Introduction to Algorithms

Lecture 11: Shortest Path Algorithms

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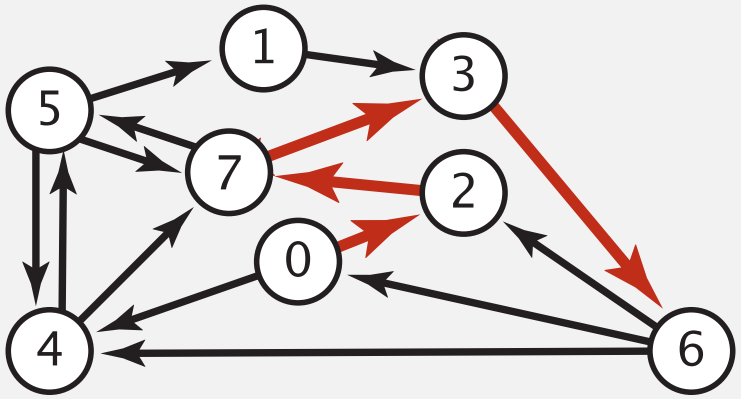
Shortest paths in an edge-weighted digraph

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

edge-weighted digraph

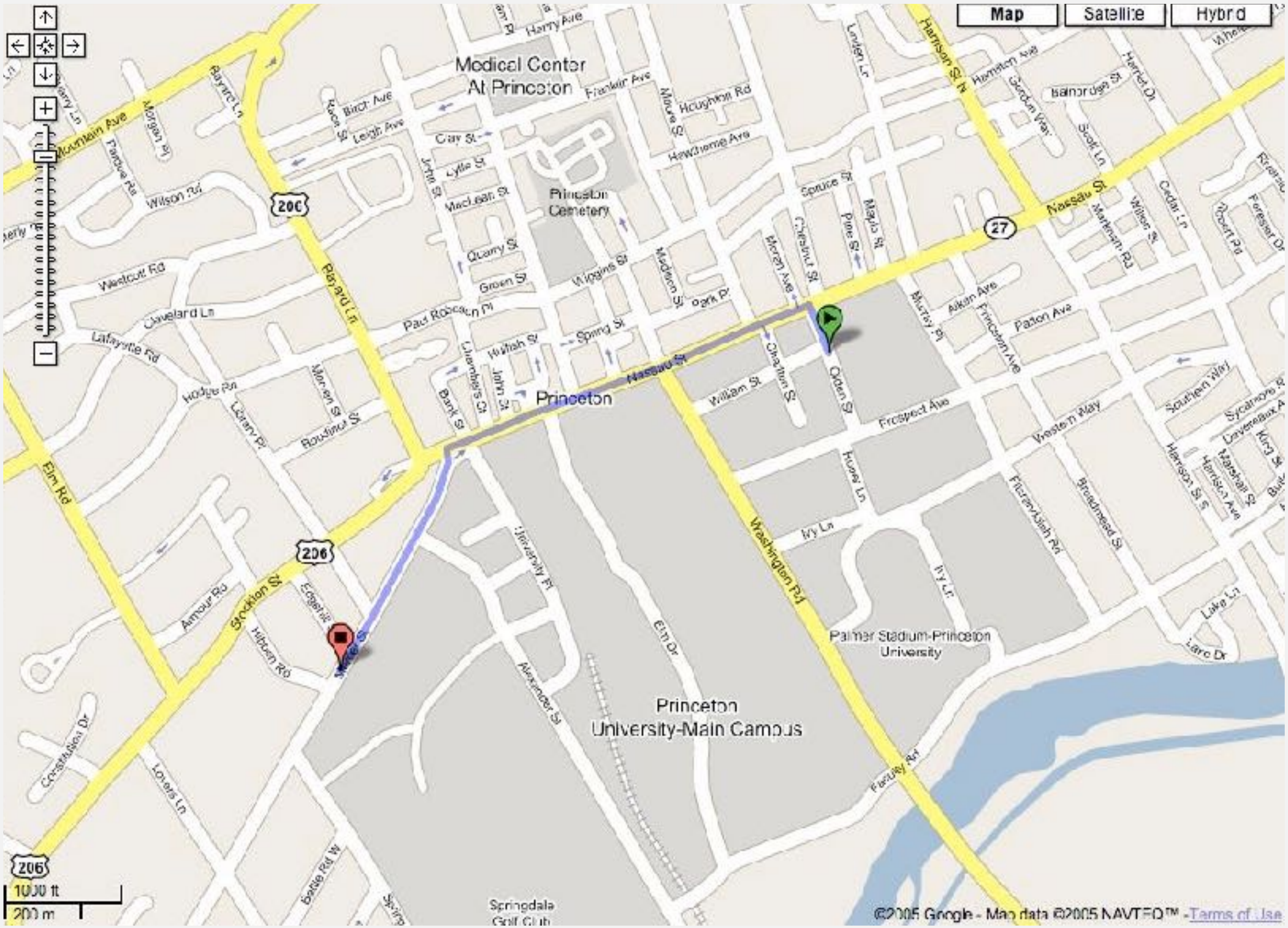
4->5	0.35
5->4	0.35
4->7	0.37
5->7	0.28
7->5	0.28
5->1	0.32
0->4	0.38
0->2	0.26
7->3	0.39
1->3	0.29
2->7	0.34
6->2	0.40
3->6	0.52
6->0	0.58
6->4	0.93



shortest path from 0 to 6

0->2	0.26
2->7	0.34
7->3	0.39
3->6	0.52

Google maps


Map
Satellite
Hybrid
Medical Center
At Princeton
Princeton
Cemetery
Princeton
Nassau St
Washington Rd
Stockton St
Bayard Ln
Elm Rd
Prospect Ave
Palmer Stadium-Princeton
University
Princeton
University-Main Campus
Springdale
Golf Club
1000 ft
200 m
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Shortest path variants

Which vertices?

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

Restrictions on edge weights?

- Nonnegative weights.
- Arbitrary weights.

Cycles?

- No directed cycles.

which variant?

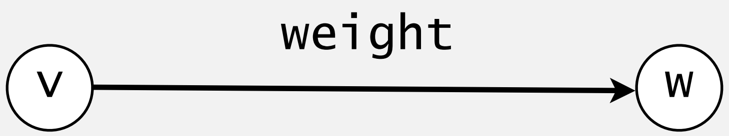
Simplifying assumption. Shortest paths from s to each vertex v exist.

SHORTEST PATHS

- *APIs*
- *shortest-paths properties*
- *Dijkstra's algorithm*
- *Edge-weighted DAGs*

Weighted directed edge API

`public class DirectedEdge`		
	`DirectedEdge(int v, int w, double weight)`	*weighted edge v→w*
`int`	`from()`	*vertex v*
`int`	`to()`	*vertex w*
`double`	`weight()`	*weight of this edge*
`String`	`toString()`	*string representation*



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()
   {  return v;  }

   public int to()
   {  return w;  }

   public int weight()
   {  return weight; }
}
```

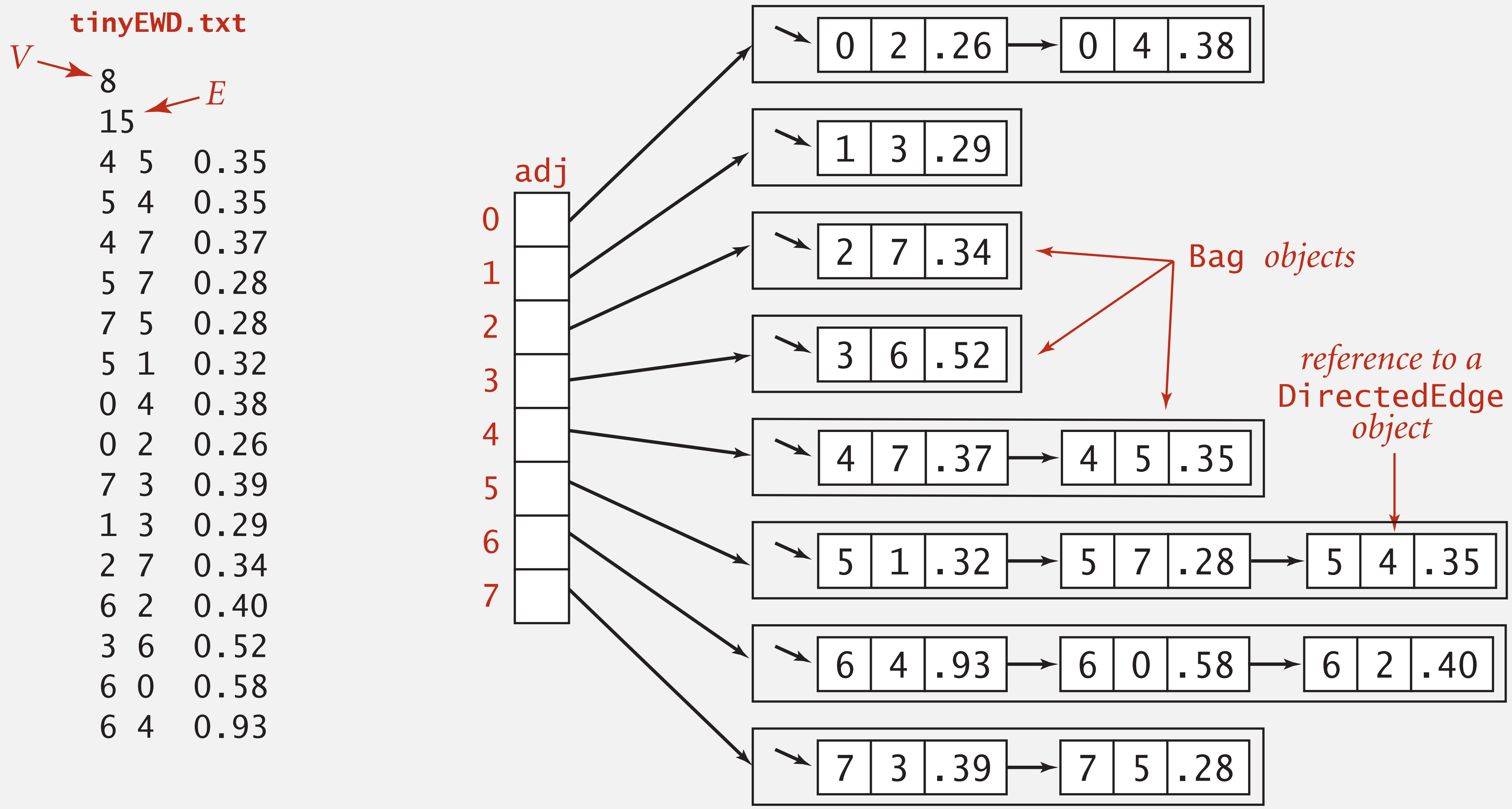
from() and to() replace either() and other()

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>	adj(int v)	*edges pointing from v*
int	V()	*number of vertices*
int	E()	*number of edges*
Iterable<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();
      adj[v].add(e);
   }

   public Iterable<DirectedEdge> adj(int v)
   {  return adj[v];  }
}
```

add edge e = v→w to only v's adjacency list

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( s, v, sp.distTo(v));
   for (DirectedEdge e : sp.pathTo(v))
      StdOut.print(e + "  ");
   StdOut.println();
}
```

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
```

Shortest Paths

- APIs
- Shortest-paths properties
- Dijkstra's algorithm
- Edge-weighted DAGs

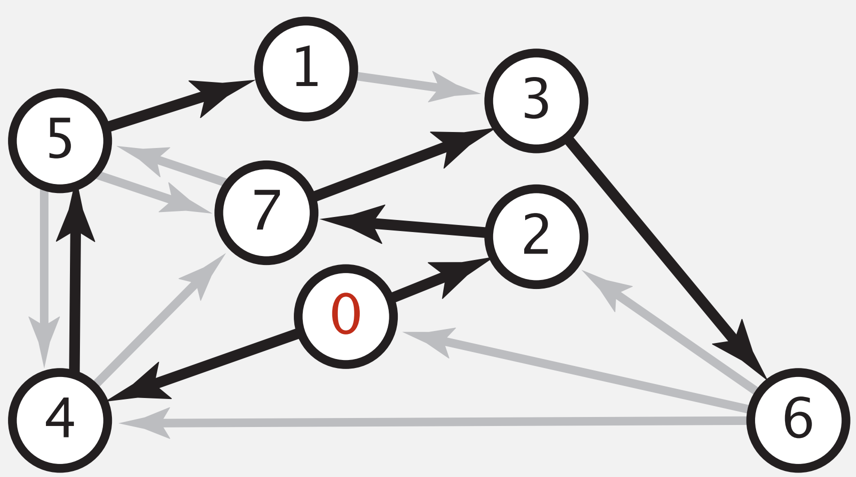
Data structures for single-source shortest paths

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

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

Idea. 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.



shortest-paths tree from 0

	edgeTo[]	distTo[]
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

1.05 = 0.32+0.35+0.38

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.
-

	edgeTo[]		distTo[]
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

e.g., pathTo(7)

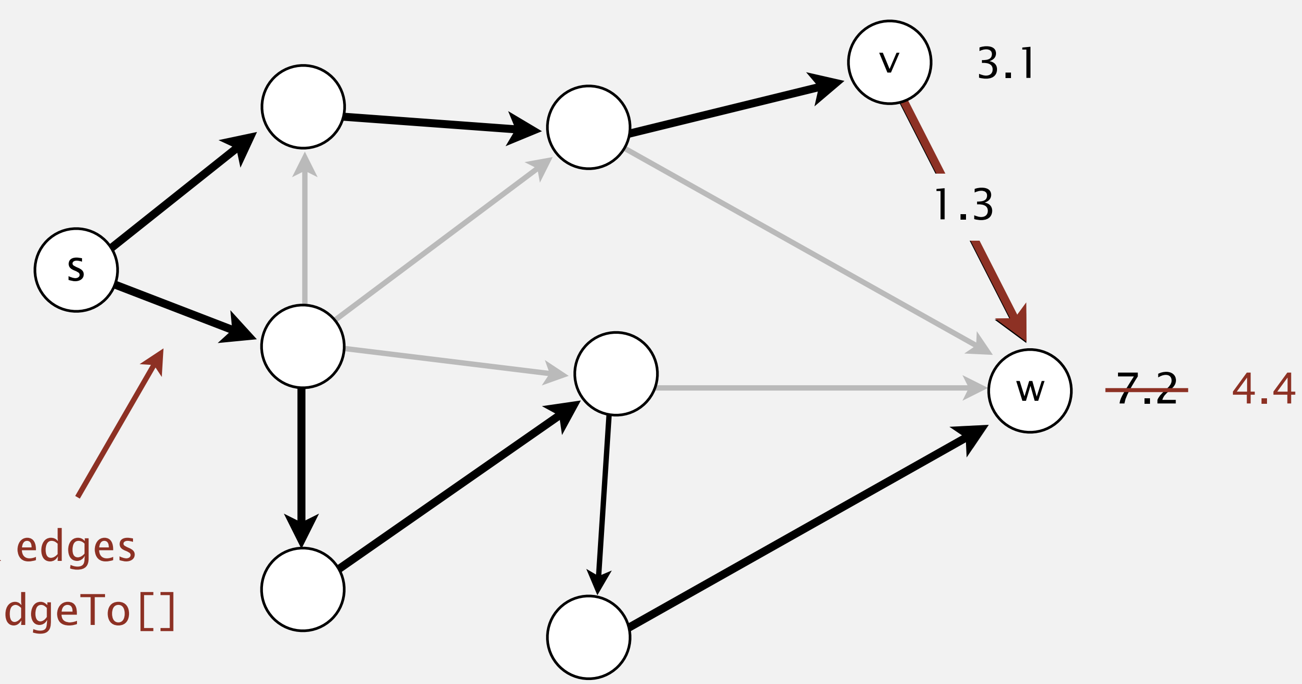
```
public double distTo(int v)
{  return distTo[v];  }

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



black edges
are in edgeTo[]

Edge relaxation

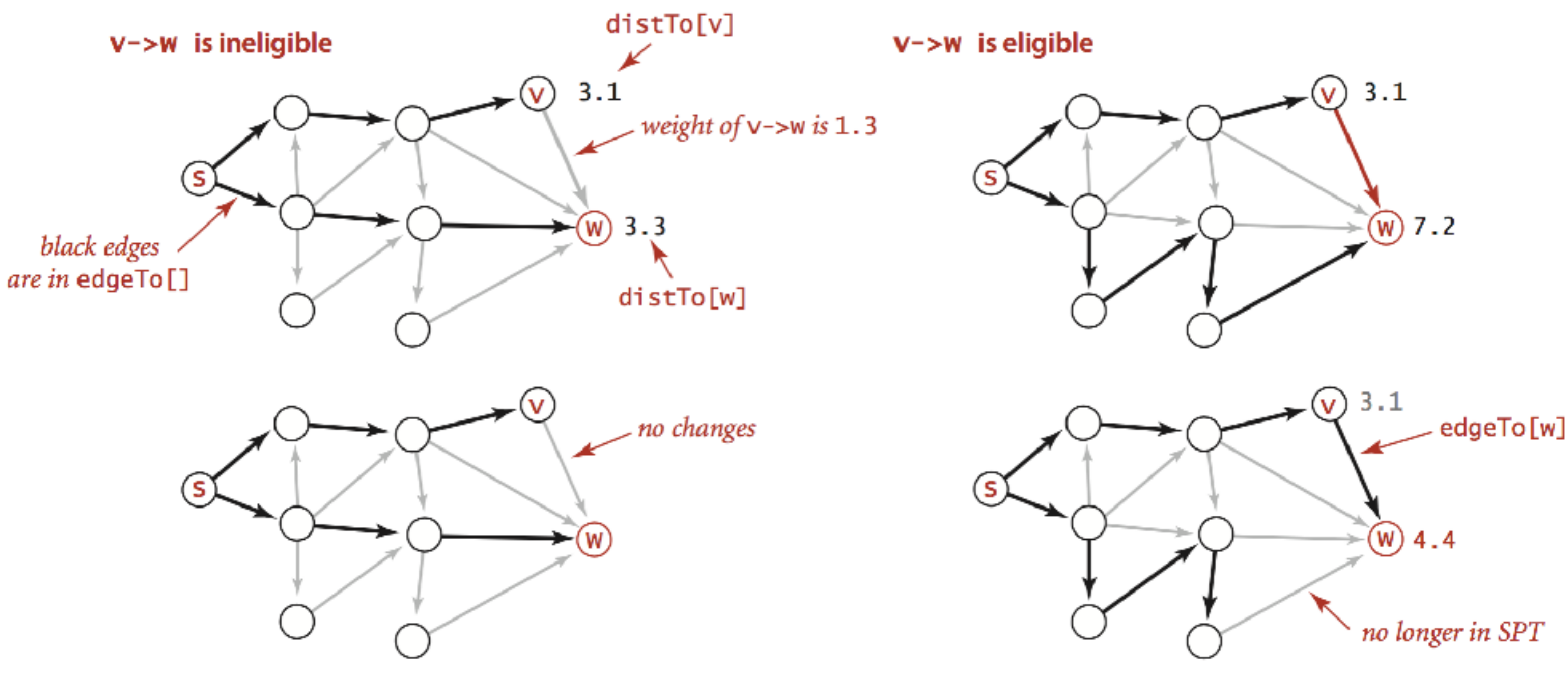
Relax edge $e = v \to w$.

- 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;
   }
}
```

Edge relaxation



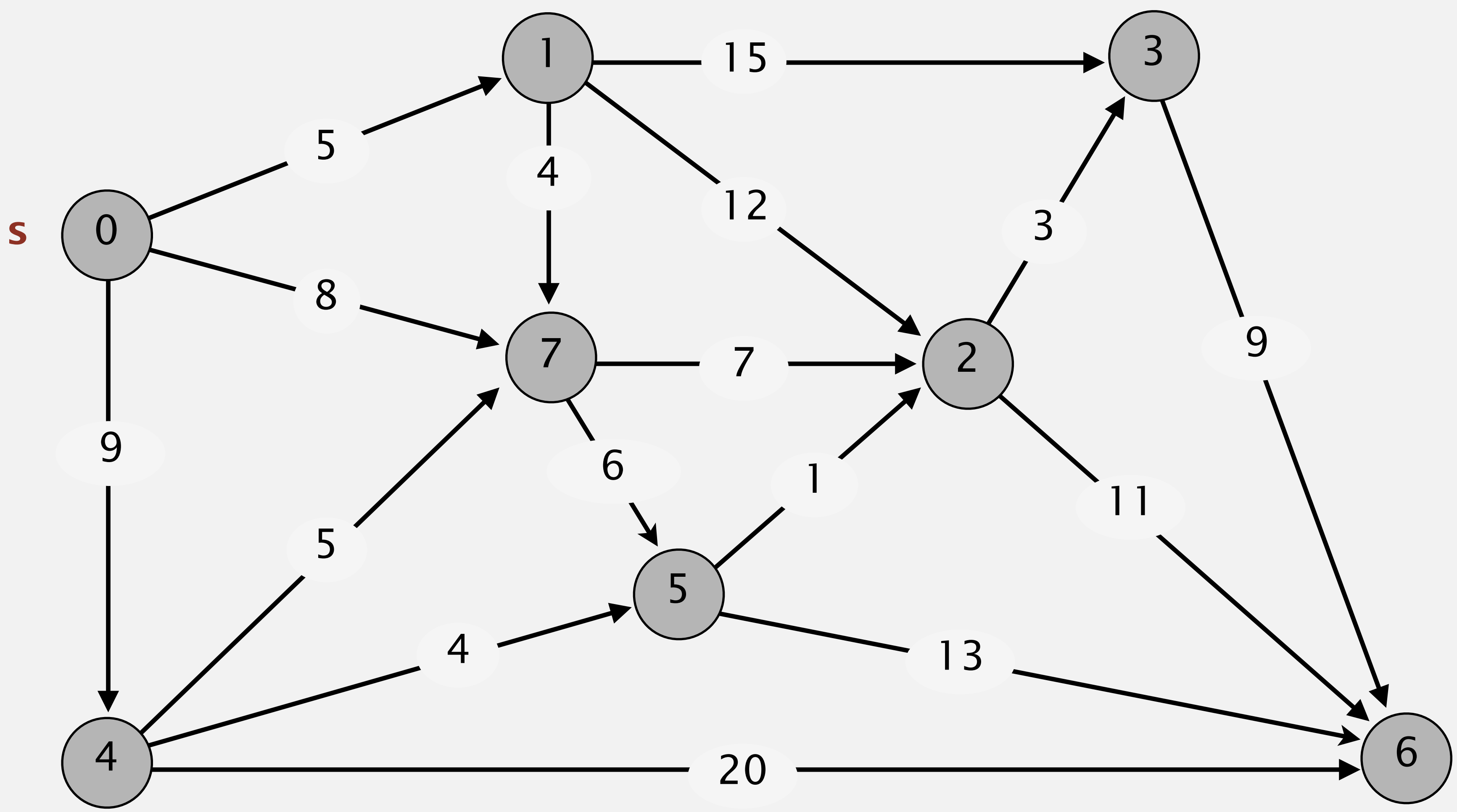
Edge relaxation (two cases)

Shortest Paths

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

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.



an edge-weighted digraph

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

Dijkstra's algorithm demo

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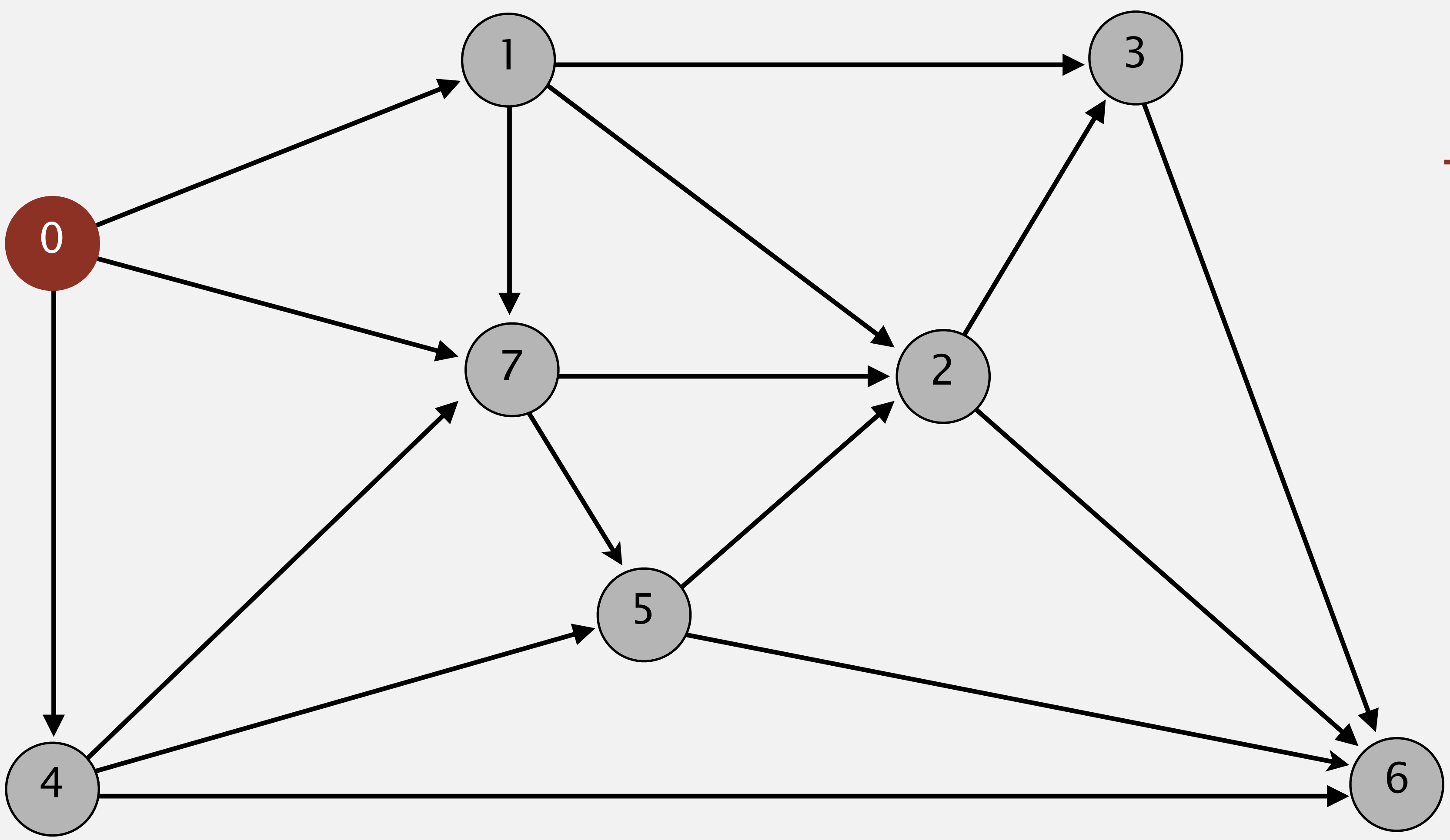
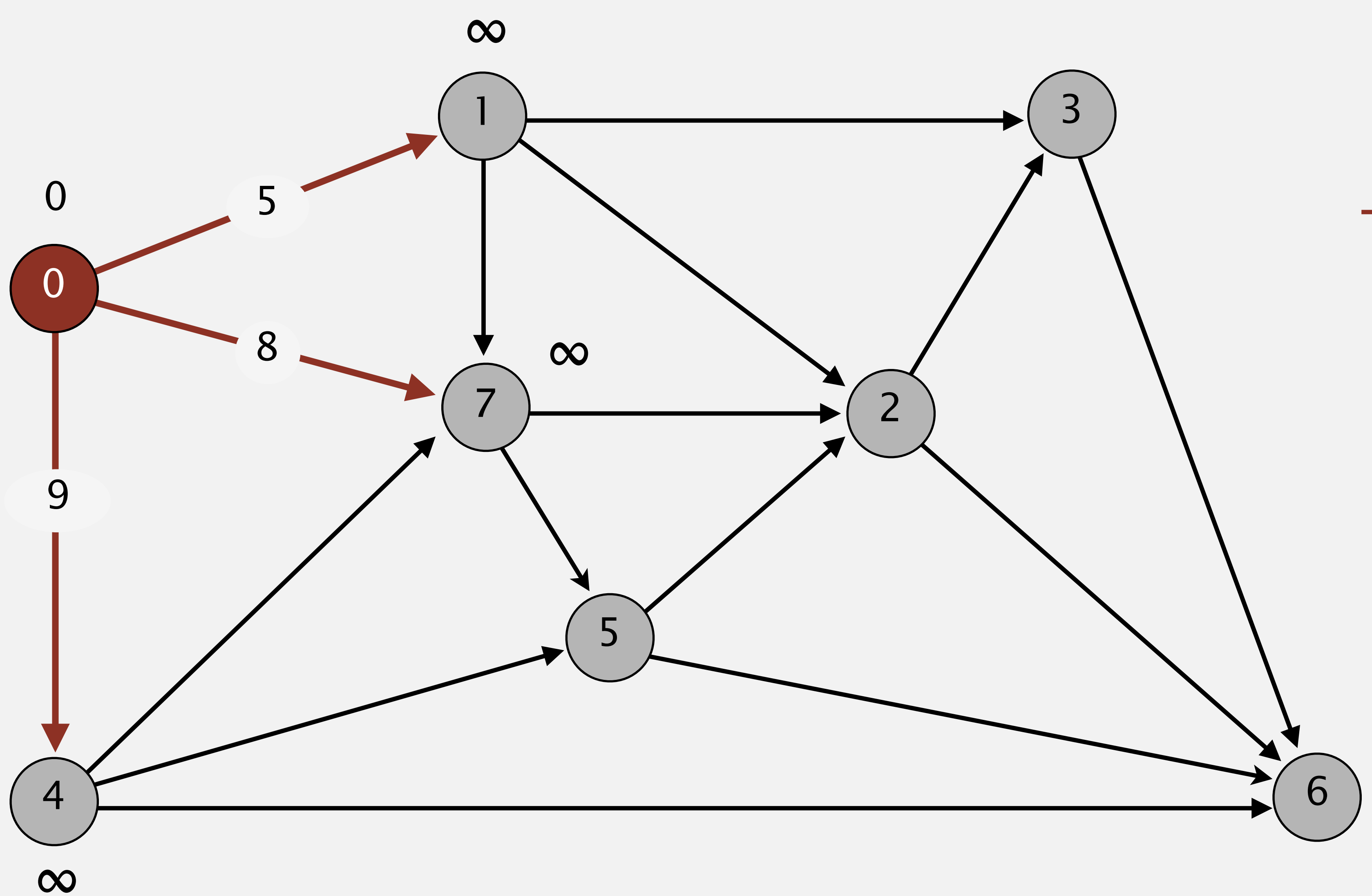


v	distTo[]	edgeTo[]
0	0.0	-
1		
2		
3		
4		
5		
6		
7		

choose source vertex 0

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.



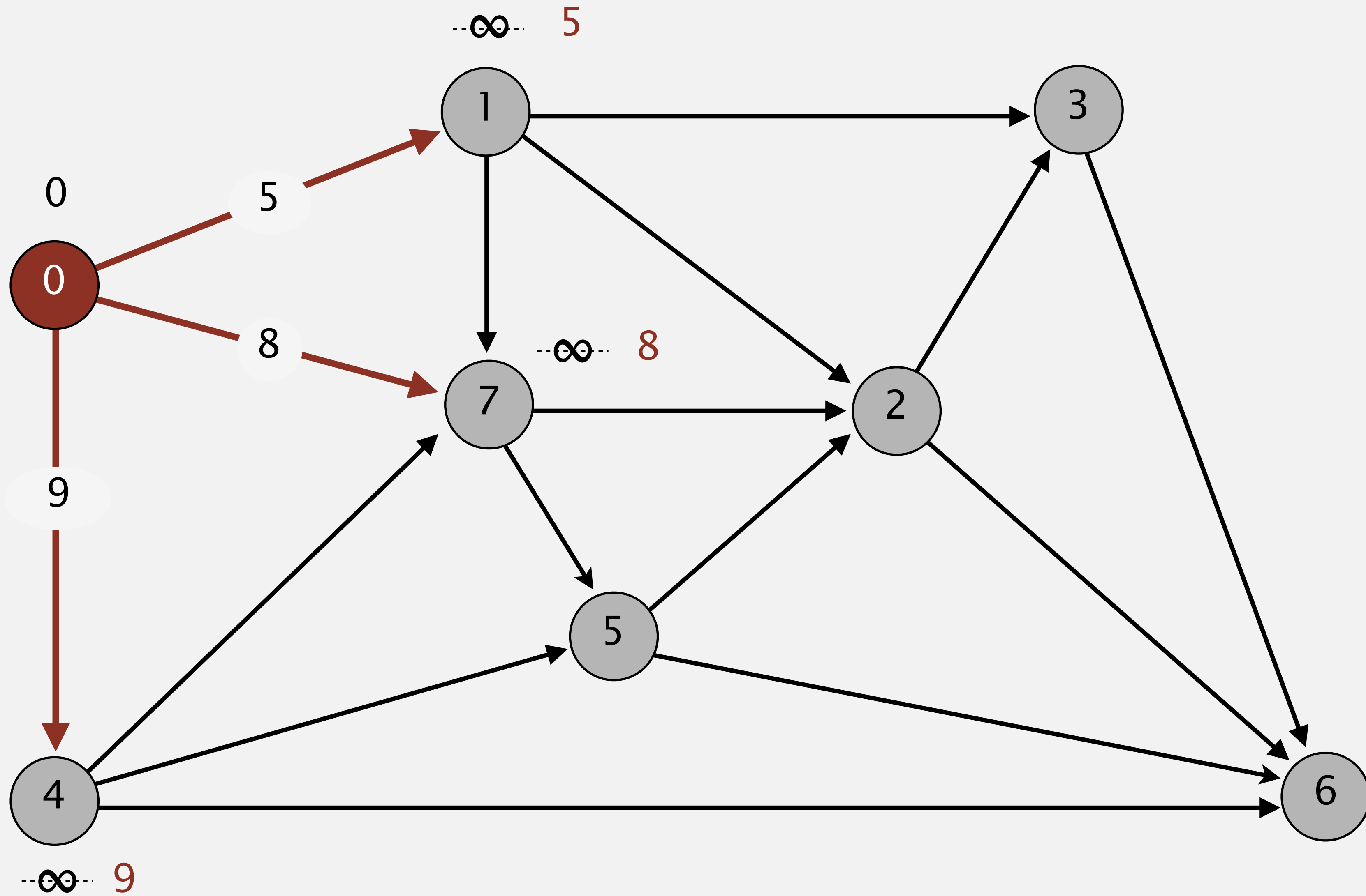
	v	distTo[]	edgeTo[]
→	0	0.0	-
	1		
	2		
	3		
	4		
	5		
	6		
	7		

relax all edges pointing from 0

Dijkstra's algorithm demo

- Consider vertices in increasing order of d
  (non-tree vertex with the lowest distTo[] v
- Add vertex to tree and relax all edges po

```
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;
    }
}
```

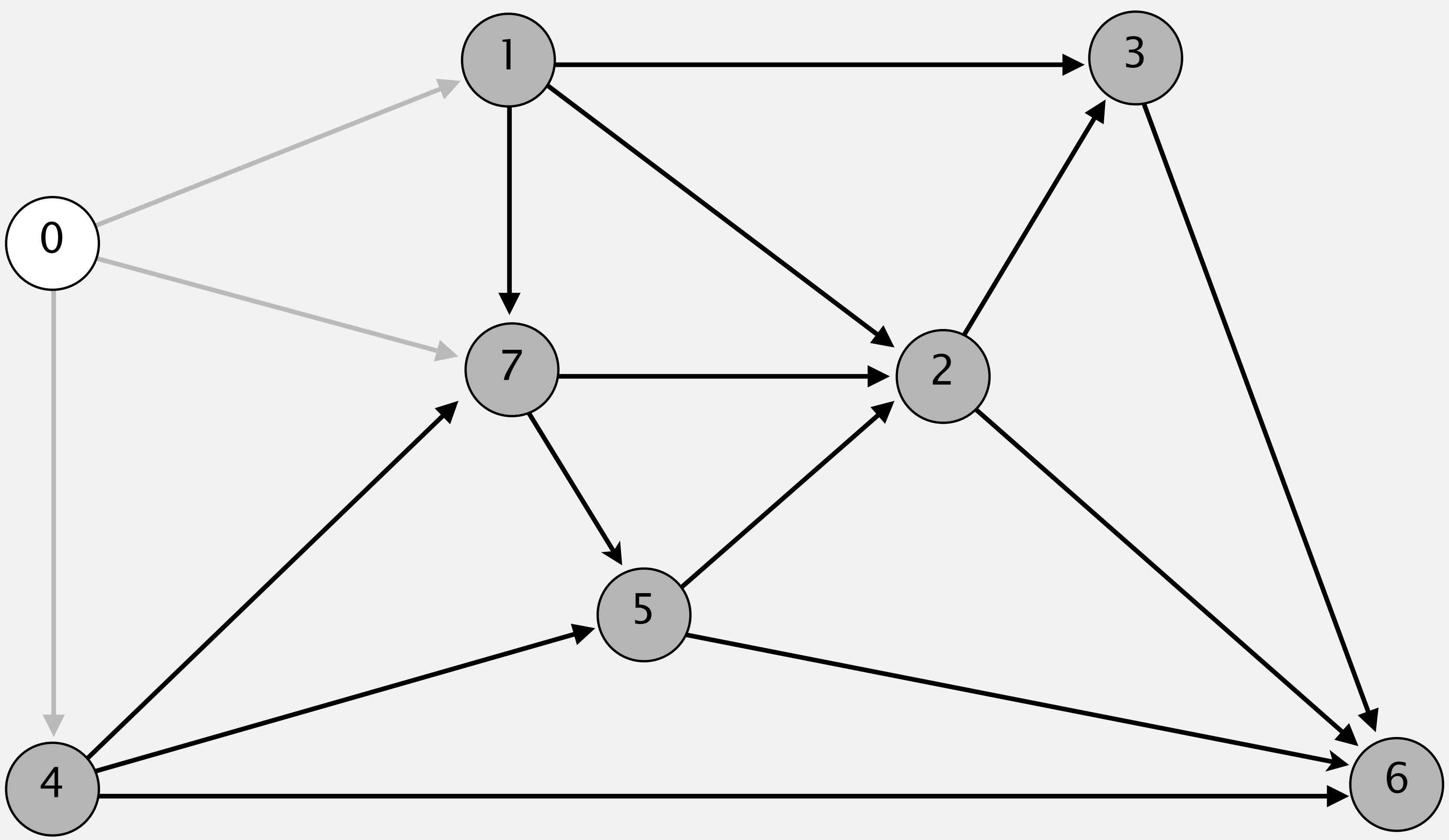


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 0

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.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

Dijkstra's algorithm demo

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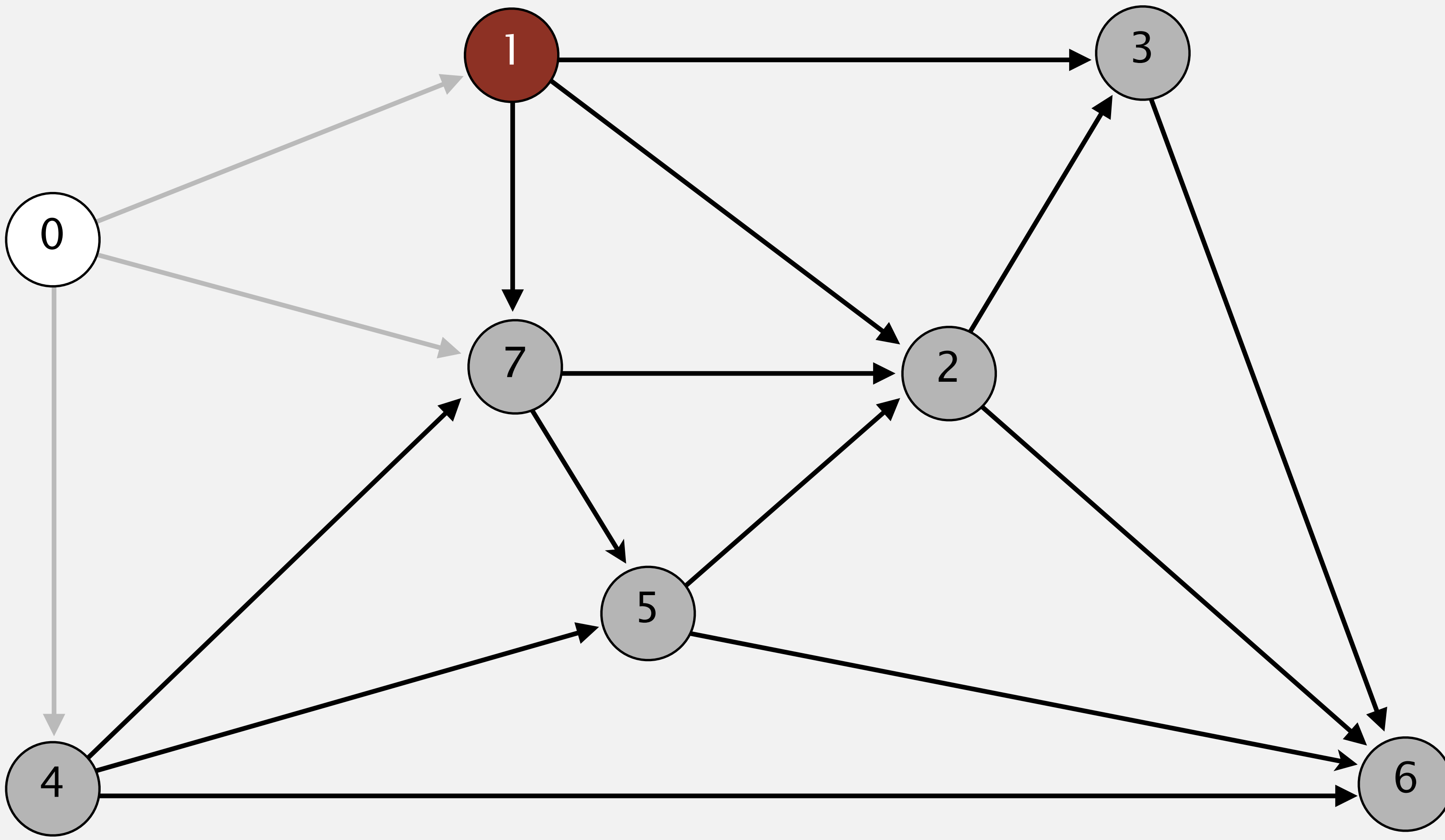
- Add vertex to tree and relax all edges pointing from that vertex.

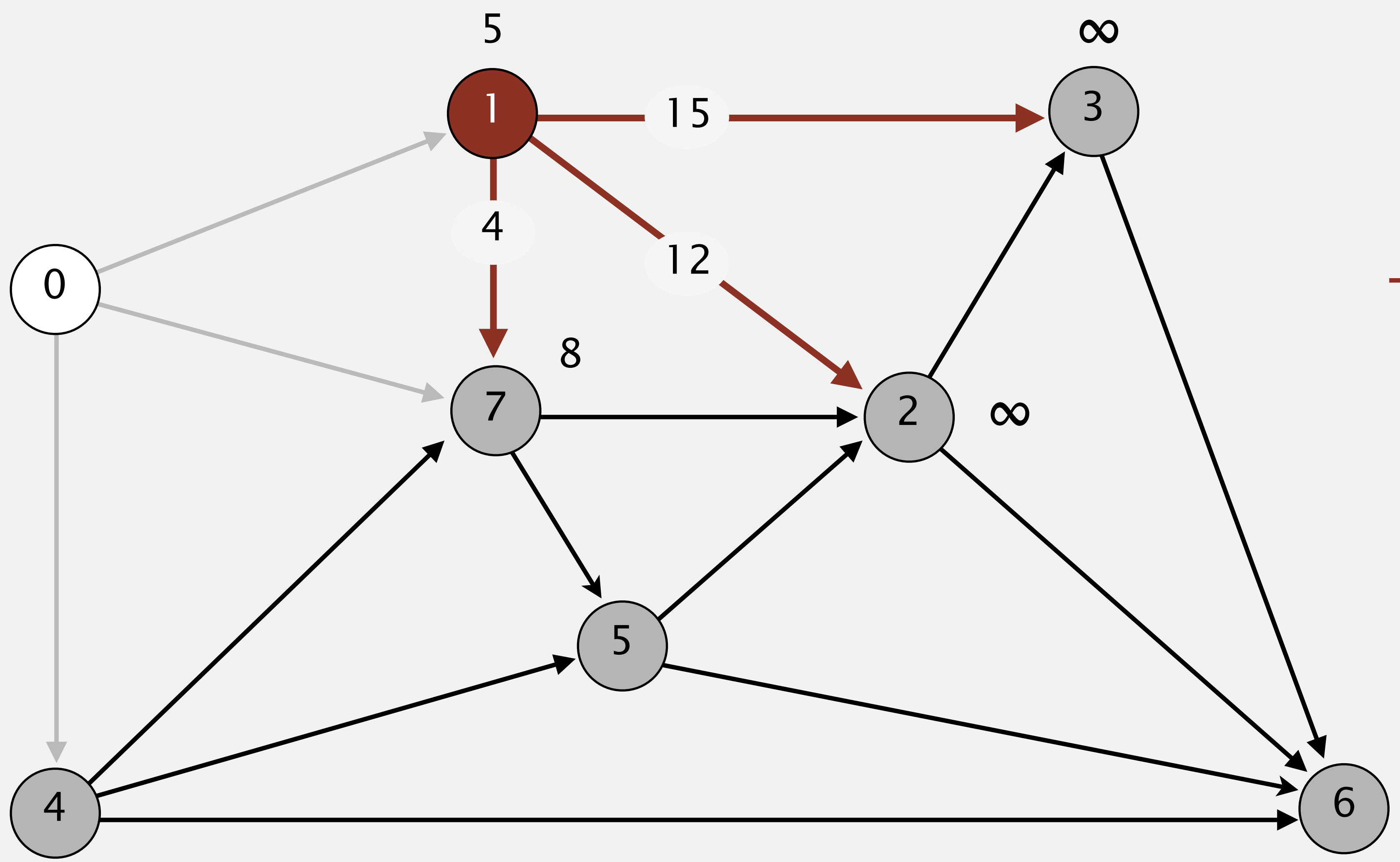


v	distTo[]	edgeTo[]
0	0.0	-
→ 1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

choose vertex 1

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.

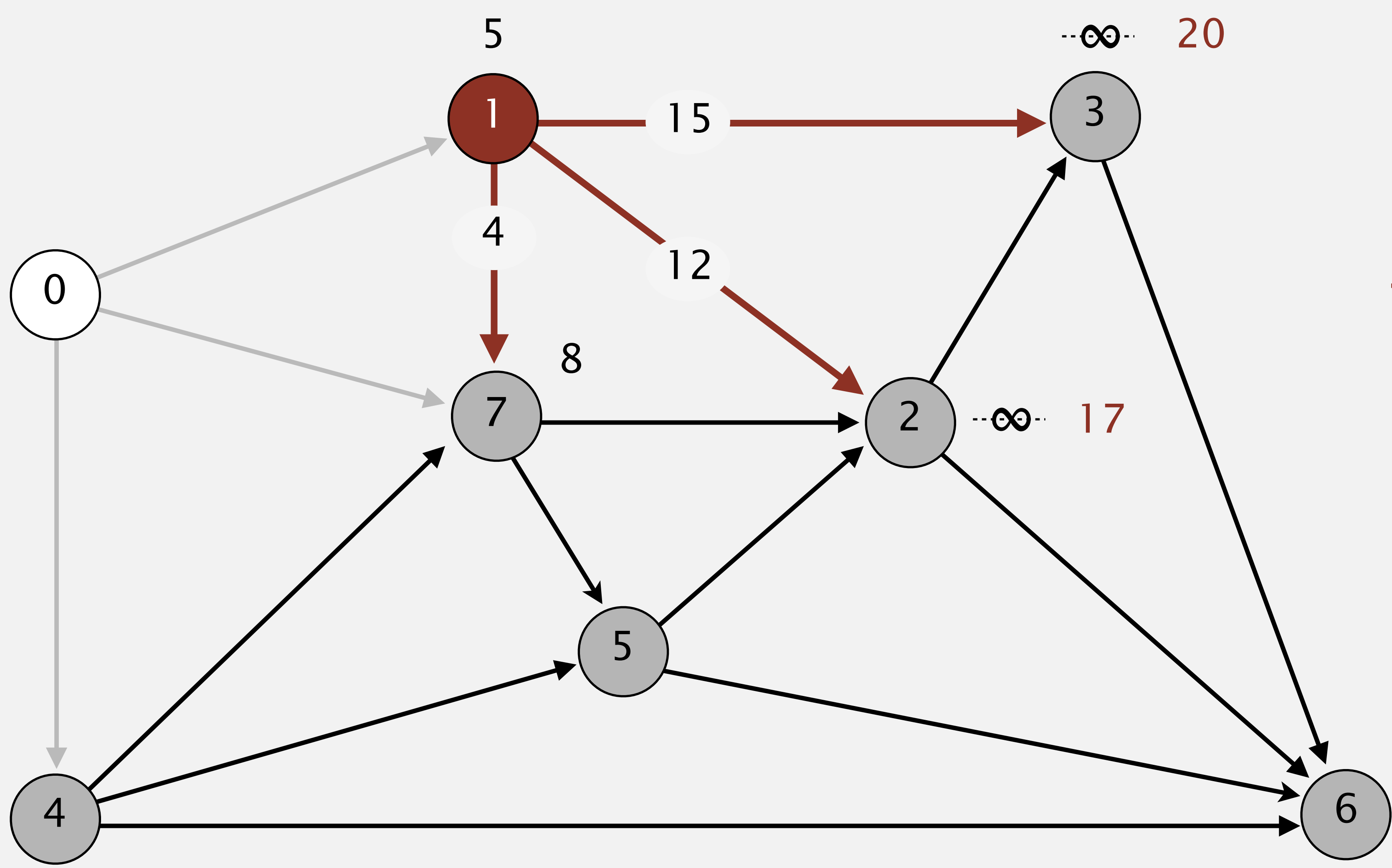


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 1

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.

