};
```

The graph generation is the same as with the Shortest Path Problem with the exception that now when creating an Edge it is also necessary to store it in the receiving Vertex.

2.4 Ford-Fulkerson's algorithm

Ford-Fulkerson algorithm is implemented in an abstract structure so that its variant can extend it and implement the virtual method to compute the augmenting path in the manner that they so choose. This way we can separate Ford-Fulkerson's algorithm from the other algorithms that find the augmenting path.

The implementation is:

2.5 Breadth First Search algorithm

BFS algorithm is used to find the shortest augmenting path in the graph. It's complexity is O(m), since it visits all edges at most once. An array visited is used to store whether a vertex has already been visited. An array pred is used to store the predecessor of each vertex in a path from s to t. An array dir is used to store the direction of the path in the edge preceding each vertex.

```
bool Bfs::compute_path(){
    path.clear();
    path_dir.clear();
    queue<ui> q;
    vector<bool> visited(g->vertices.size(),false);
    vector<ui> pred(g->vertices.size());
    vector<bool> dir(g->vertices.size());
    q.push(s);
    visited[s] = true;
```

```
while(!q.empty()){
                ui i = q.front();
                q.pop();
                if(i==t){
                        while(i!=s){
                                 path.push_back(&g->edges[pred[i]]);
                                 path_dir.push_back(dir[i]);
                                 if(dir[i]) i = g->edges[pred[i]].from->id;
                                 else i = g->edges[pred[i]].to->id;
                        }
                        return true;
                }
                for(auto e:g->vertices[i].out_edges)
                        if(!visited[e->to->id])
                        if(e->u-x[e->id]>0){
                                 visited[e->to->id] = true;
                                 q.push(e->to->id);
                                 pred[e->to->id] = e->id;
                                 dir[e->to->id] = true;
                        }
                for(auto e:g->vertices[i].in_edges)
                        if(!visited[e->from->id])
                        if(x[e->id]>0){
                                 visited[e->from->id] = true;
                                 q.push(e->from->id);
                                 pred[e->from->id] = e->id;
                                 dir[e->from->id] = false;
                        }
        return false;
}
```

2.6 Bidirectional Breadth First Search algorithm

Bidirectional BFS algorithm is used to find the shortest augmenting path in the graph. It's complexity is O(m), since it visits all edges at most once. At its core it is composed of two BFS algorithms that run in parallel, one starting from s and one starting from t, and stopping only when they both have visited the same vertex. It generally runs faster than a simple BFS, but it requires double the space, indeed every data structure needs to be allocated twice. Two arrays vs and vt are used to store whether a vertex has already been visited respectively by the BFS starting in s and the BFS starting in t. Two arrays ts and ts are used to store the predecessor of each vertex in a path from ts to itself respectively by the BFS starting in t and the BFS starting in t. Two arrays ts and ts are used to store the direction of the path in the edge preceding each

vertex respectively by the BFS starting in s and the BFS starting in t. The implementation is:

```
bool BfsBi::compute_path(){
        path.clear();
        path_dir.clear();
        queue<ui> qs;
        queue<ui> qt;
        vector<bool> vs(g->vertices.size(),false);
        vector<bool> vt(g->vertices.size(),false);
        vector<ui> ps(g->vertices.size());
        vector<ui> pt(g->vertices.size());
        vector<bool> ds(g->vertices.size());
        vector<bool> dt(g->vertices.size());
        qs.push(s);
        qt.push(t);
        vs[s] = true;
        vt[t] = true;
        while(!qs.empty()&&!qt.empty()){
                ui is = qs.front();
                ui it = qt.front();
                qs.pop();
                qt.pop();
                if(vt[is]){
                        reconstruct_path(is,ps,pt,ds,dt);
                        return true;
                if(vs[it]){
                        reconstruct_path(it,ps,pt,ds,dt);
                        return true;
                for(auto e:g->vertices[is].out_edges)
                        if(!vs[e->to->id])
                        if(e->u-x[e->id]>0){
                                vs[e->to->id] = true;
                                qs.push(e->to->id);
                                ps[e->to->id] = e->id;
                                ds[e->to->id] = true;
                        }