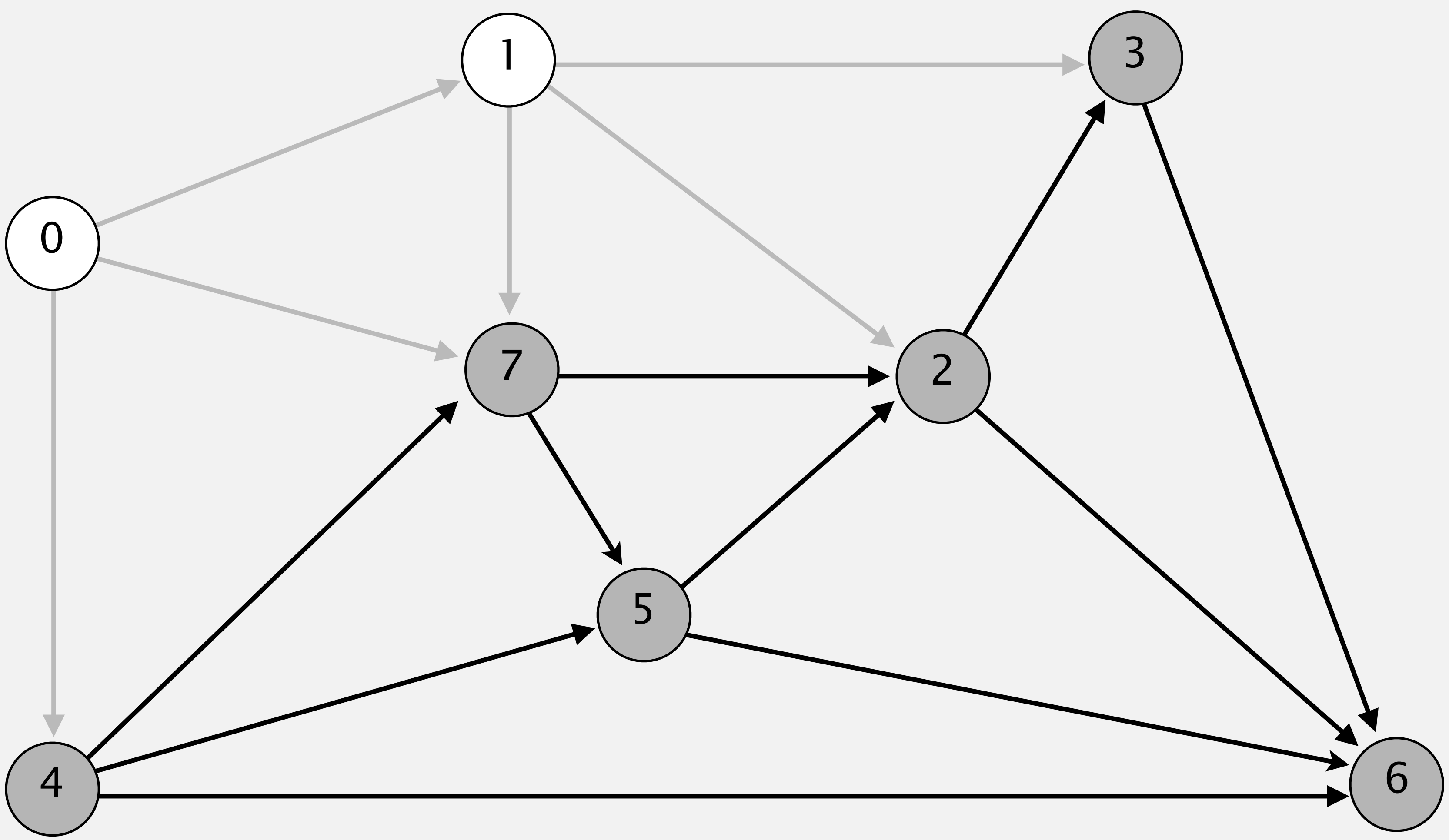


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0 ✔	0→7

relax all edges pointing from 1

Dijkstra's algorithm demo

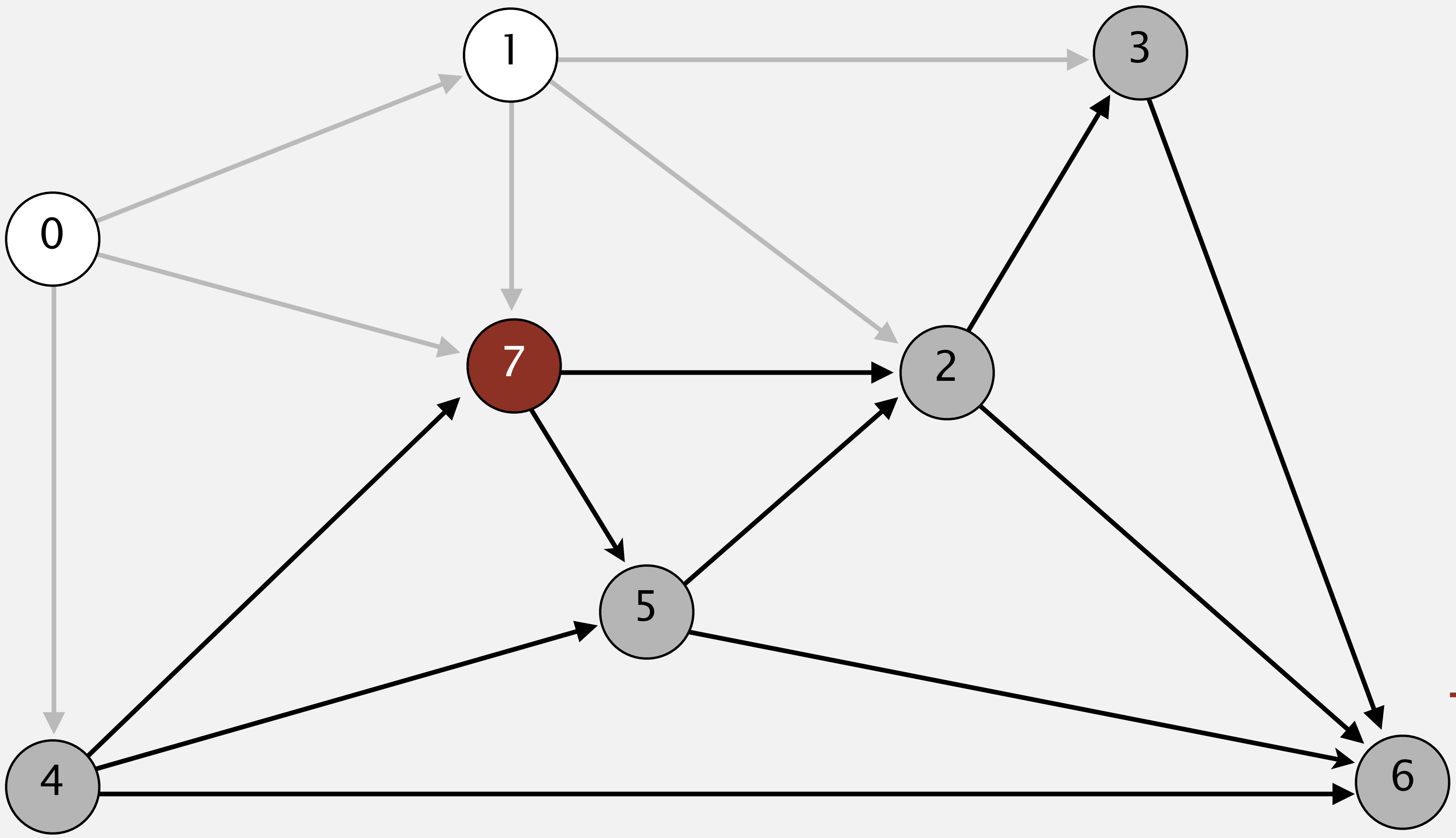
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

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.

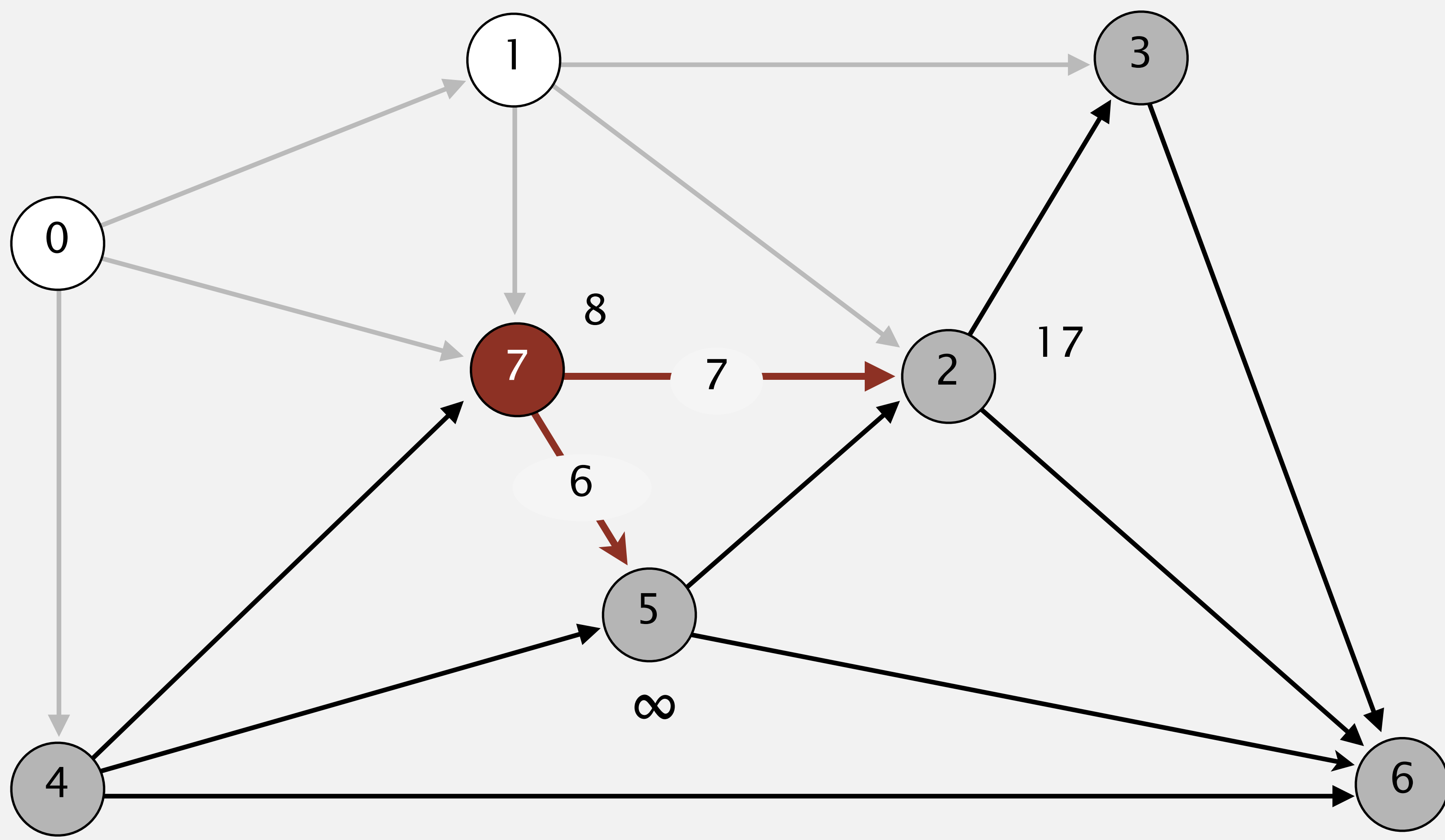


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

choose vertex 7

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.

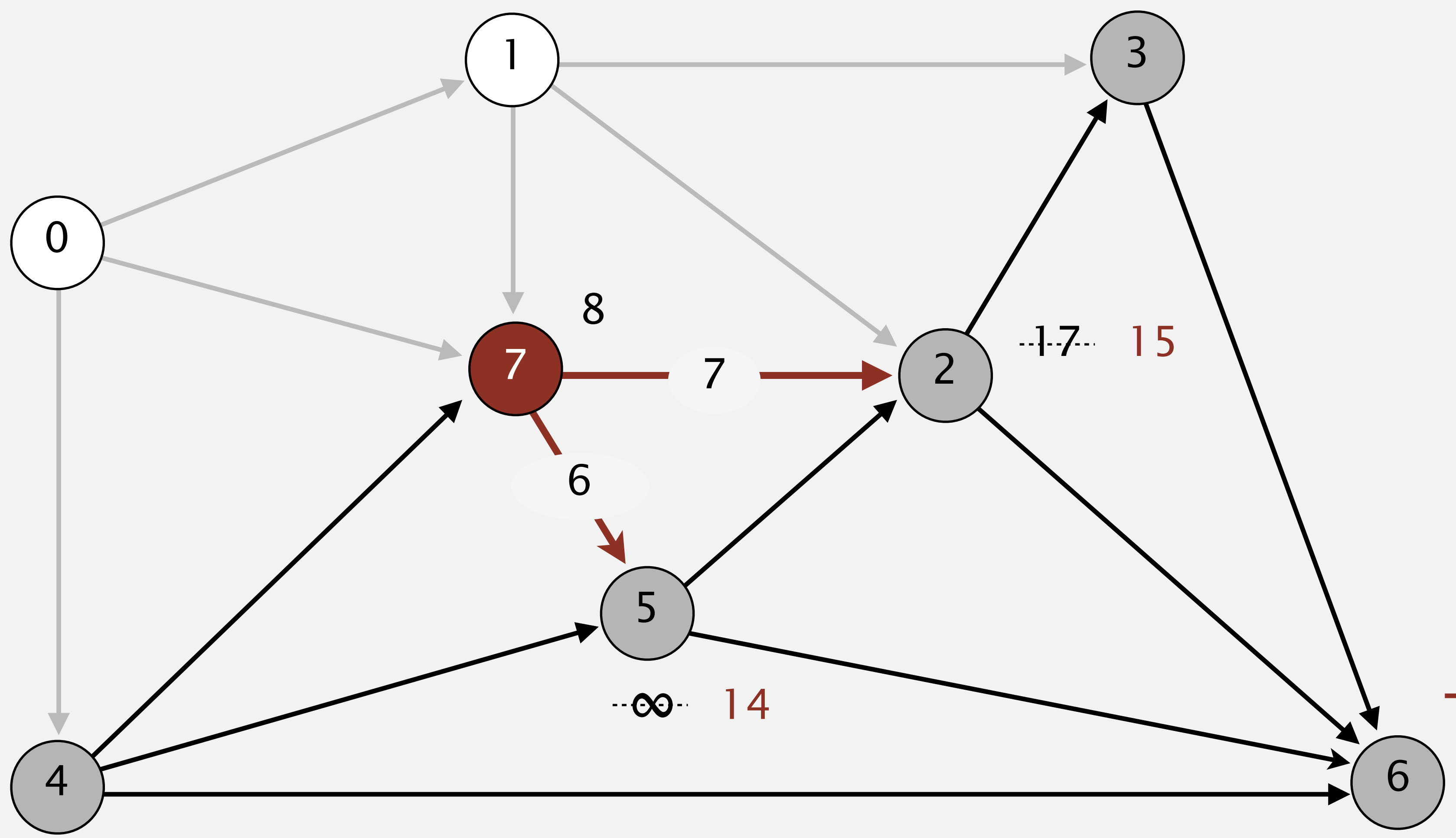


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 7

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.

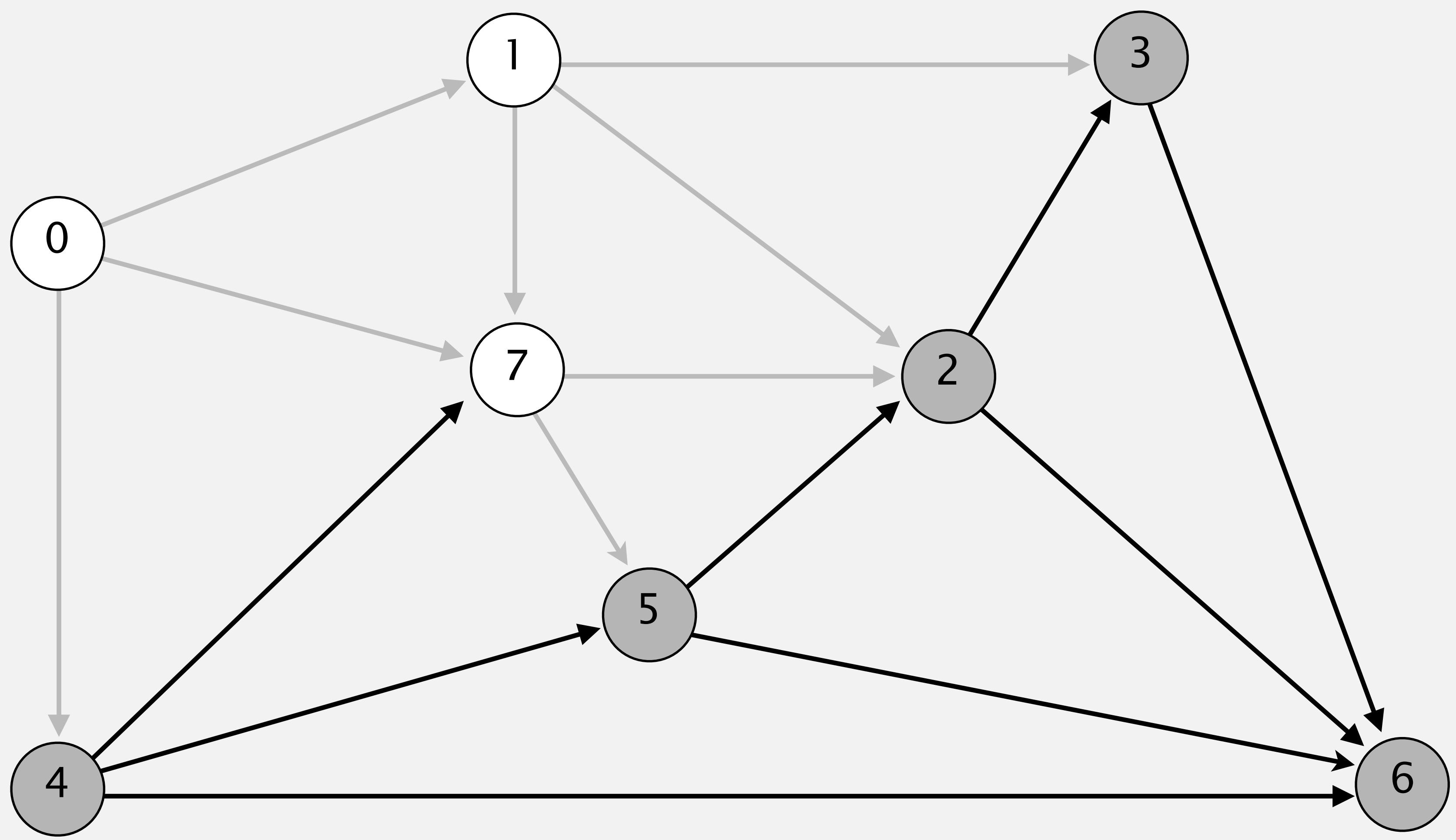


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	14.0	7→5
6		
7	8.0	0→7

relax all edges pointing from 7

Dijkstra's algorithm demo

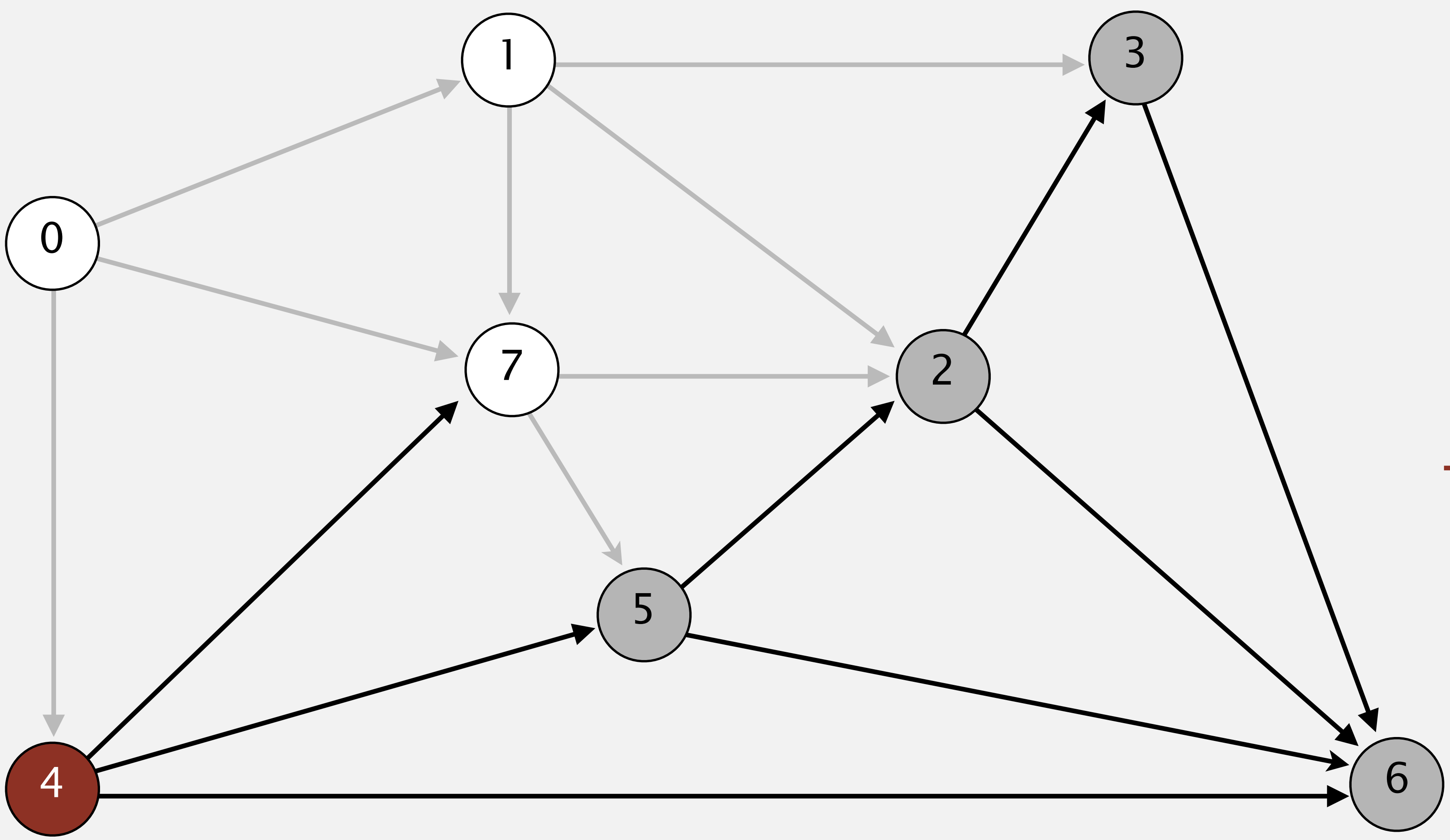
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	14.0	7→5
6		
7	8.0	0→7

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.

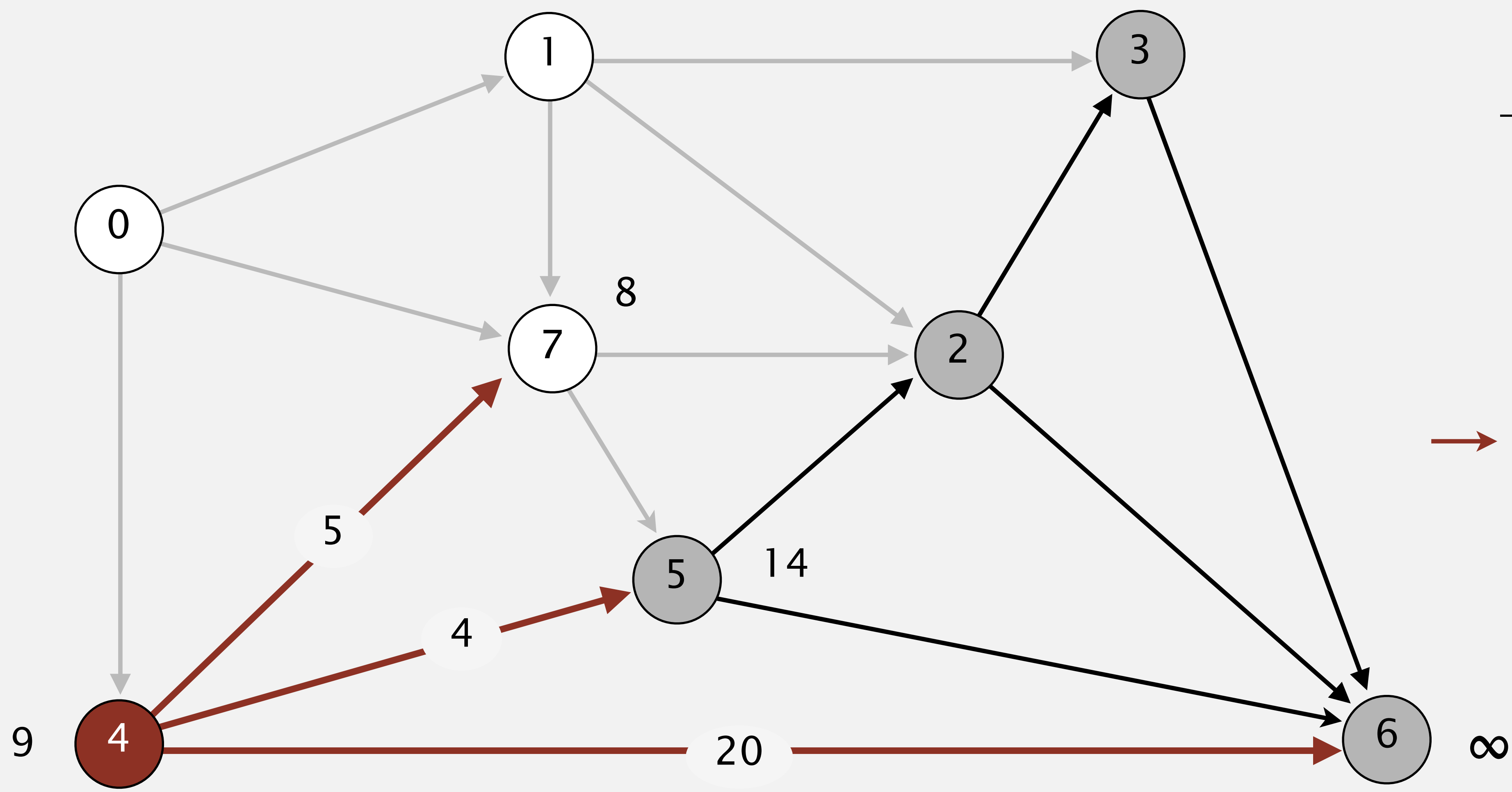


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
→ 4	9.0	0→4
5	14.0	7→5
6		
7	8.0	0→7

select vertex 4

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.

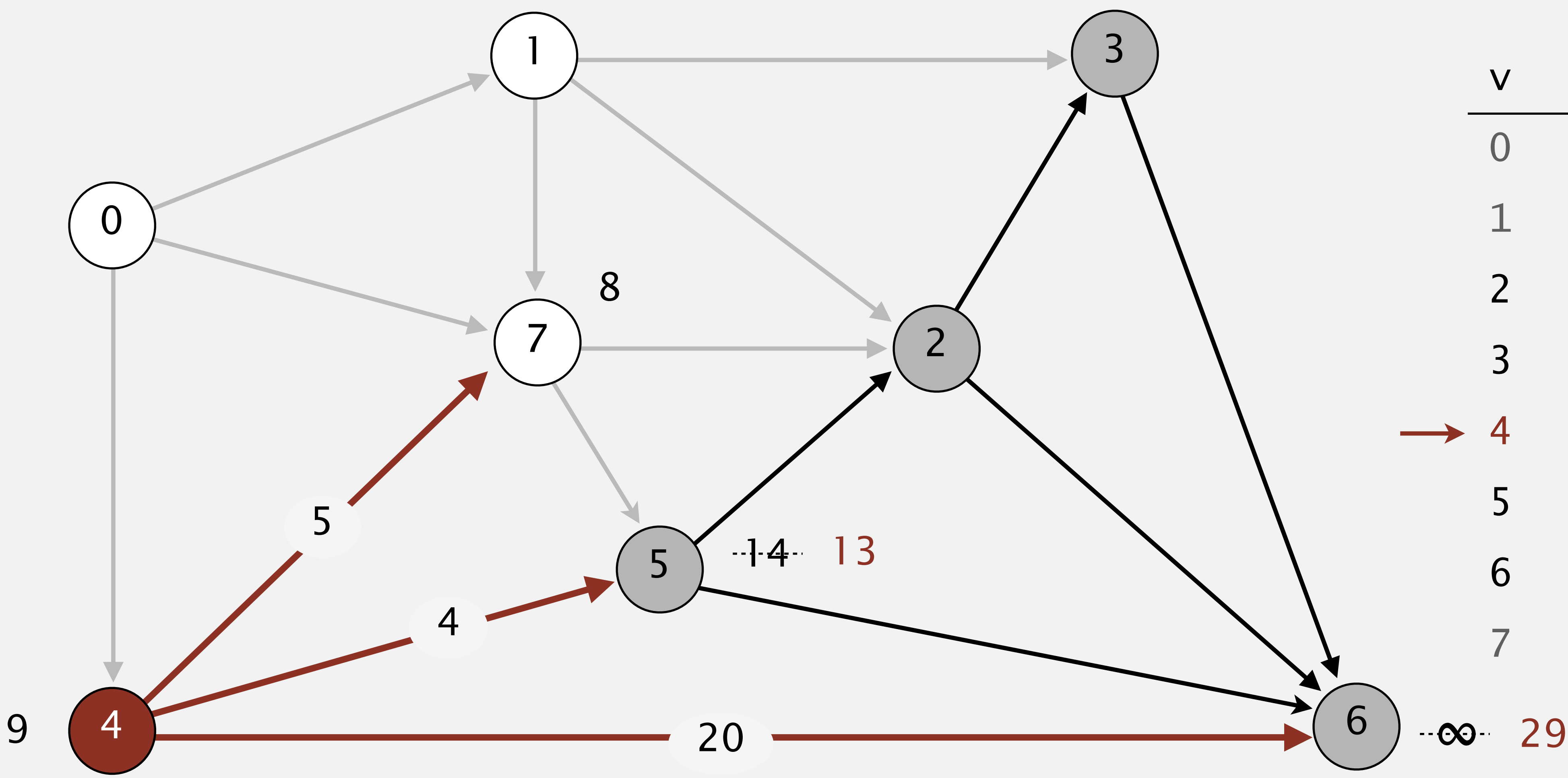


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
→ 4	9.0	0→4
5	14.0	7→5
6		
7	8.0	0→7

relax all edges pointing from 4

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.

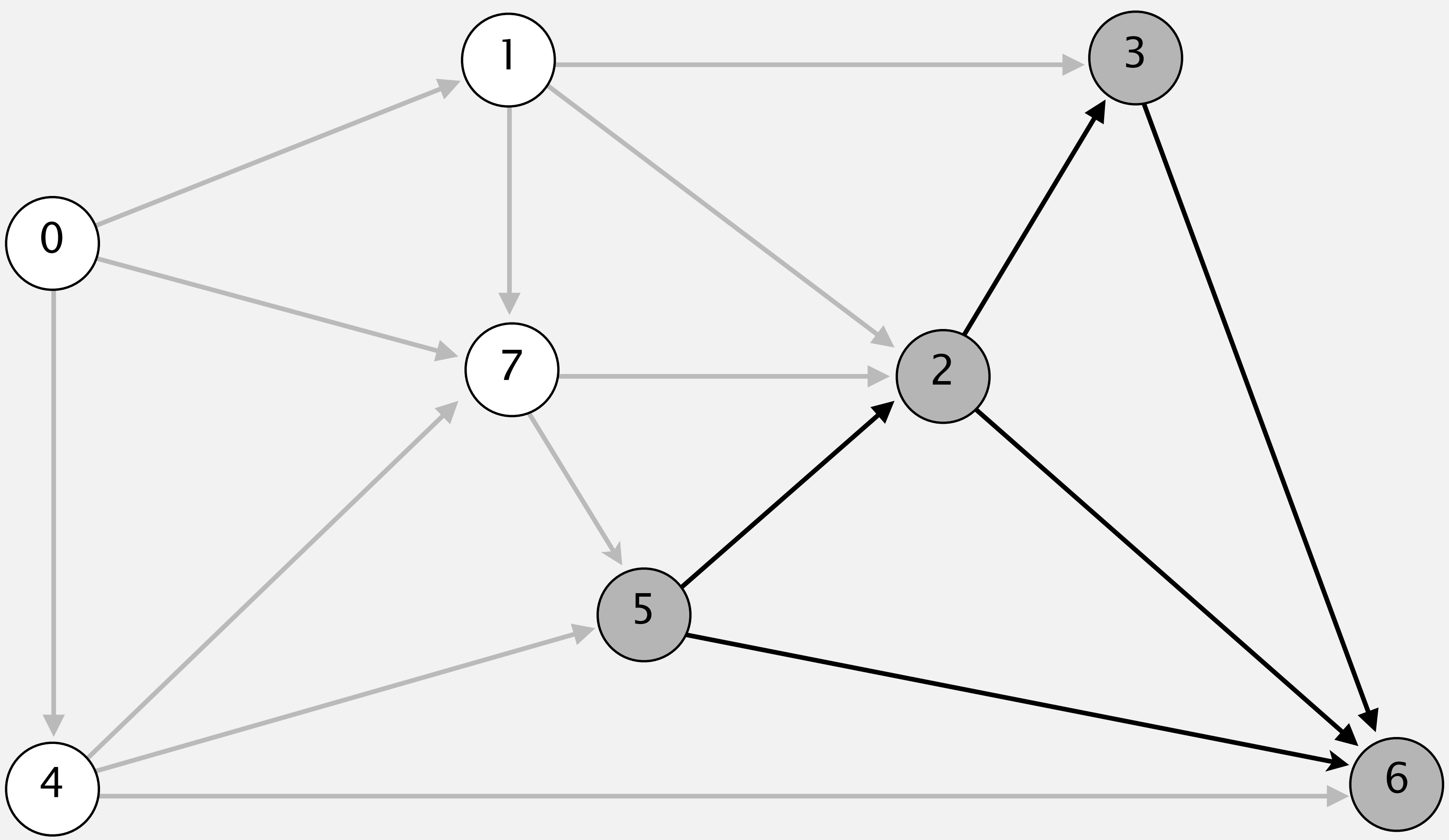


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0 ✔	0→7

relax all edges pointing from 4

Dijkstra's algorithm demo

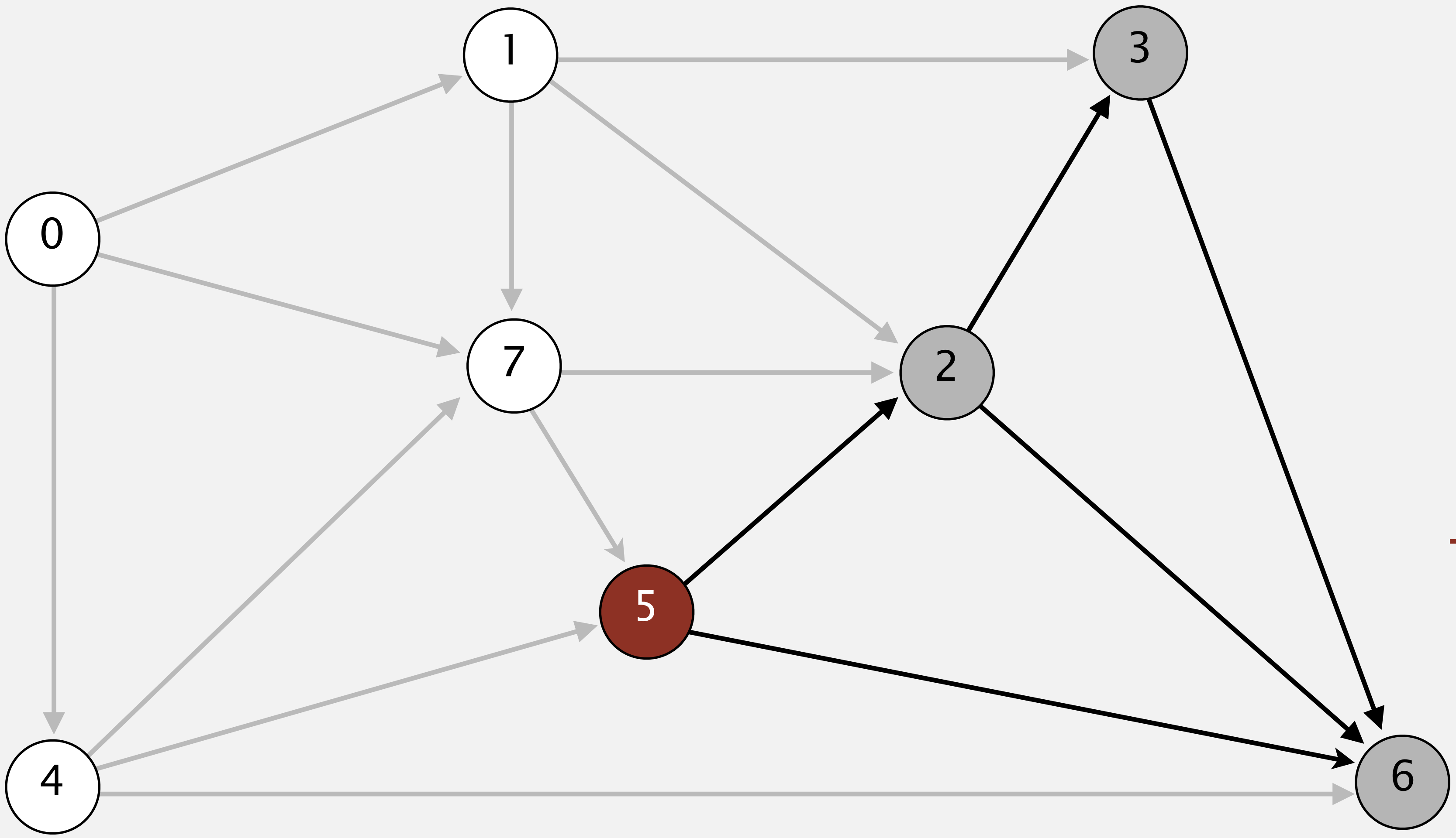
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

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.

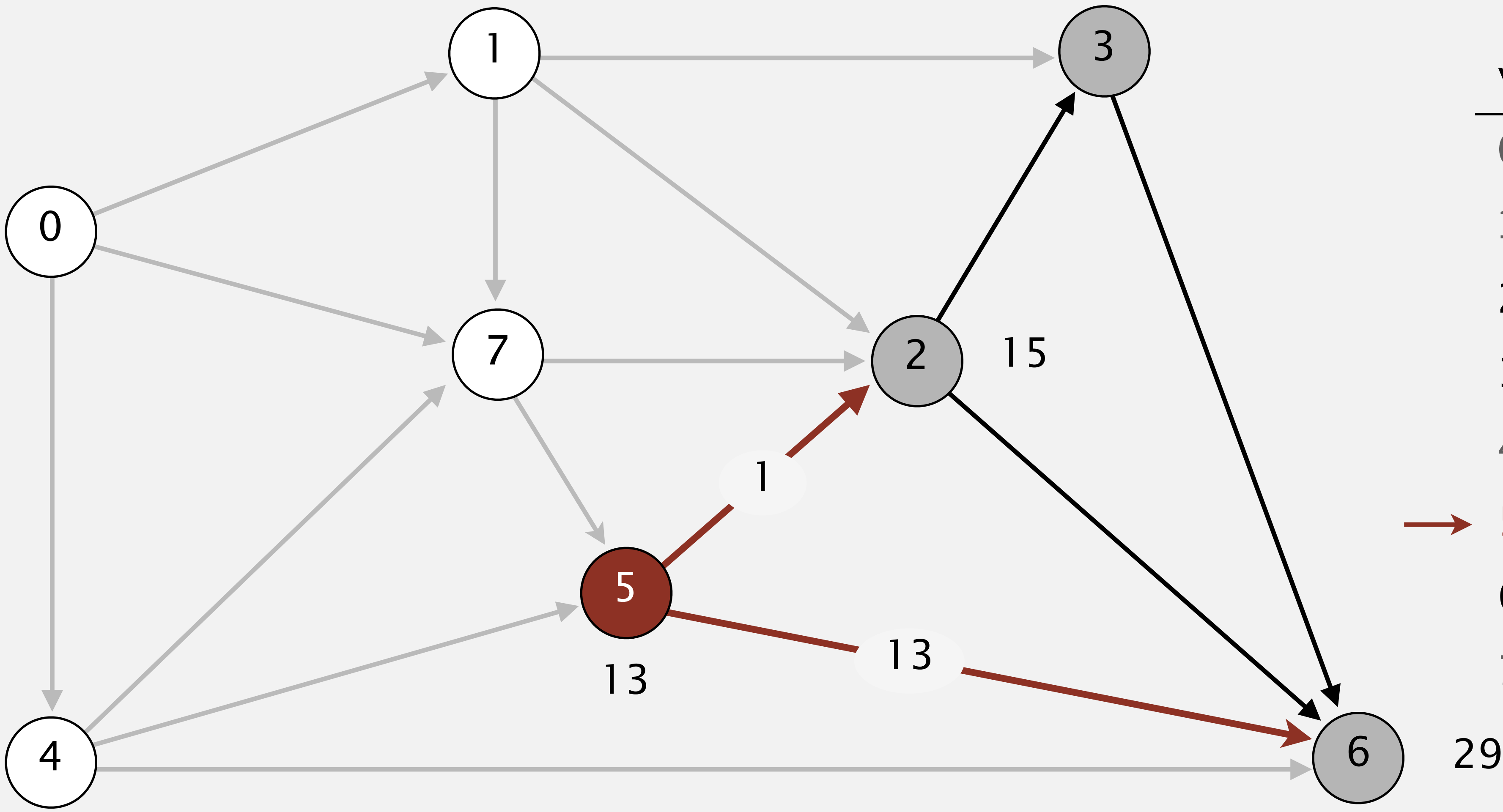


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

select vertex 5

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.

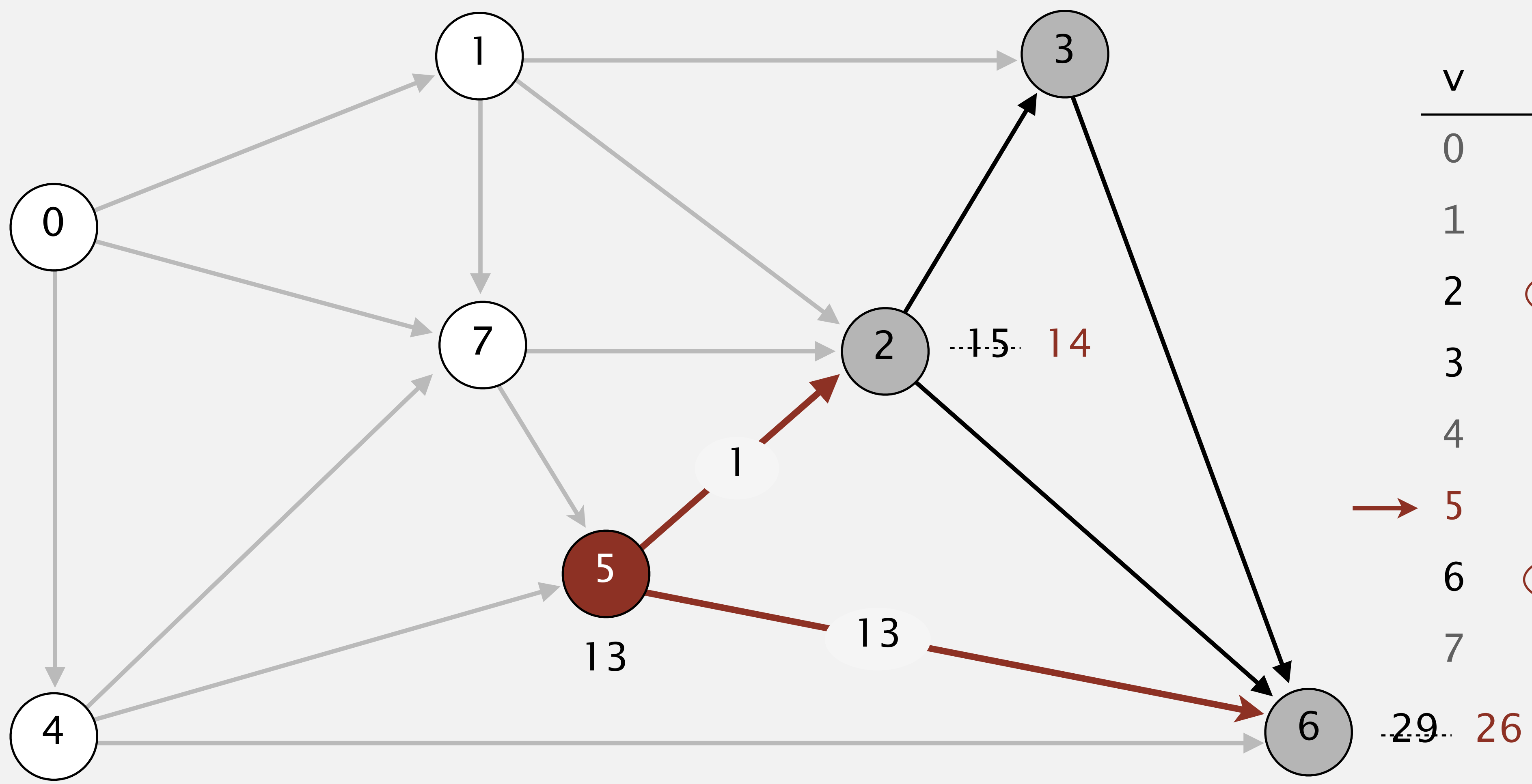


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
→ 5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

relax all edges pointing from 5

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.

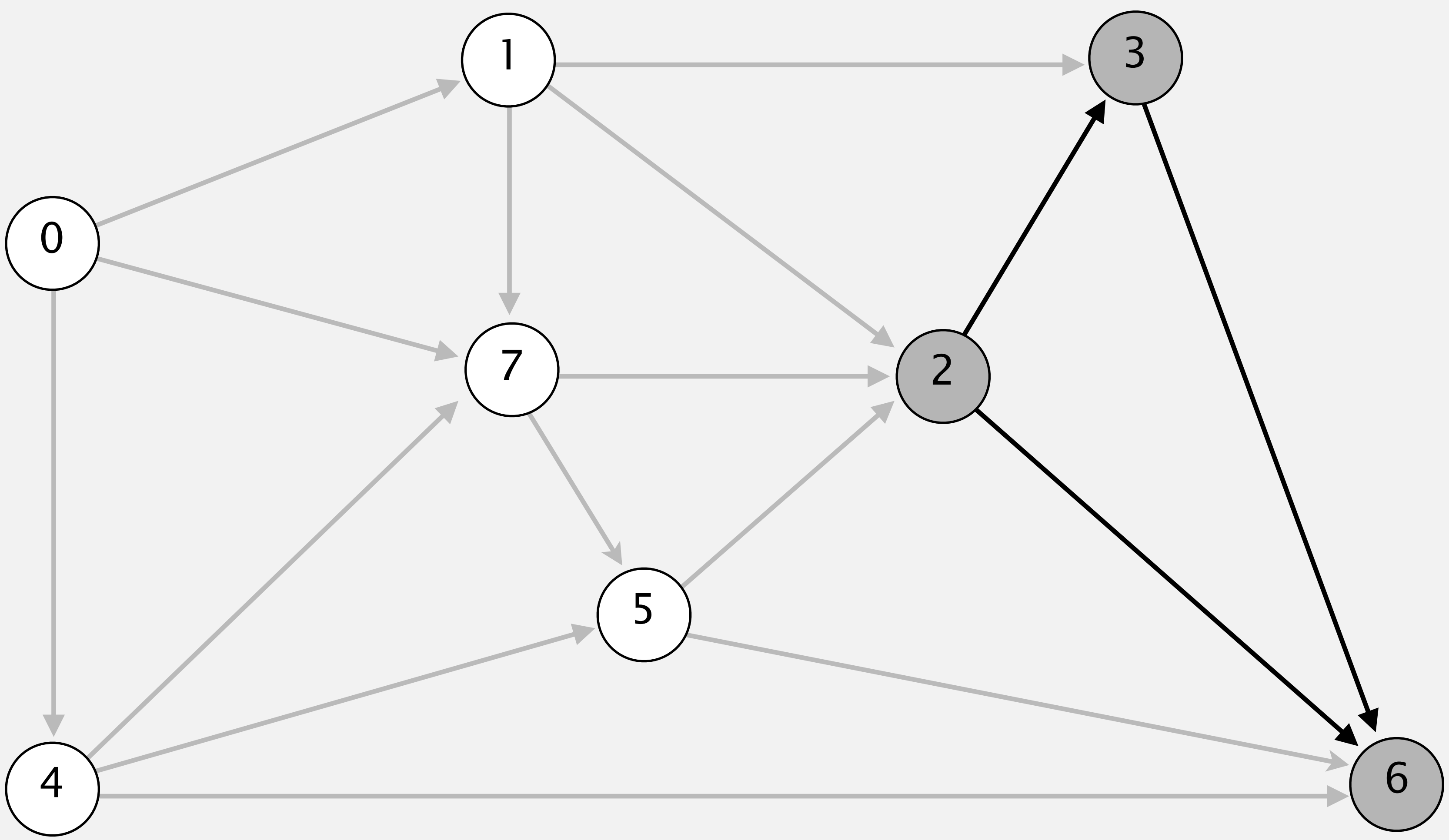


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

relax all edges pointing from 5

Dijkstra's algorithm demo

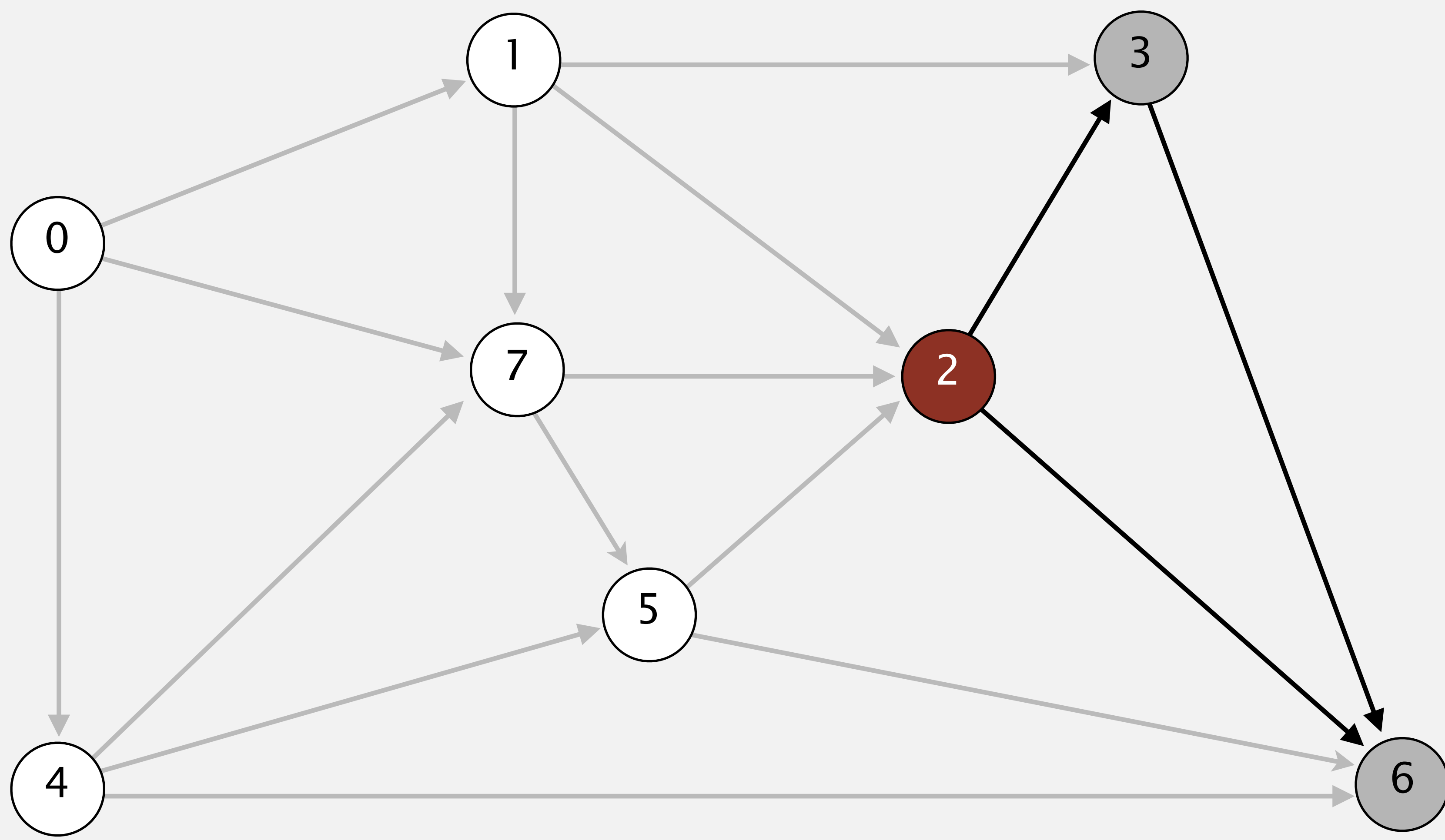
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

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.