                for(auto e:g->vertices[is].in_edges)
                        if(!vs[e->from->id])
                        if(x[e->id]>0){
                                vs[e->from->id] = true;
                                qs.push(e->from->id);
                                ps[e->from->id] = e->id;
```

```
ds[e->from->id] = false;
                for(auto e:g->vertices[it].out_edges)
                         if(!vt[e->to->id])
                         if(x[e->id]>0){
                                 vt[e->to->id] = true;
                                 qt.push(e->to->id);
                                 pt[e->to->id] = e->id;
                                 dt[e->to->id] = false;
                         }
                for(auto e:g->vertices[it].in_edges)
                         if(!vt[e->from->id])
                         if(e->u-x[e->id]>0){
                                 vt[e->from->id] = true;
                                 qt.push(e->from->id);
                                 pt[e->from->id] = e->id;
                                 dt[e->from->id] = true;
                         }
        }
        return false;
}
```

2.7 Dijkstra's algorithm

A variation of Dijkstra's algorithm for the shortest path is used in this project to compute the maximum capacity augmenting path. Dijkstra's algorithm in its optimal form using a priority queue runs in $O(m \log n)$. The implementation used in this project does use a priority queue, however it does not decrease the key of vertices already inside said queue, instead it simply adds another entry. This simplifies the implementation of the queue. An array c is used to store maximum residual capacity going through each vertex. An array pred is used to store the predecessor of each vertex in a path from s to t. An array dir is used to store the direction of the path in the edge preceding each vertex.

```
bool Dijkstra::compute_path() {
    path.clear();
    path_dir.clear();
    priority_queue<pair<sui,ui>> q;
    vector<sui> c(g->vertices.size(),0);
    vector<ui> pred(g->vertices.size());
    vector<bool> dir(g->vertices.size());
    q.push({MAX_CAPACITY,s});
    c[s] = MAX_CAPACITY;
    while(!q.empty()) {
        sui ci = q.top().first;
    }
}
```

```
ui i = q.top().second;
                q.pop();
                if(ci<c[i]) continue;</pre>
                if(i==t){
                         while(i!=s){
                                 path.push_back(&g->edges[pred[i]]);
                                 path_dir.push_back(dir[i]);
                                 if(dir[i]) i = g->edges[pred[i]].from->id;
                                 else i = g->edges[pred[i]].to->id;
                         }
                        return true;
                }
                for(auto e:g->vertices[i].out_edges){
                         sui ec = e->u-x[e->id];
                         sui nc = min(ec,c[i]);
                         if(nc>c[e->to->id]){
                                 c[e->to->id]=nc;
                                 q.push({nc,e->to->id});
                                 pred[e->to->id] = e->id;
                                 dir[e->to->id] = true;
                         }
                for(auto e:g->vertices[i].in_edges){
                         sui ec = x[e->id];
                         sui nc = min(ec,c[i]);
                         if(nc>c[e->from->id]){
                                 c[e->from->id]=nc;
                                 q.push({nc,e->from->id});
                                 pred[e->from->id] = e->id;
                                 dir[e->from->id] = false;
                         }
                }
        }
        return false;
}
```

2.8 Bidirectional Dijkstra's algorithm

A bidirectional Dijkstra's algorithm is used in this project to compute the maximum capacity augmenting path. Its complexity is the same as normal Dijkstra. Indeed at its core it is composed of two Dijkstra's algorithms that run in parallel, one starting from s and one starting from t, and stopping only when they both have visited the same vertex. It generally runs faster than a simple Dijkstra's algorithm, but it requires double the space, indeed every data structure needs to be allocated twice. Two arrays vs and vt are used to store whether a vertex has already been visited respectively by the algorithm starting in s and the al-

gorithm starting in t. Two arrays cs and ct are used to store maximum residual capacity going through each vertex respectively by the algorithm starting in s and the algorithm starting in t. Two arrays ps and pt are used to store the predecessor of each vertex in a path from s to t respectively by the algorithm starting in t and the algorithm starting in t. Two arrays t0 and t1 are used to store the direction of the path in the edge preceding each vertex respectively by the algorithm starting in t1.