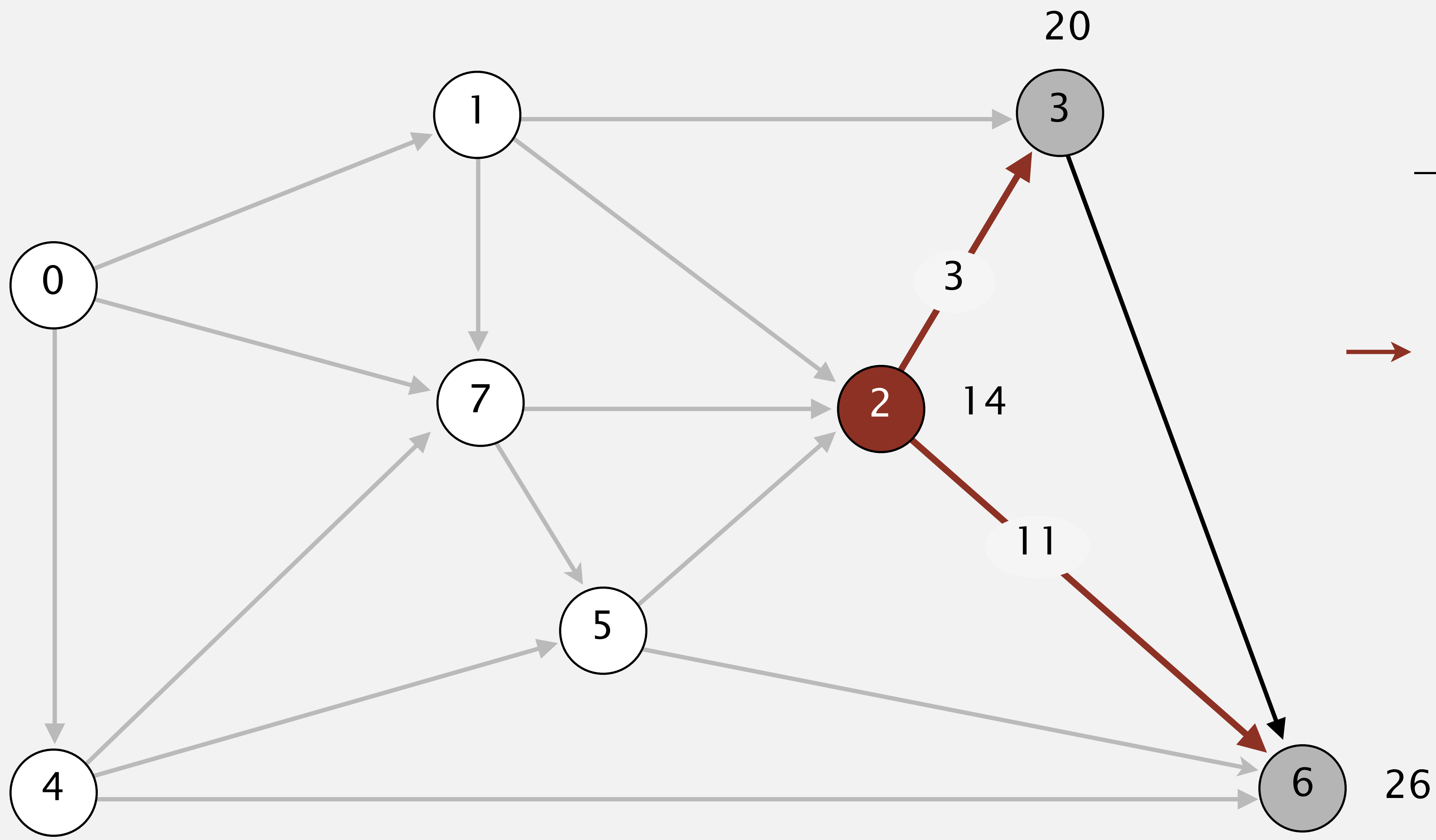


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

select vertex 2

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.

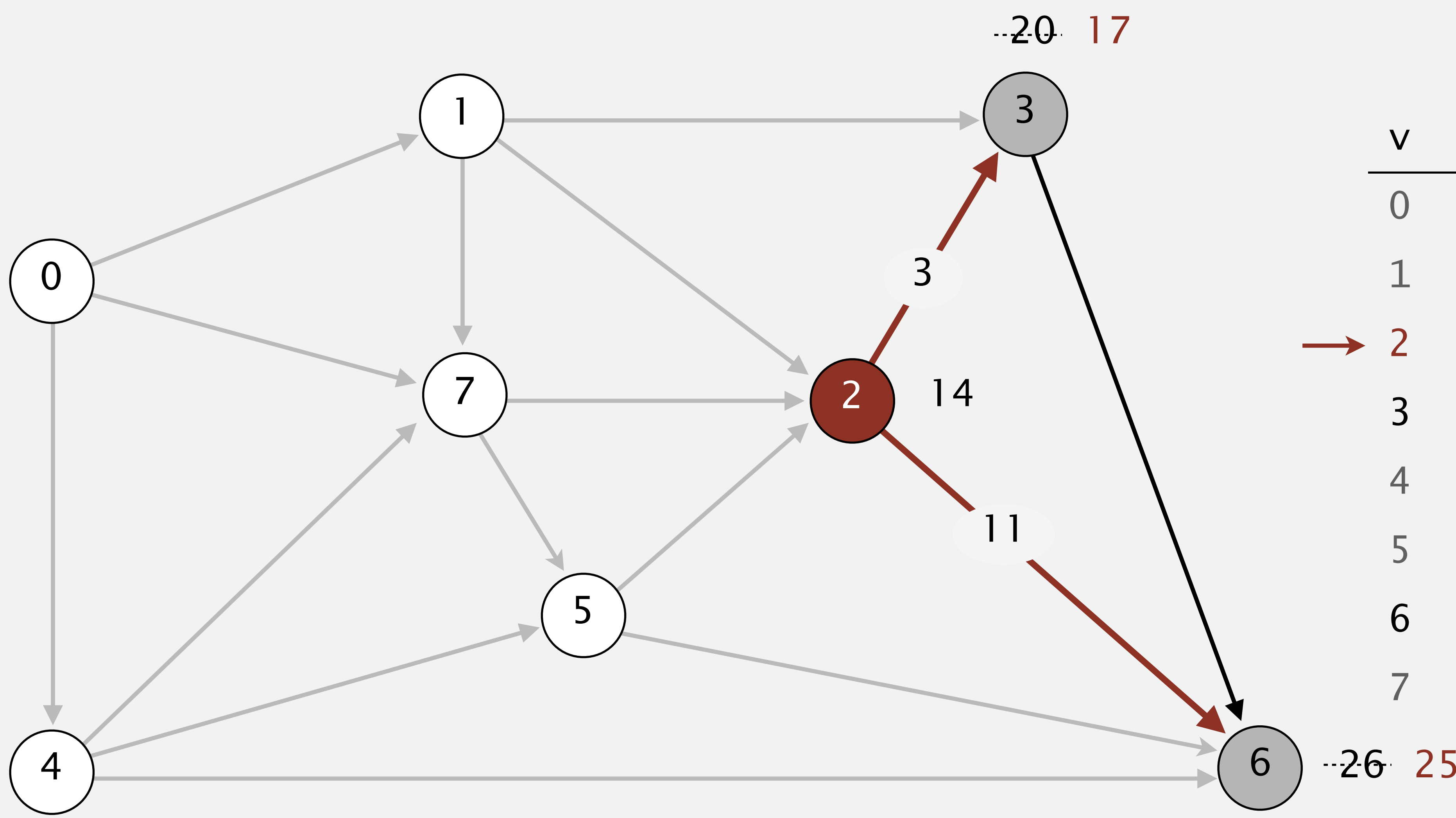


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

relax all edges pointing from 2

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.

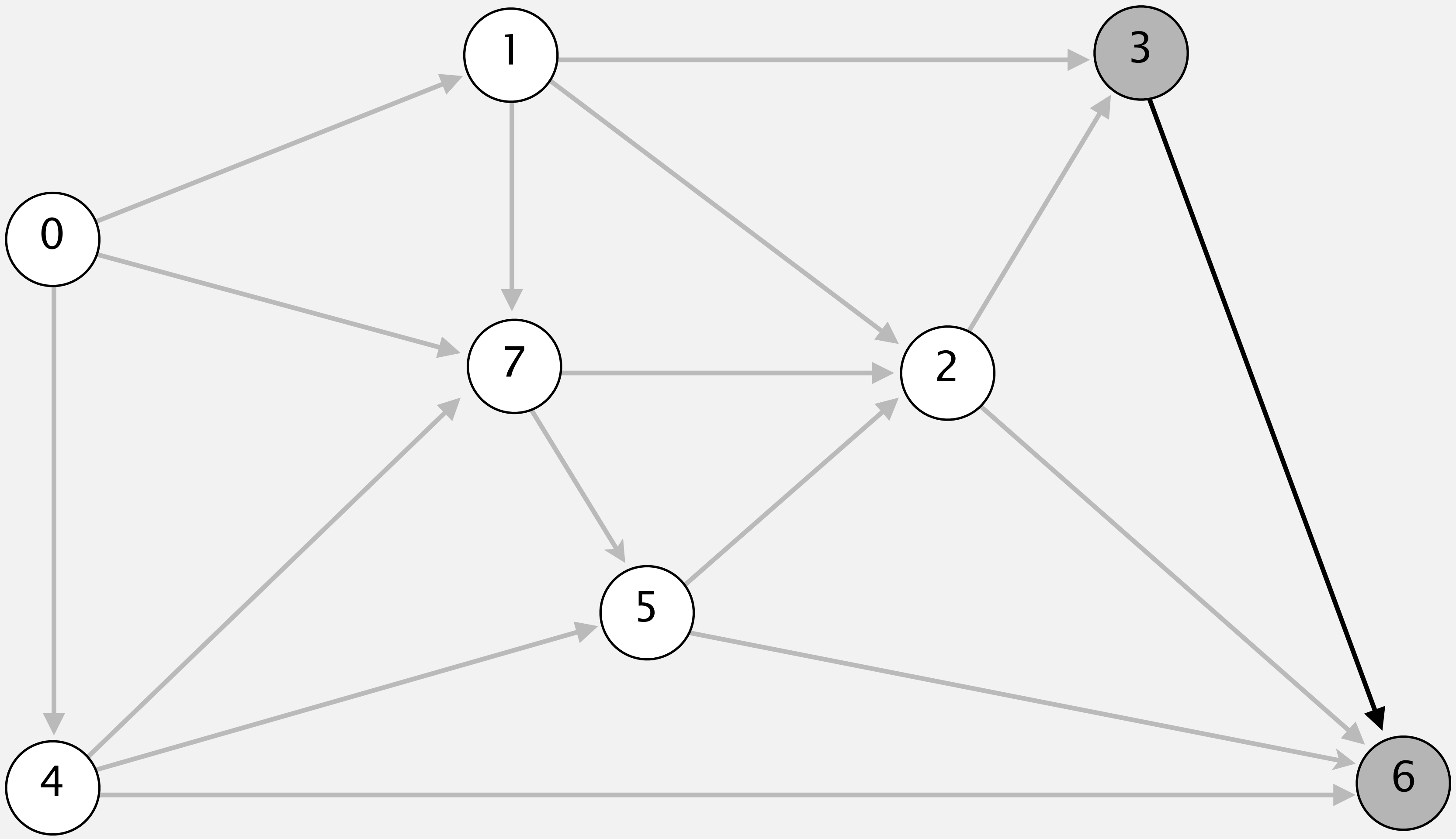


	v	distTo[]	edgeTo[]
	0	0.0	-
	1	5.0	0→1
→	2	14.0	5→2
	3	17.0	2→3
	4	9.0	0→4
	5	13.0	4→5
	6	25.0	2→6
	7	8.0	0→7

relax all edges pointing from 2

Dijkstra's algorithm demo

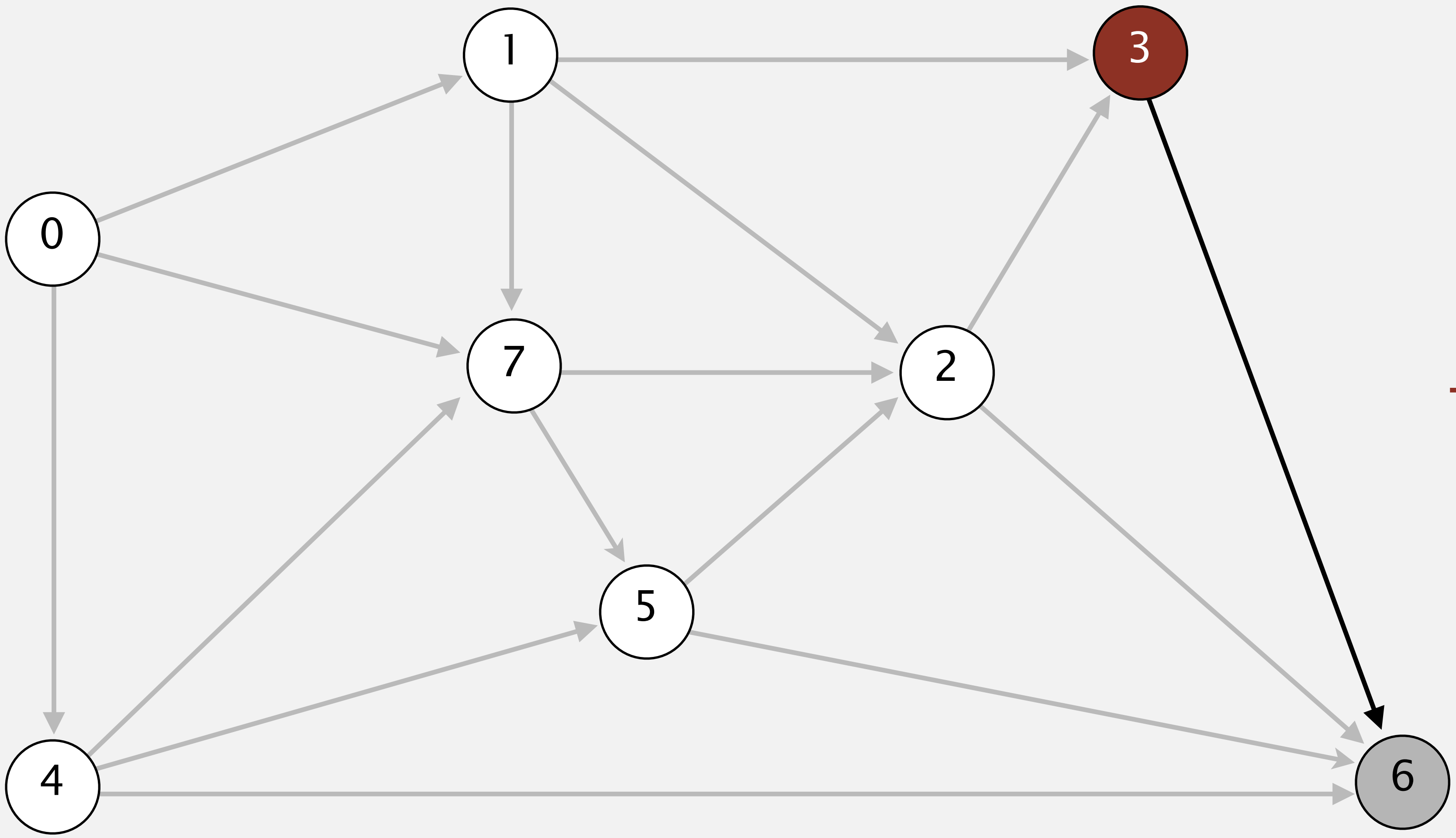
- Consider vertices in increasing order of distance from `s`
  (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



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

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.

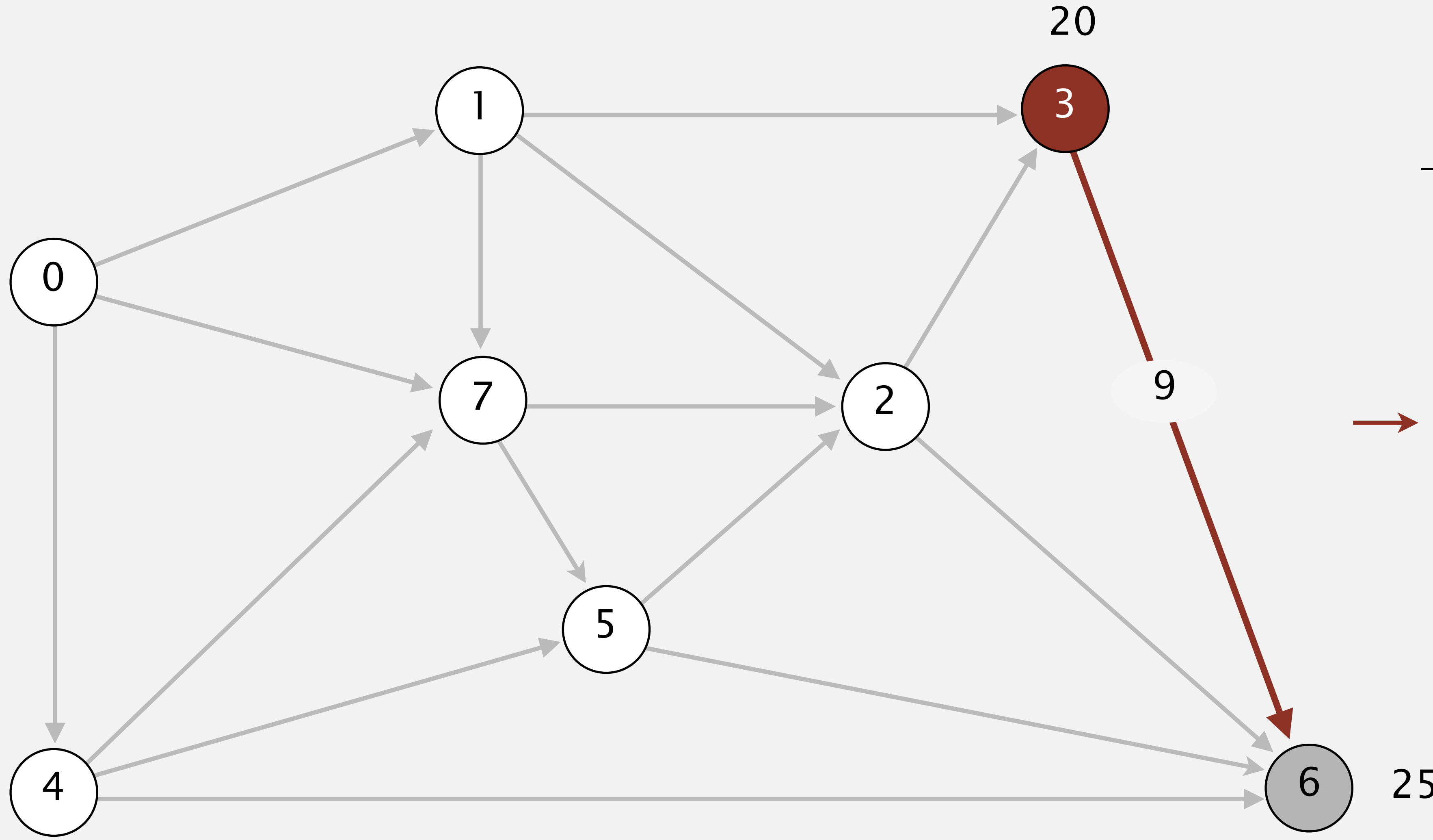


	v	distTo[]	edgeTo[]
	0	0.0	-
	1	5.0	0→1
	2	14.0	5→2
→	3	17.0	2→3
	4	9.0	0→4
	5	13.0	4→5
	6	25.0	2→6
	7	8.0	0→7

select vertex 3

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.

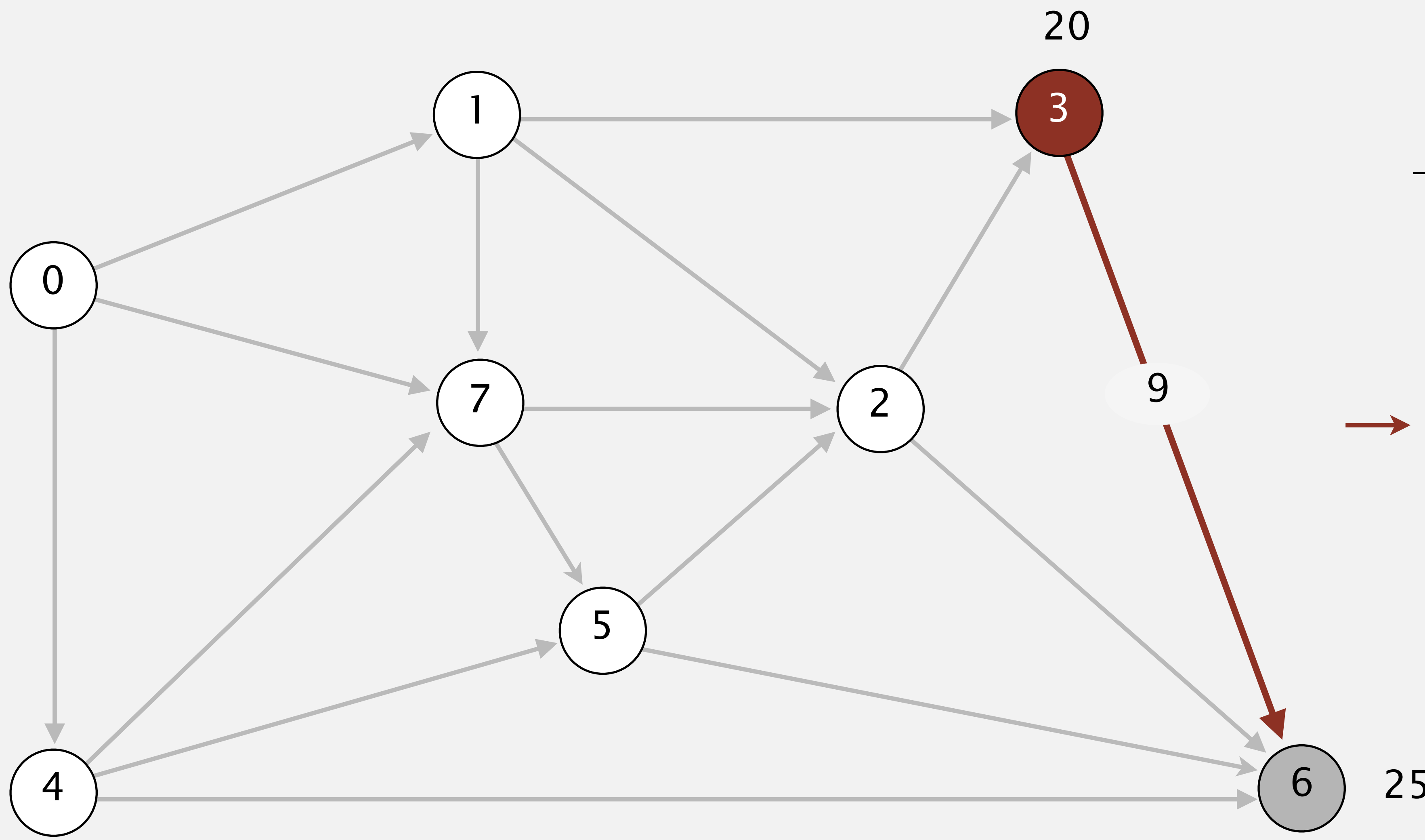


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

relax all edges pointing from 3

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.

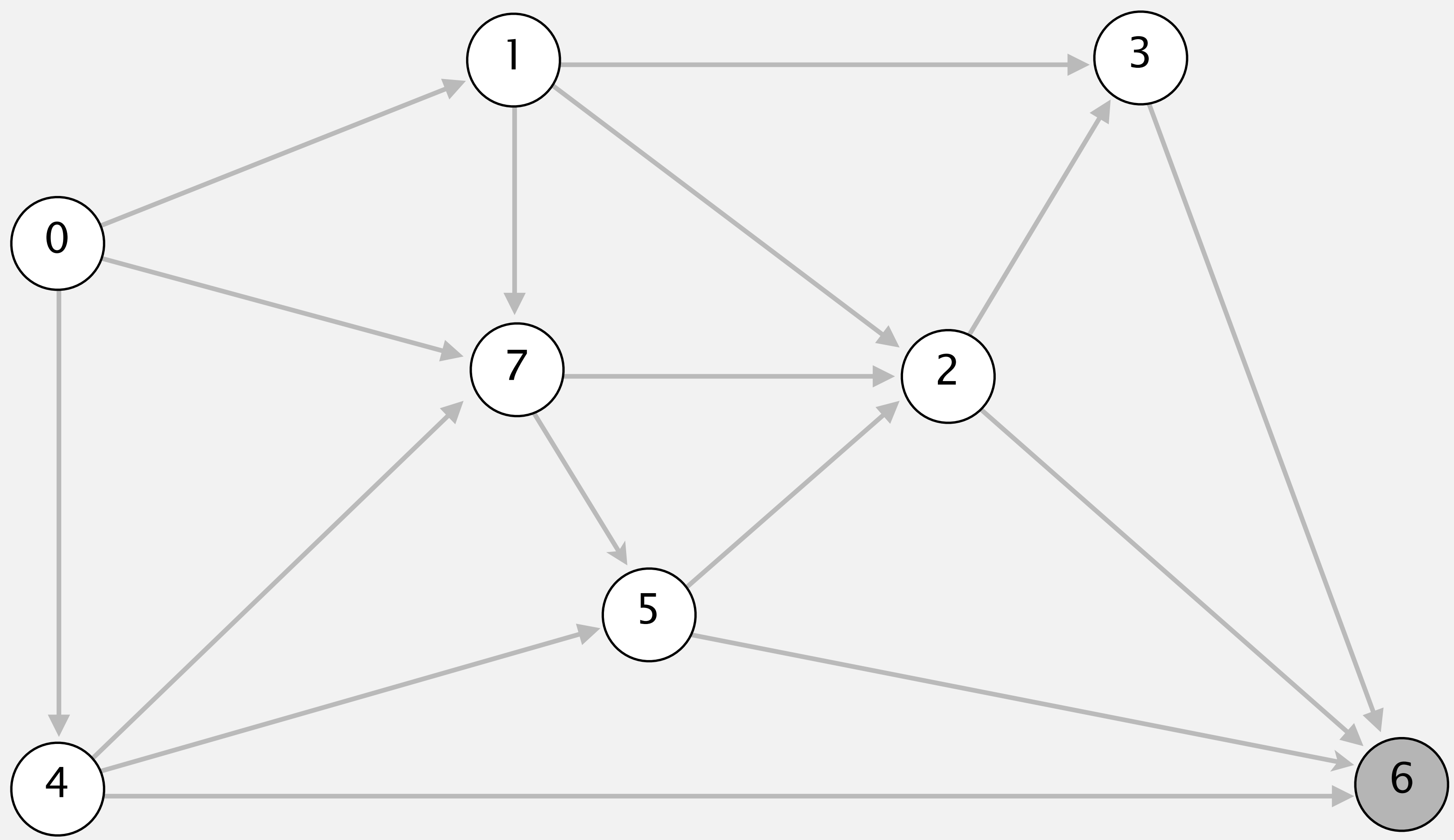


v	distTo[]		edgeTo[]
0	0.0		-
1	5.0		0→1
2	14.0		5→2
→ 3	17.0		2→3
4	9.0		0→4
5	13.0		4→5
6	25.0	✔	2→6
7	8.0		0→7

relax all edges pointing from 3

Dijkstra's algorithm demo

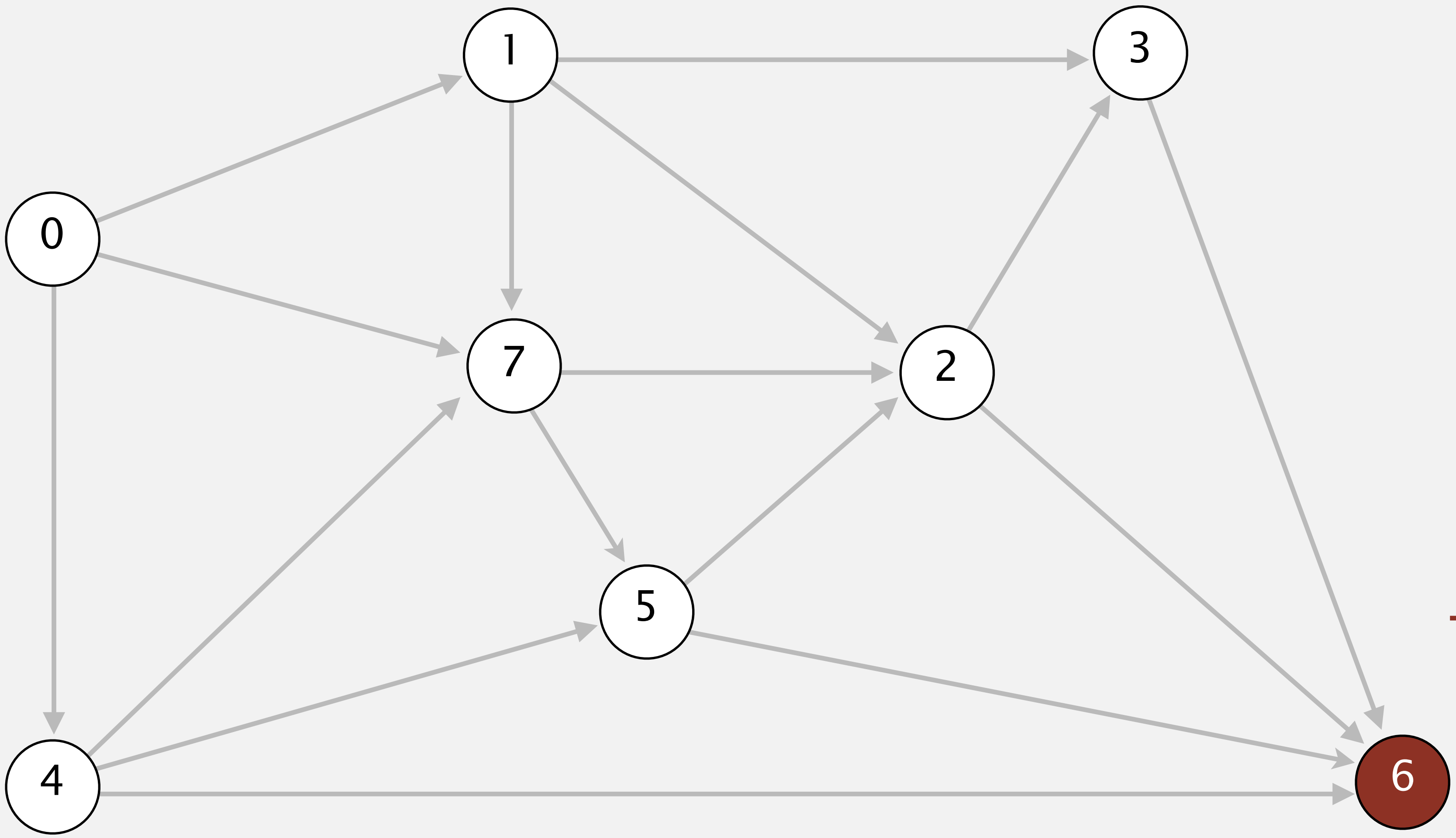
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



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

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.

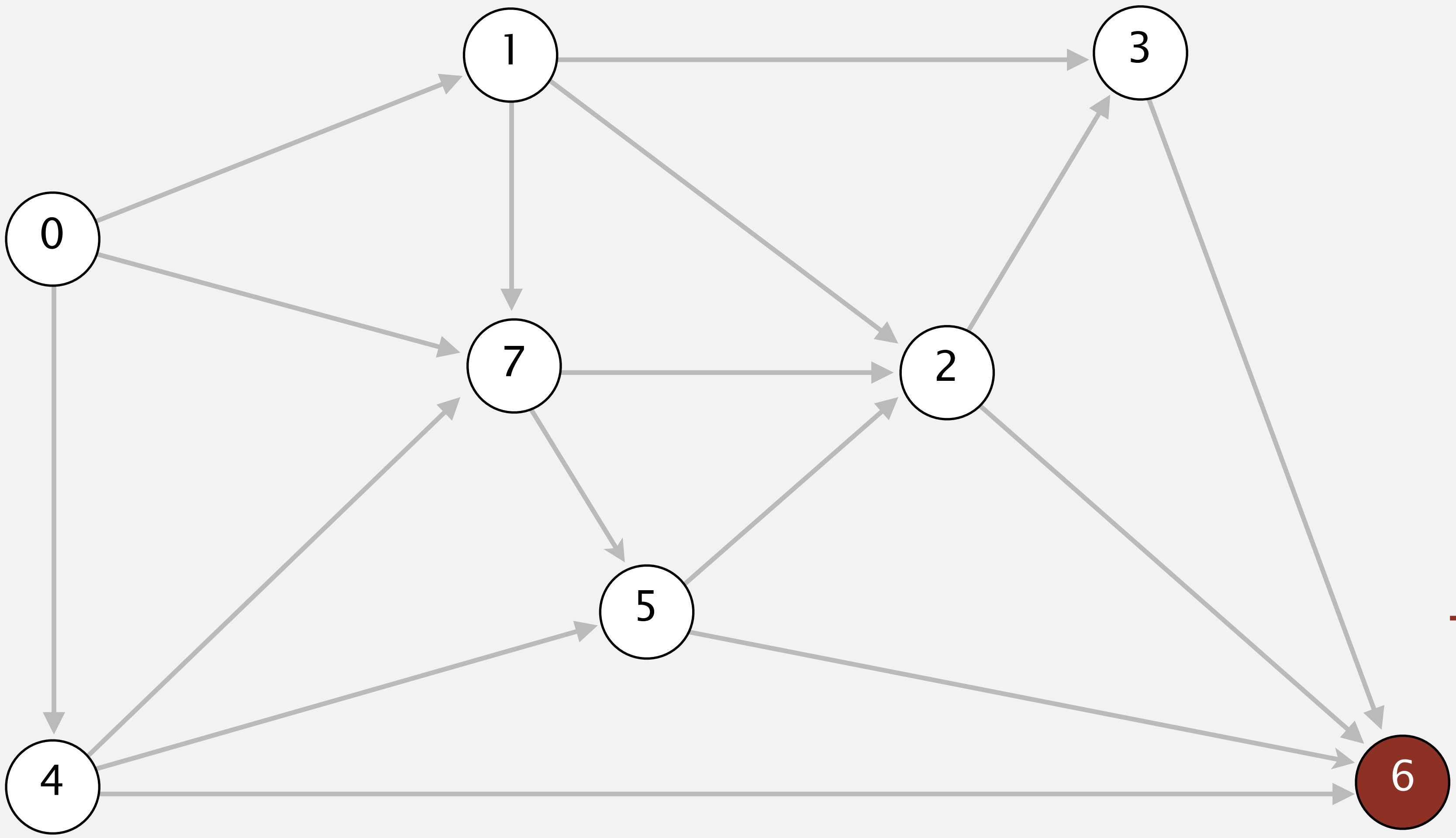


	v	distTo[]	edgeTo[]
	0	0.0	-
	1	5.0	0→1
	2	14.0	5→2
	3	17.0	2→3
	4	9.0	0→4
	5	13.0	4→5
→	6	25.0	2→6
	7	8.0	0→7

select vertex 6

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.

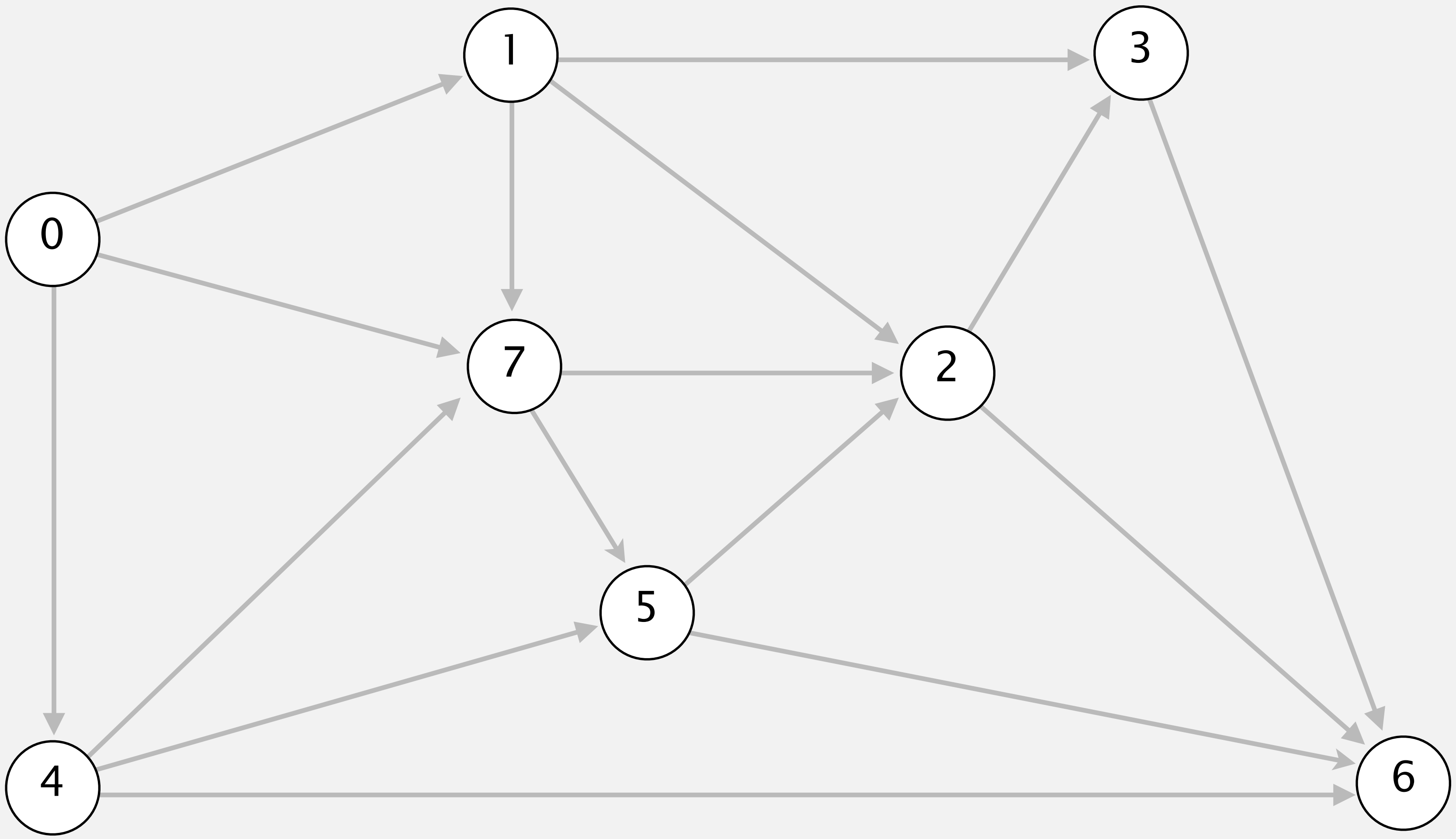


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
→ 6	25.0	2→6
7	8.0	0→7

relax all edges pointing from 6

Dijkstra's algorithm demo

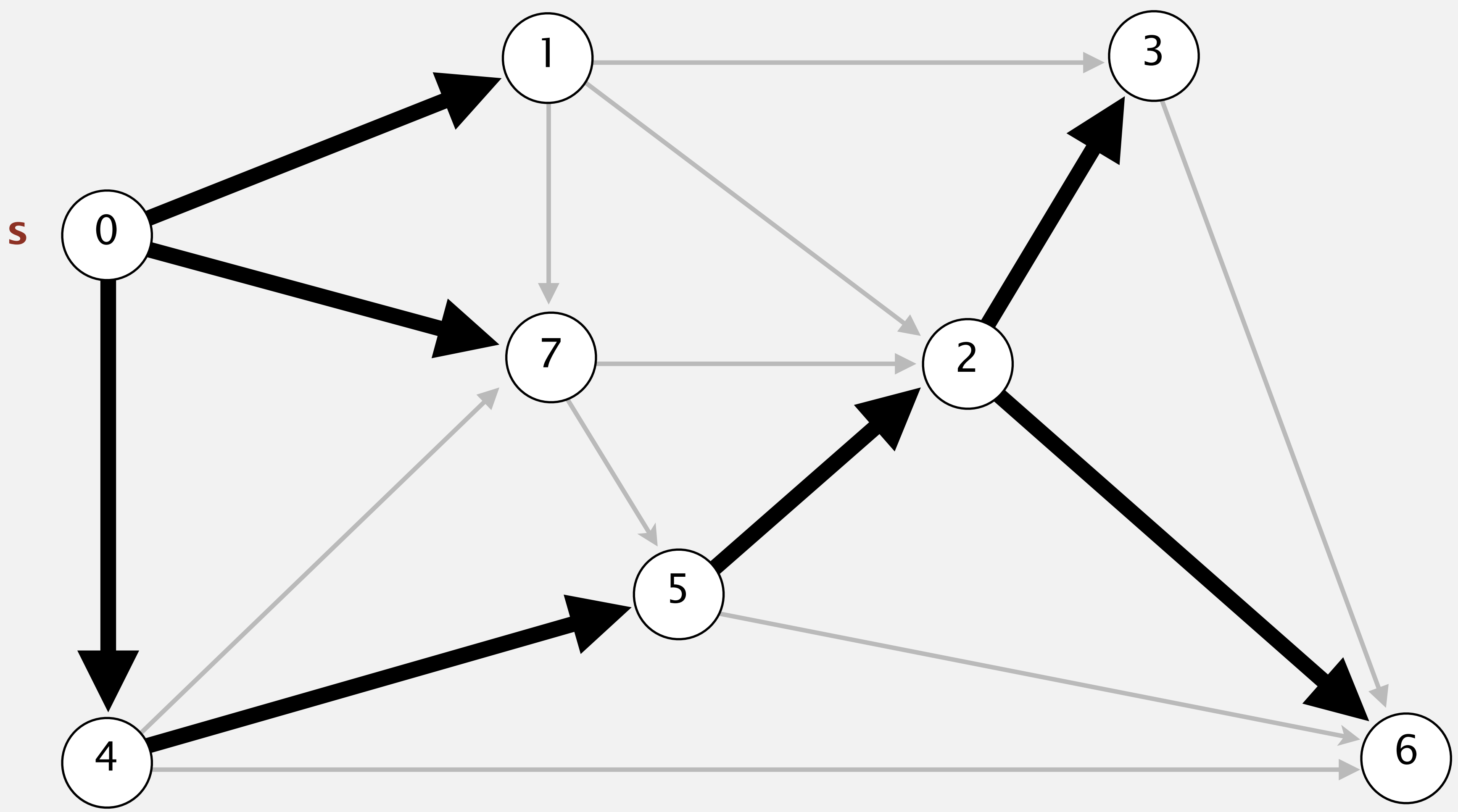
- Consider vertices in increasing order of distance from `s` (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



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

Dijkstra's algorithm demo

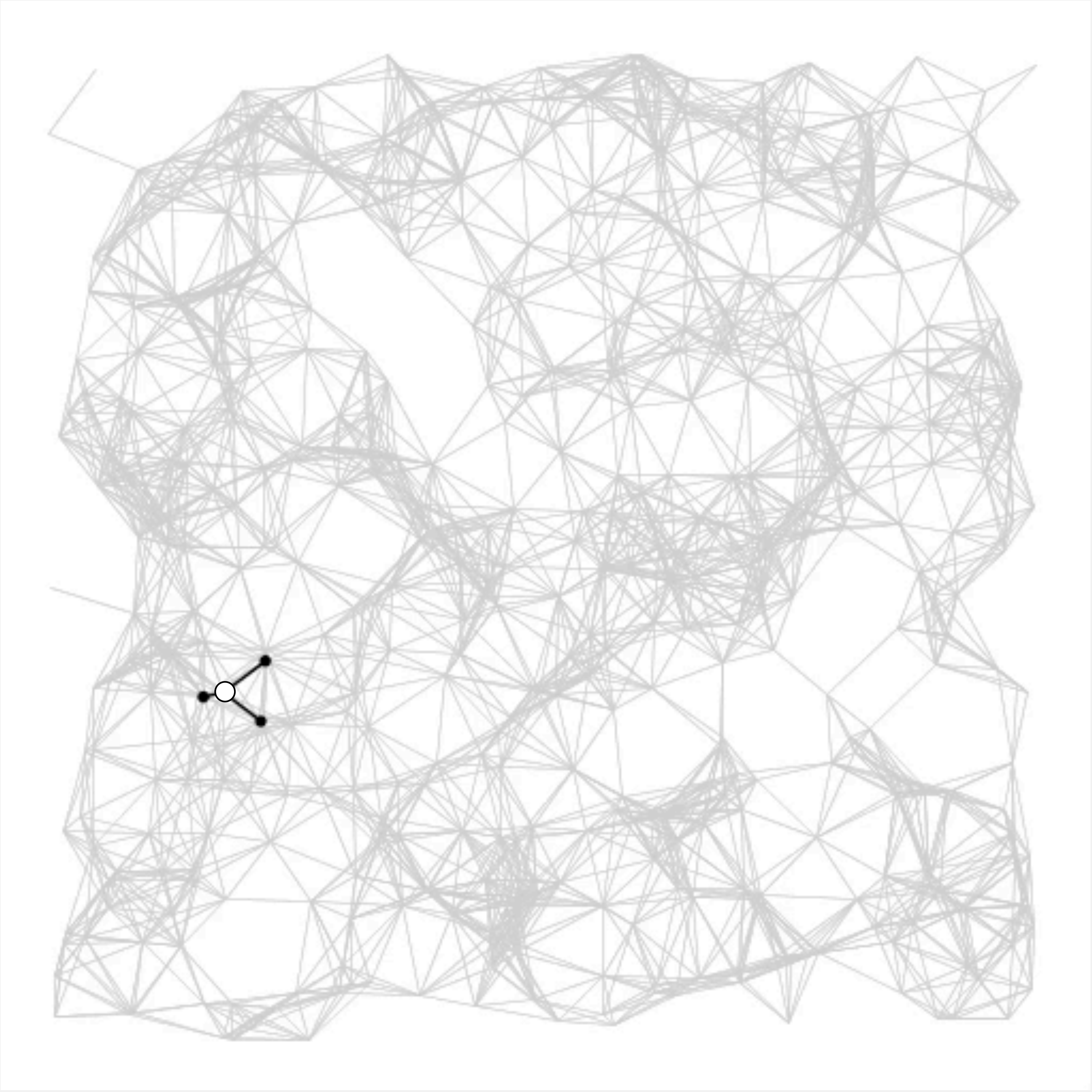
- Consider vertices in increasing order of distance from s (non-tree vertex with the lowest `distTo[]` value).
- Add vertex to tree and relax all edges pointing from that vertex.



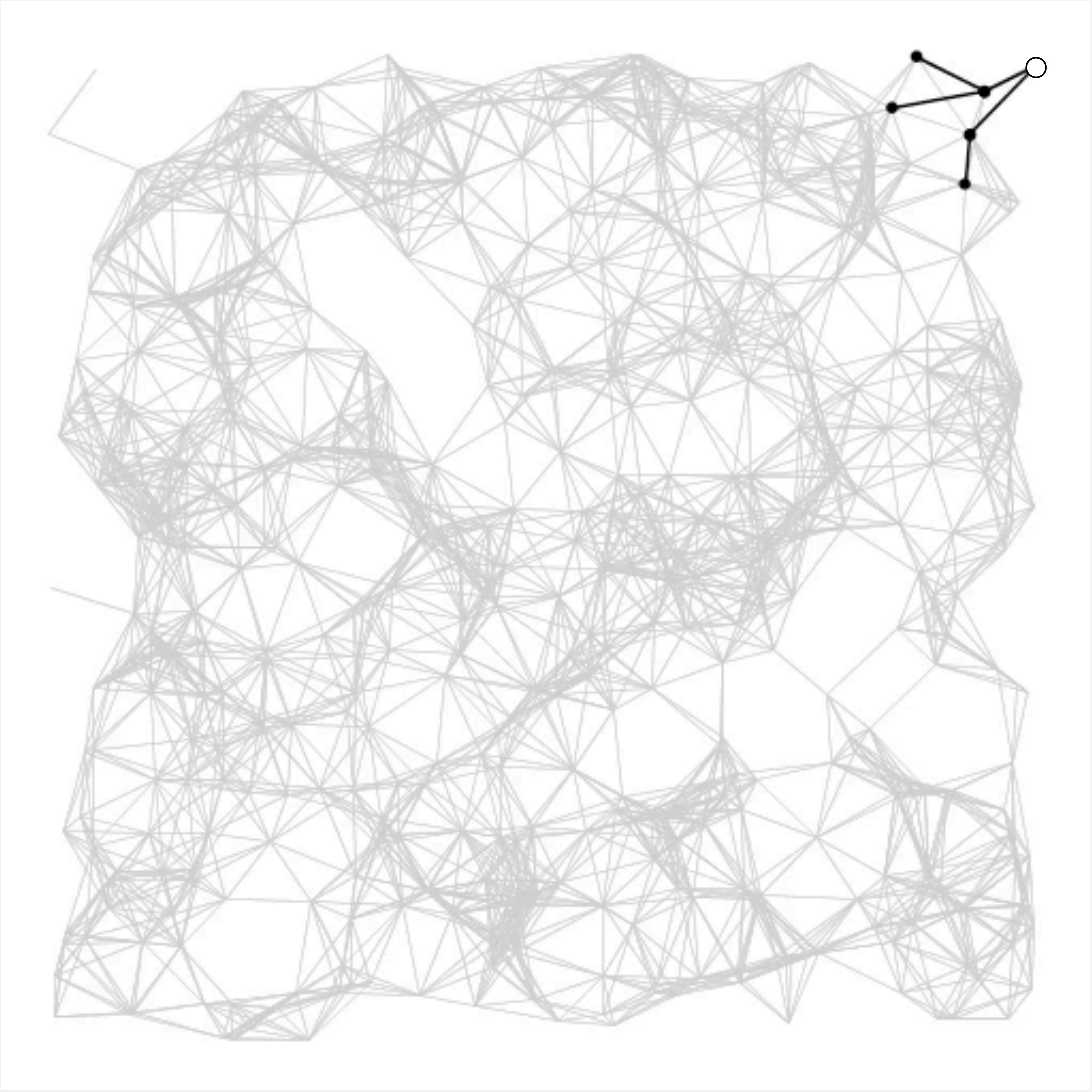
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

shortest-paths tree from vertex s

Dijkstra's algorithm visualization



Dijkstra's algorithm visualization



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

```
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;
       if (pq.contains(w)) pq.decreaseKey(w, distTo[w]);
       else                pq.insert     (w, distTo[w]);
   }
}
```

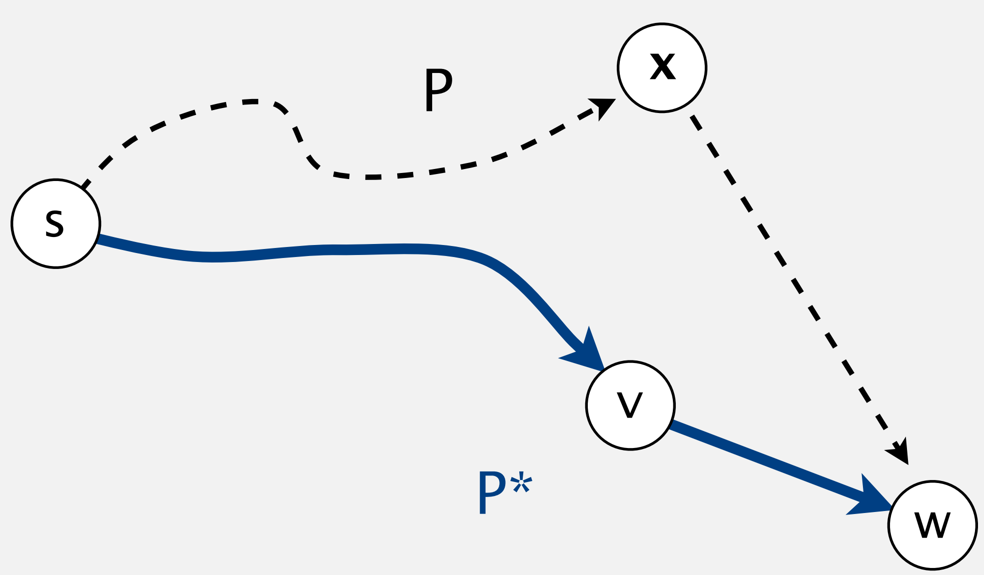
update PQ

Dijkstra's algorithm: correctness proof

Invariant. For v in T, `distTo[v]` is the length of the shortest path from s to v.

Pf.

- Let w be next vertex added to T.
- Let P^* be the $s \rightarrow w$ path through v.
- Consider any other $s \rightarrow w$ path P; let x be first vertex to w.
- P is already as long as P^* as soon as it reaches x.
- Thus, `distTo[w]` is the length of the shortest path from s to w.



Dijkstra's algorithm: Performance Guarantee

Dijkstra's algorithm uses extra space proportional to V and time proportional to E log V (in the worst case) to compute the SPT rooted at a given source in an edge-weighted digraph with E edges and V vertices.

```
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);
      }
   }
}
```

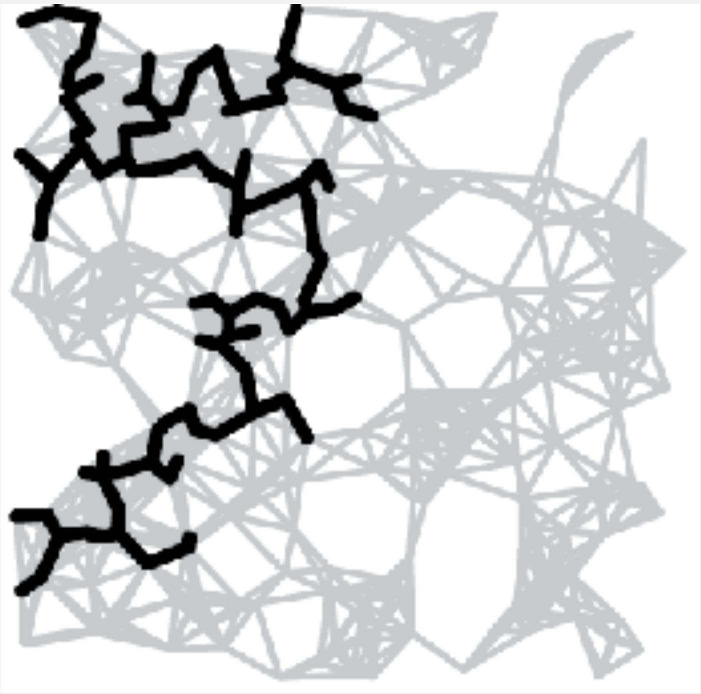
Computing a spanning tree in a graph

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).



Shortest path variants

- Single source: from one vertex s to every other vertex.
- Source-Sink: from one vertex s to another t.
  - use Dijkstra's algorithm, but terminate the search as soon as t comes off the priority queue.

- All pairs: between all pairs of vertices.

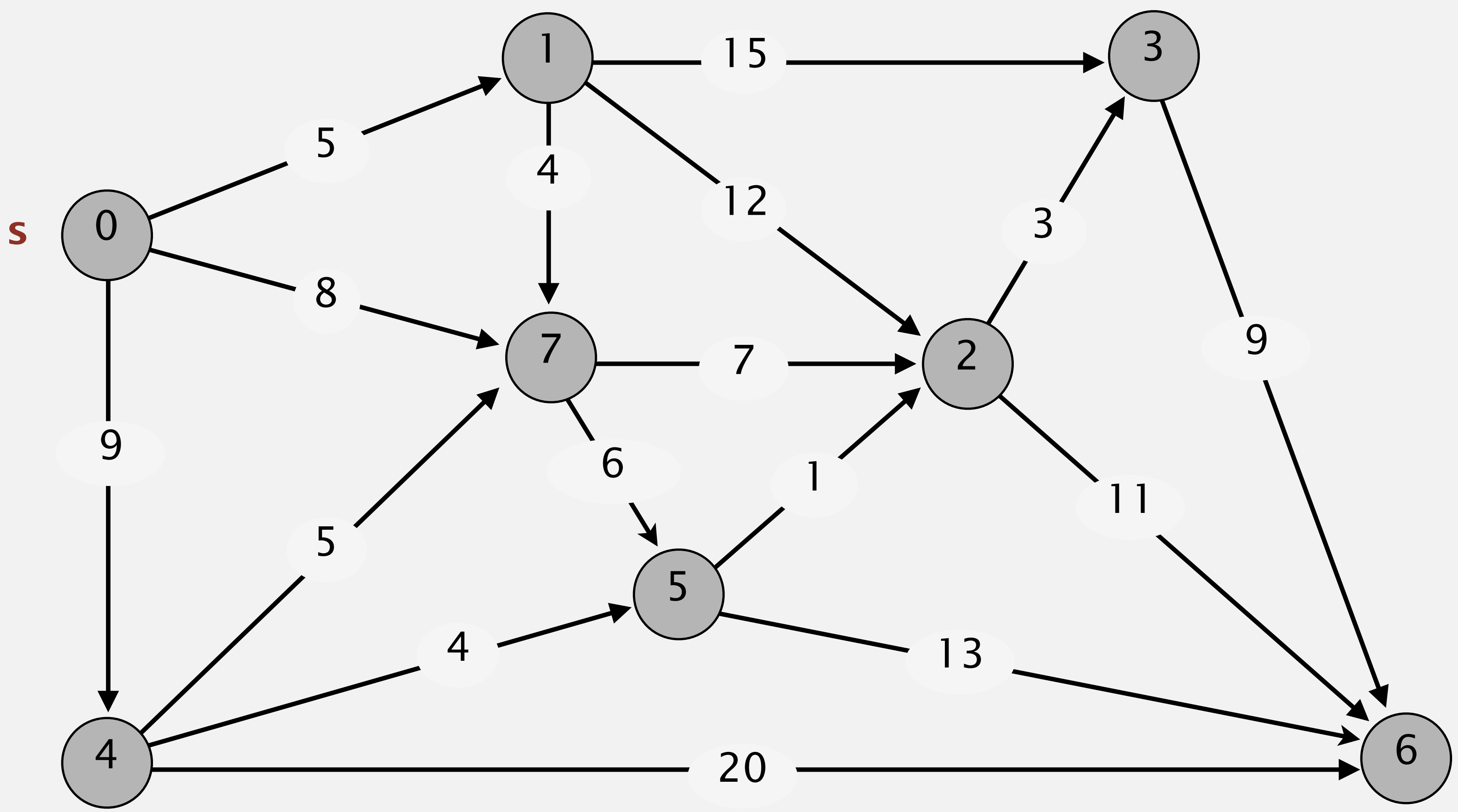
```
public class DijkstraAllPairsSP
{
   private DijkstraSP[] all;

   DijkstraAllPairsSP(EdgeWeightedDigraph G)
   {
      all = new DijkstraSP[G.V()]
      for (int v = 0; v < G.V(); v++)
         all[v] = new DijkstraSP(G, v);
   }

   Iterable<Edge> path(int s, int t)
   {  return all[s].pathTo(t);  }

   double dist(int s, int t)
   {  return all[s].distTo(t);  }

}
```

SHORTEST PATHS

- *APIs*
- *shortest-paths properties*
- *Dijkstra's algorithm*
- *Edge-weighted DAGs*

What if finding shortest paths in a DAG

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

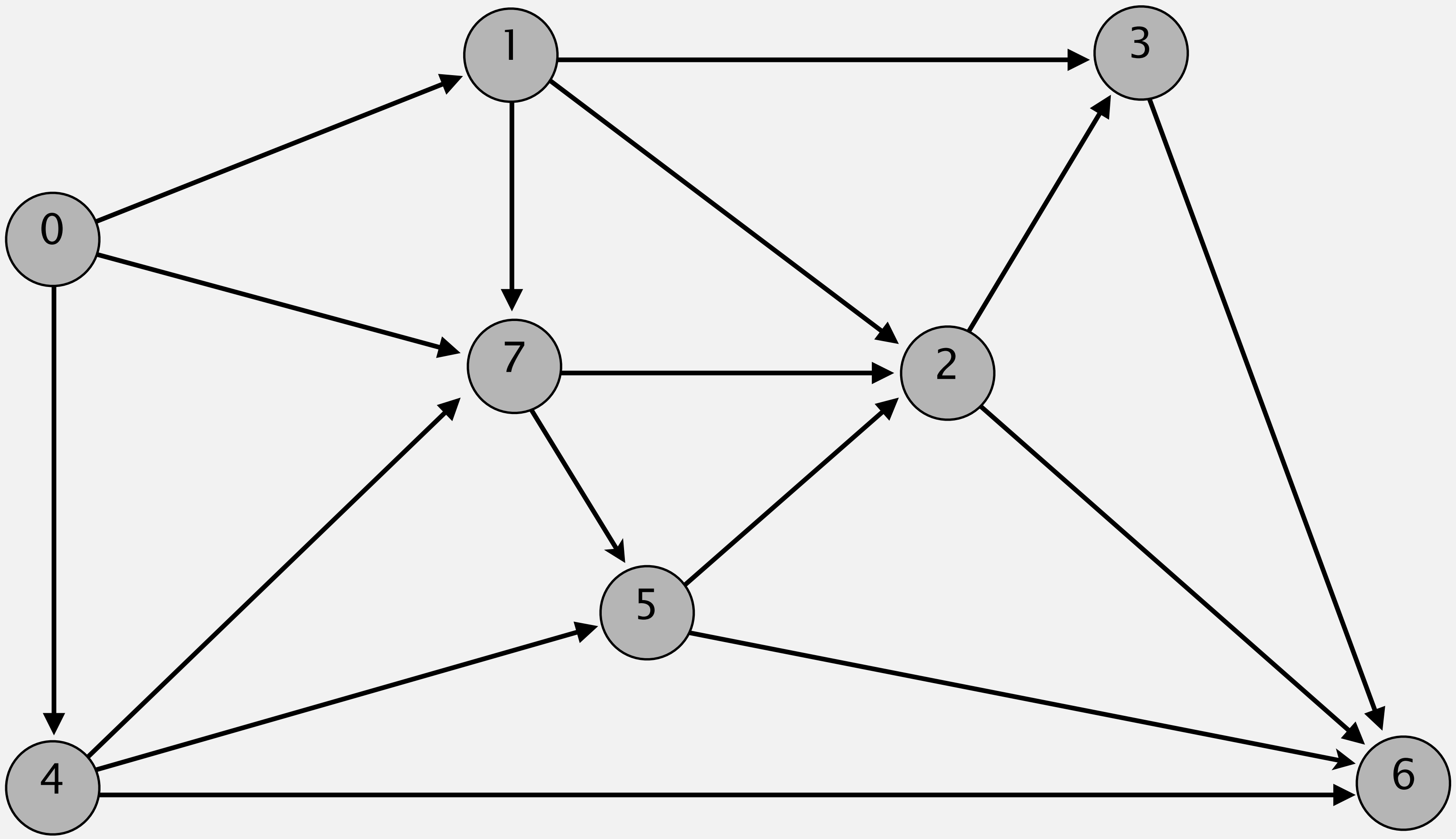


an edge-weighted DAG

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

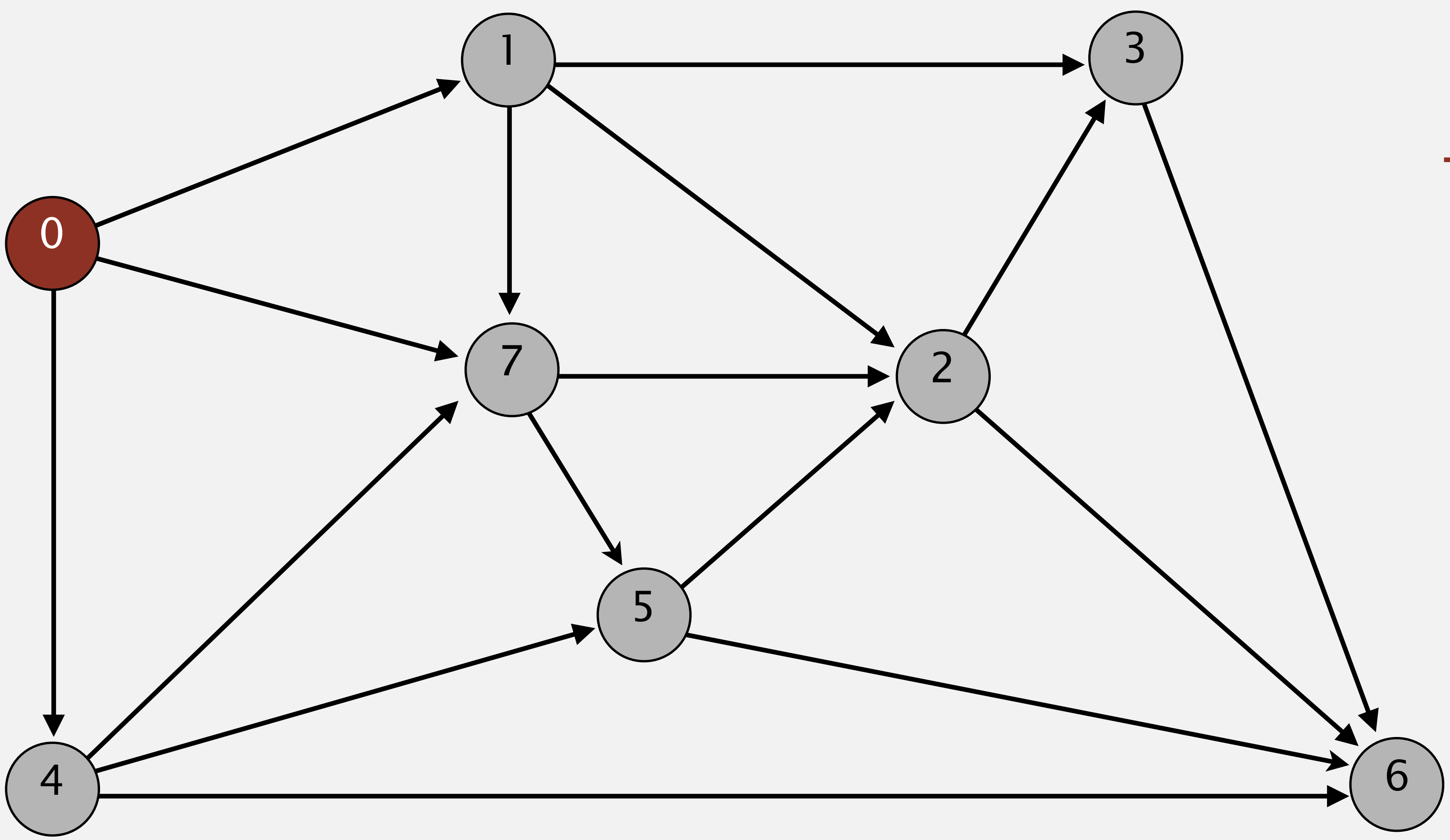
- Consider vertices in topological order.
- Relax all edges pointing from that vertex.



topological order: 0 1 4 7 5 2 3 6

Acyclic shortest paths demo

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



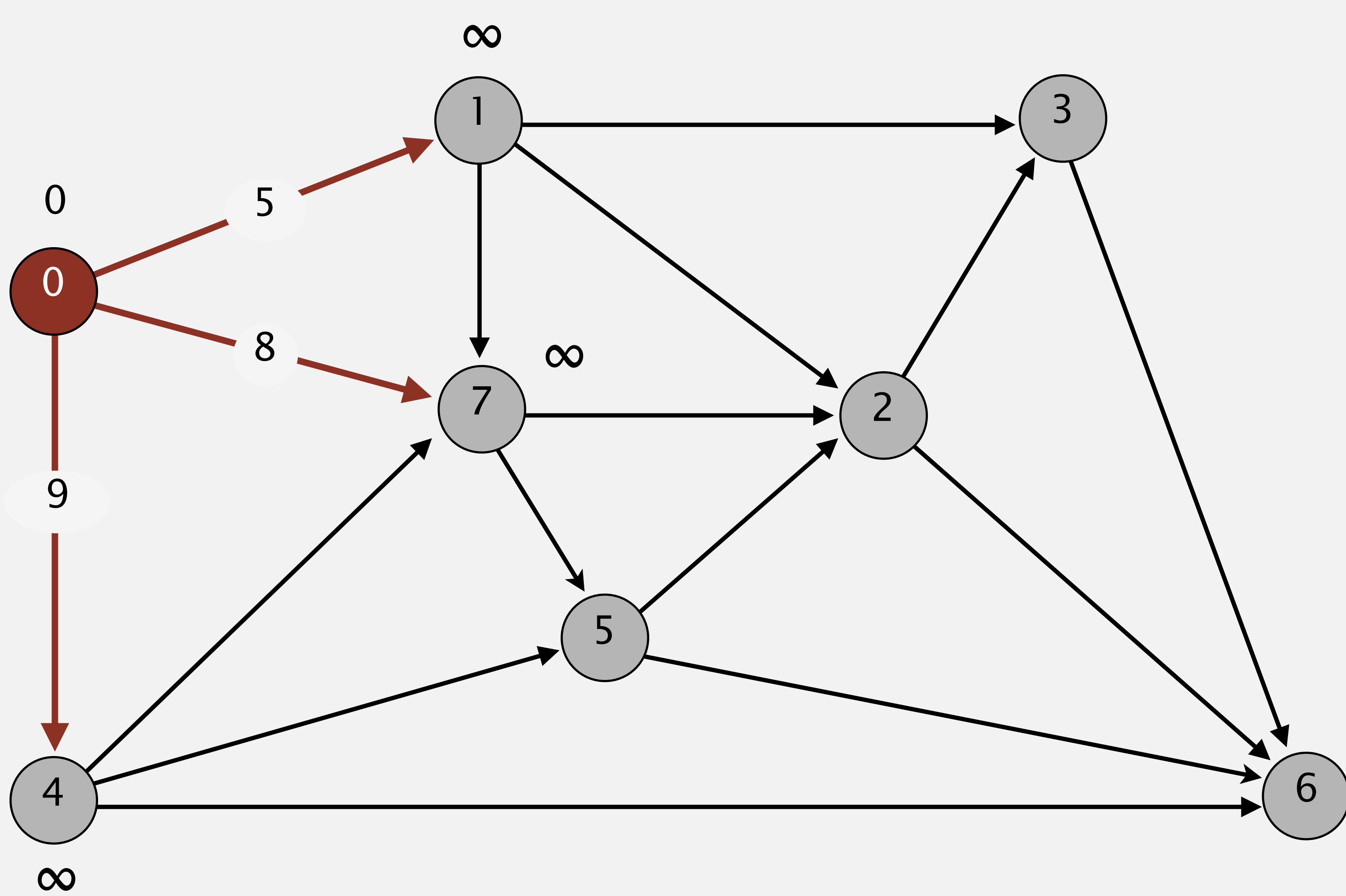
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1		
2		
3		
4		
5		
6		
7		

choose vertex 0

Acyclic shortest paths demo

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



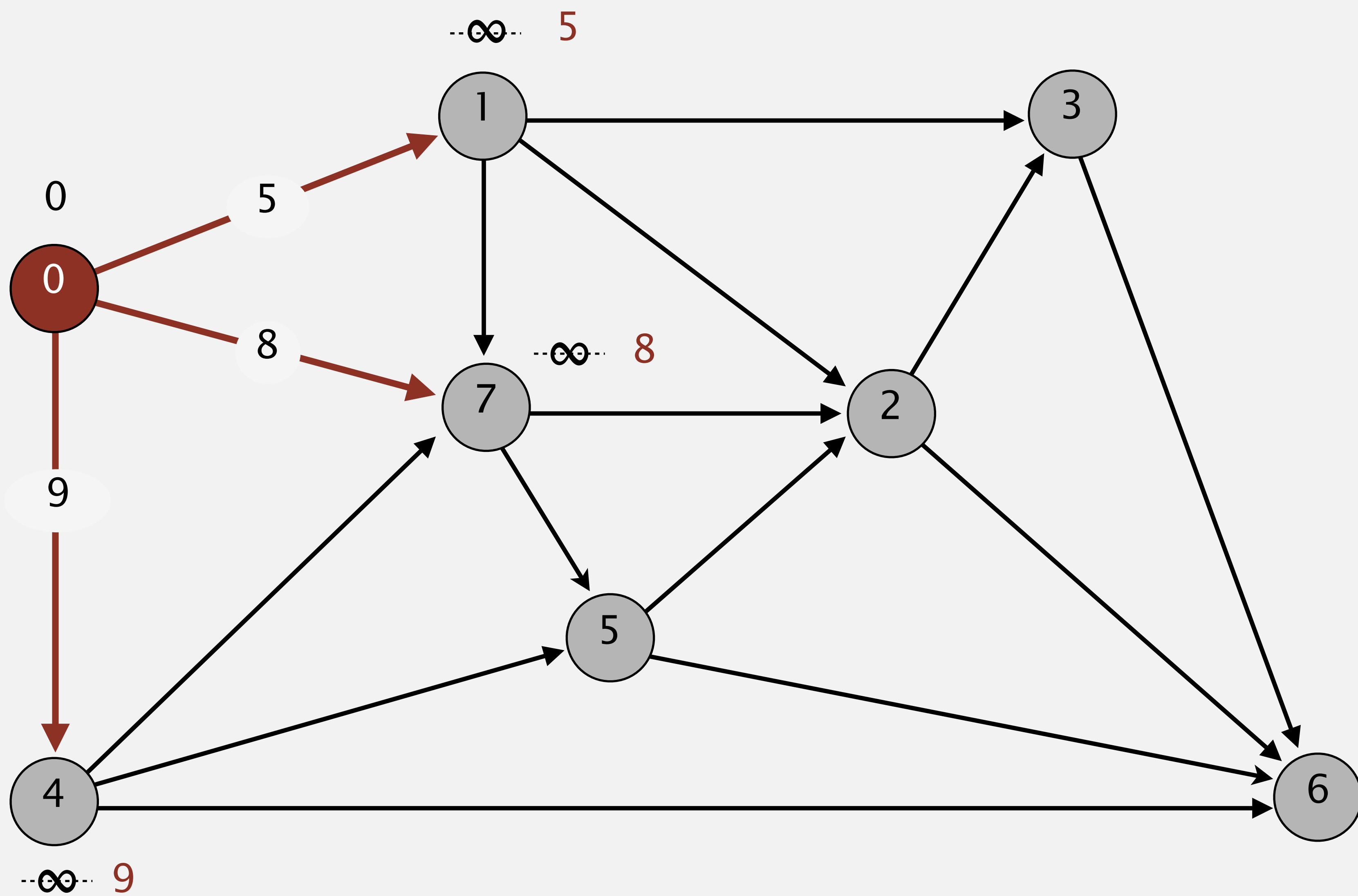
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1		
2		
3		
4		
5		
6		
7		

relax all edges pointing from 0

Acyclic shortest paths demo

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



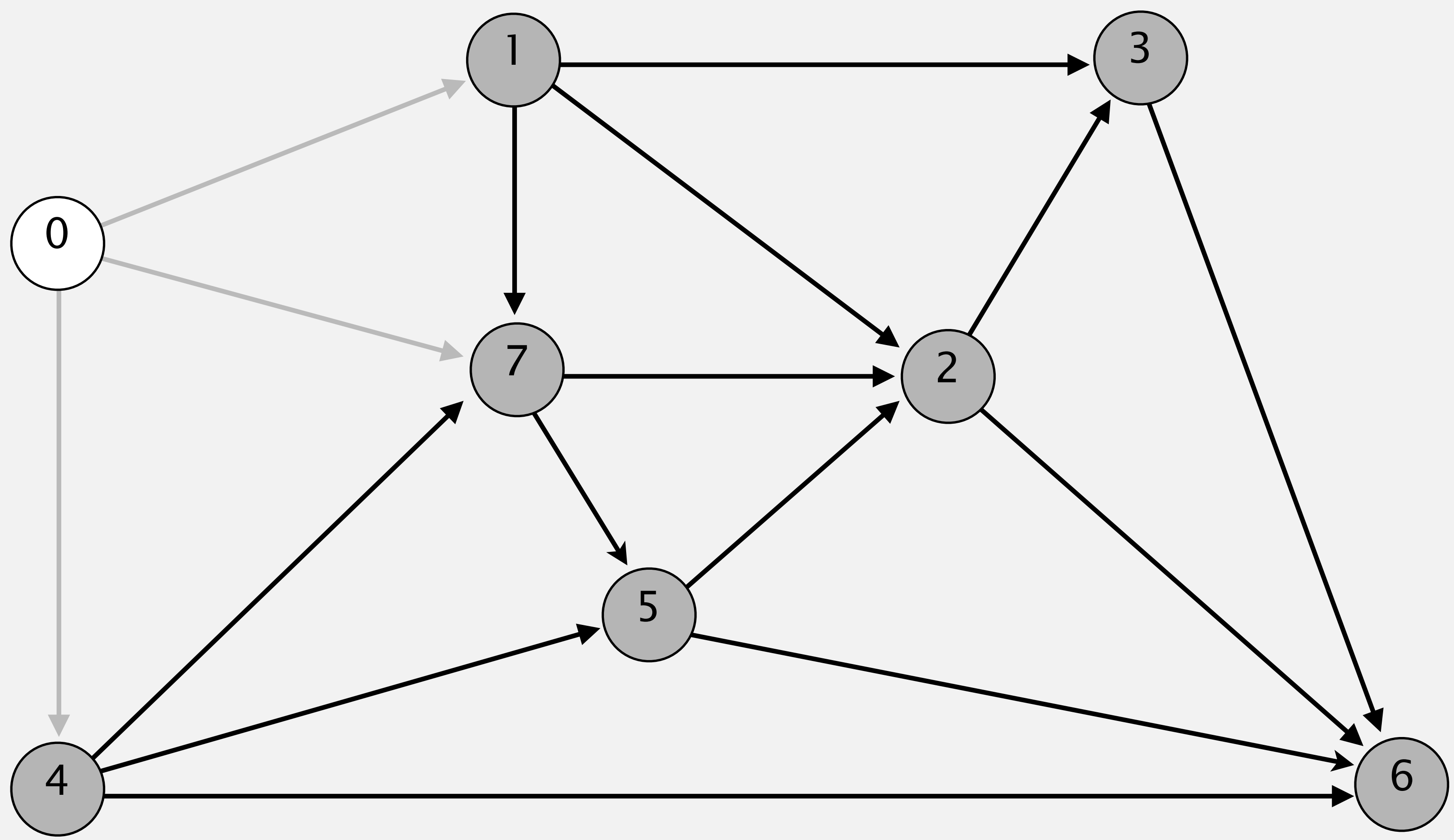
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 0

Acyclic shortest paths demo

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

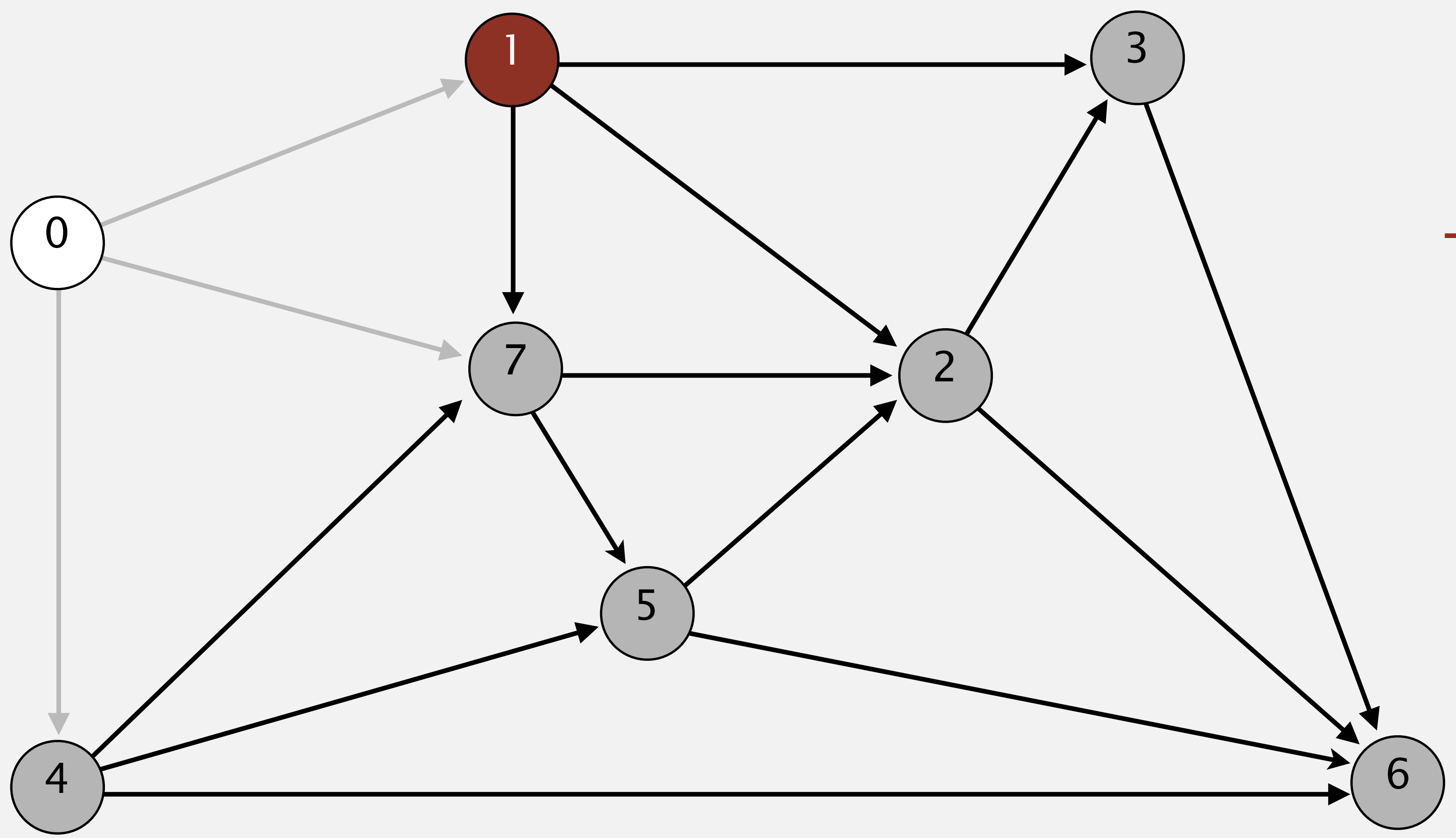


0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

Acyclic shortest paths demo

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



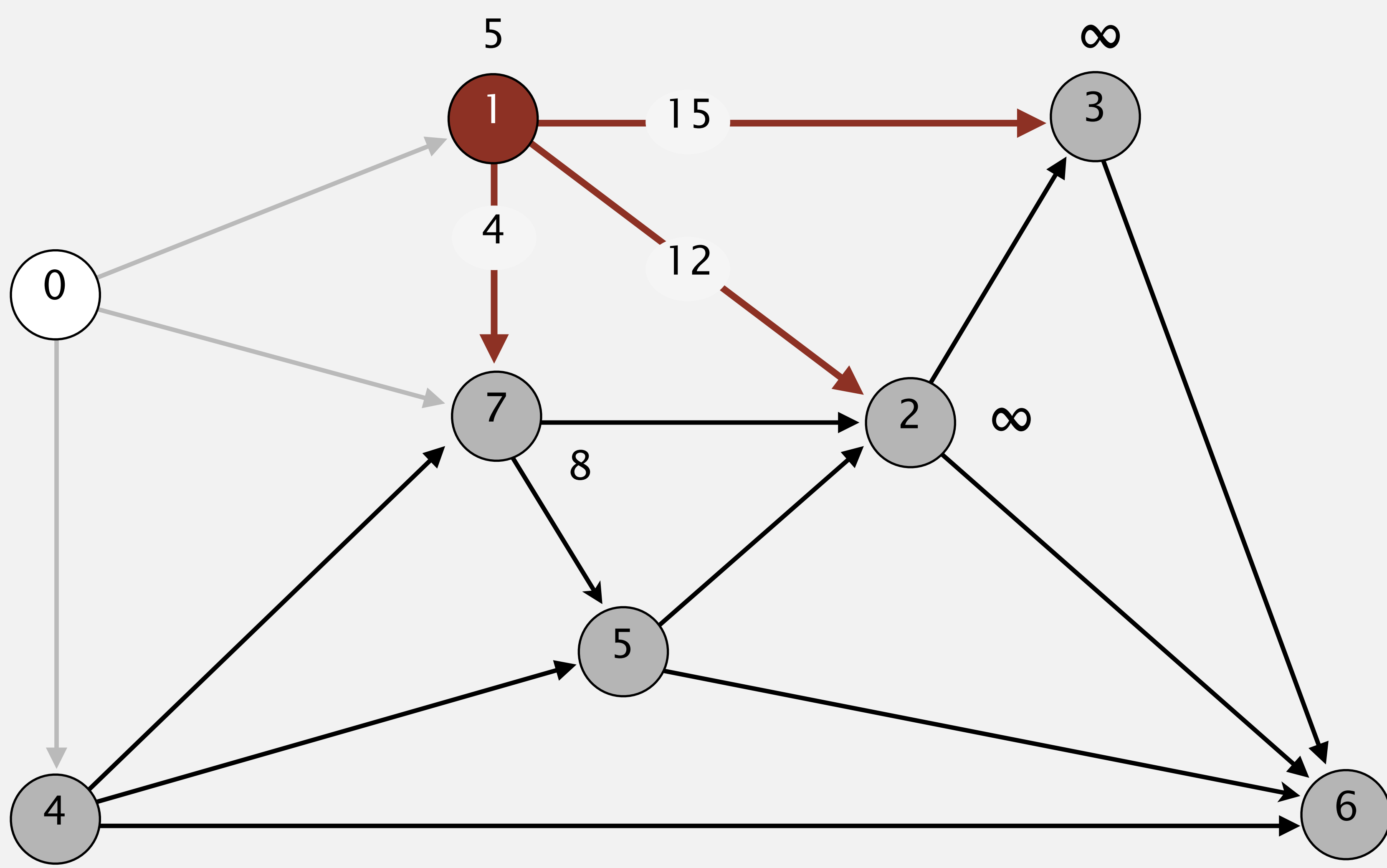
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

choose vertex 1

Acyclic shortest paths demo

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



0 1 4 7 5 2 3 6

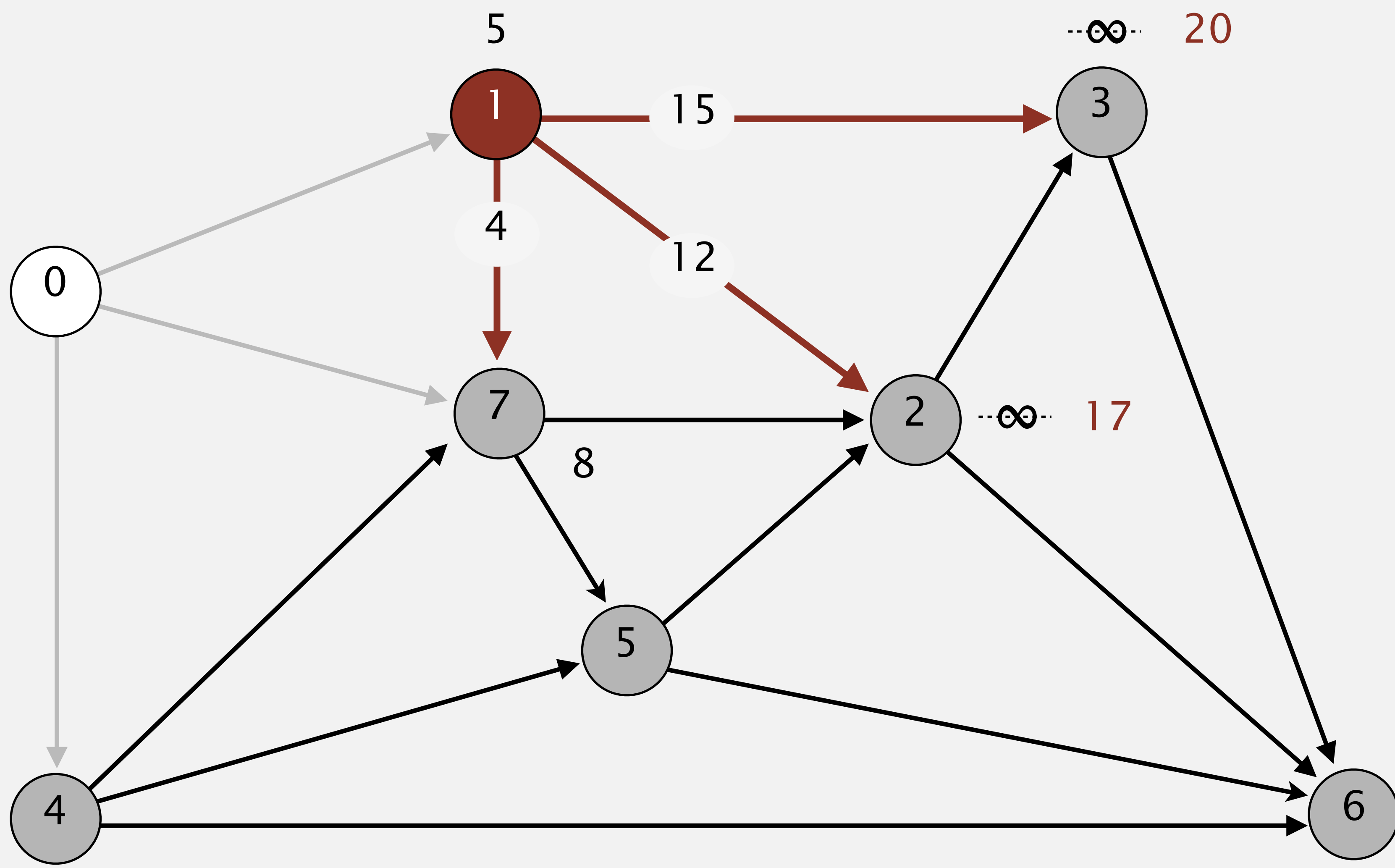
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 1

Acyclic shortest paths demo

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

0 1 4 7 5 2 3 6

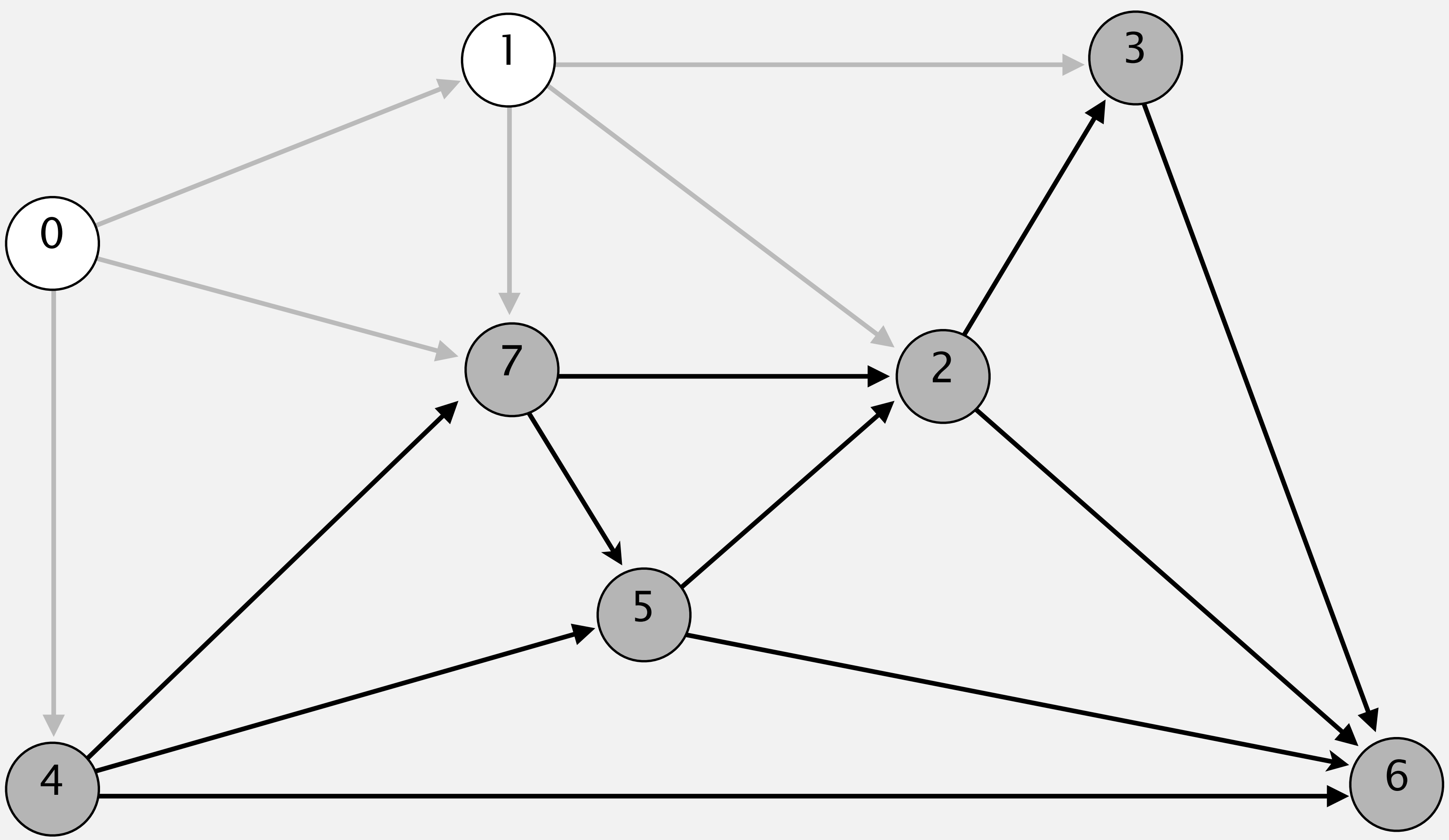


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0 ✔	0→7

relax all edges pointing from 1

Acyclic shortest paths demo

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

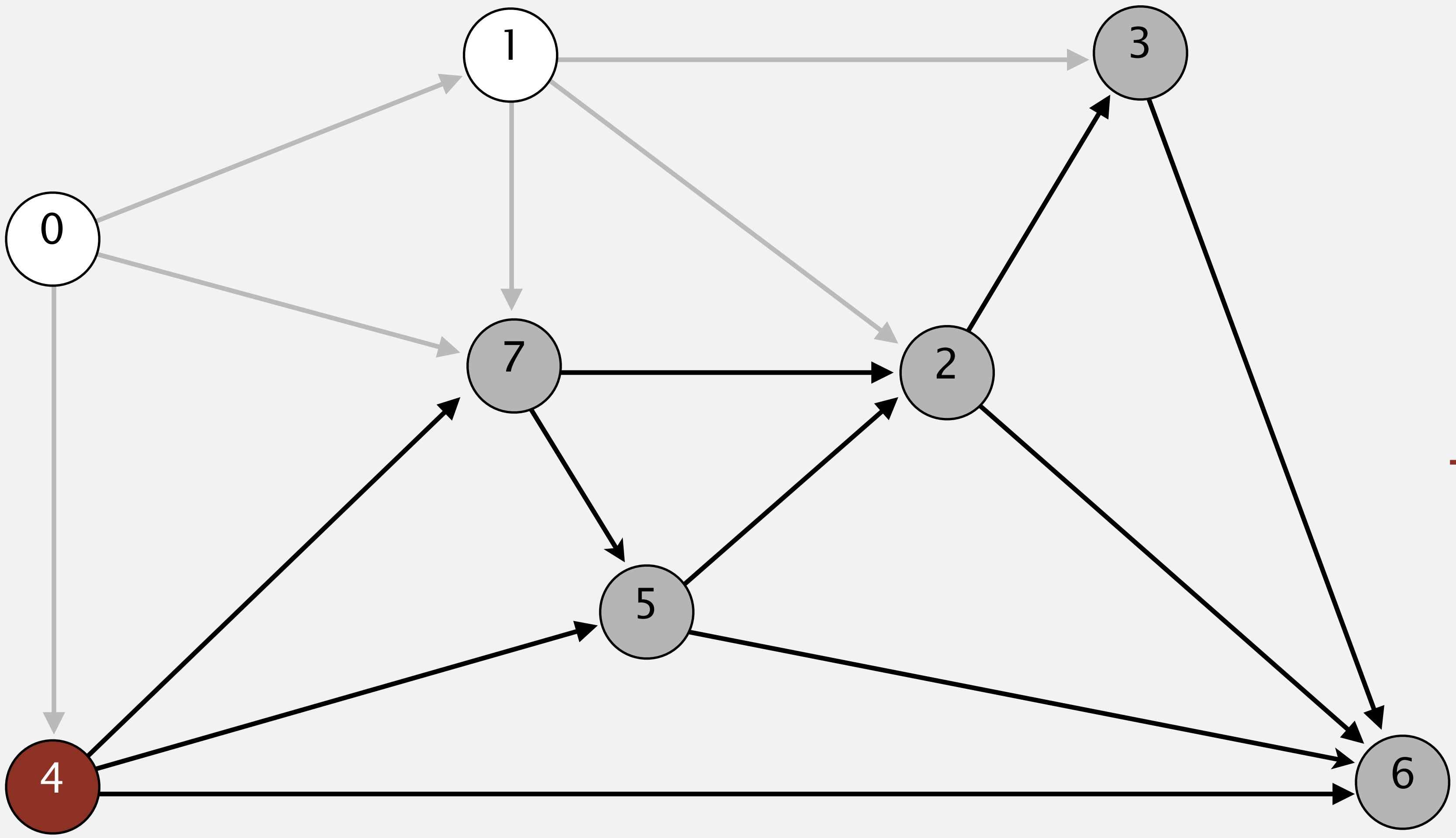


0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

Acyclic shortest paths demo

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



0 1 4 7 5 2 3 6

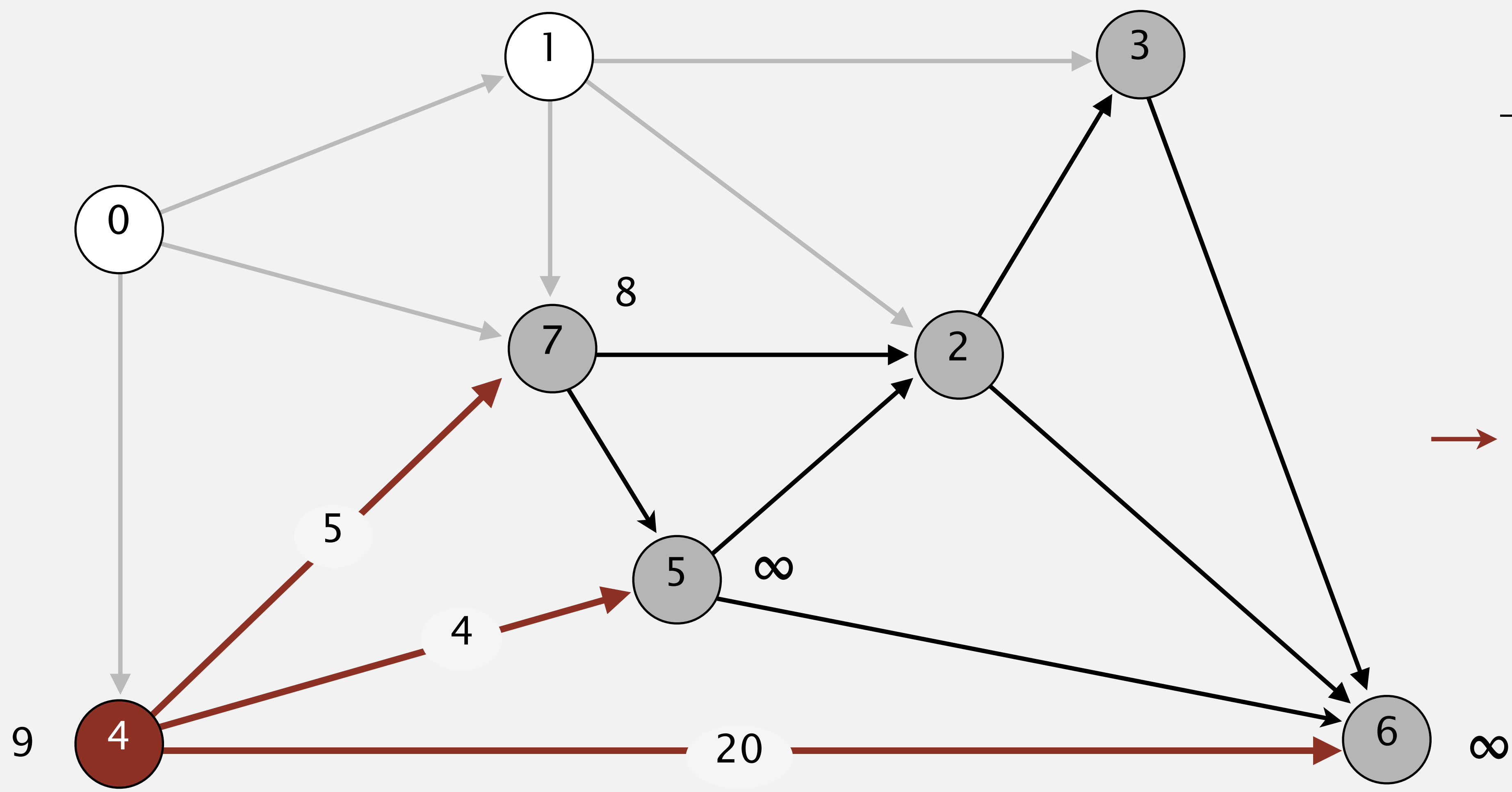
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

select vertex 4

(Dijkstra would have selected vertex 7)