```
bool DijkstraBi::compute_path(){
        path.clear();
        path_dir.clear();
        priority_queue<pair<sui,ui>> qs;
        priority_queue<pair<sui,ui>> qt;
        vector<sui> cs(g->vertices.size(),0);
        vector<sui> ct(g->vertices.size(),0);
        vector<bool> vs(g->vertices.size(),false);
        vector<bool> vt(g->vertices.size(),false);
        vector<ui> ps(g->vertices.size());
        vector<ui> pt(g->vertices.size());
        vector<bool> ds(g->vertices.size());
        vector<bool> dt(g->vertices.size());
        qs.push({MAX_CAPACITY,s});
        qt.push({MAX_CAPACITY,t});
        cs[s] = MAX_CAPACITY;
        ct[t] = MAX_CAPACITY;
        while(!qs.empty()&&!qt.empty()){
                sui cis = qs.top().first;
                ui is = qs.top().second;
                qs.pop();
                sui cit = qt.top().first;
                ui it = qt.top().second;
                qt.pop();
                vs[is] = true;
                vt[it] = true;
                if(vt[is]){
                        reconstruct_path(is,ps,pt,ds,dt);
                        return true;
                if(vs[it]){
                        reconstruct_path(it,ps,pt,ds,dt);
                        return true;
                }
                if(cis=cs[is]){
```

```
for(auto e:g->vertices[is].out_edges){
                                sui ec = e->u-x[e->id];
                                sui nc = min(ec,cs[is]);
                                if(nc>cs[e->to->id]){
                                        cs[e->to->id]=nc;
                                        qs.push({nc,e->to->id});
                                        ps[e->to->id] = e->id;
                                        ds[e->to->id] = true;
                                }
                        }
                        for(auto e:g->vertices[is].in_edges){
                                sui ec = x[e->id];
                                sui nc = min(ec,cs[is]);
                                if(nc>cs[e->from->id]){
                                        cs[e->from->id]=nc;
                                        qs.push({nc,e->from->id});
                                        ps[e->from->id] = e->id;
                                        ds[e->from->id] = false;
                                }
                        }
                if(cit=ct[it]){
                        for(auto e:g->vertices[it].out_edges){
                                sui ec = x[e->id];
                                sui nc = min(ec,ct[it]);
                                if(nc>ct[e->to->id]){
                                        ct[e->to->id]=nc;
                                        qt.push({nc,e->to->id});
                                        pt[e->to->id] = e->id;
                                        dt[e->to->id] = false;
                                }
                        for(auto e:g->vertices[it].in_edges){
                                sui ec = e->u-x[e->id];
                                sui nc = min(ec,ct[it]);
                                if(nc>ct[e->from->id]){
                                        ct[e->from->id]=nc;
                                         qt.push({nc,e->from->id});
                                        pt[e->from->id] = e->id;
                                        dt[e->from->id] = true;
                                }
                        }
                }
        }
        return false;
}
```

2.9 Results

The previously discussed algorithms are evaluated in order to test their efficiency w.r.t execution time. All experiments are conducted on a laptop running Fedora Workstation 32 with an Intel® Core $^{\mathbb{N}}$ i7-2670QM CPU @ 2.20GHz×8 and 6 GB of ram. The evaluation is performed on large graphs with up to 4thousands vertices and 1.6 million edges. Different levels of density and delta are used. Table 2 summarizes the results obtained.

Figures 7,8 and 9 show the execution time of the algorithms with graphs of delta=0 and increasing size and density. The bidirectional algorithms are fastest, followed by Dijkstra's algorithm. Monodirectional BFS is by far the slowest.

Figures 10,11 and 12 show the execution time of the algorithms with graphs of density=0.8 and increasing size and delta. This variant of graph has on average a longer shortest path from s to t. Both Dijkstra's algorithms are consistently fastest and conversely both BFS algorithms are consistently slowest. In both cases the bidirectional version seems to have a slight edge over its monodirectional counterpart.