Acyclic shortest paths demo

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



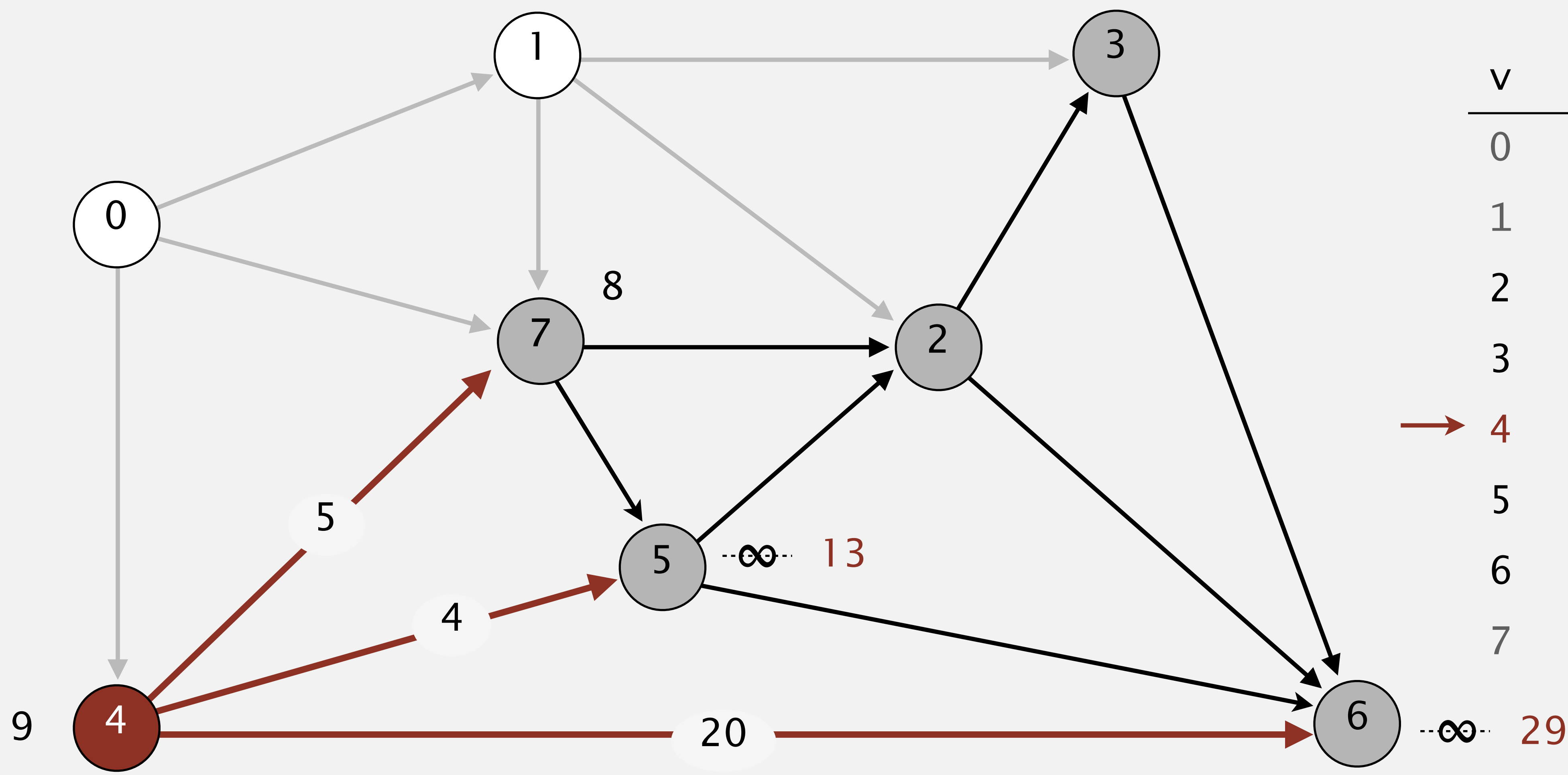
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

relax all edges pointing from 4

Acyclic shortest paths demo

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



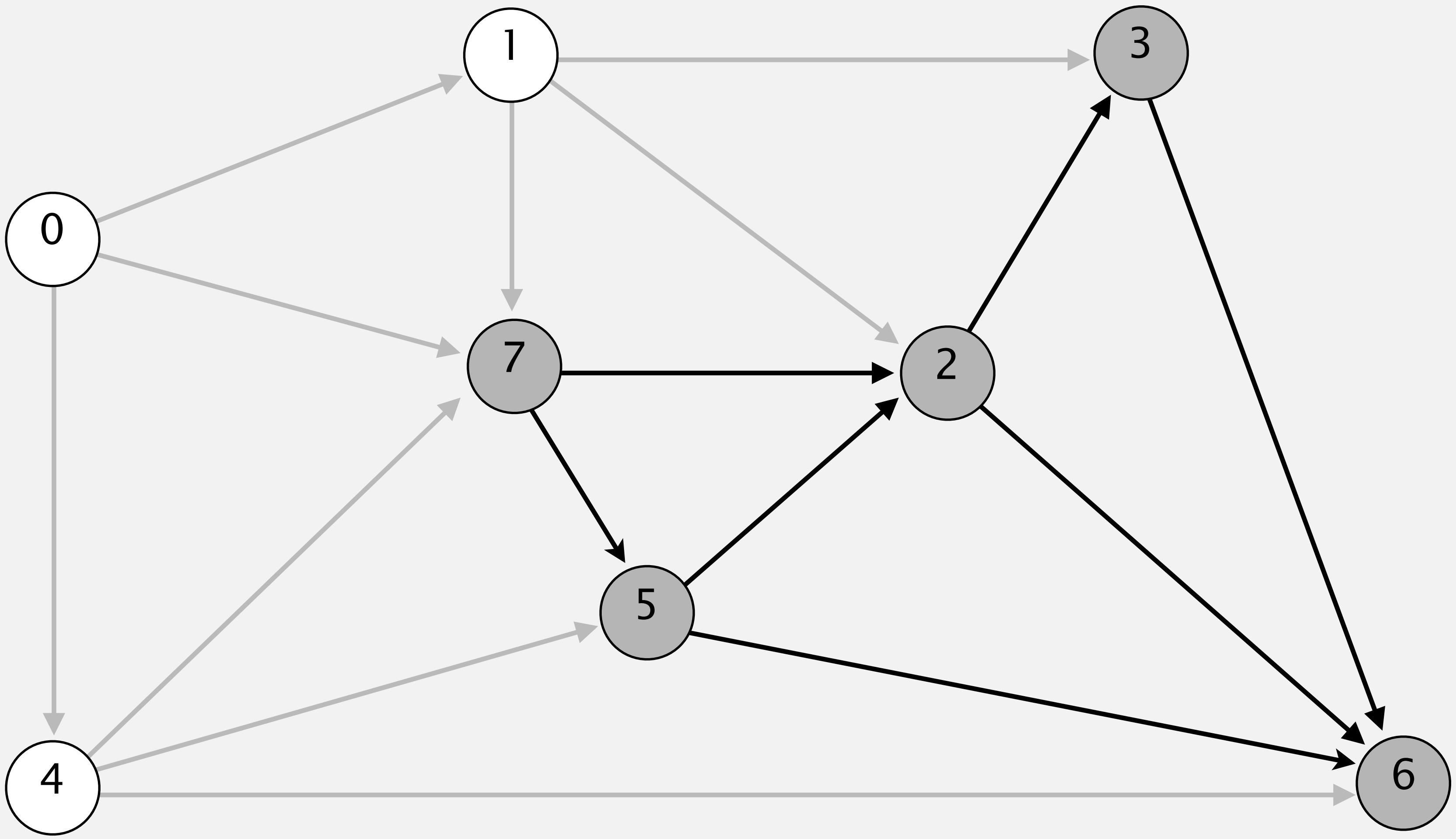
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0 ✔	0→7

relax all edges pointing from 4

Acyclic shortest paths demo

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

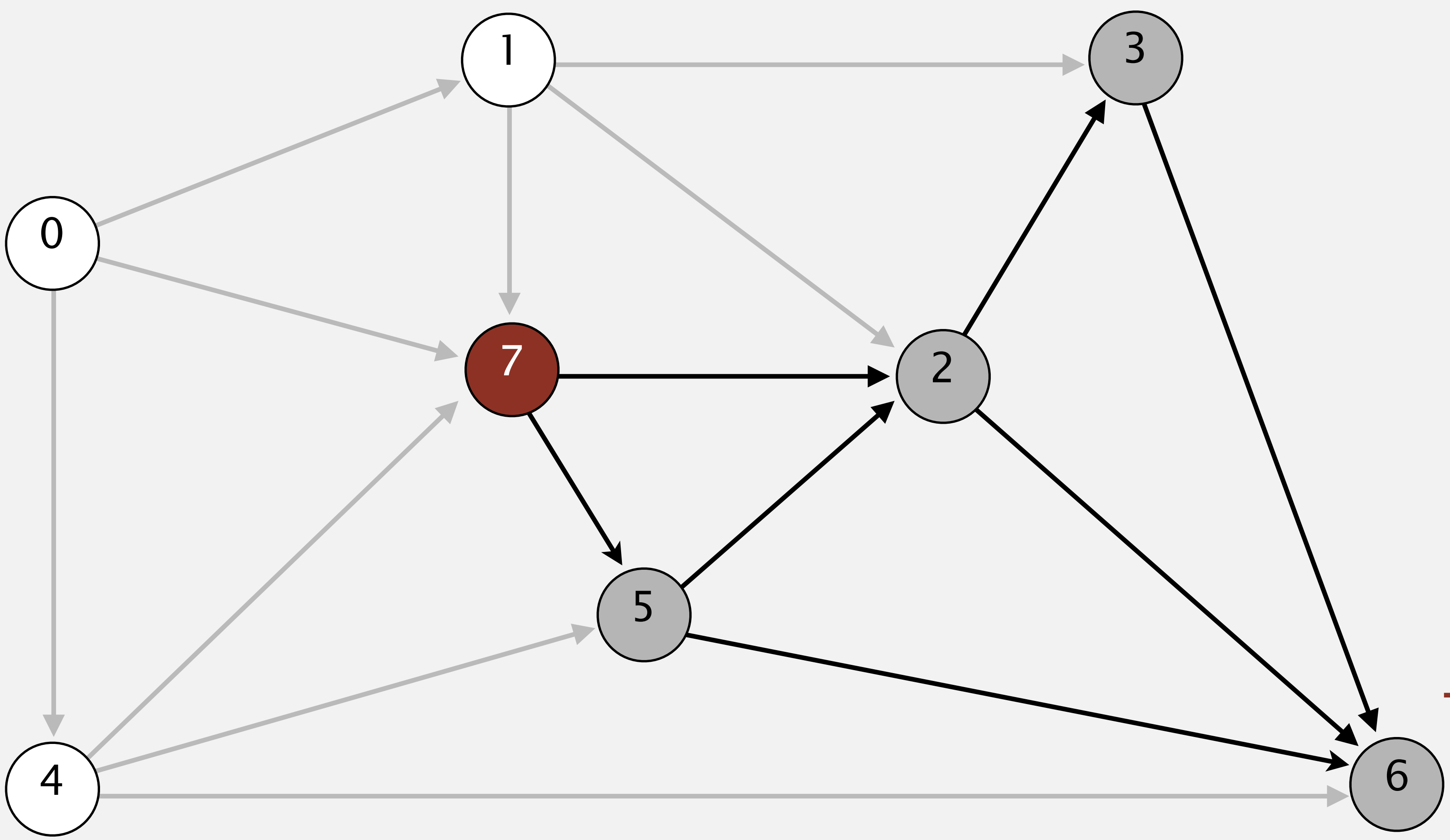


0 1 4 **7** 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

Acyclic shortest paths demo

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



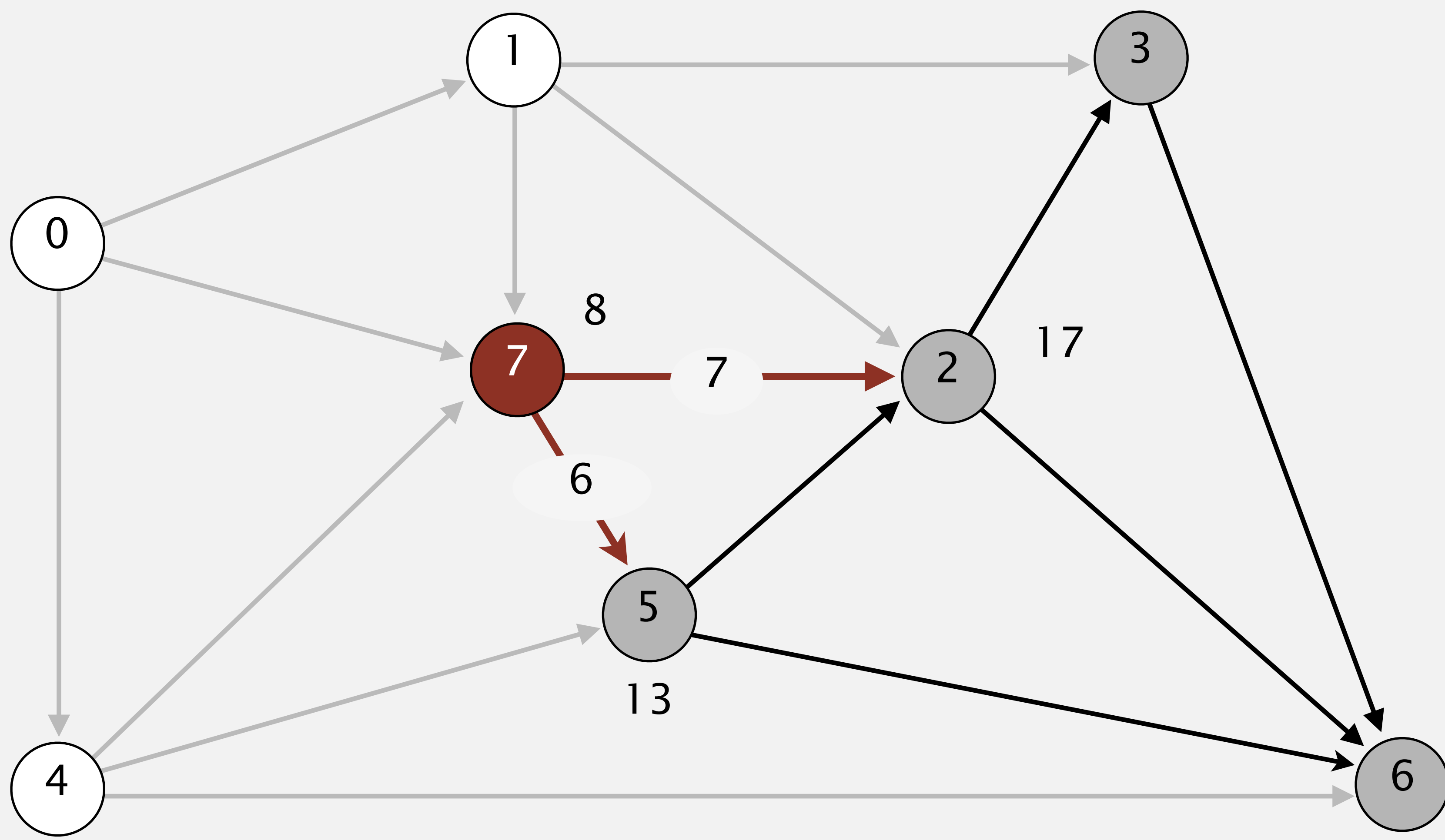
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

choose vertex 7

Acyclic shortest paths demo

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



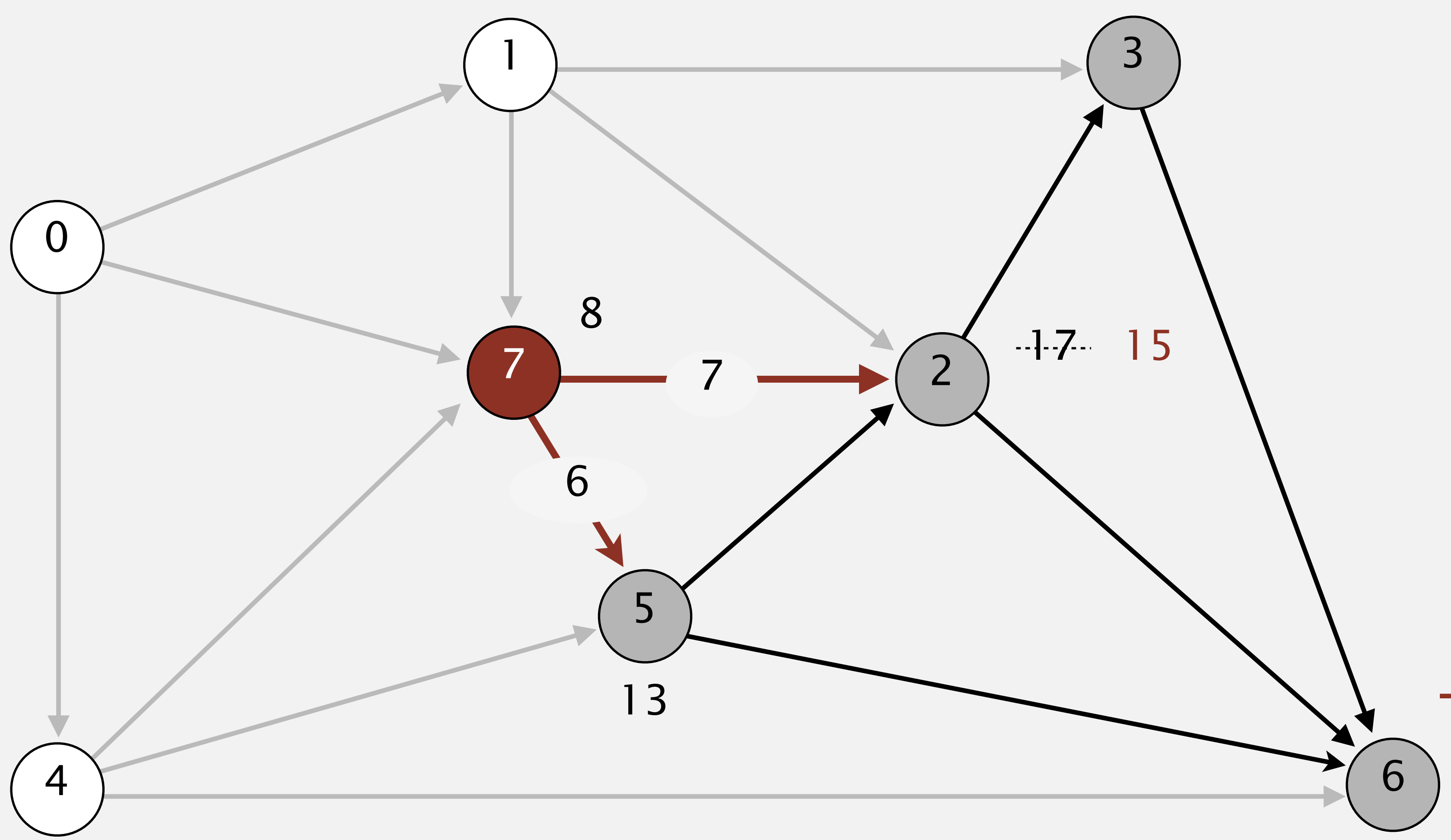
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

relax all edges pointing from 7

Acyclic shortest paths demo

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



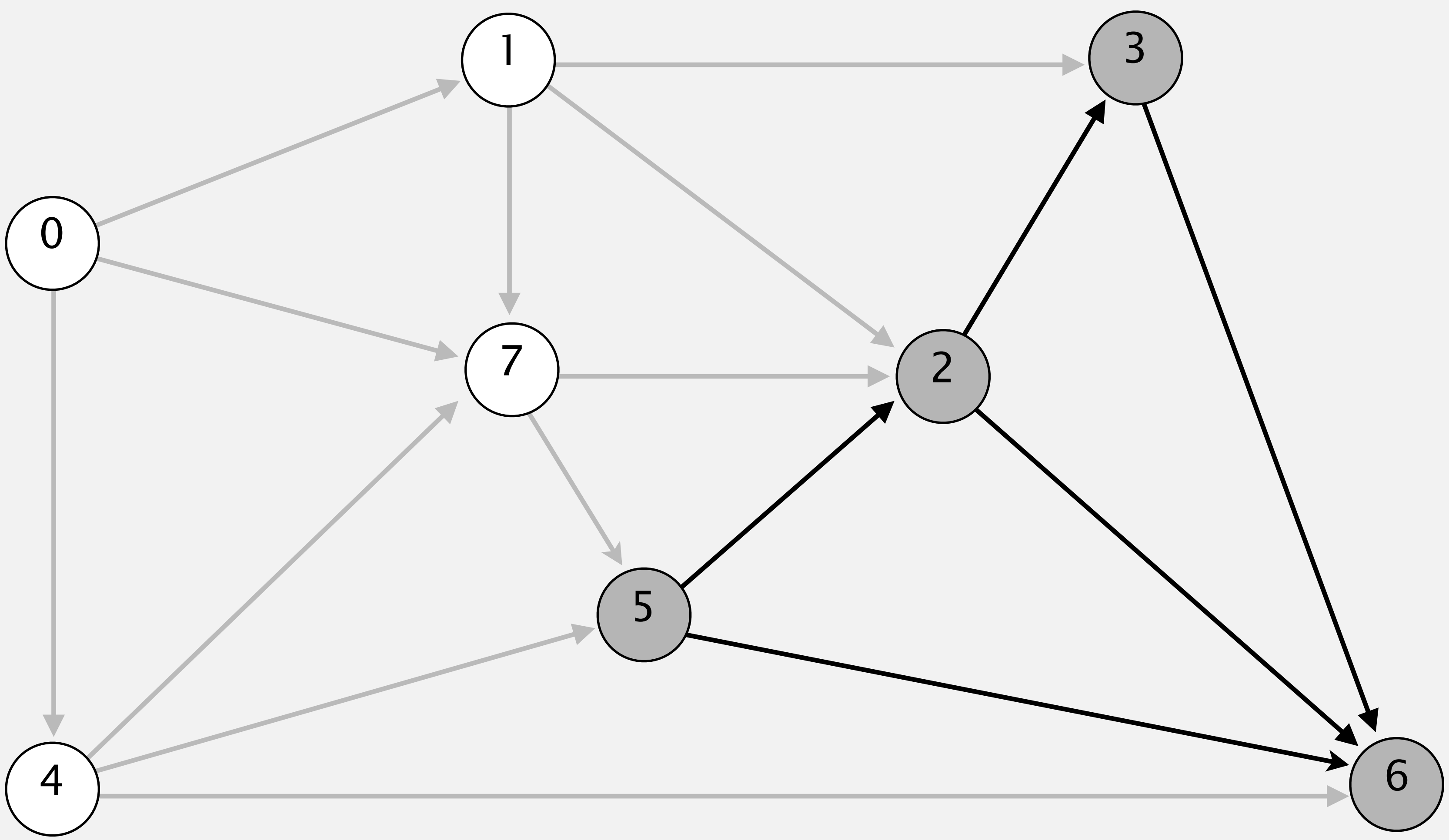
0 1 4 7 **5 2 3 6**

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0 ✔	4→5
6	29.0	4→6
7	8.0	0→7

relax all edges pointing from 7

Acyclic shortest paths demo

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

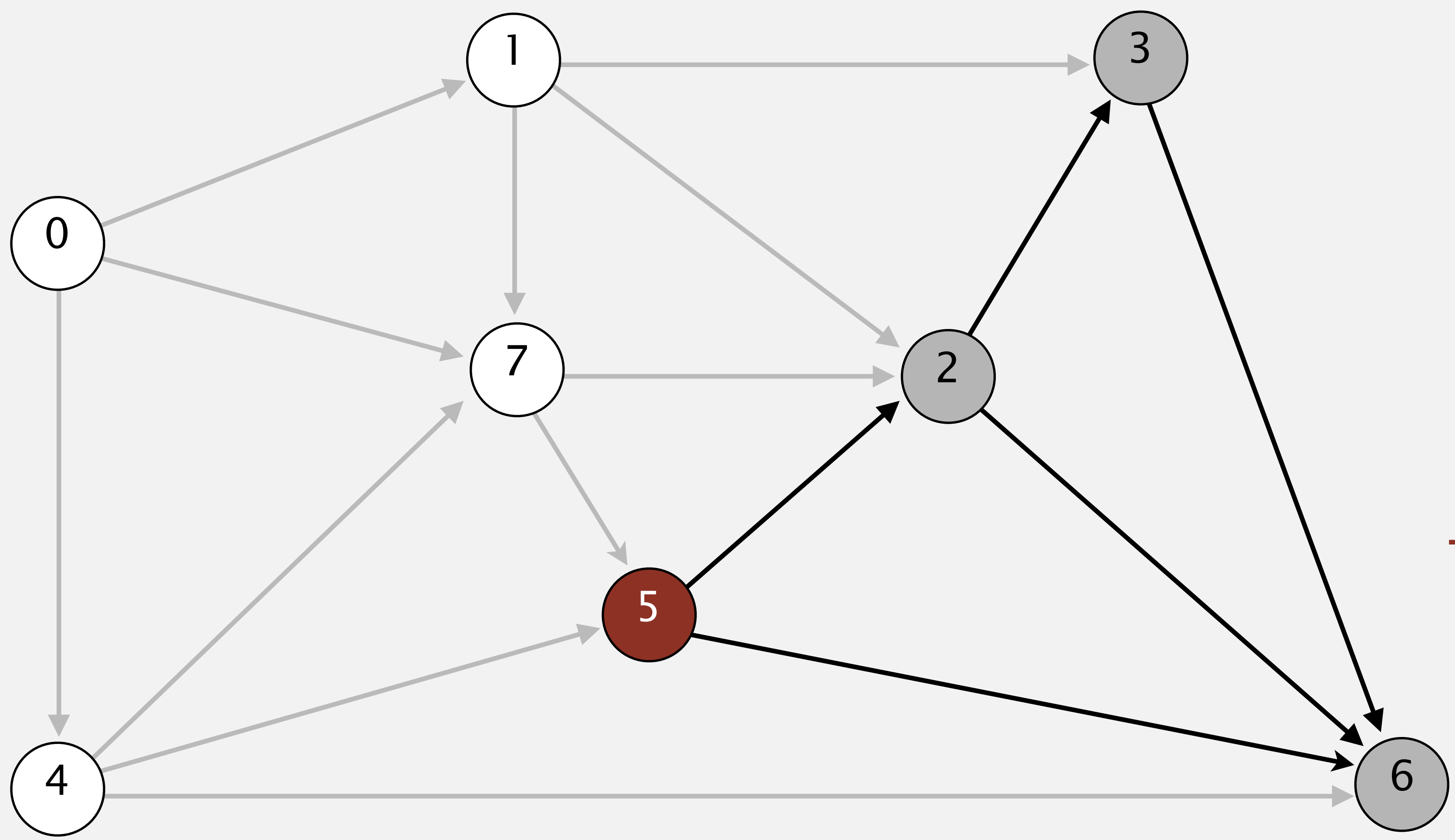


0 1 4 7 **5 2 3 6**

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

Acyclic shortest paths demo

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



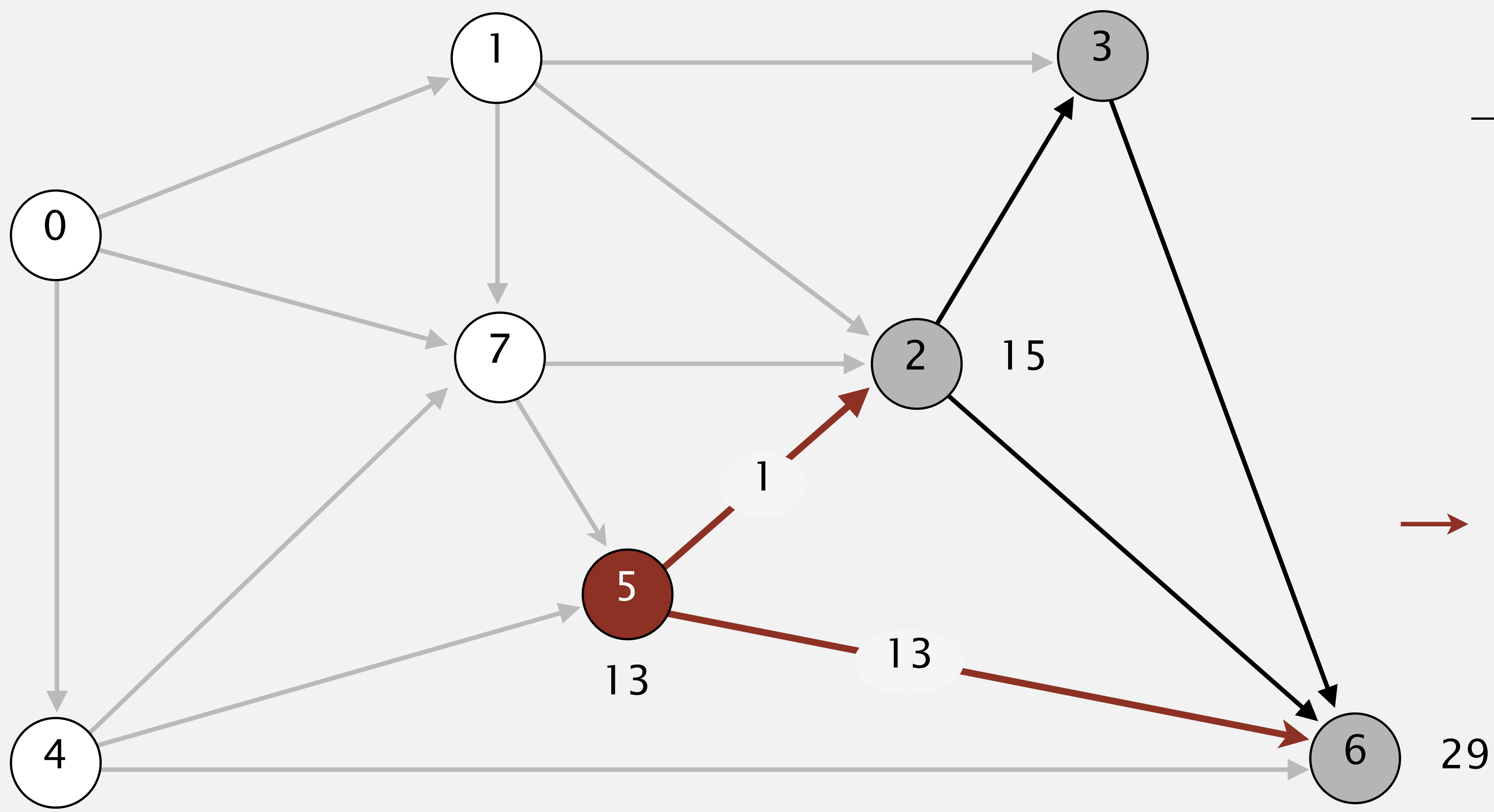
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

select vertex 5

Acyclic shortest paths demo

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



0 1 4 7 5 2 3 6

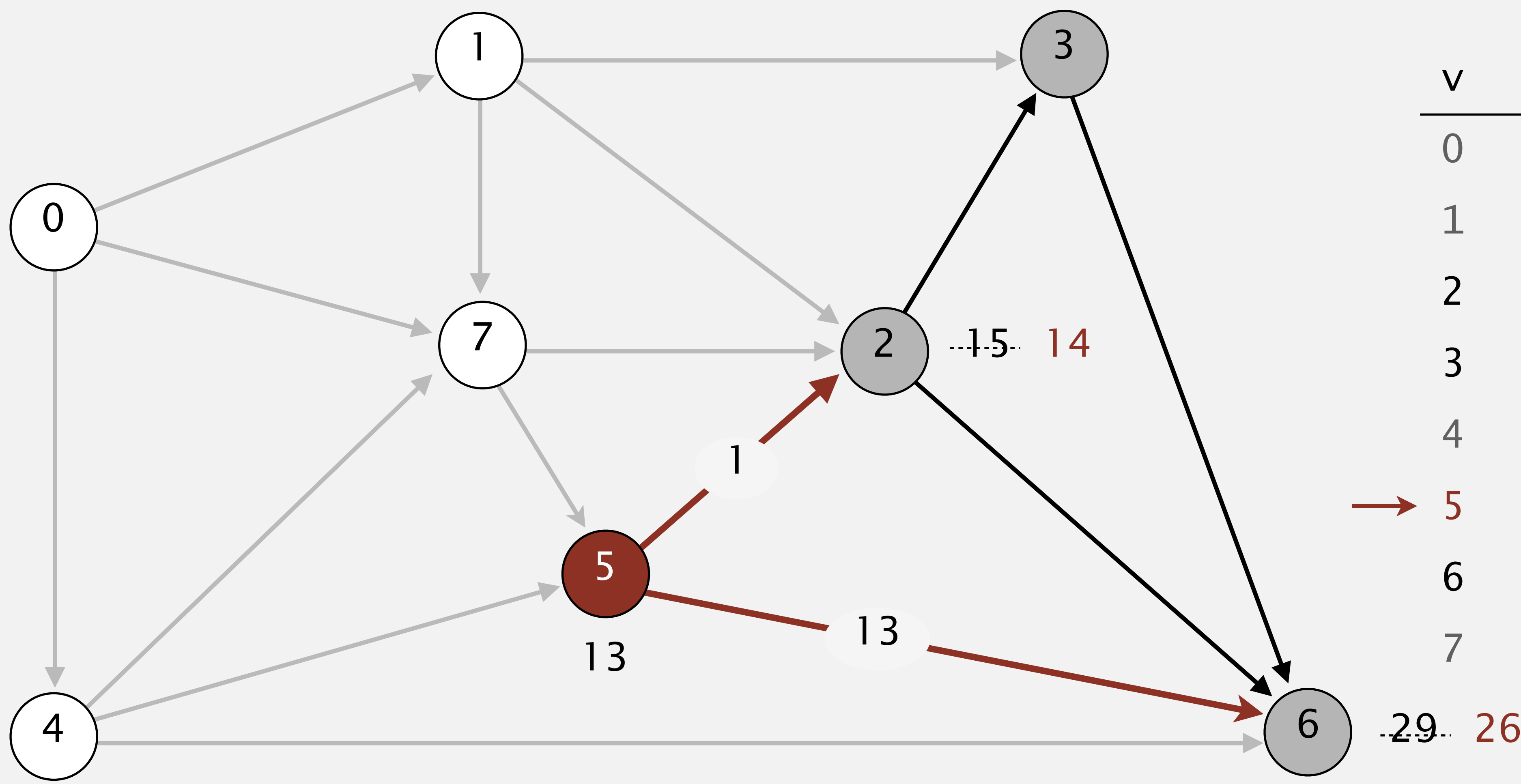
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	29.0	4→6
7	8.0	0→7

relax all edges pointing from 5

Acyclic shortest paths demo

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

0 1 4 7 **5** **2** **3** **6**

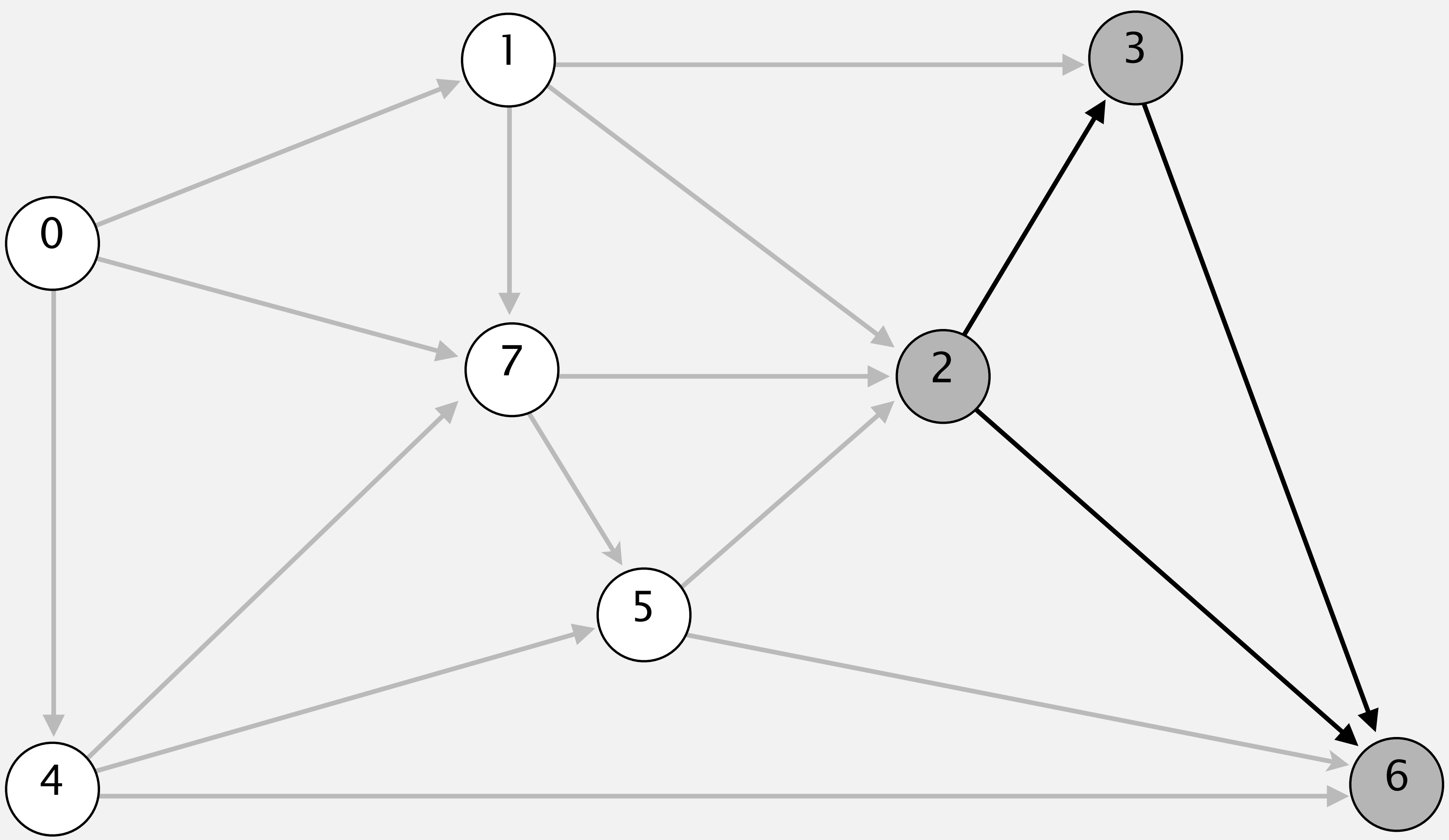


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

relax all edges pointing from 5

Acyclic shortest paths demo

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

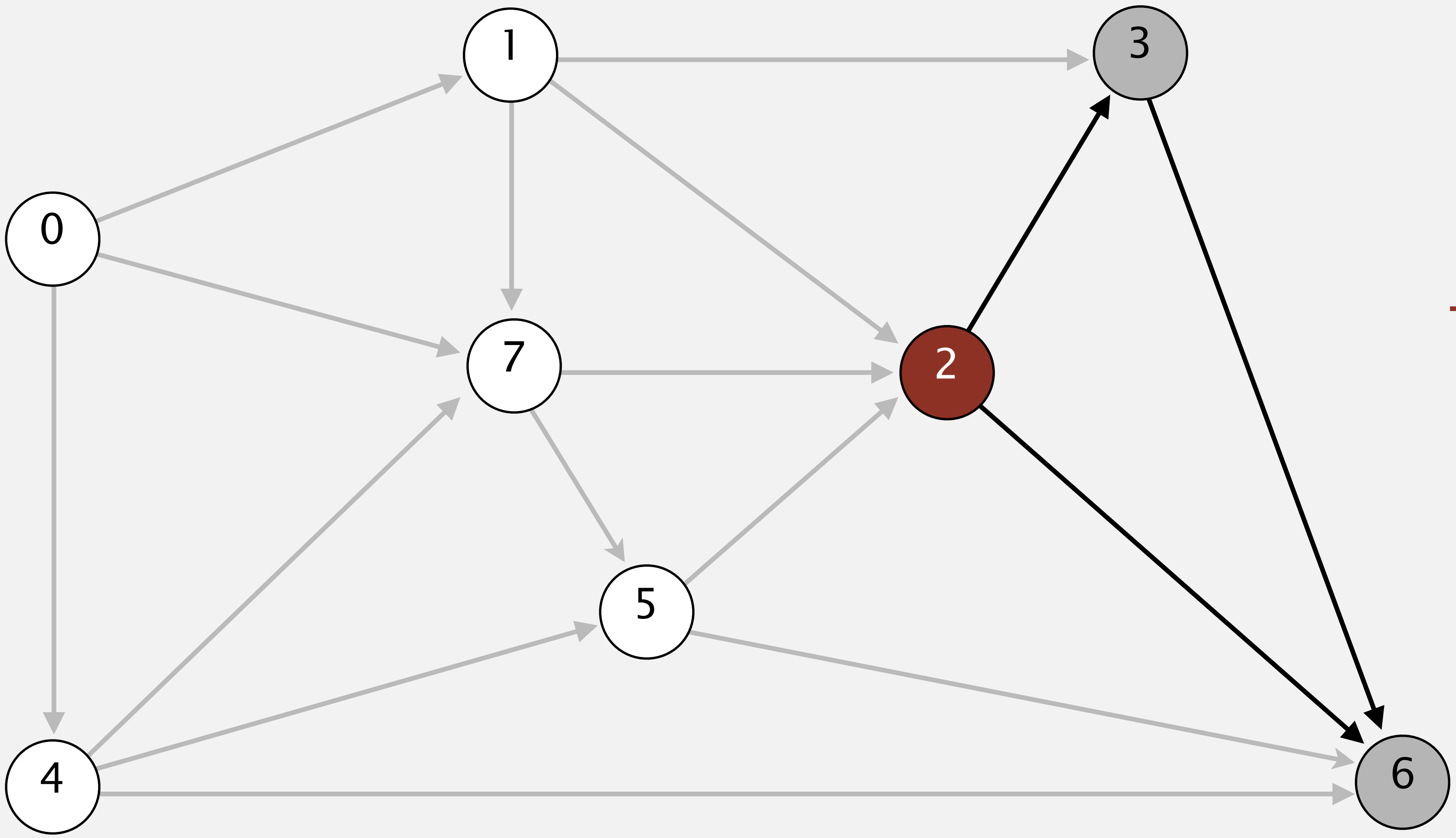


0 1 4 7 5 **2** **3** **6**

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

Acyclic shortest paths demo

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



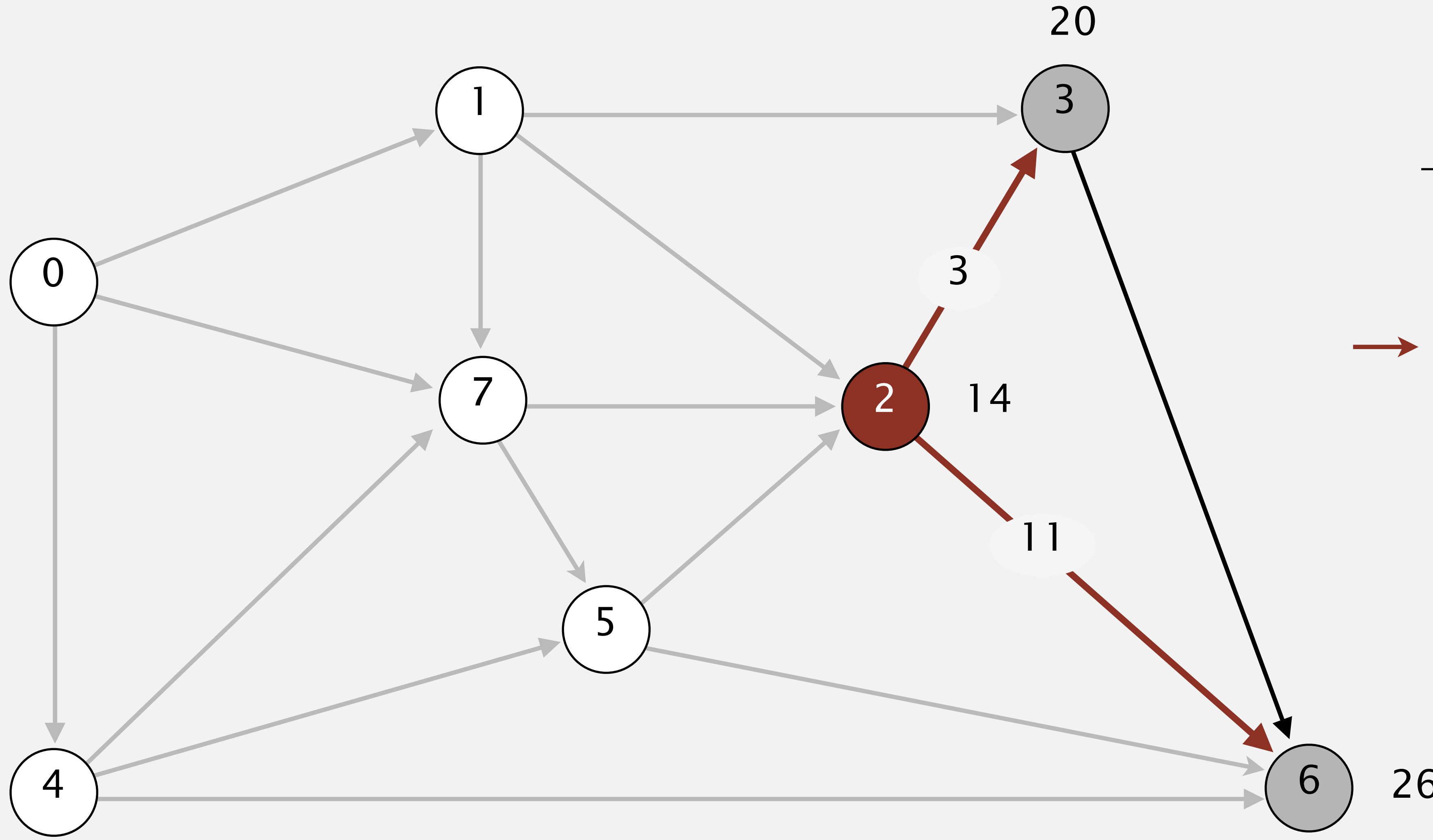
0 1 4 7 5 2 3 6

v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

select vertex 2

Acyclic shortest paths demo

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



0 1 4 7 5 **2** **3** **6**

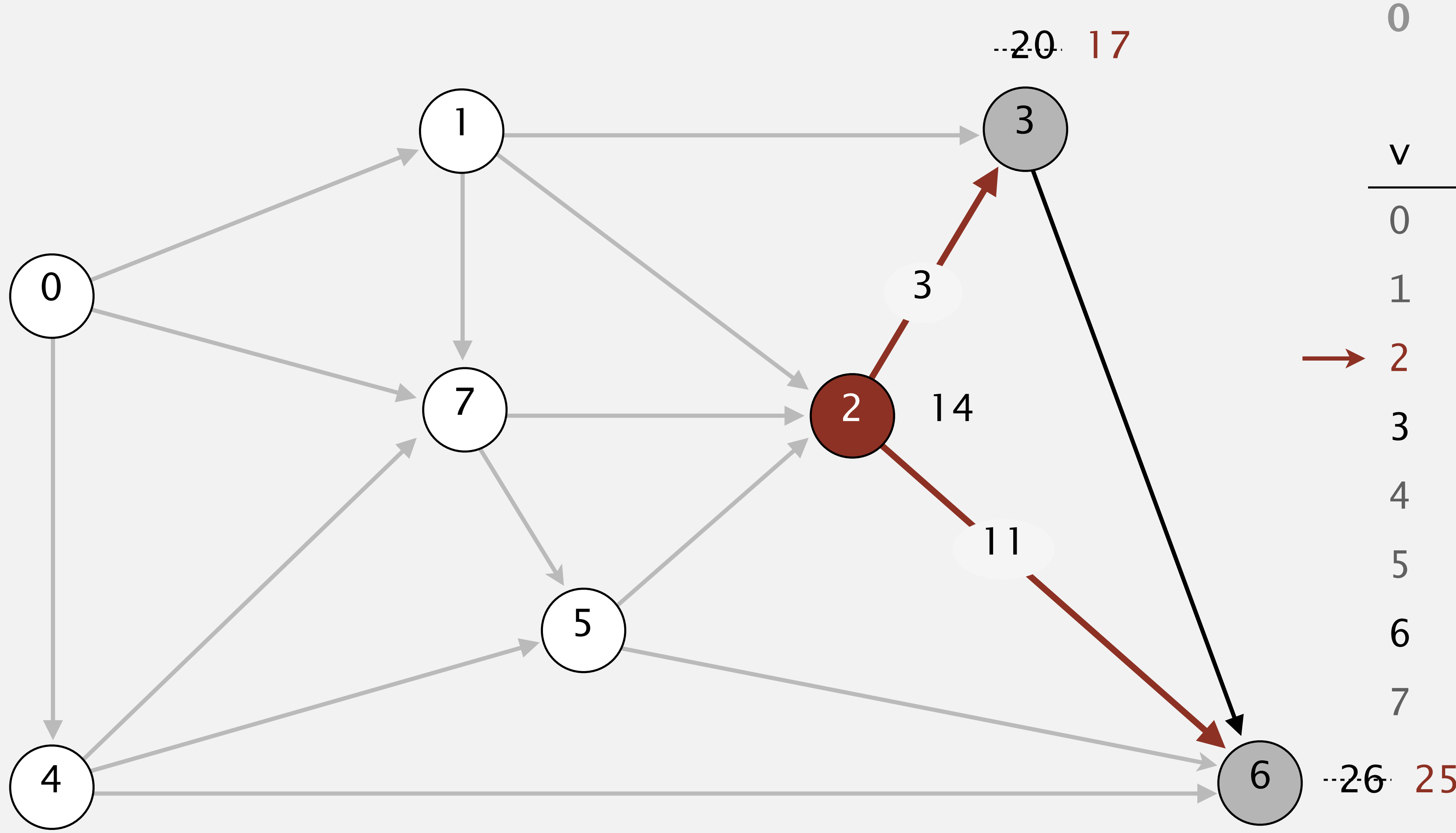
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

relax all edges pointing from 2

Acyclic shortest paths demo

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

0 1 4 7 5 2 3 6



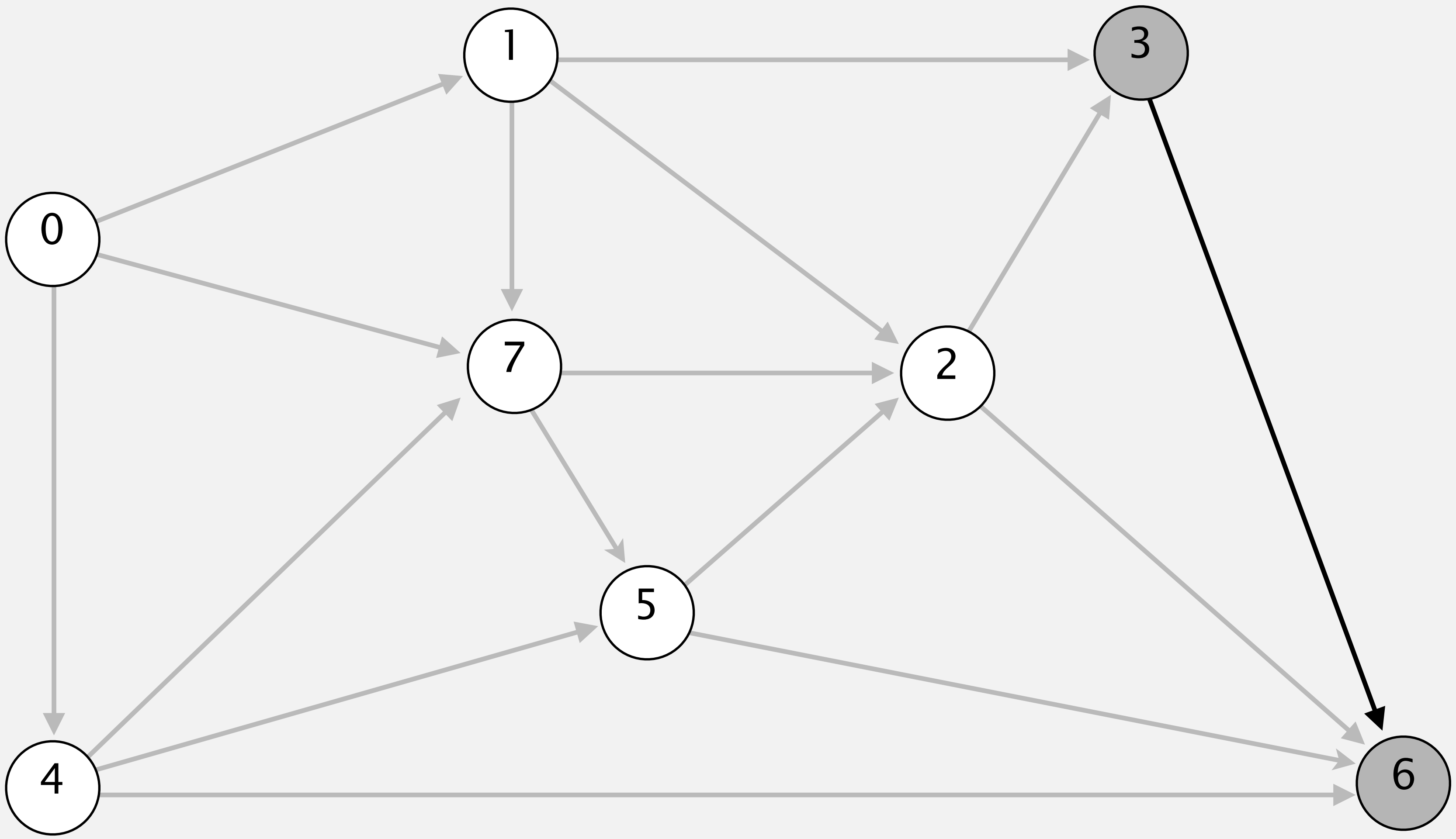
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

relax all edges pointing from 2

Acyclic shortest paths demo

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

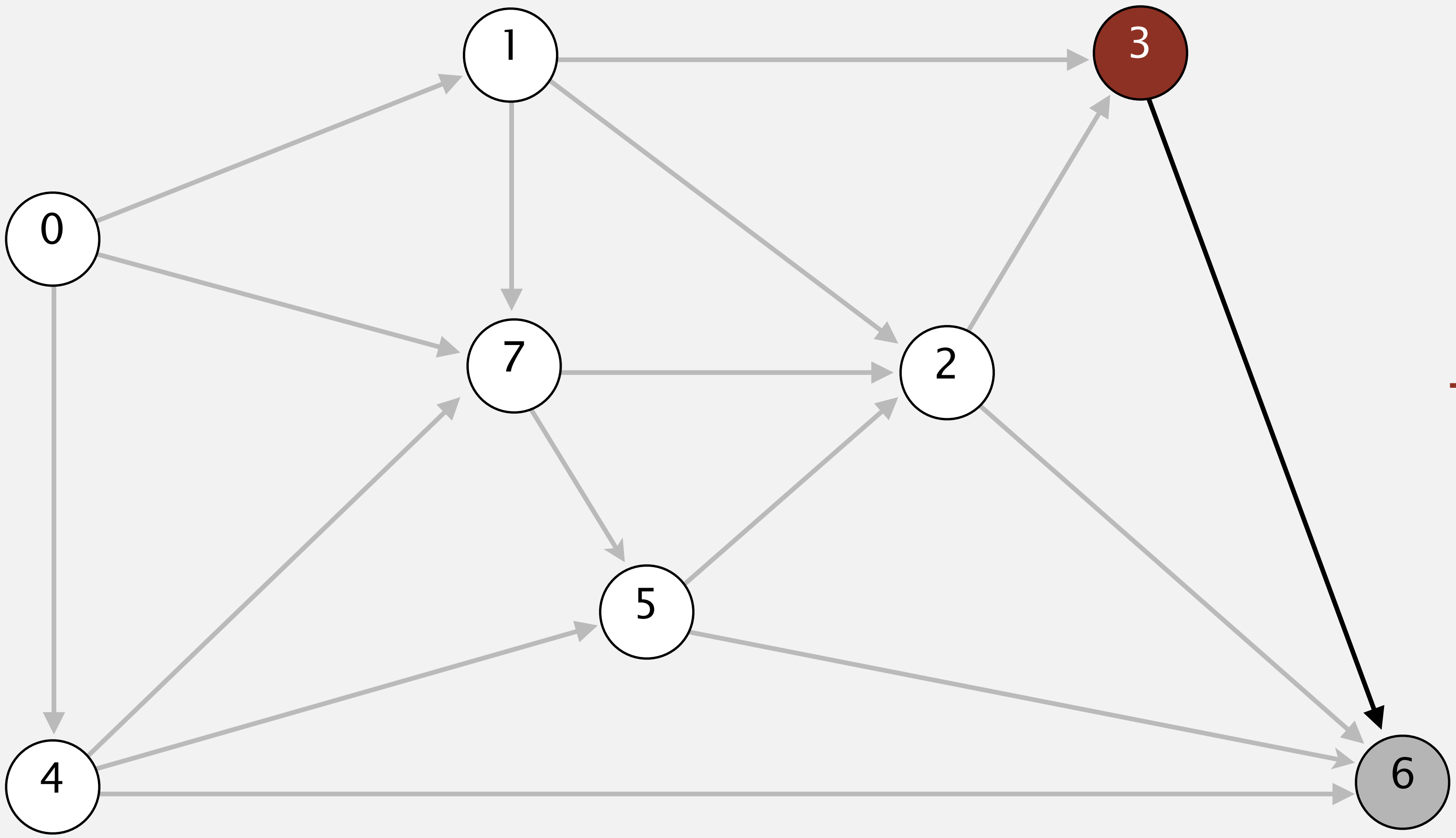
0 1 4 7 5 2 **3** **6**



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

Acyclic shortest paths demo

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



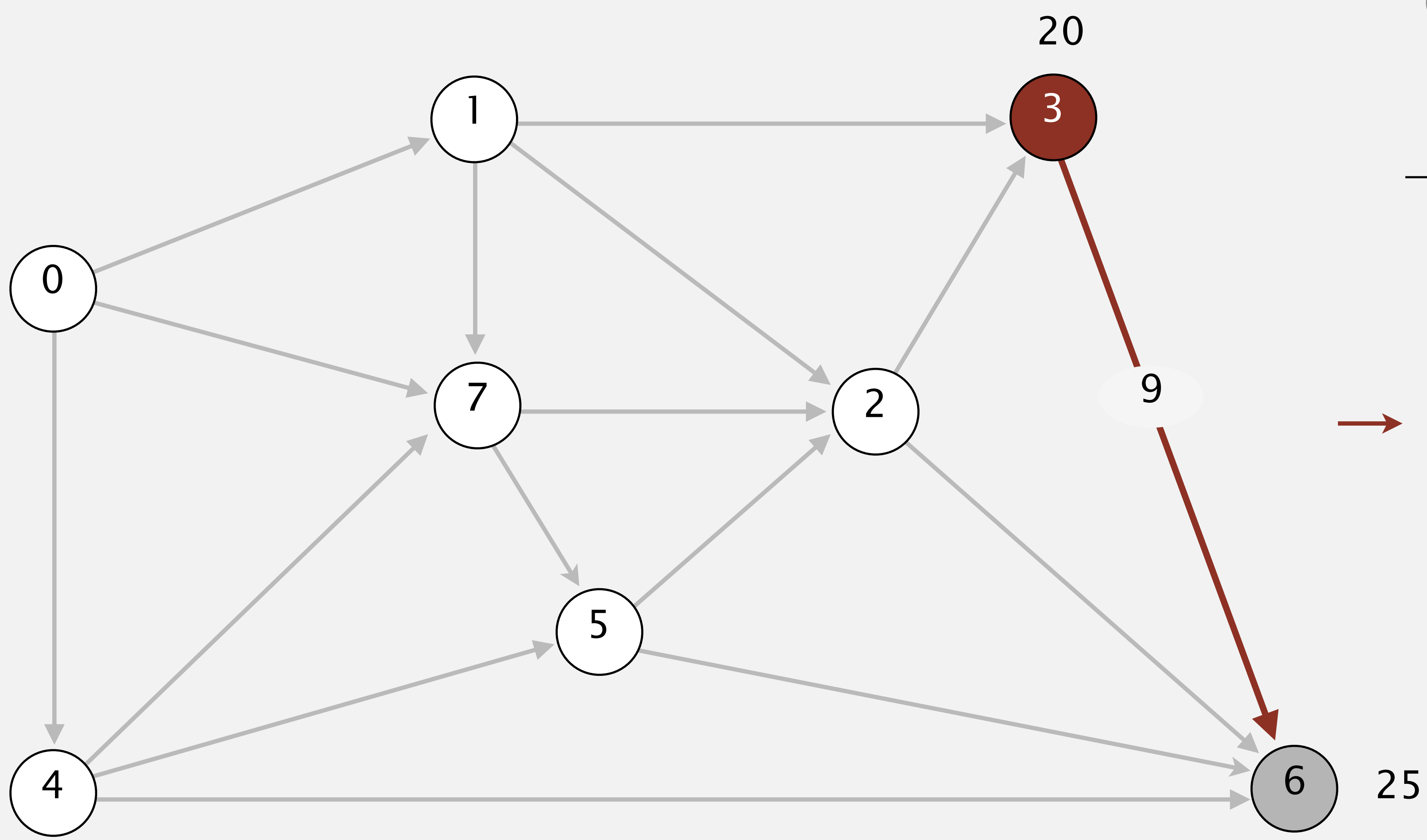
0 1 4 7 5 2 **3** **6**

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

select vertex 3

Acyclic shortest paths demo

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



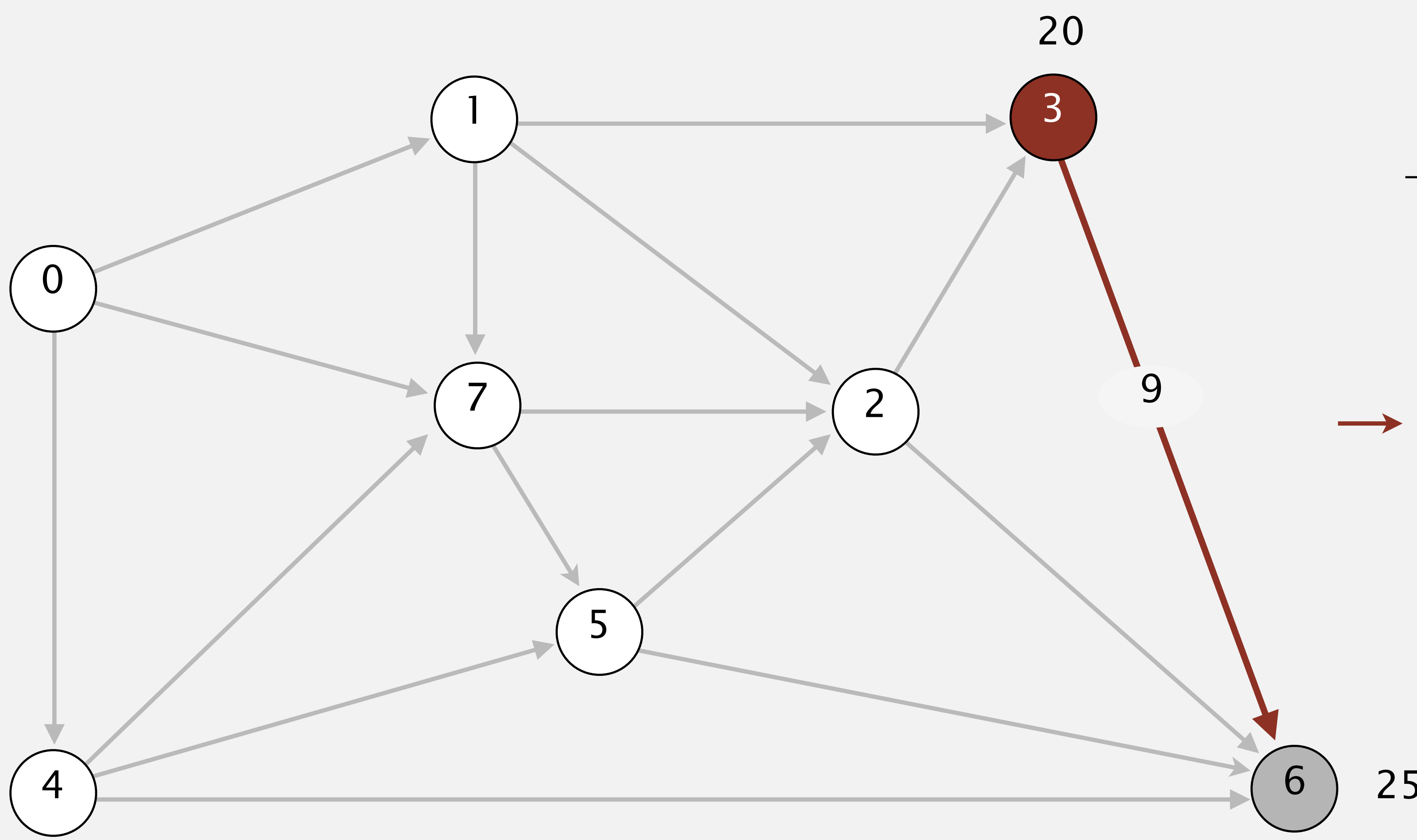
0 1 4 7 5 2 3 6

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

relax all edges pointing from 3

Acyclic shortest paths demo

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



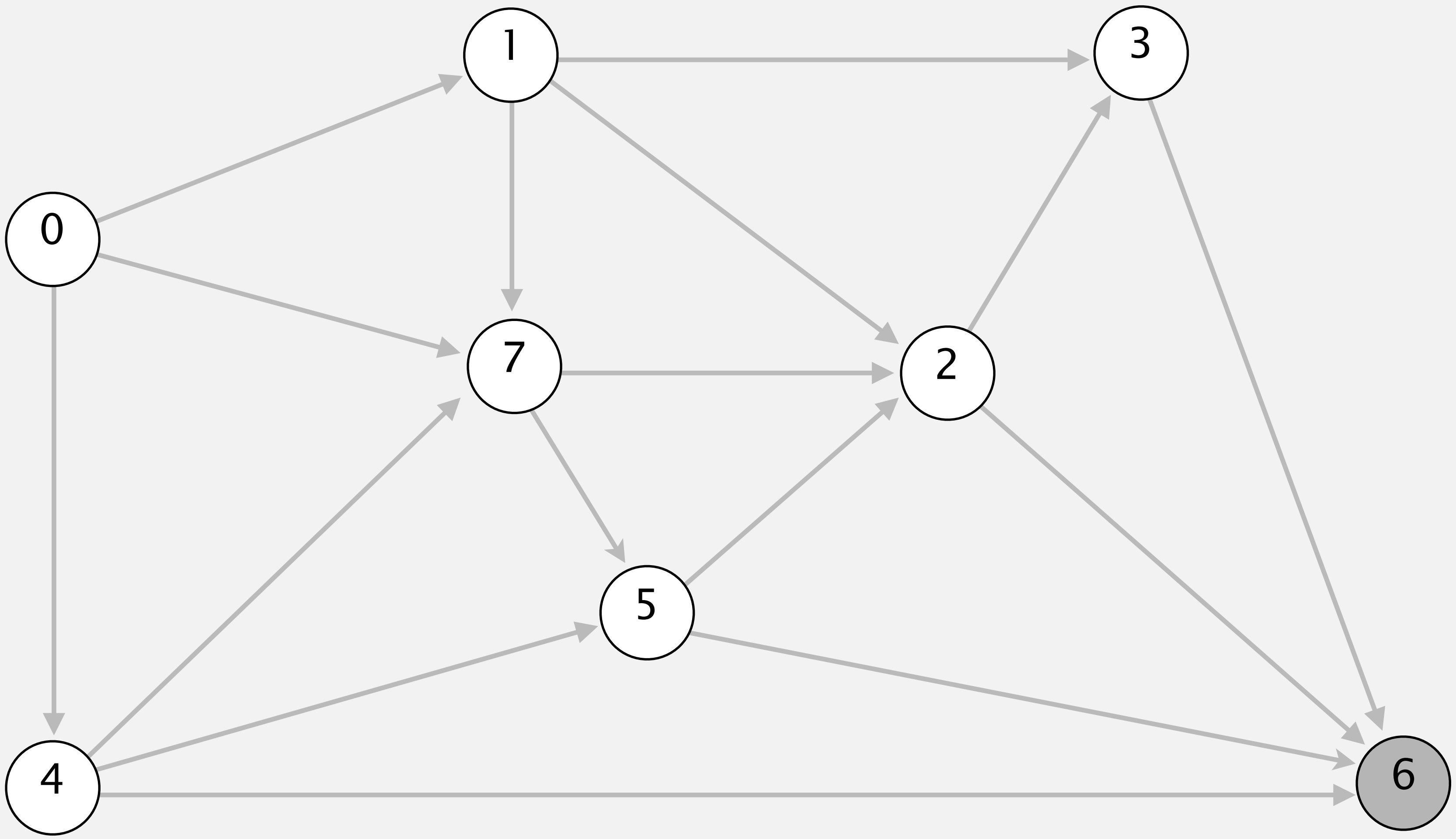
0 1 4 7 5 2 3 6

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

relax all edges pointing from 3

Acyclic shortest paths demo

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

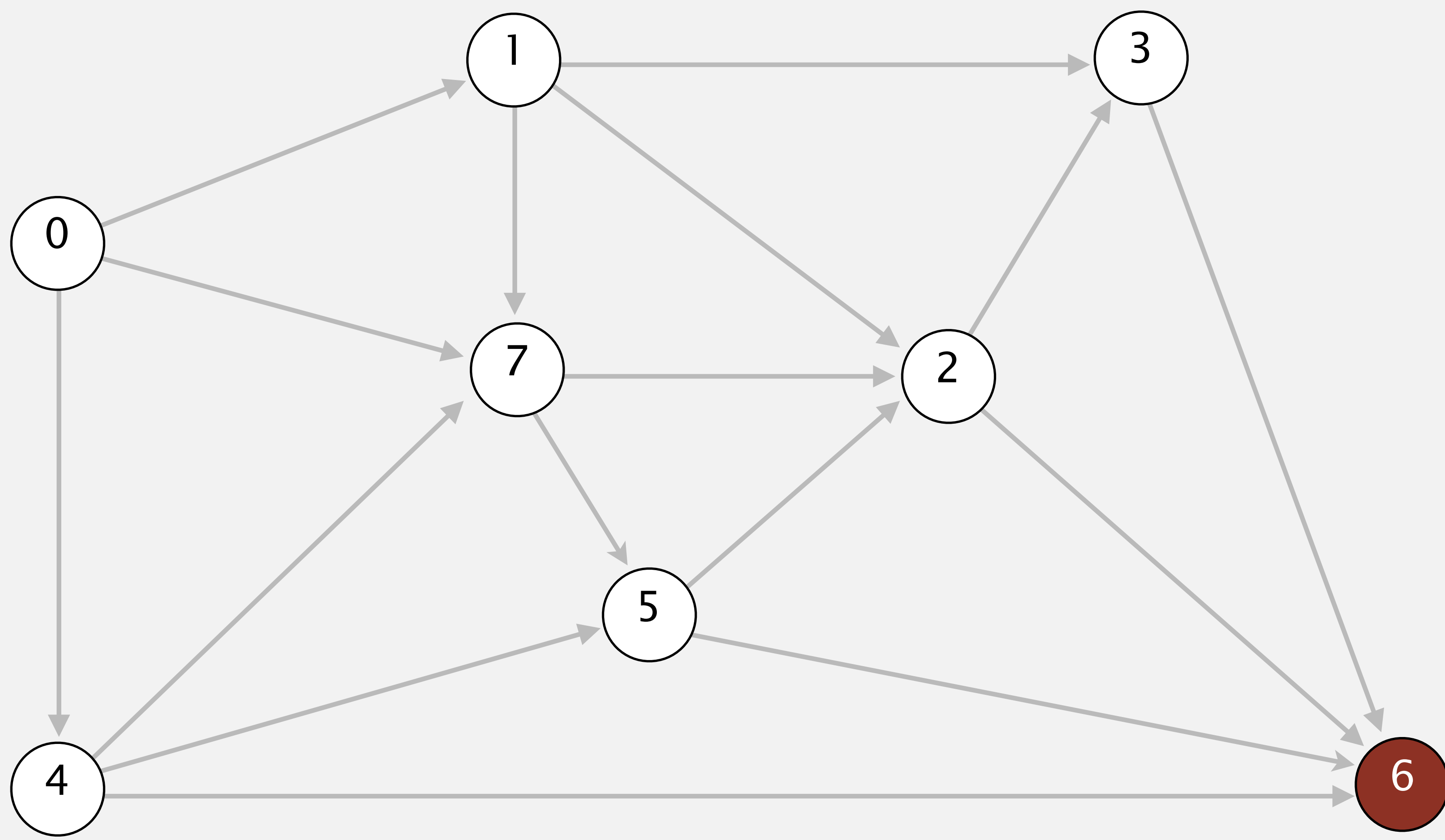


0 1 4 7 5 2 3 **6**

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

Acyclic shortest paths demo

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



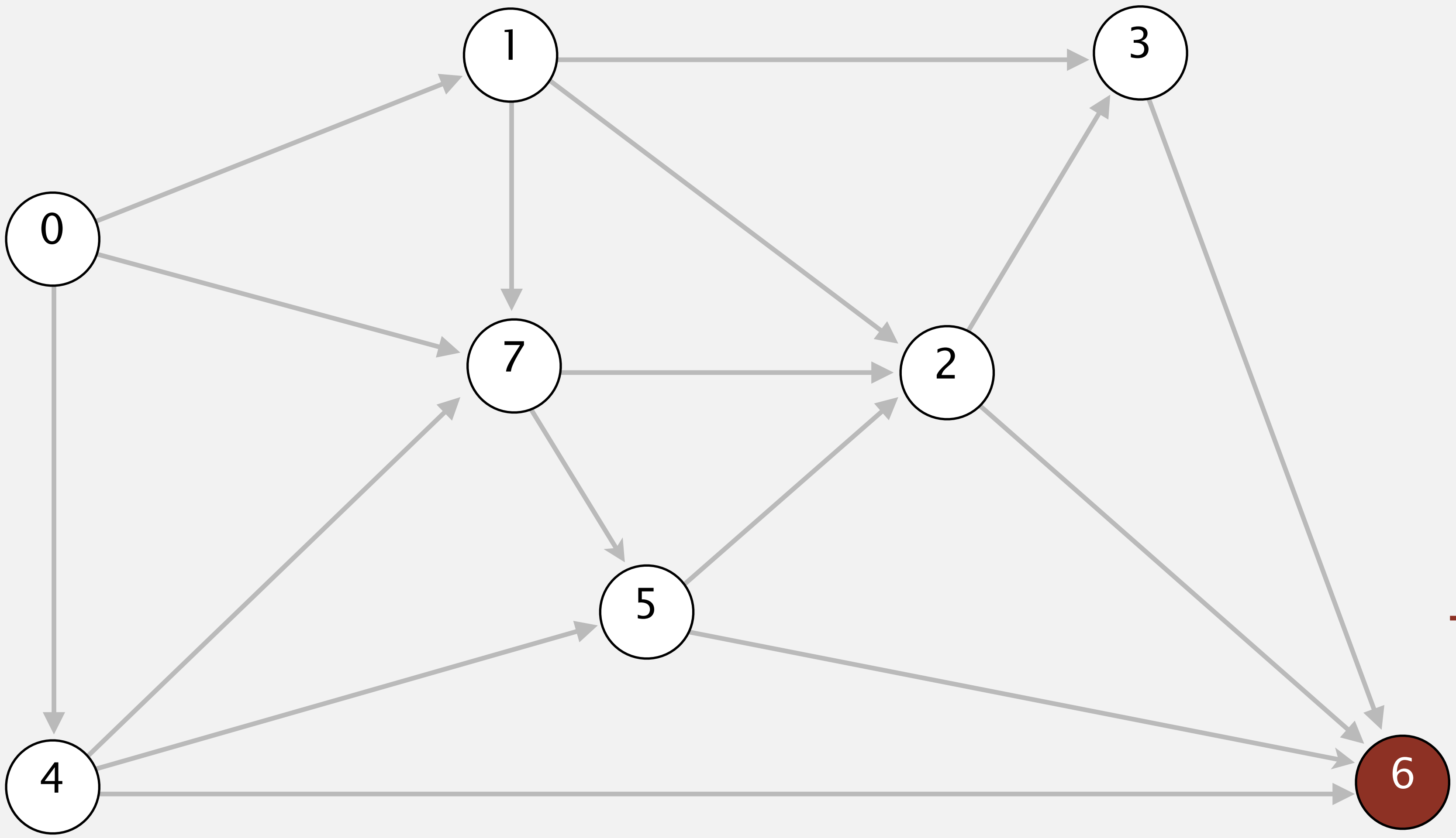
0 1 4 7 5 2 3 **6**

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

select vertex 6

Acyclic shortest paths demo

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



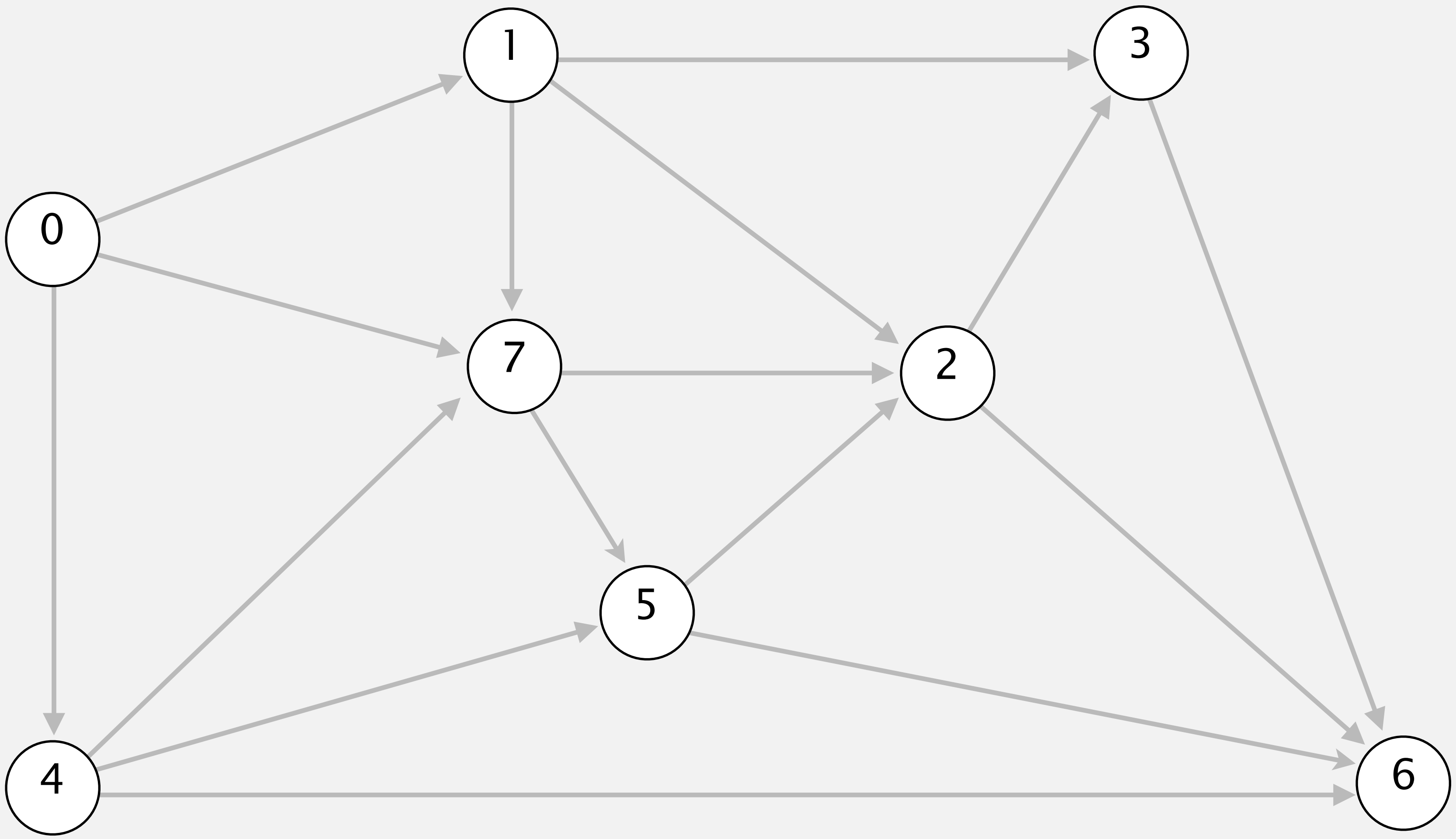
0 1 4 7 5 2 3 **6**

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

relax all edges pointing from 6

Acyclic shortest paths demo

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

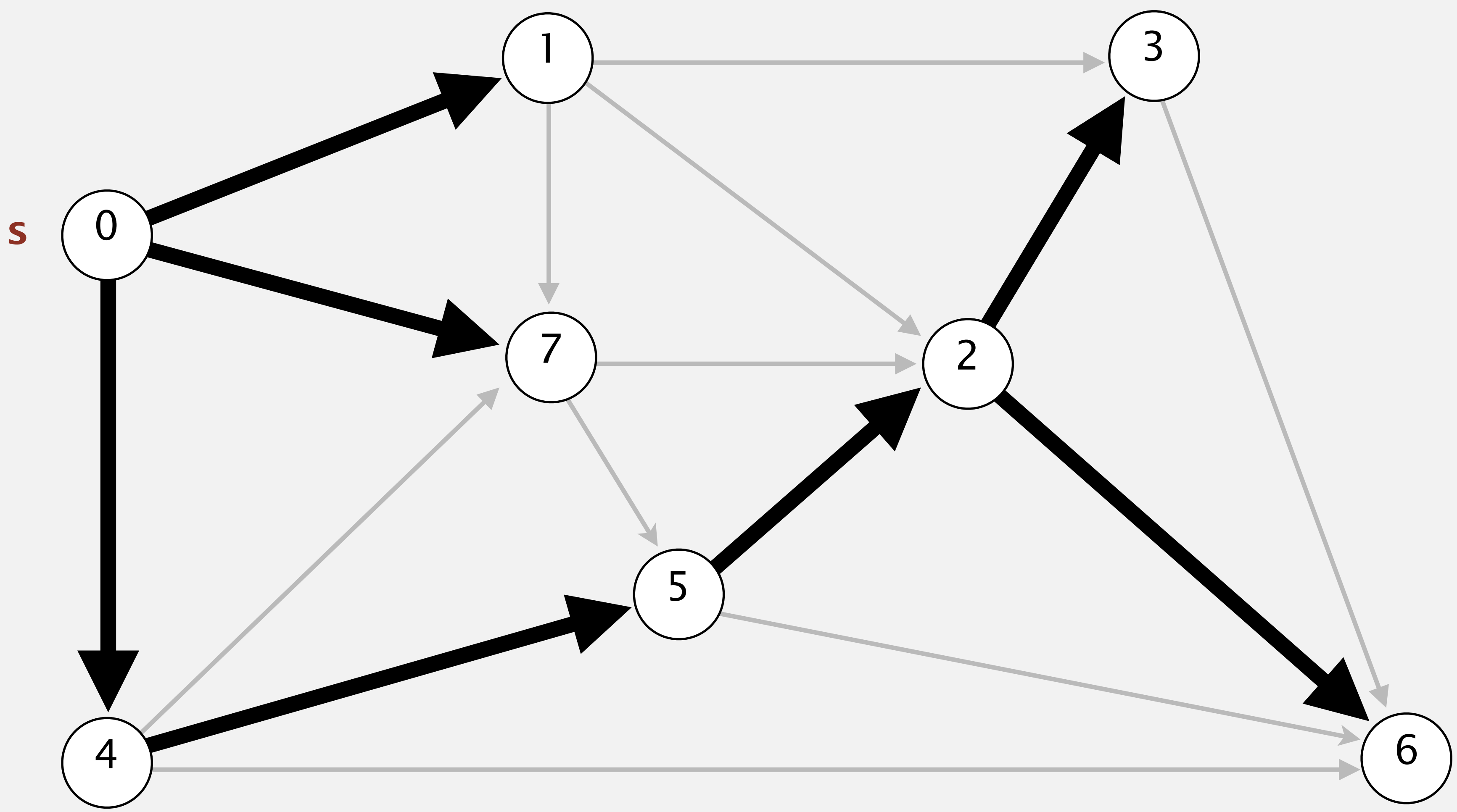


0 1 4 7 5 2 3 6

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

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 edge-weighted 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);
      for (int v : topological.order())
         for (DirectedEdge e : G.adj(v))
            relax(e);
   }
}
```

topological order

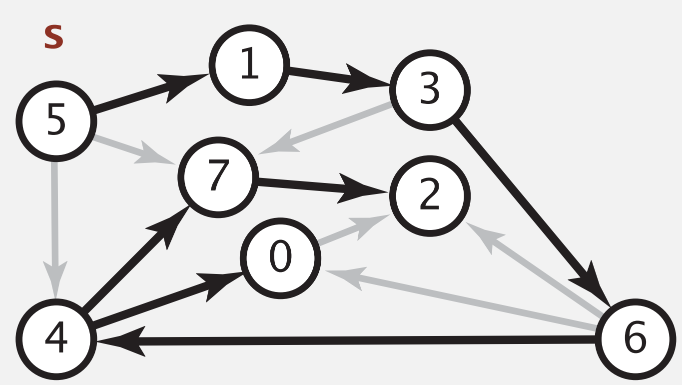
Longest paths in edge-weighted DAGs

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

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

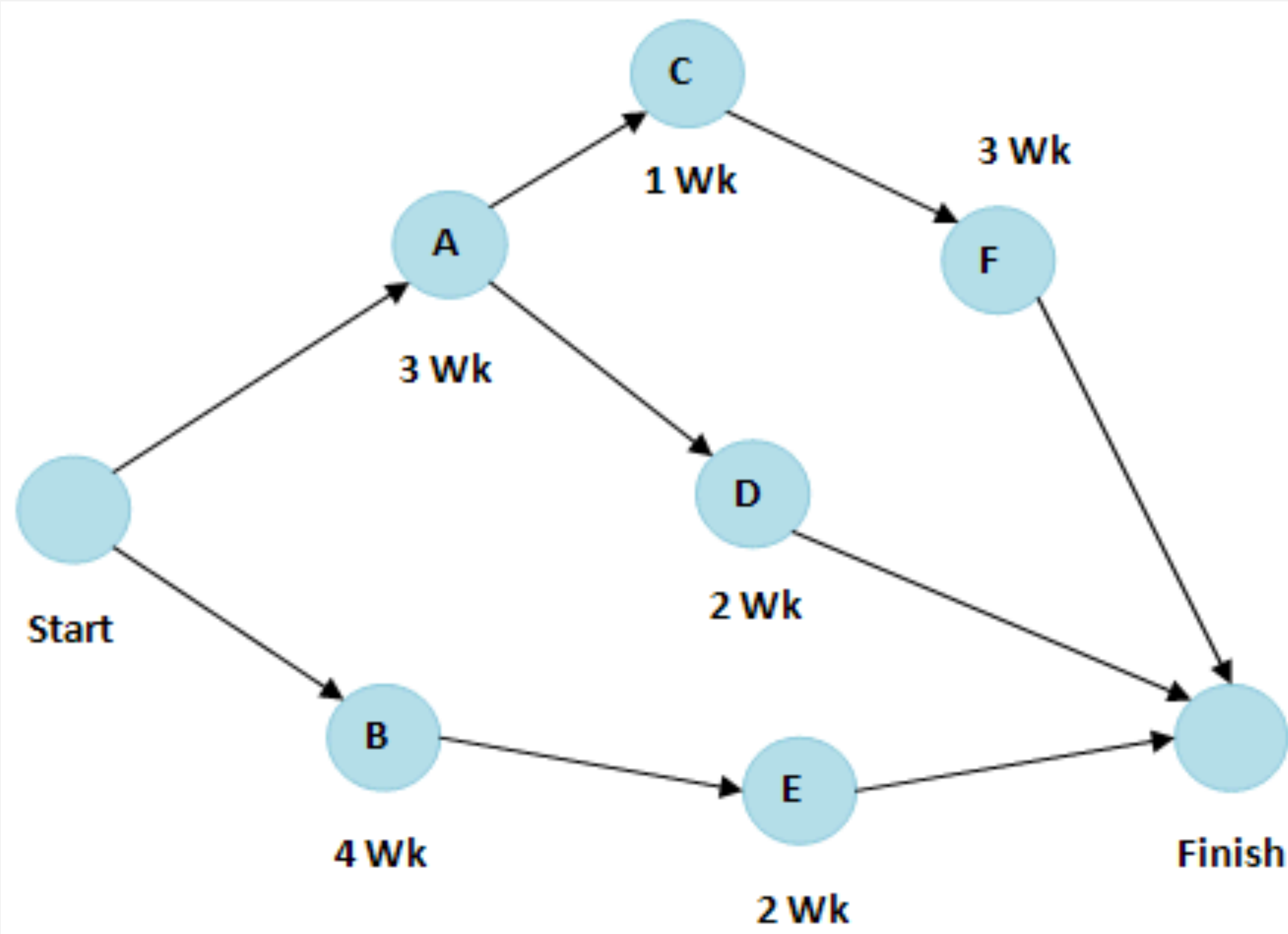
equivalent: reverse sense of equality in `relax()`

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
6->4	0.93	6->4	-0.93



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

Job Assignment: Longest paths in edge-weighted DAGs

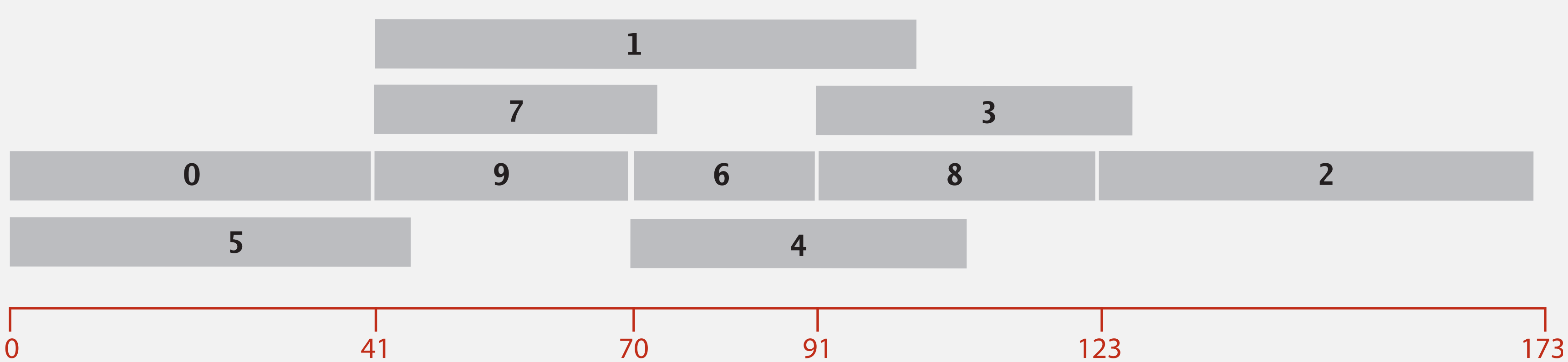


Longest paths in edge-weighted DAGs: application

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*	*must complete before*		
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	

1. How long the duration of this project can be ?
2. How many workers are needed ?



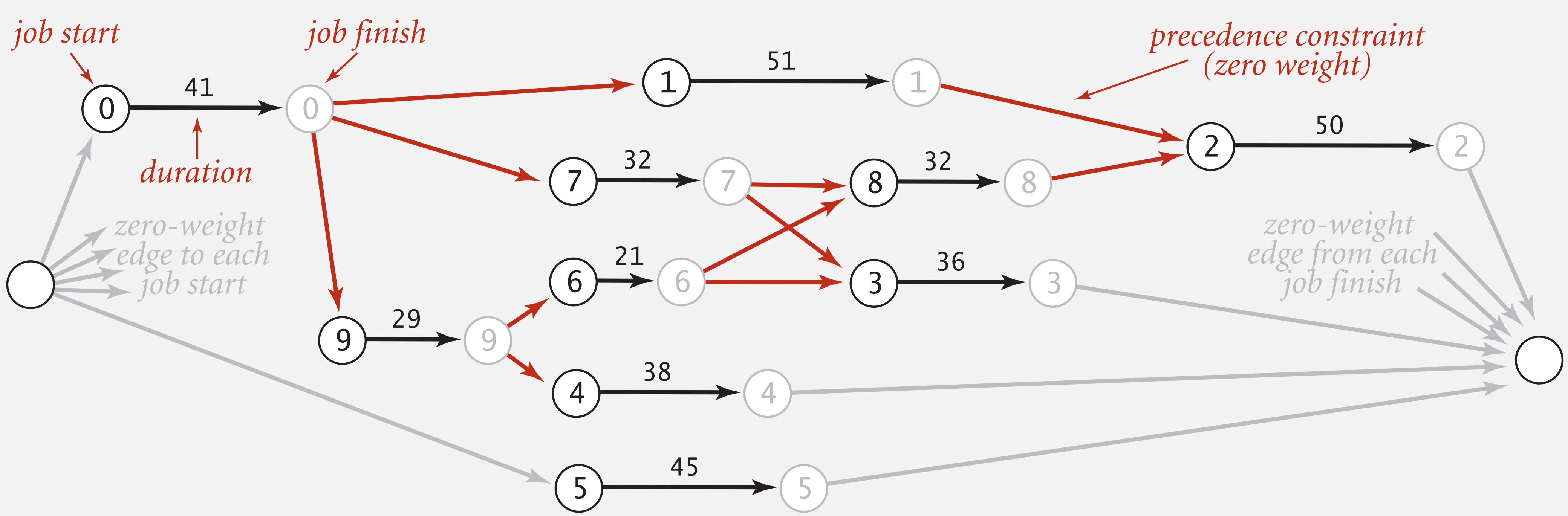
Parallel job scheduling solution

Critical path method

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

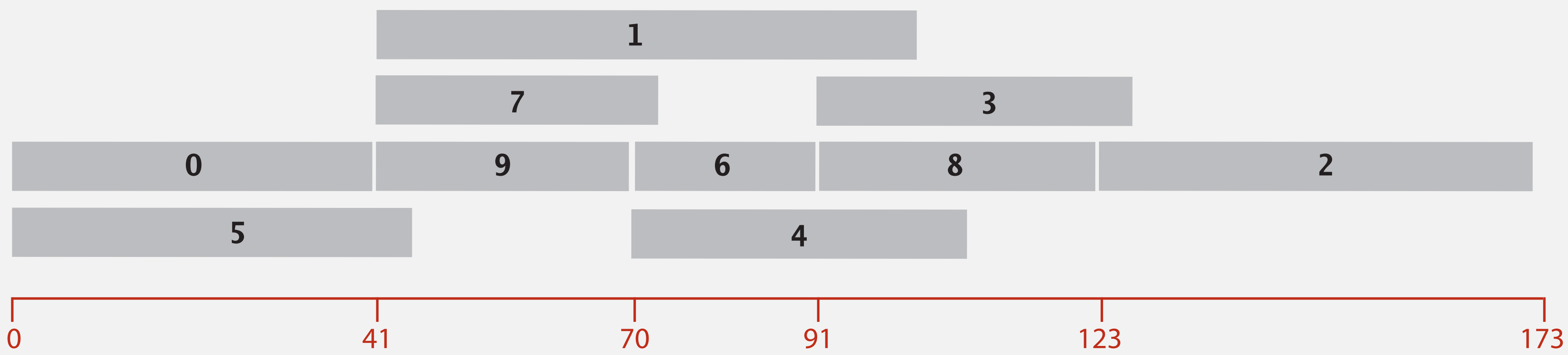
- Source and sink vertices.
- Two vertices (begin and end) for each job.
- Three edges for each job.
- begin to end (weighted by duration)
- source to begin (0 weight)
- end to sink (0 weight)
- One edge for each precedence constraint (0 weight).

job	*duration*	*must complete before*
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

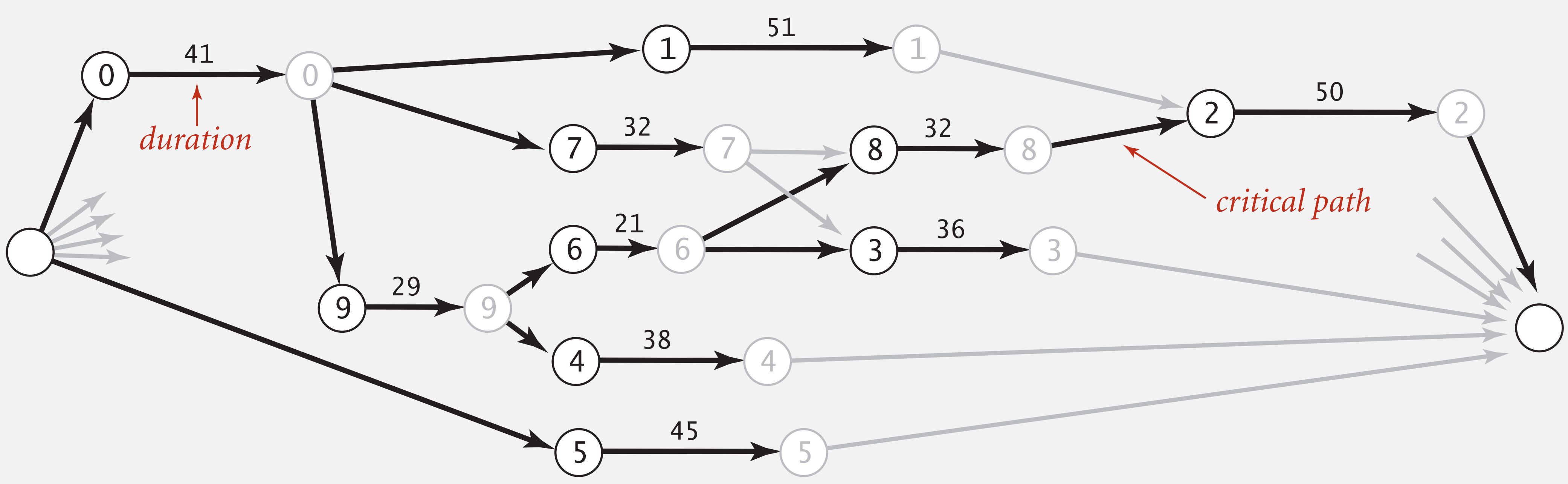


Critical path method

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



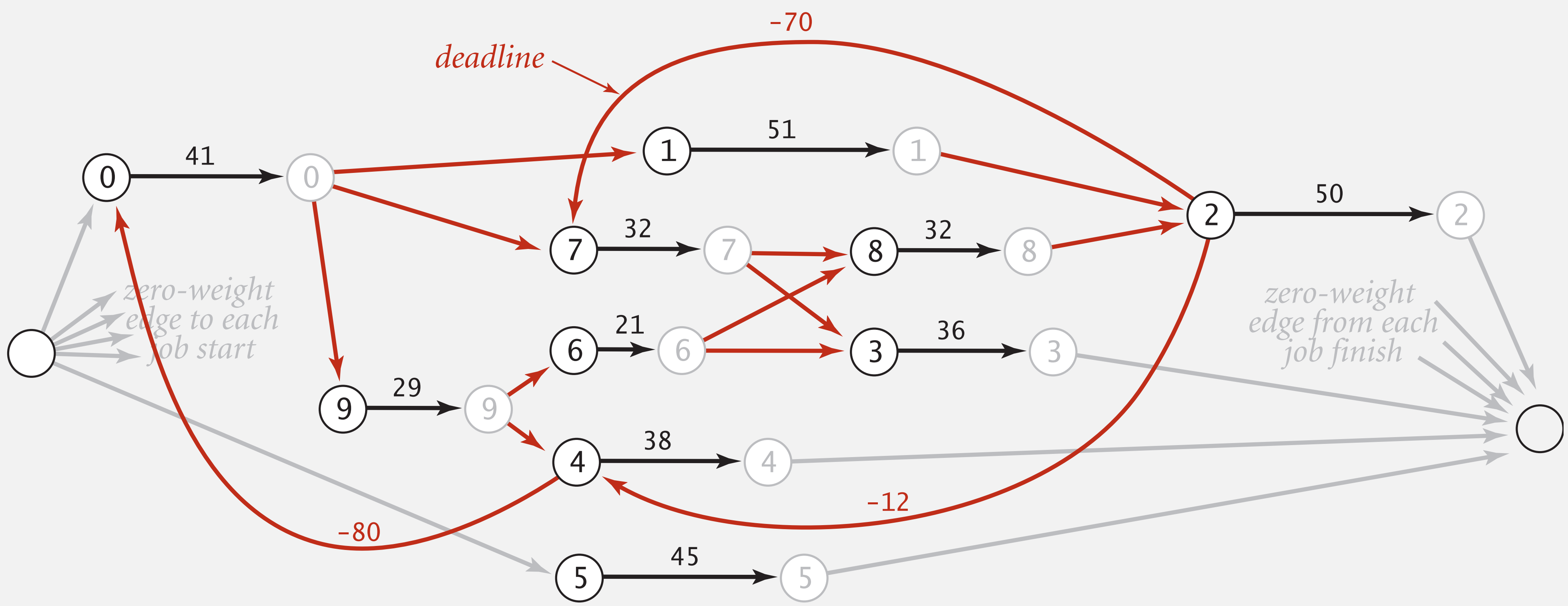
Parallel job scheduling solution



Parallel job scheduling with Deadlines

Deadlines. Add extra constraints to the parallel job-scheduling problem.

Ex. "Job 2 must start no later than 12 time units after job 4 starts."



Consequences.

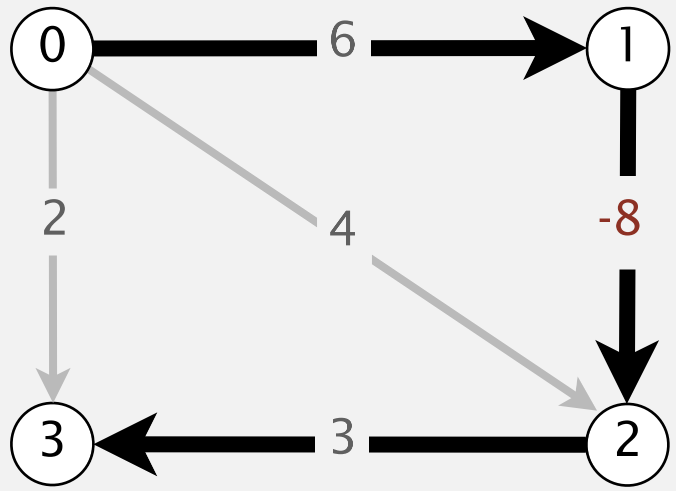
- Corresponding shortest-paths problem has cycles (and negative weights).

Shortest Paths

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

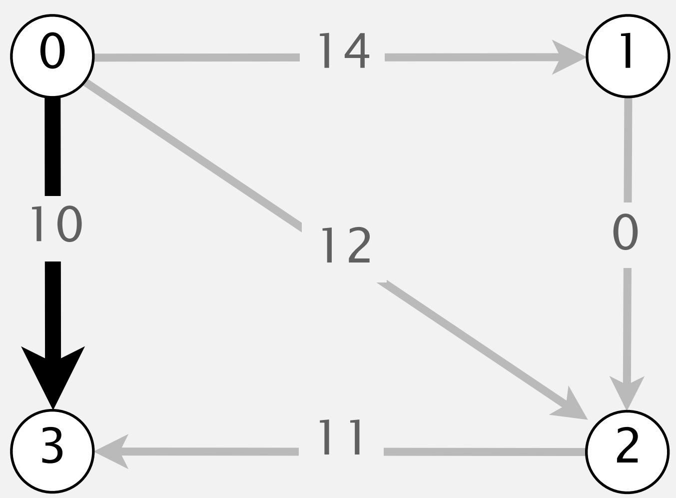
Shortest paths with negative weights: failed attempts

Dijkstra. Doesn't work with negative edge weights.



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

Conclusion. Need a different algorithm.

Bellman-Ford algorithm for Shortest Path Problem with Negative Edges (without Negative cycles)

Bellman-Ford algorithm

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

Repeat V times:

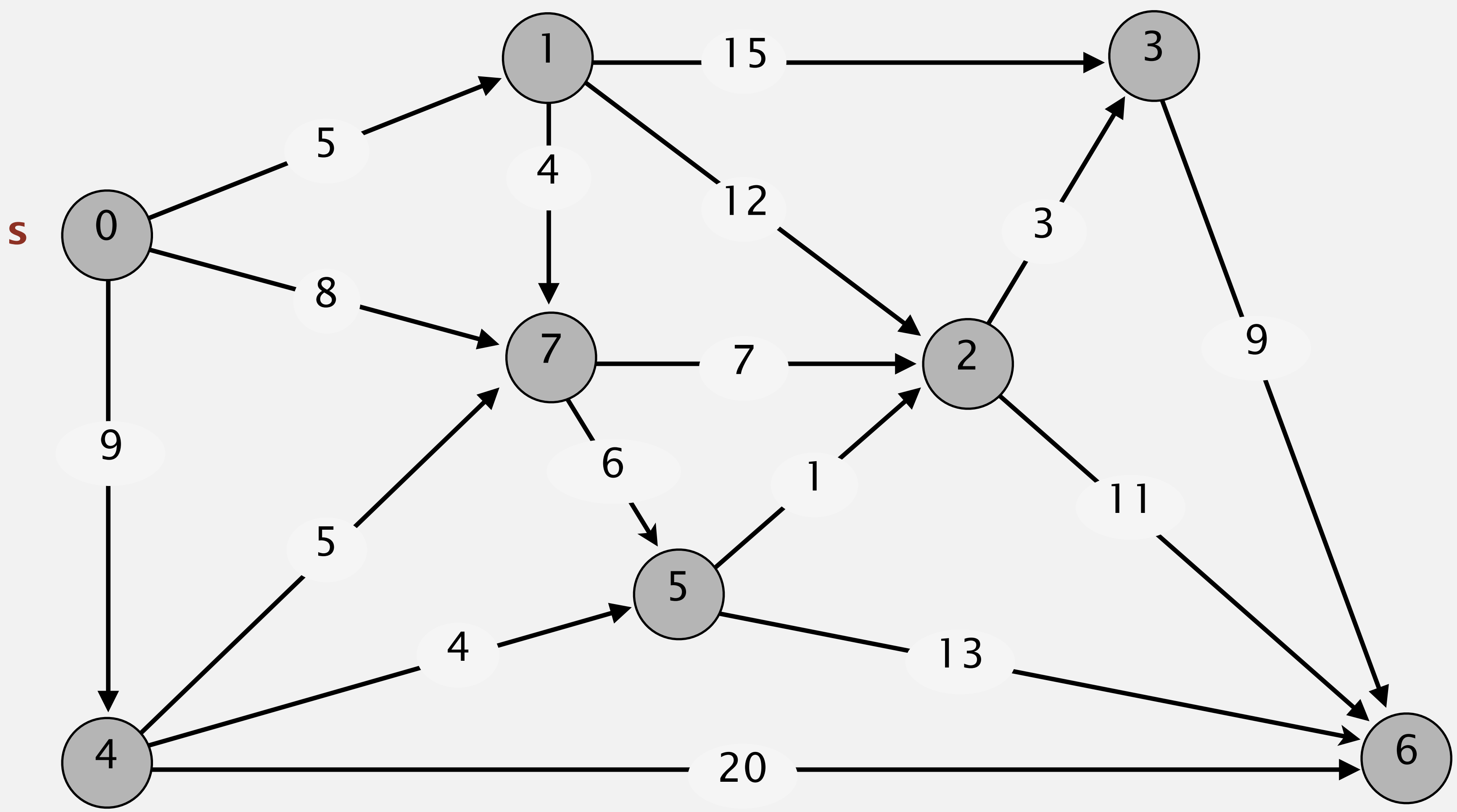
- **Relax each edge in any order.**