delta	density	V	E	dijkstra	$bellman_ford$	moore
0	0.01	1000	9934	36	207	2
0	0.01	2000	39924	140	1656	7
0	0.01	3000	90086	317	5630	17
0	0.01	4000	160679	562	13479	27
0	0.05	1000	50087	37	1028	4
0	0.05	2000	200945	148	8395	22
0	0.05	3000	449742	336	28859	60
0	0.05	4000	798221	582	68454	91
0	0.1	1000	100254	39	2066	11
0	0.1	2000	399959	155	17008	38
0	0.1	3000	900183	338	57717	66
0	0.1	4000	1600469	595	137566	102
10	0.8	1000	15848	31	323	10
10	0.8	2000	31954	125	1306	55
10	0.8	3000	47744	279	2923	139
10	0.8	4000	63882	496	5223	288
50	0.8	1000	77943	35	1611	6
50	0.8	2000	157870	133	6470	34
50	0.8	3000	237856	293	14795	69
50	0.8	4000	318184	514	26621	139
100	0.8	1000	151970	41	3116	13
100	0.8	2000	311629	151	13078	42
100	0.8	3000	471814	329	29715	71
100	0.8	4000	631519	573	53171	144
	Table	1: Sho	rtest Path	Problem a	lgorithms comp	arison

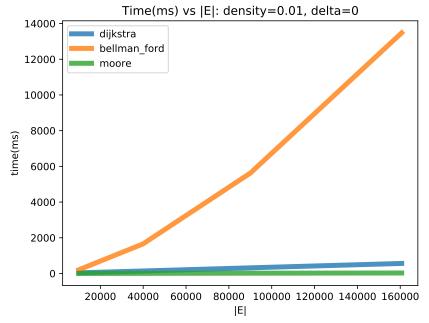


Figure 1: density=0.01

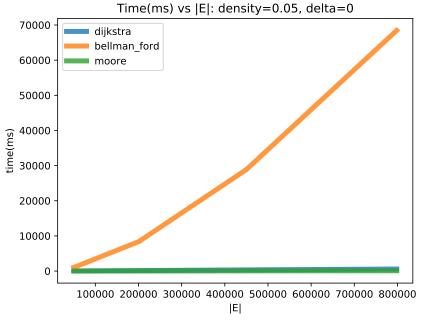
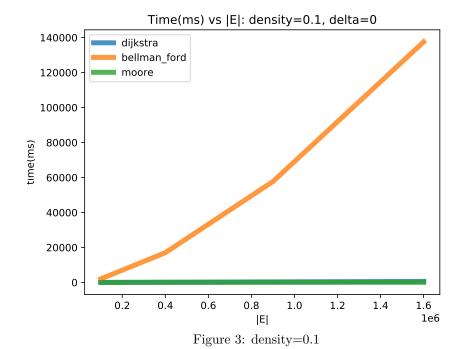


Figure 2: density=0.05



Time(ms) vs |E|: density=0.8, delta=10

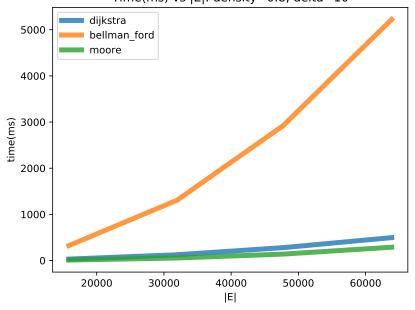


Figure 4: delta=10

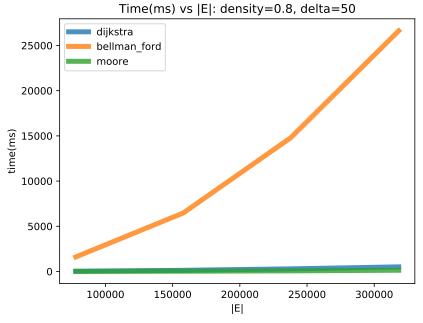


Figure 5: delta=50

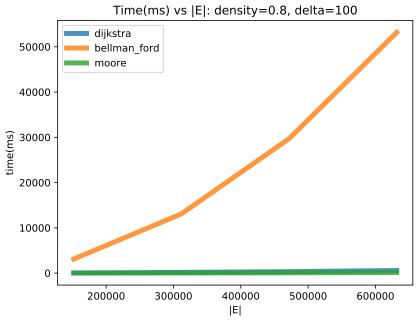


Figure 6: delta=100

delta	density	V	E	bfs	bfs_bi	dijkstra	dijkstra_bi
0	0.01	1000	9904	17	1	14	2
0	0.01	2000	39951	192	8	46	10