```
for (int i = 0; i < G.V(); i++)
   for (int v = 0; v < G.V(); v++)
      for (DirectedEdge e : G.adj(v))
         relax(e);
```

pass i (relax each edge)

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.

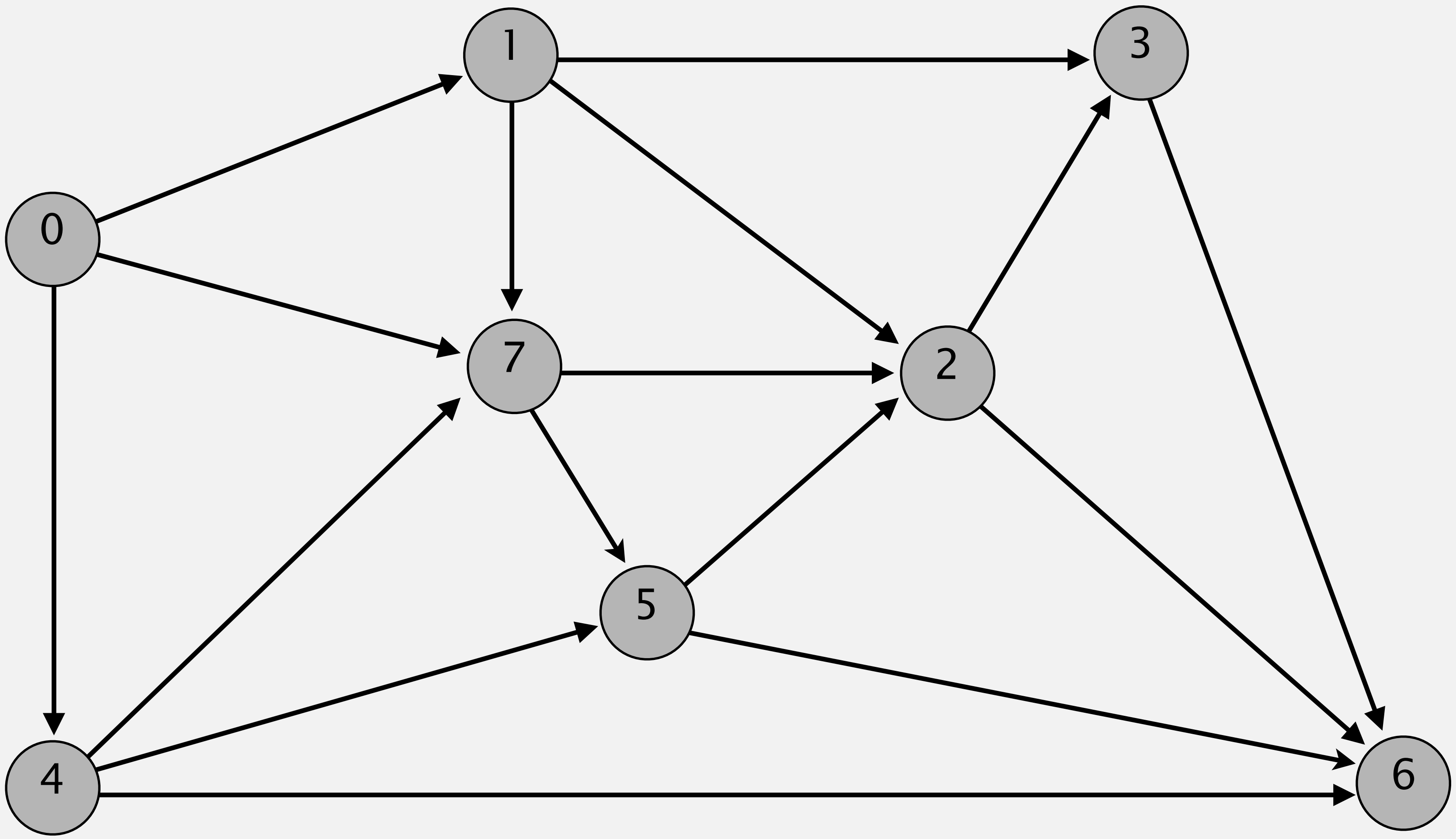


0→1	5.0
0→4	9.0
0→7	8.0
1→2	12.0
1→3	15.0
1→7	4.0
2→3	3.0
2→6	11.0
3→6	9.0
4→5	4.0
4→6	20.0
4→7	5.0
5→2	1.0
5→6	13.0
7→5	6.0
7→2	7.0

an edge-weighted digraph

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.

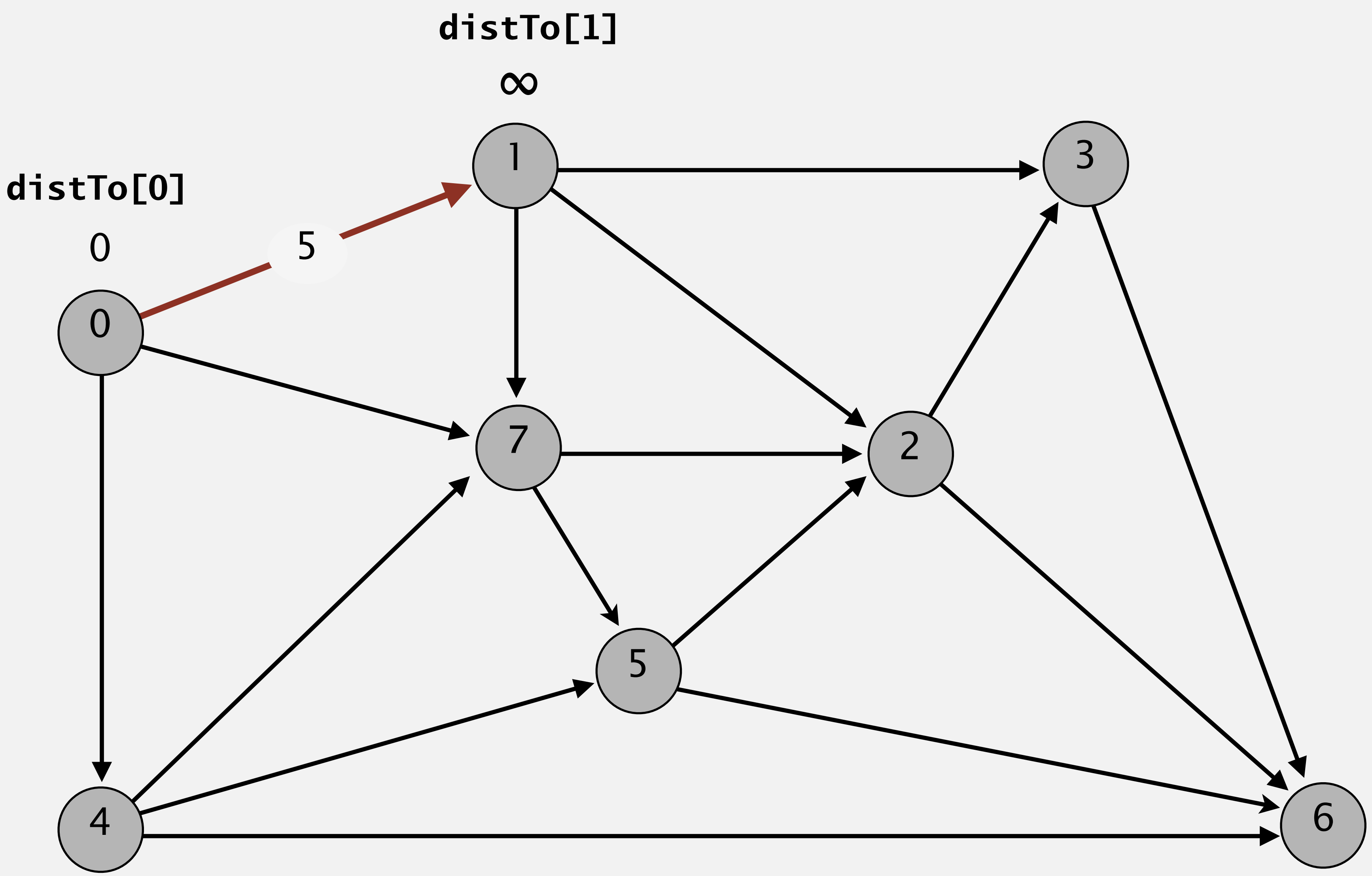


v	distTo[]	edgeTo[]
0	0.0	-
1		
2		
3		
4		
5		
6		
7		

initialize

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



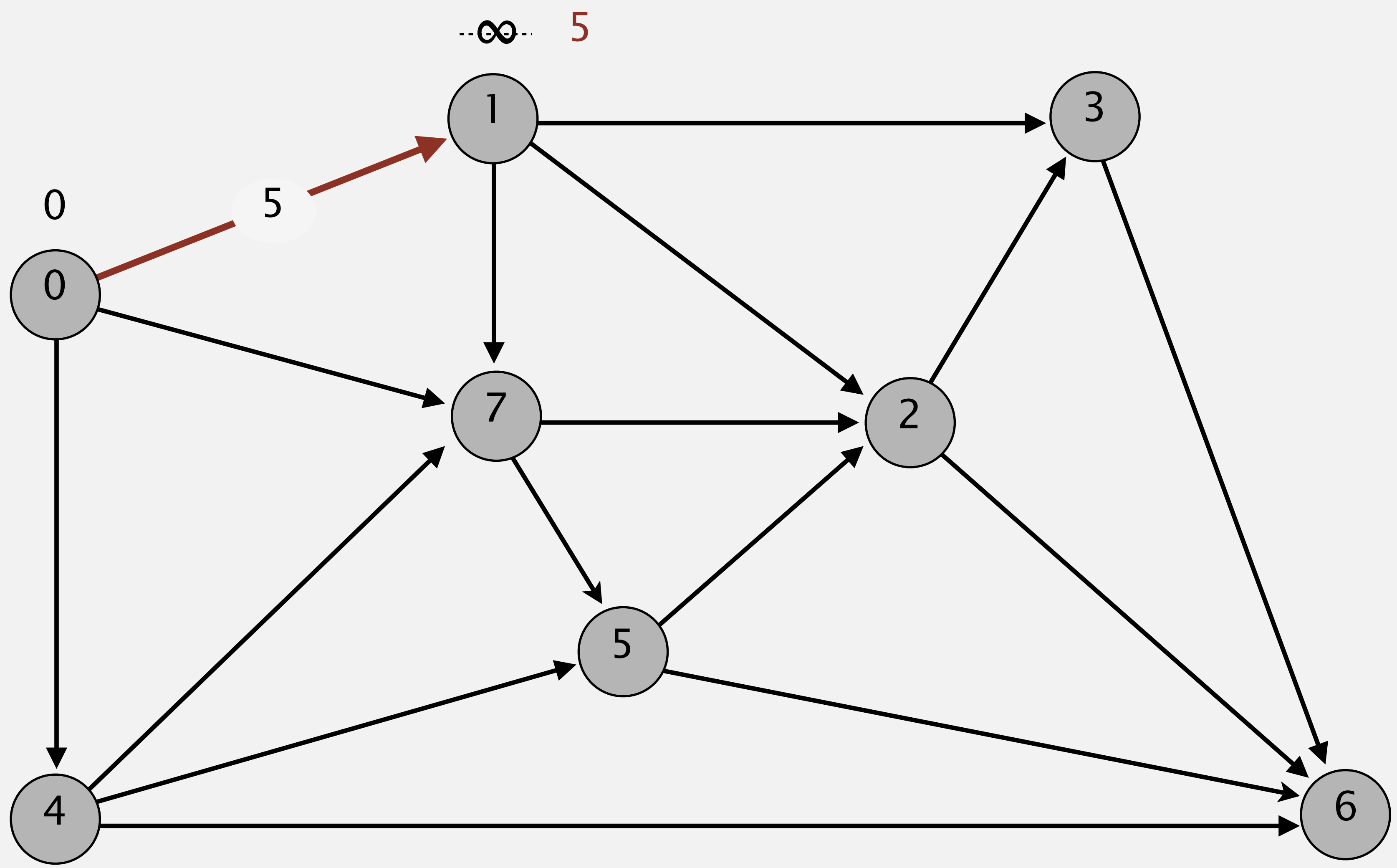
v	distTo[]	edgeTo[]
0	0.0	-
1		
2		
3		
4		
5		
6		
7		

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



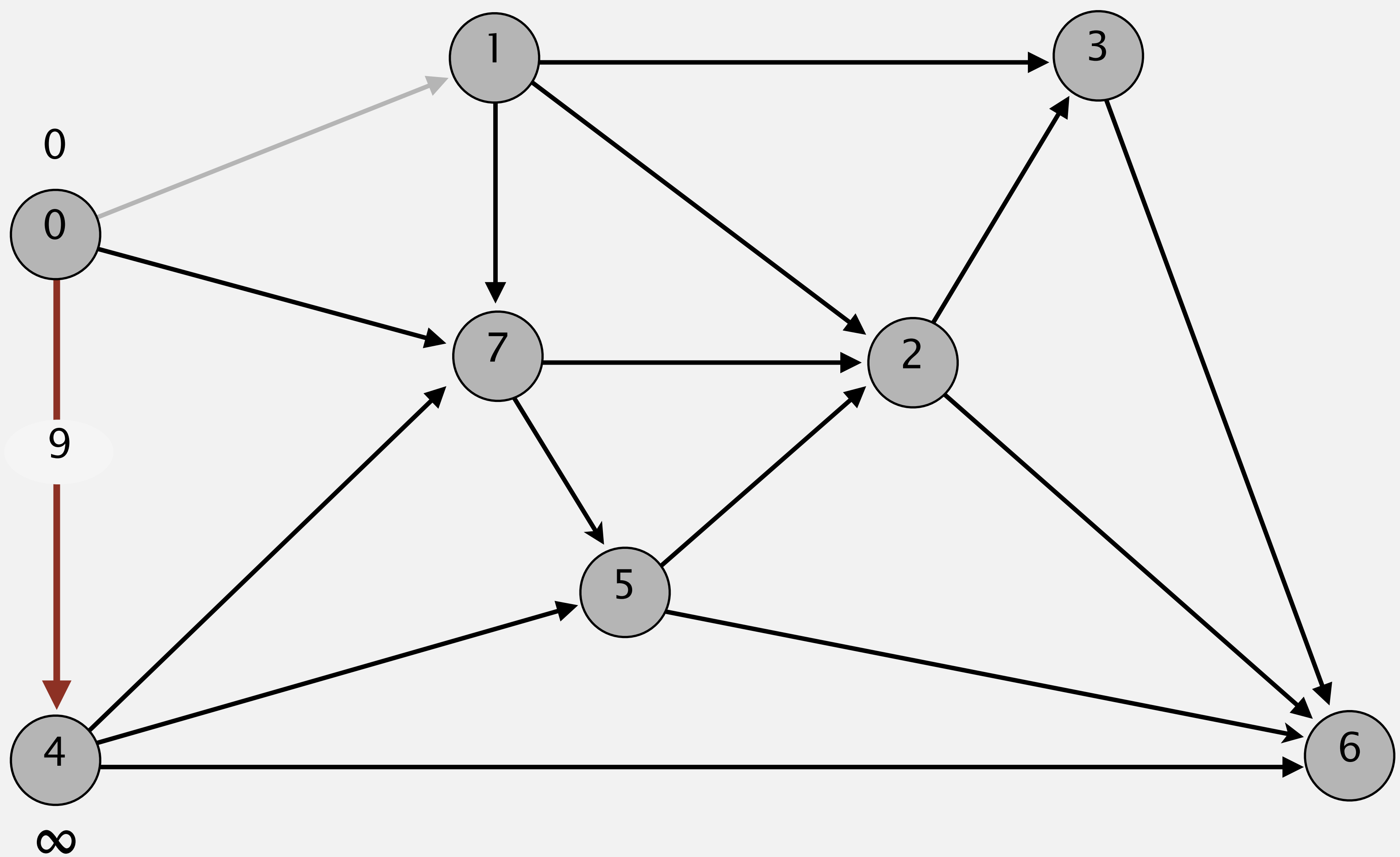
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4		
5		
6		
7		

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4		
5		
6		
7		

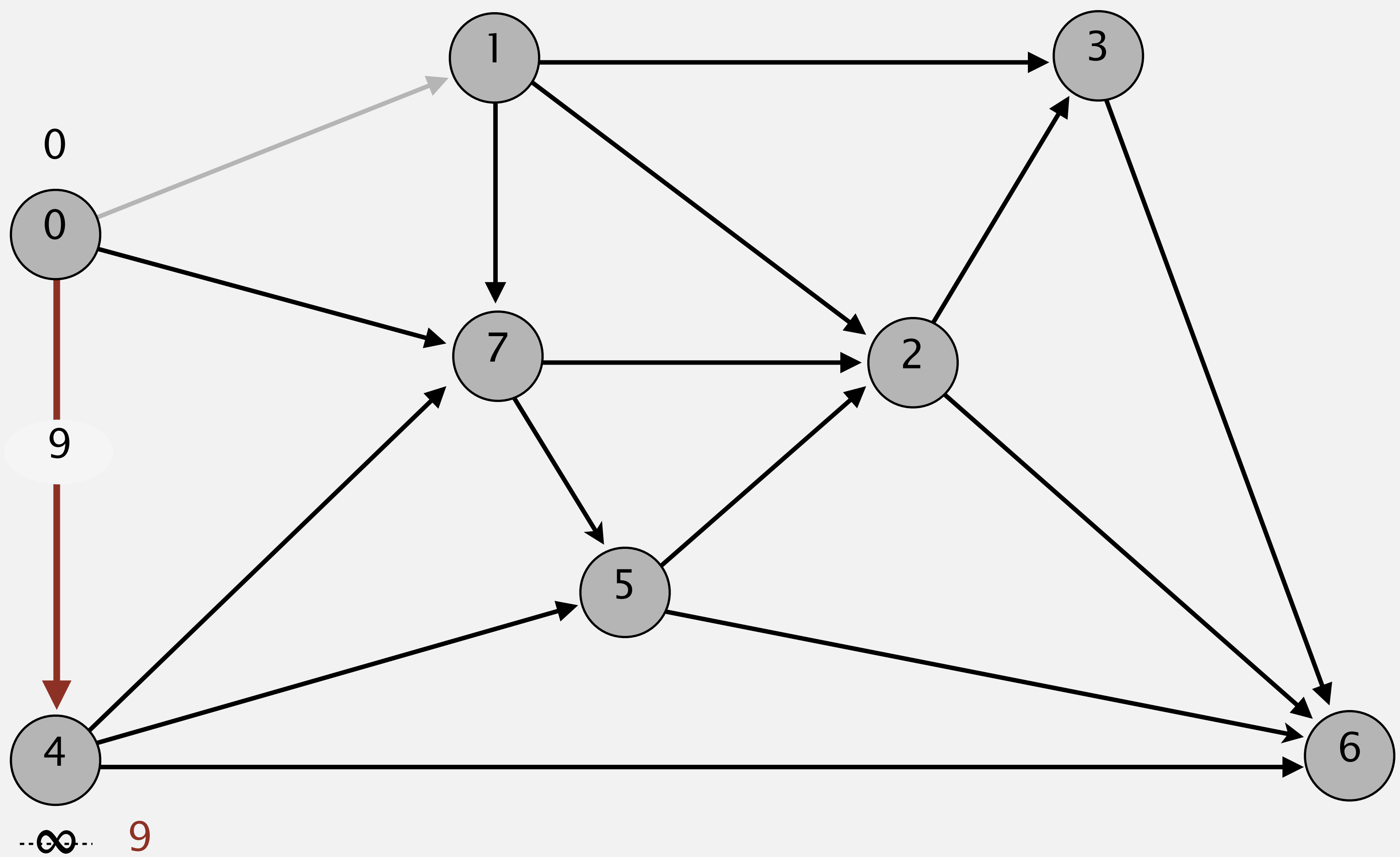
pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

↑

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



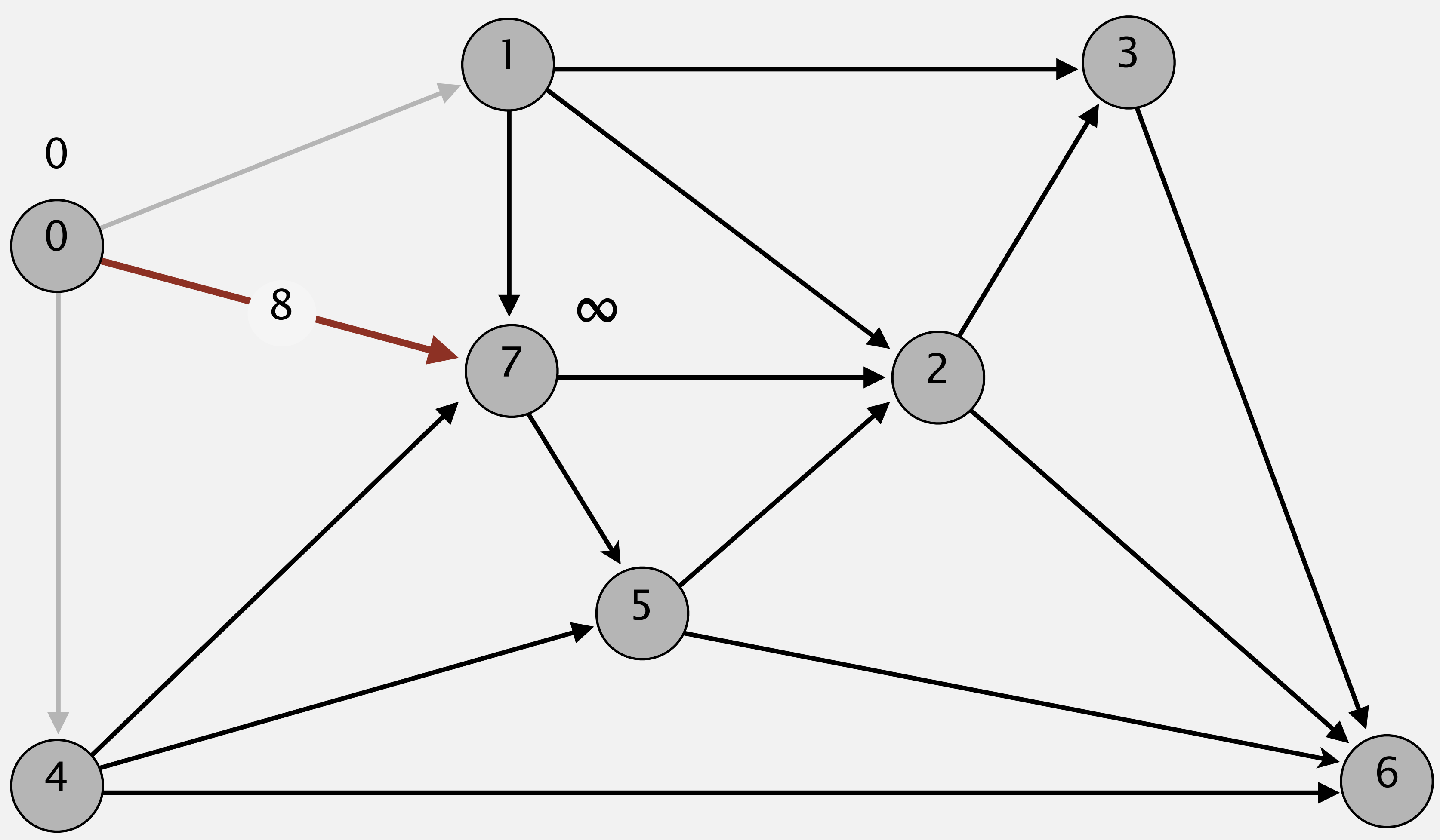
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7		

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



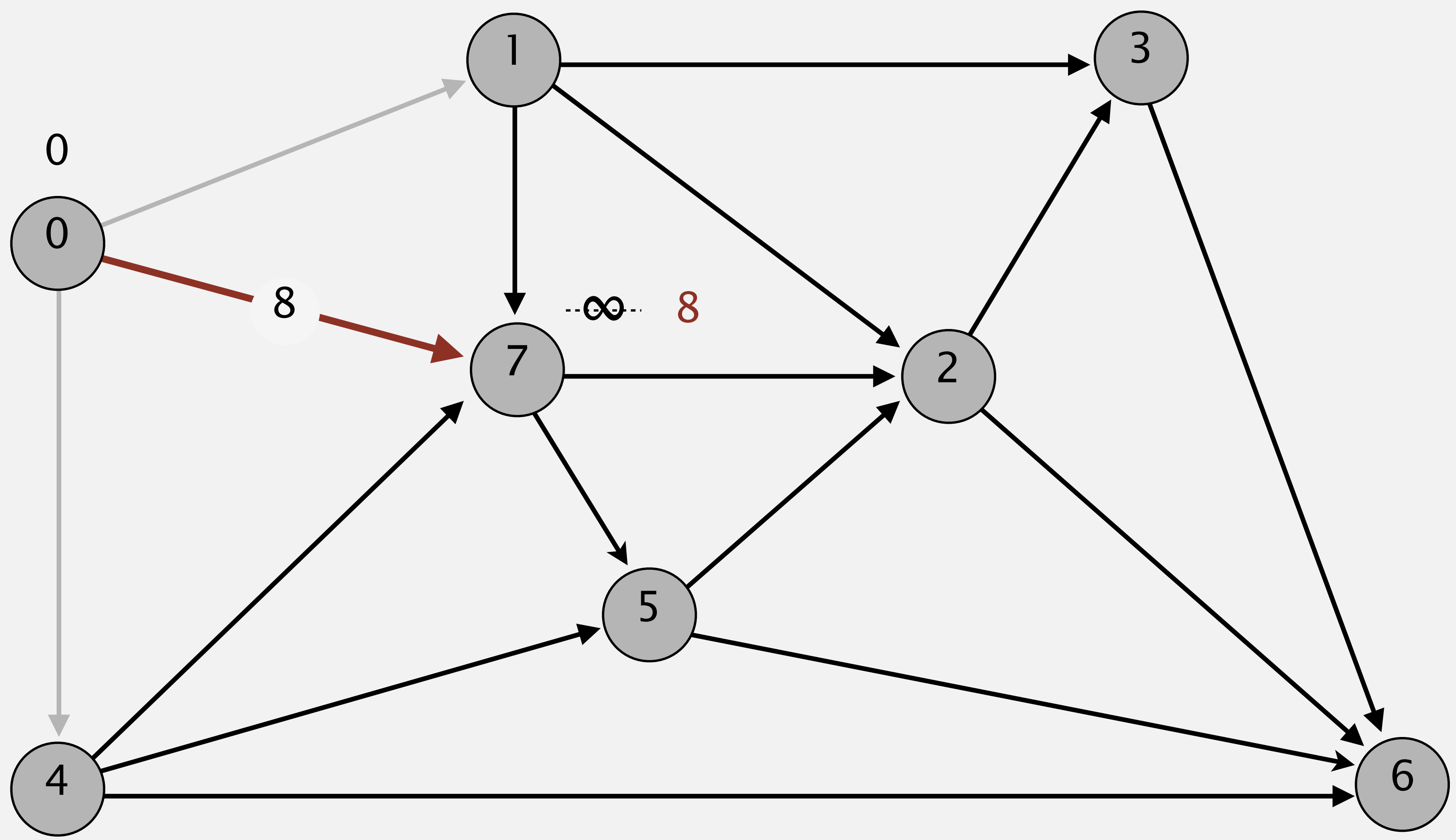
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7		

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



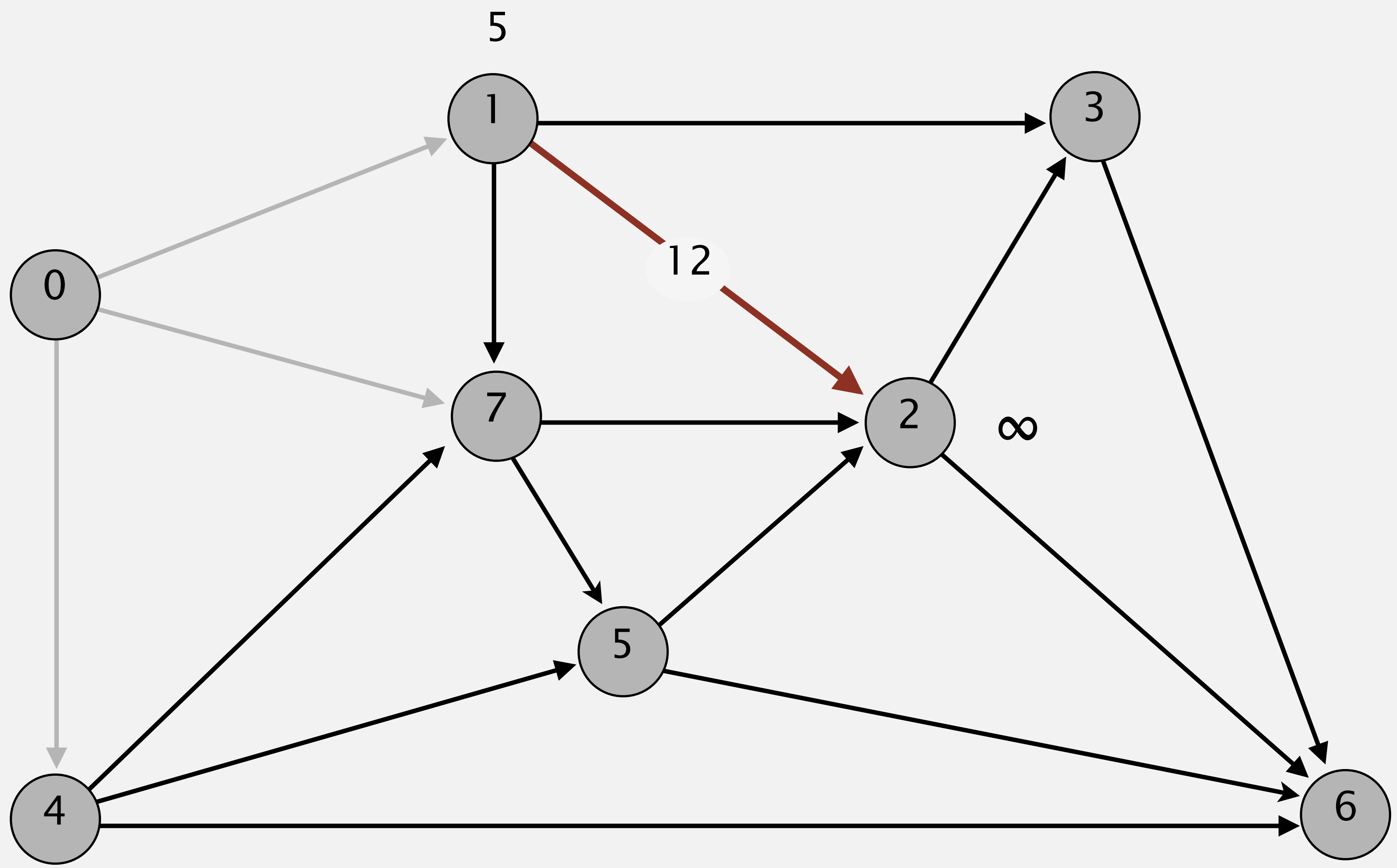
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



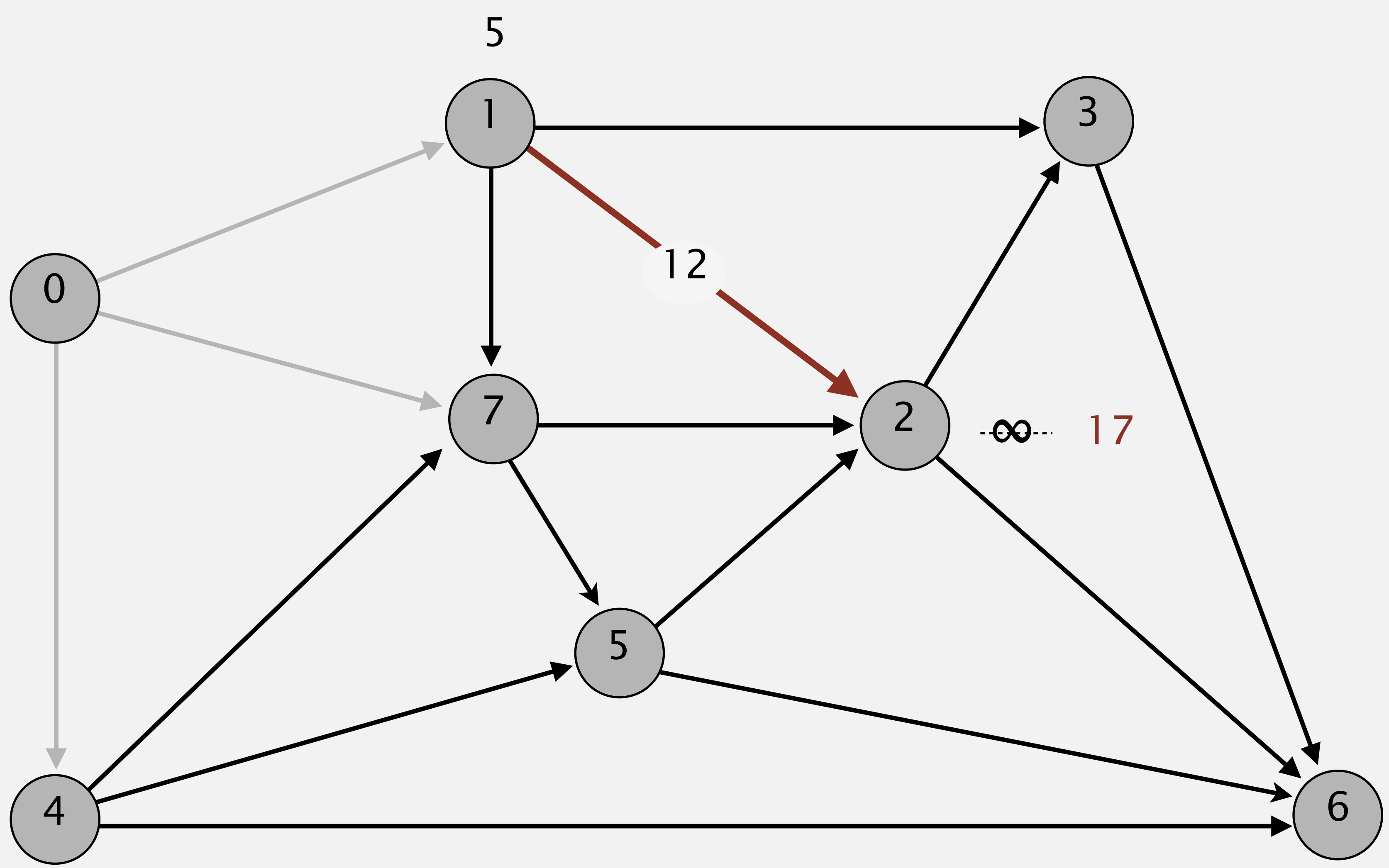