0	0.01	3000	89629	679	23	149	20
0	0.01	4000	160320	2279	52	862	53
0	0.05	1000	50371	471	25	97	23
0	0.05	2000	199272	5341	172	1769	98
0	0.05	3000	450017	22678	425	3101	248
0	0.05	4000	799392	60093	923	18611	629
0	0.1	1000	99926	2038	92	797	71
0	0.1	2000	400840	25488	443	6703	309
0	0.1	3000	897988	101777	1076	14265	747
0	0.1	4000	1598115	273573	2202	66067	1711
10	0.8	1000	15894	421	424	26	13
10	0.8	2000	32085	1023	1070	17	20
10	0.8	3000	47694	1128	1130	25	30
10	0.8	4000	63956	2136	2183	165	87
50	0.8	1000	78045	3331	3234	70	42
50	0.8	2000	157841	11794	11701	63	69
50	0.8	3000	238410	30368	29734	471	166
50	0.8	4000	318378	42911	44485	1396	237
100	0.8	1000	151990	9369	7343	578	125
100	0.8	2000	311963	36788	34126	2021	174
100	0.8	3000	472190	70093	64804	3023	274
100	0.8	4000	632013	122896	115424	4036	359

Table 2: Max Flow Problem algorithms comparison

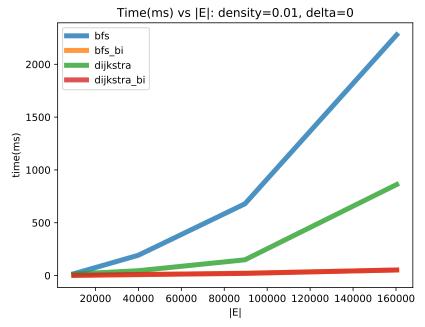


Figure 7: density=0.01

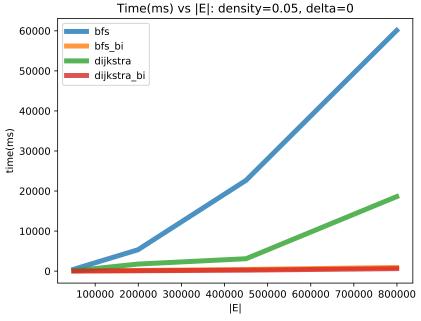
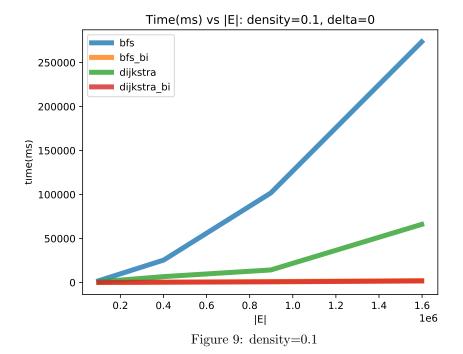


Figure 8: density=0.05



2000 - bfs_bi bfs_bi dijkstra dijkstra_bi

1500 - \$\tilde{\text{SE}}\$ 1000 - \$\tilde{\text{O}}\$ - \$\tilde{\text{O}

Time(ms) vs |E|: density=0.8, delta=10

 $$|\mathsf{E}|$$ Figure 10: delta=10

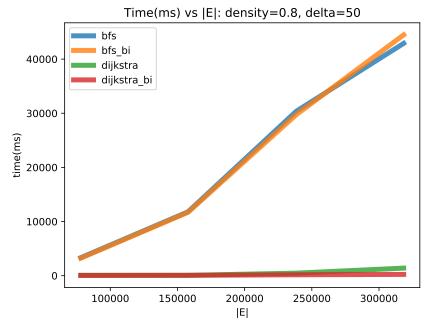


Figure 11: delta=50

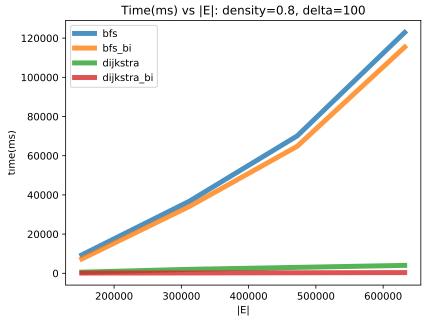


Figure 12: delta=100