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



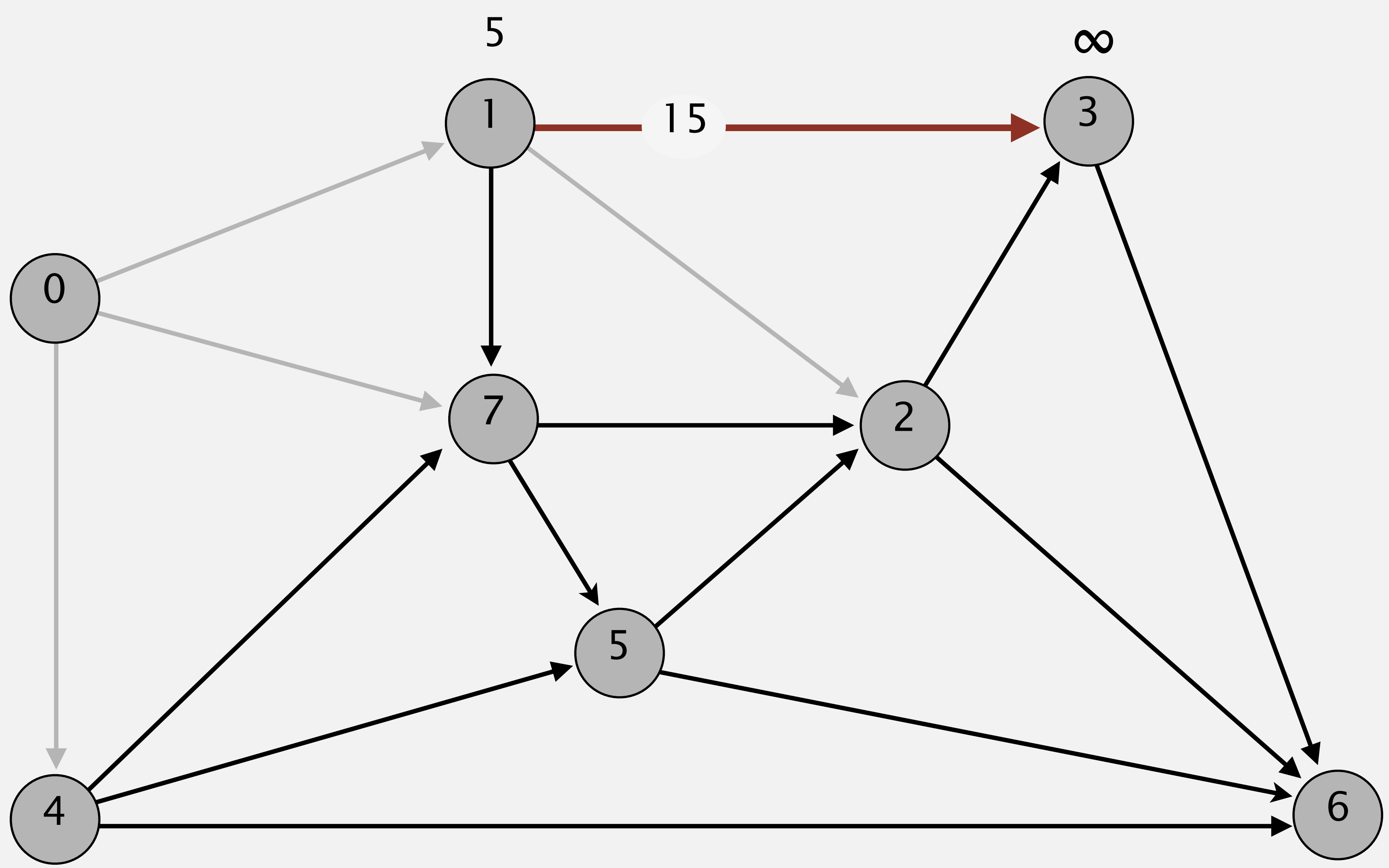
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



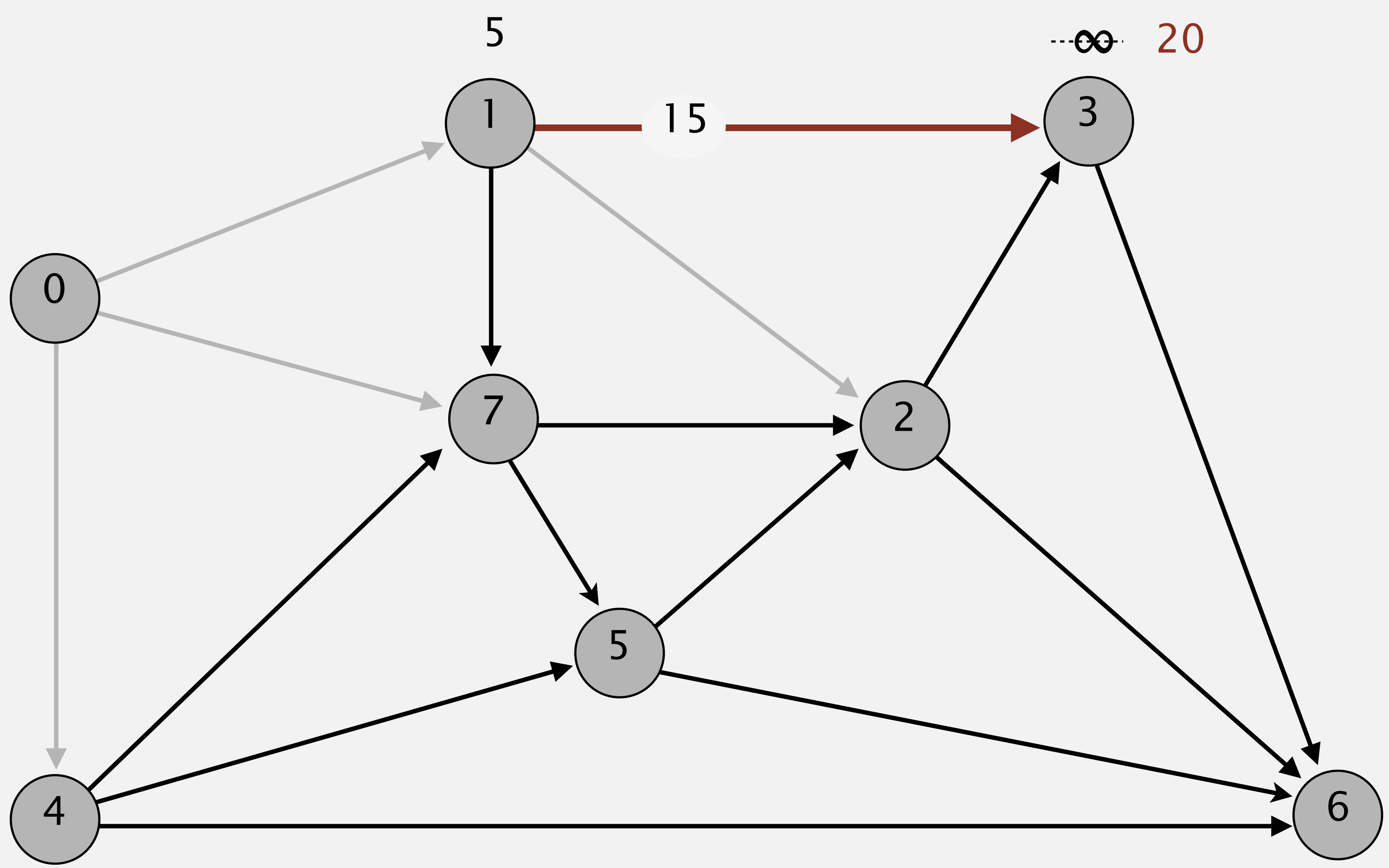
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



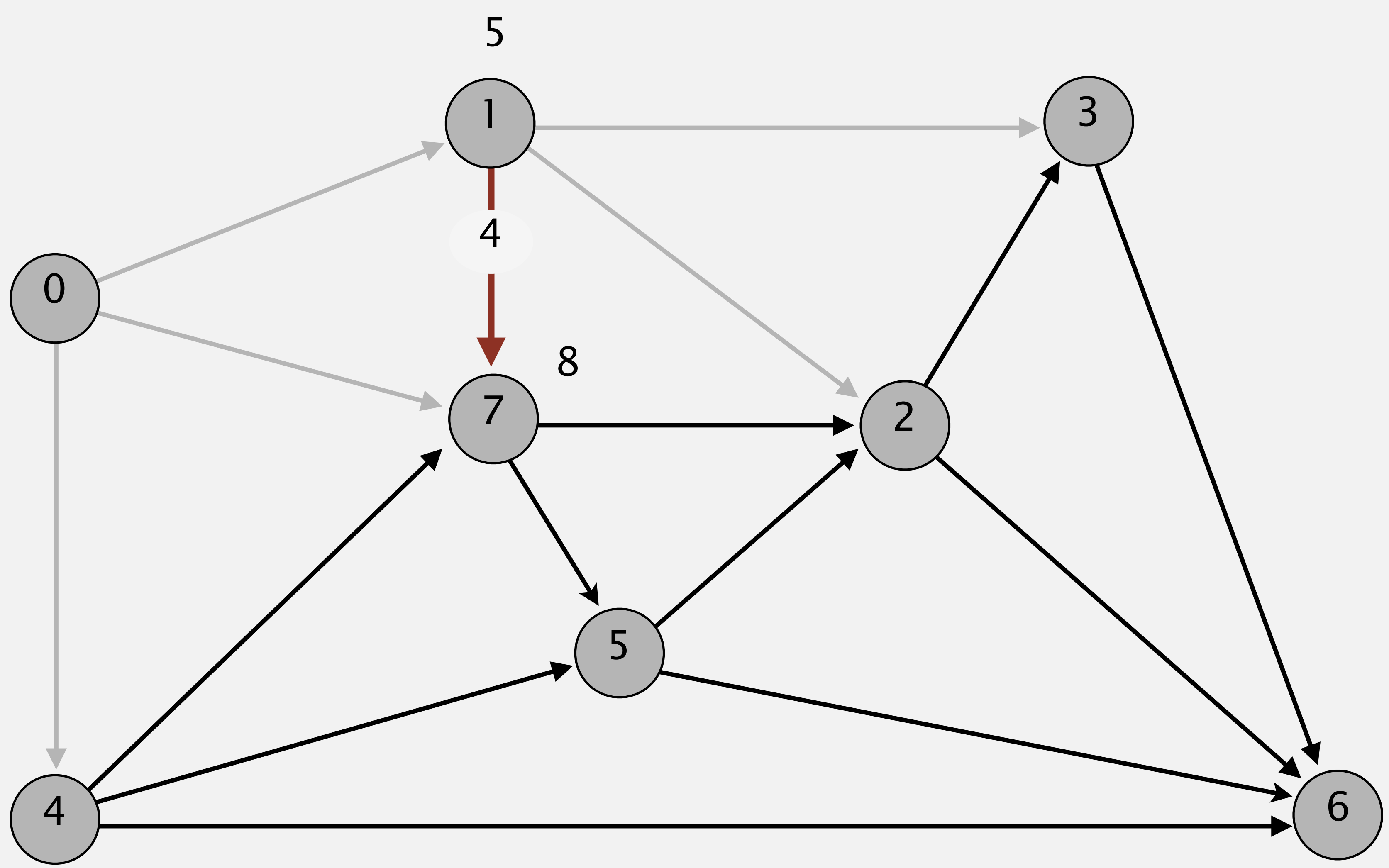
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



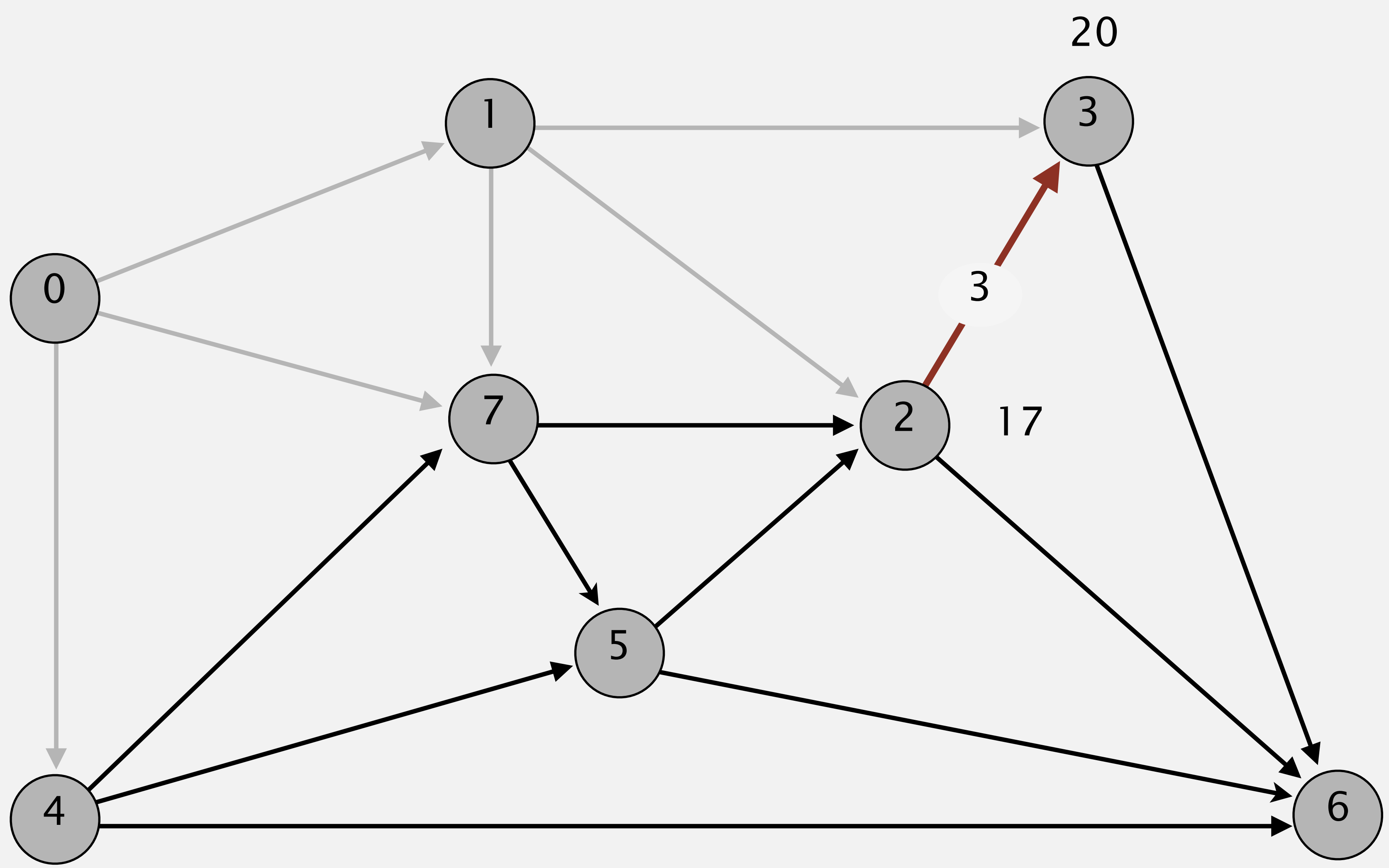
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



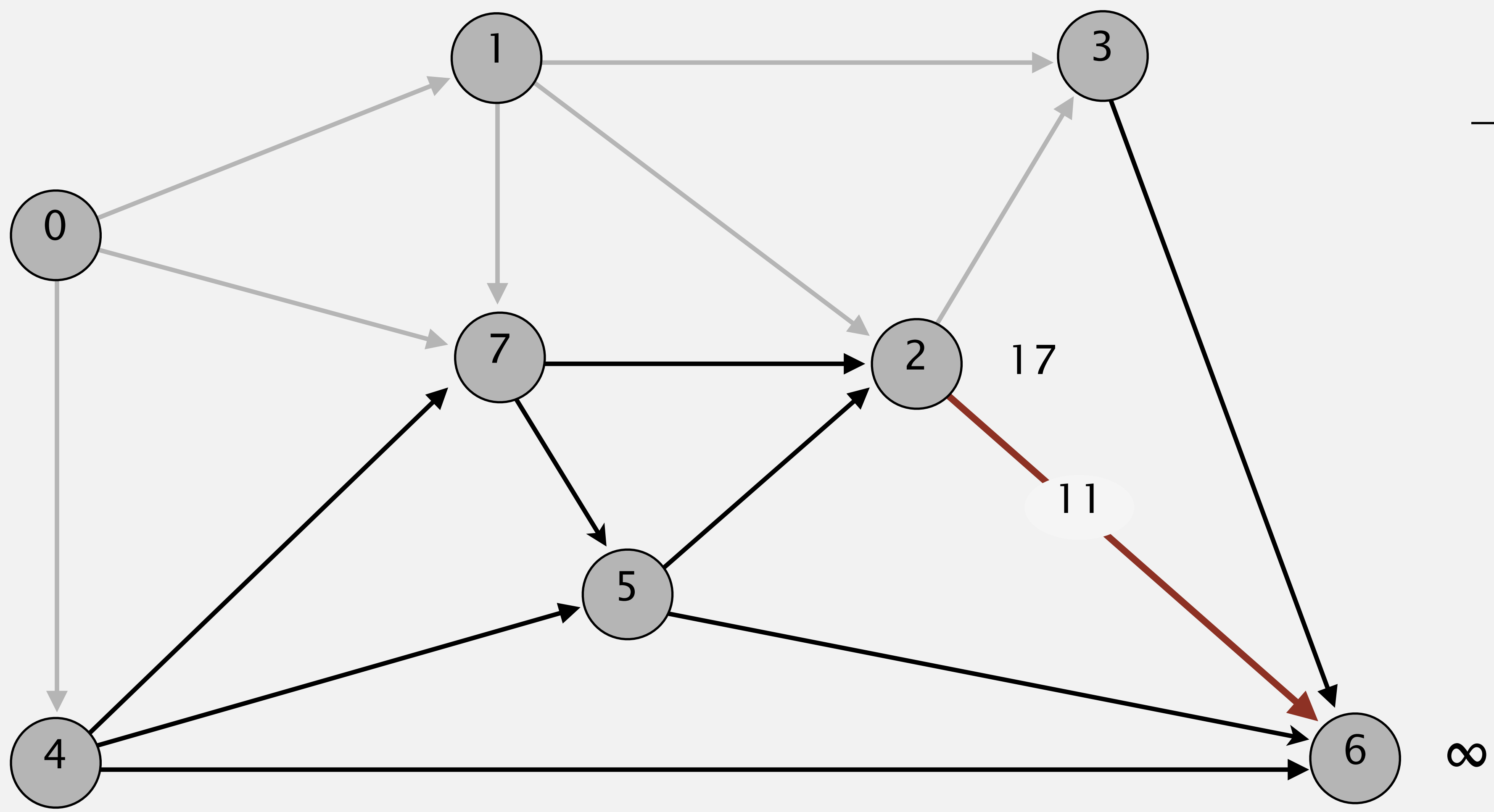
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



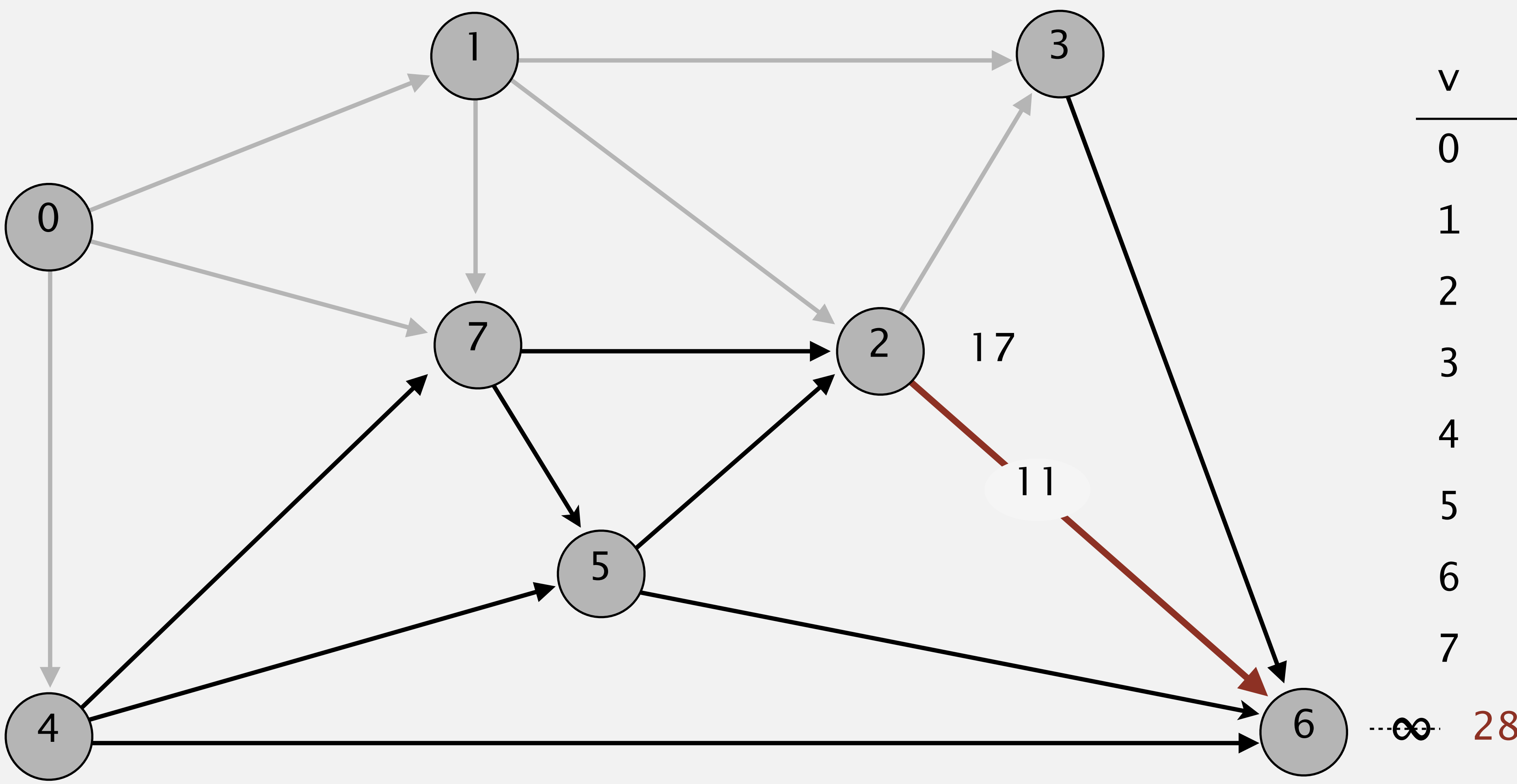
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



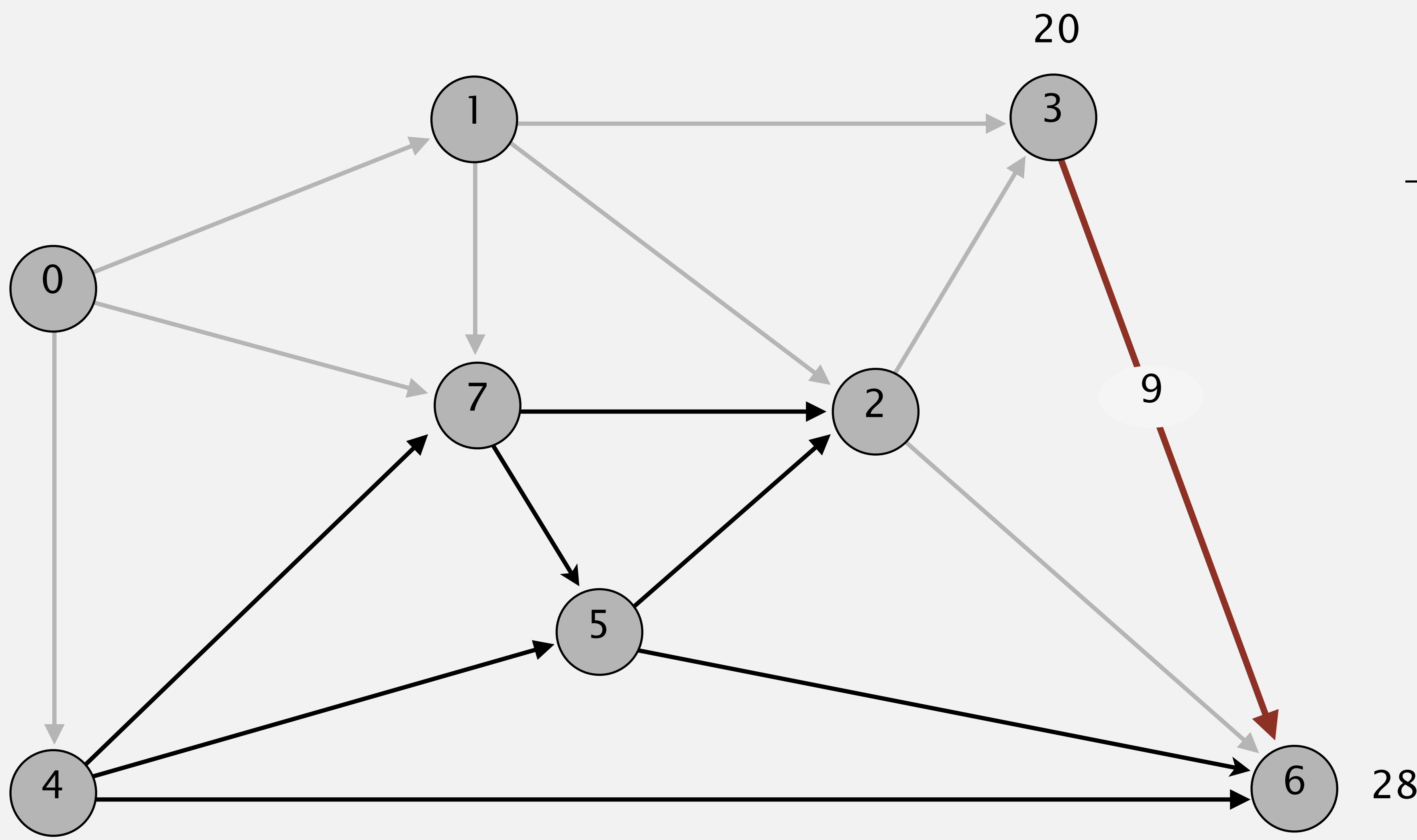
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



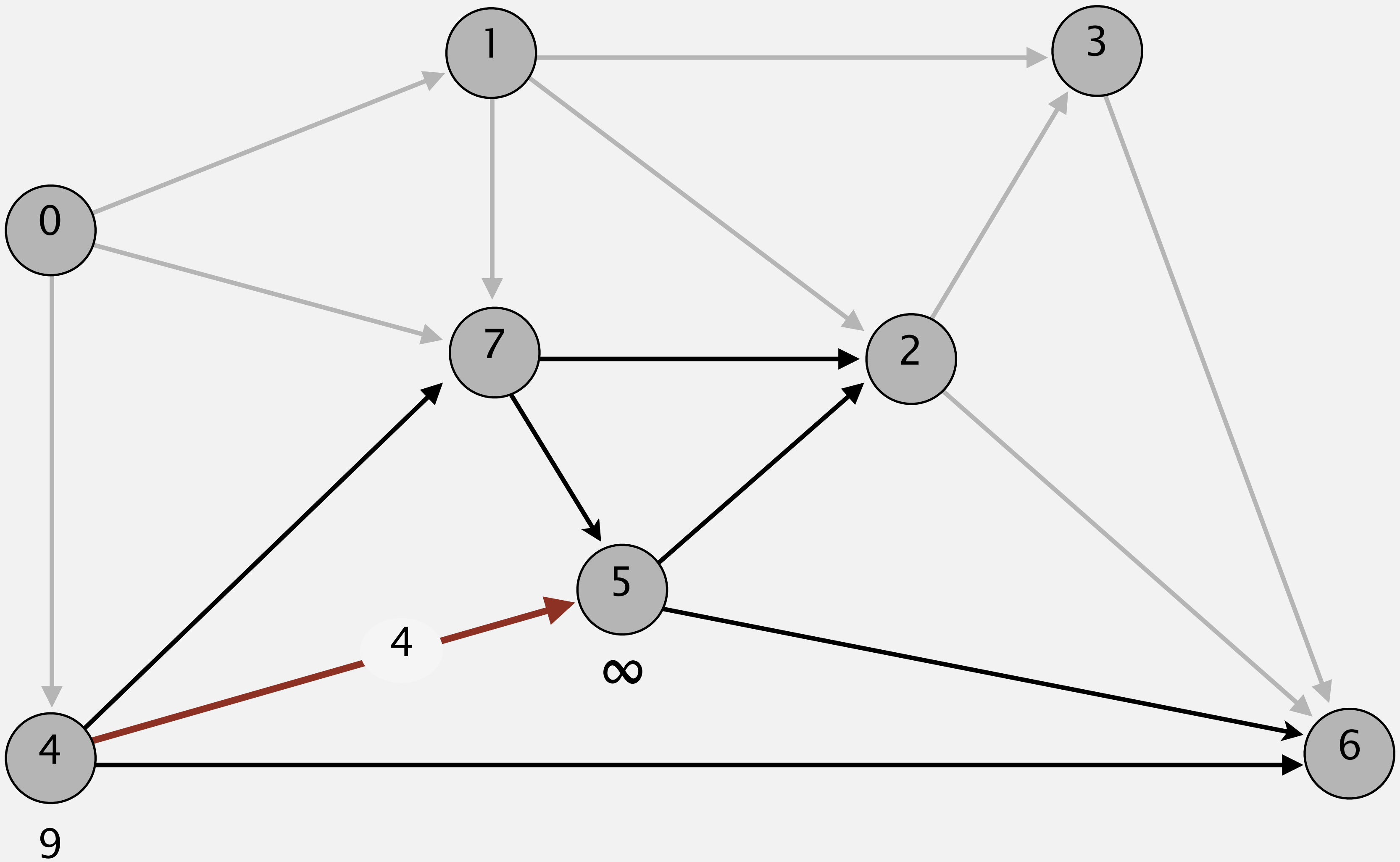
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



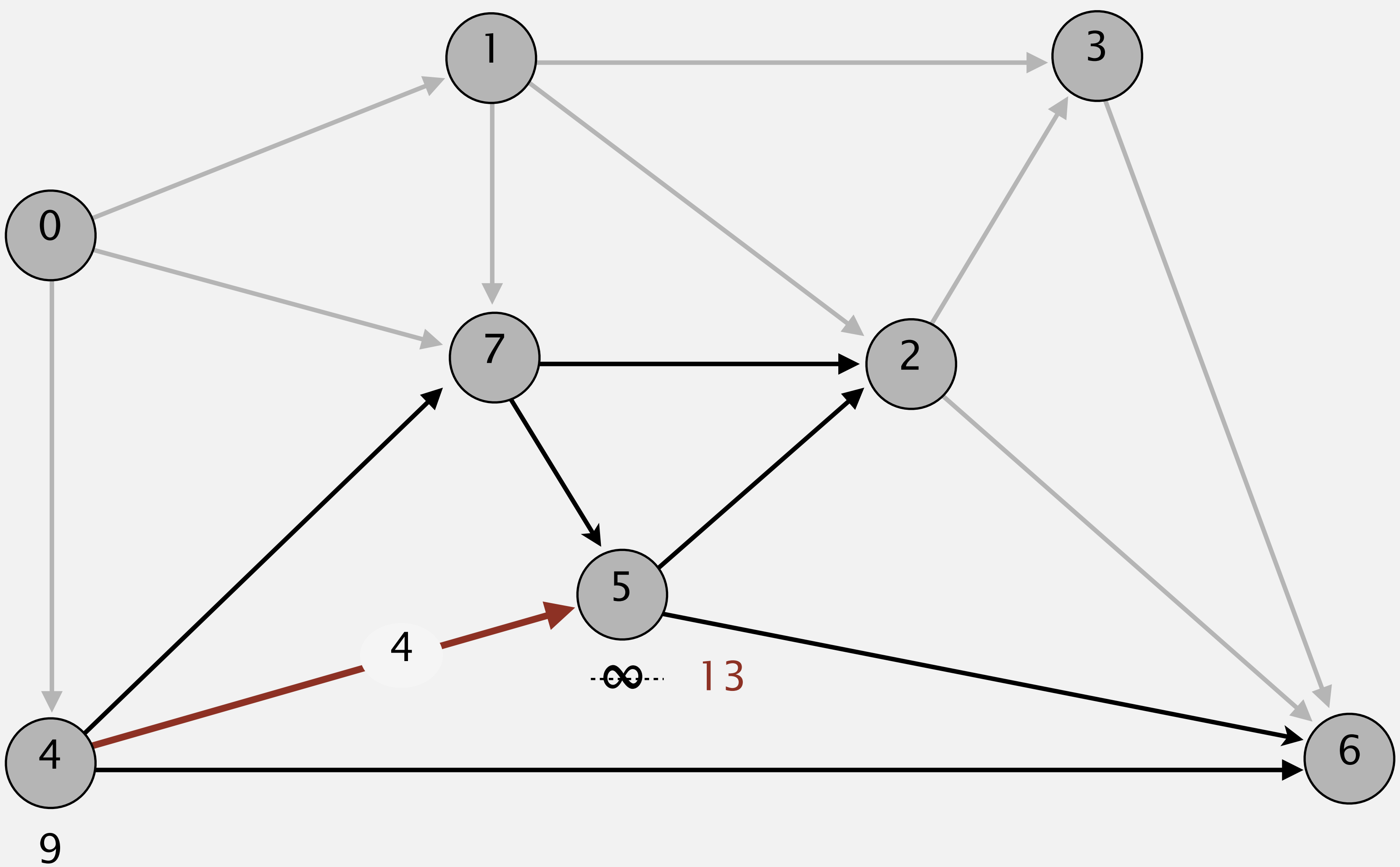
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



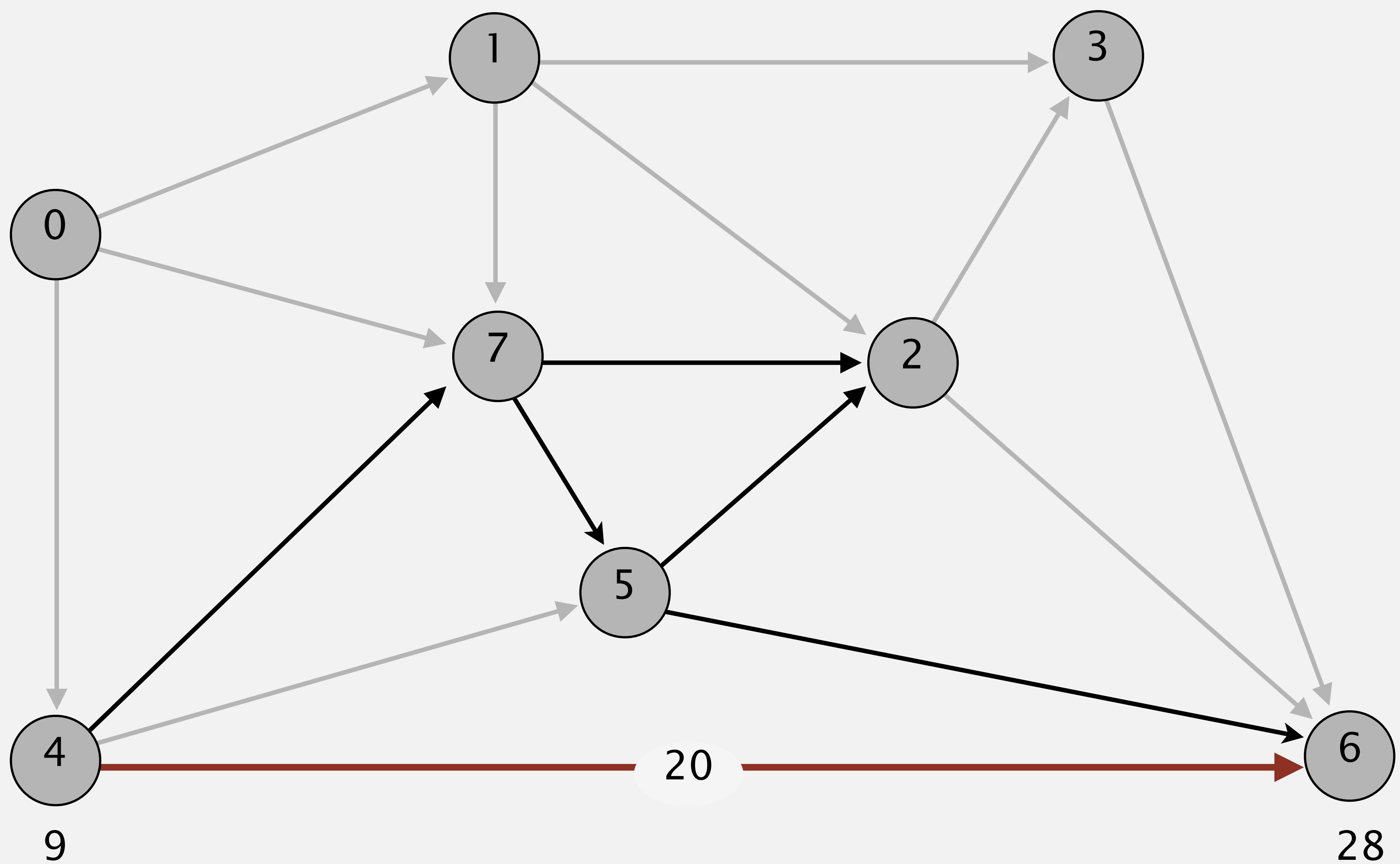
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



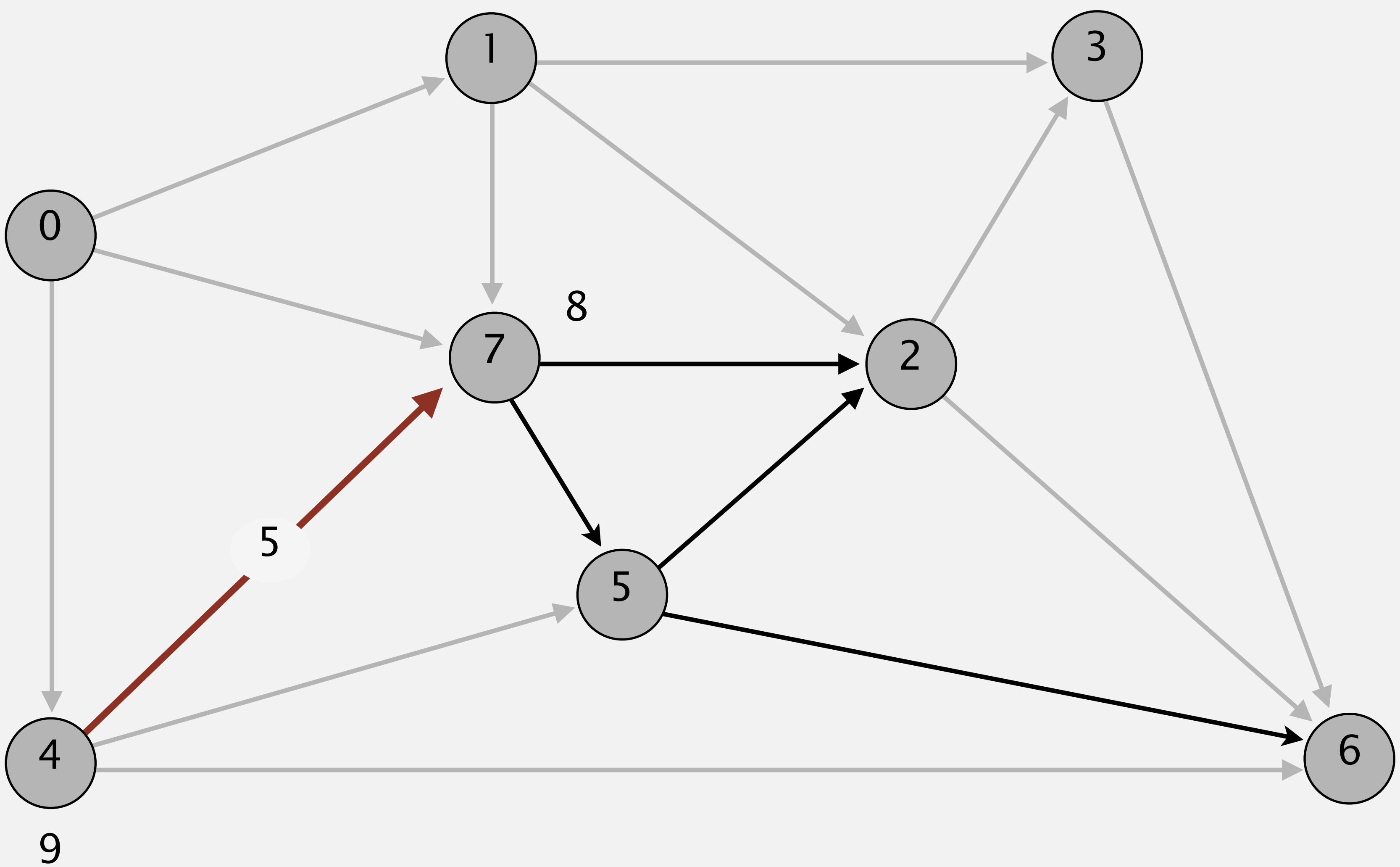
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



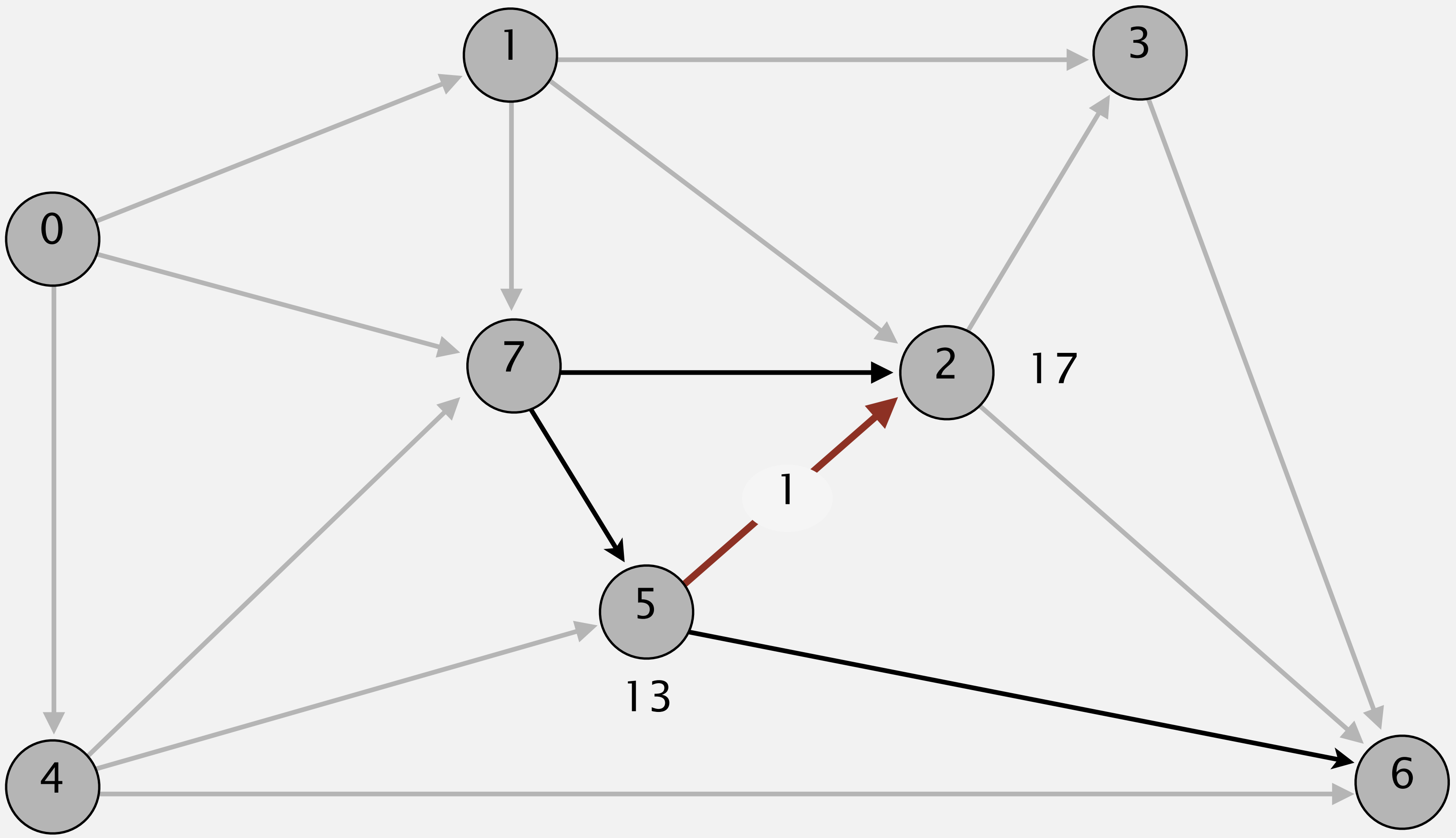
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.

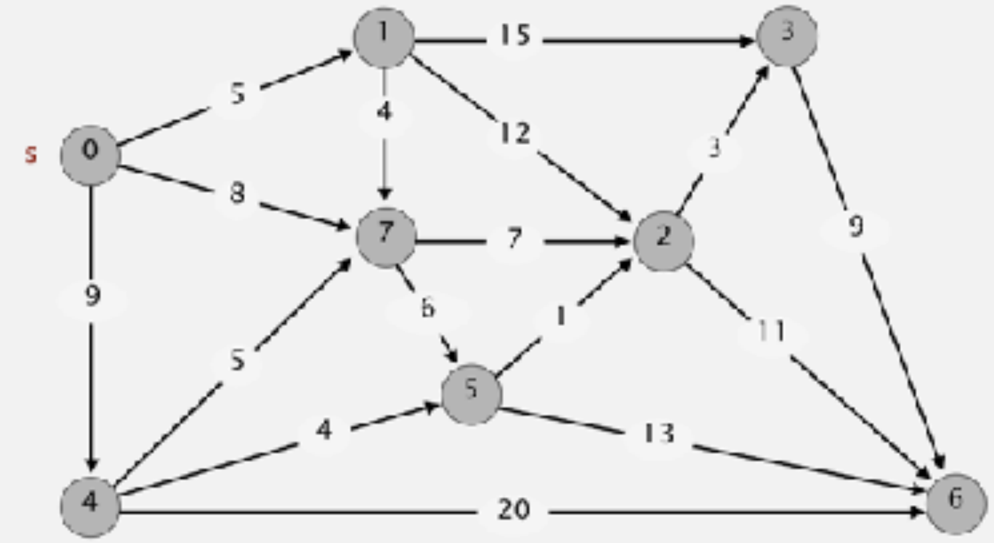


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

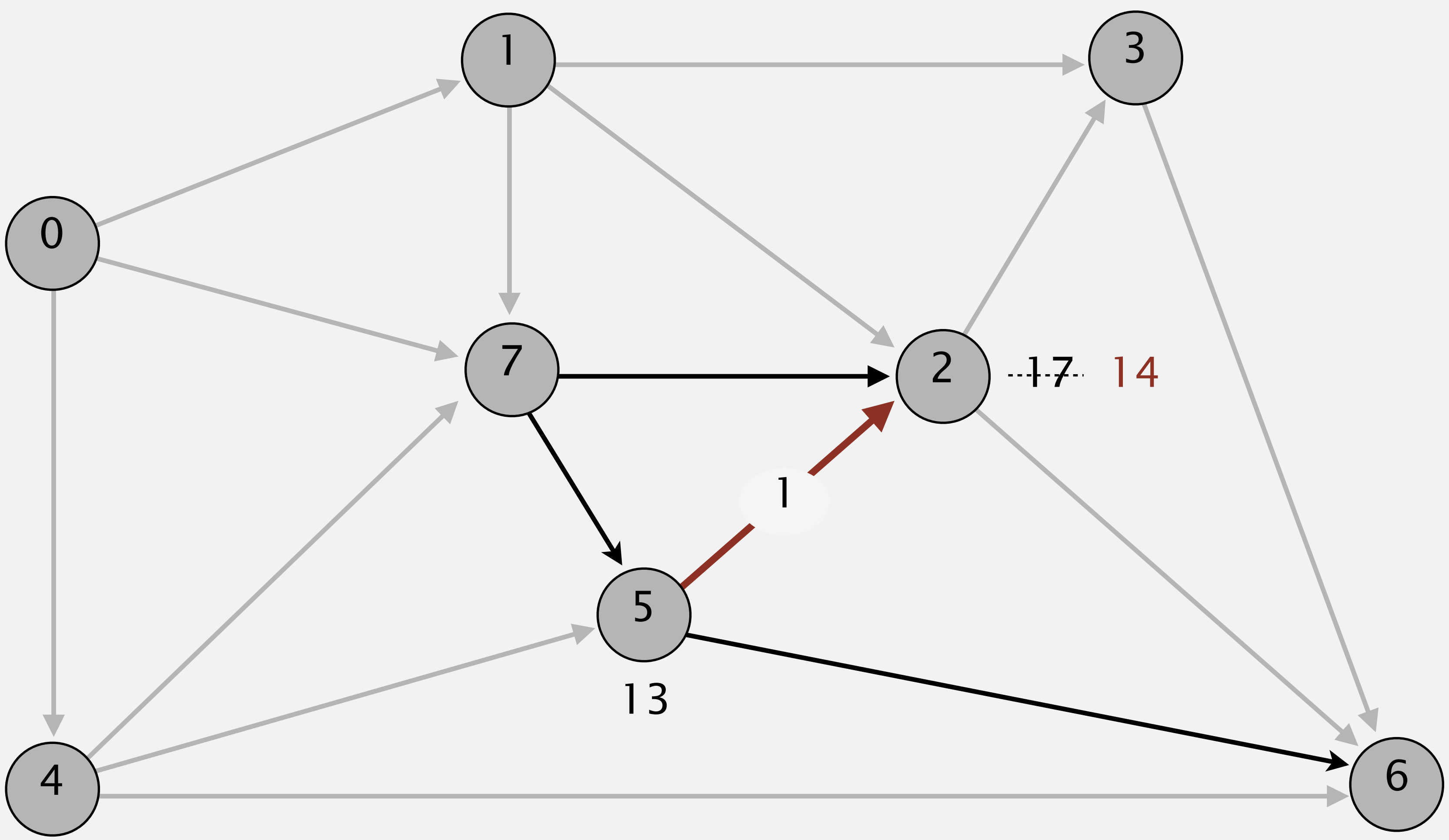
pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.



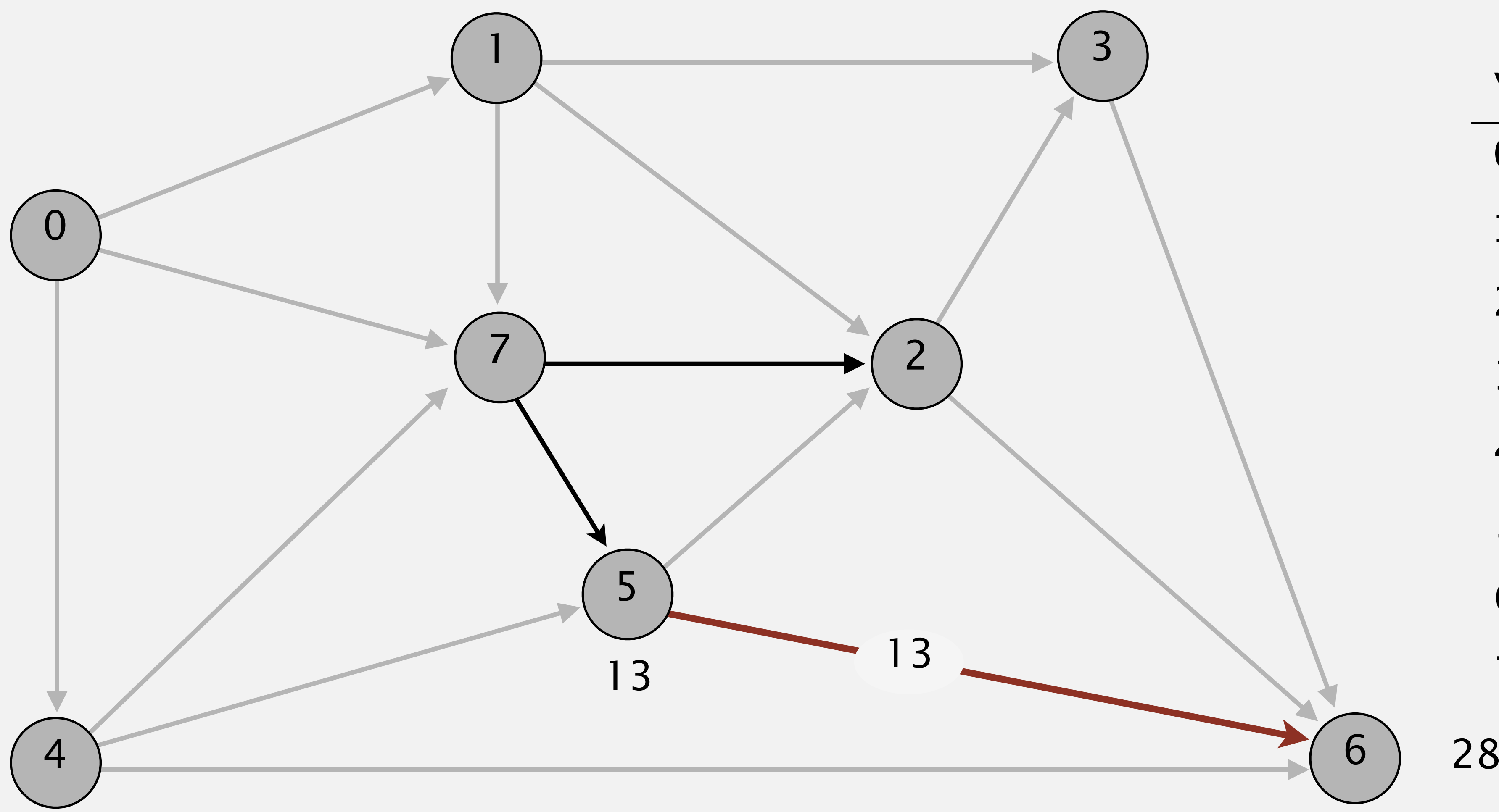
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.

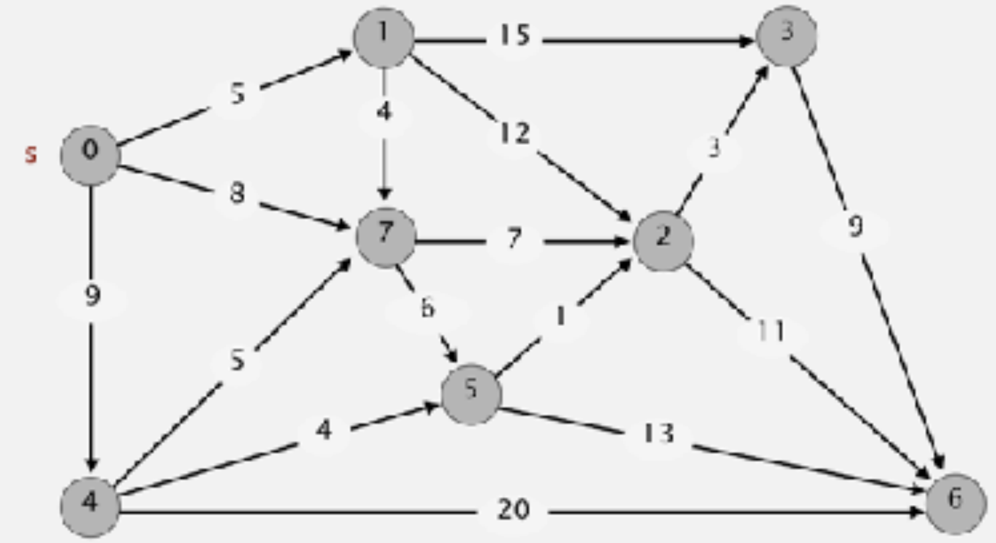


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	28.0	2→6
7	8.0	0→7

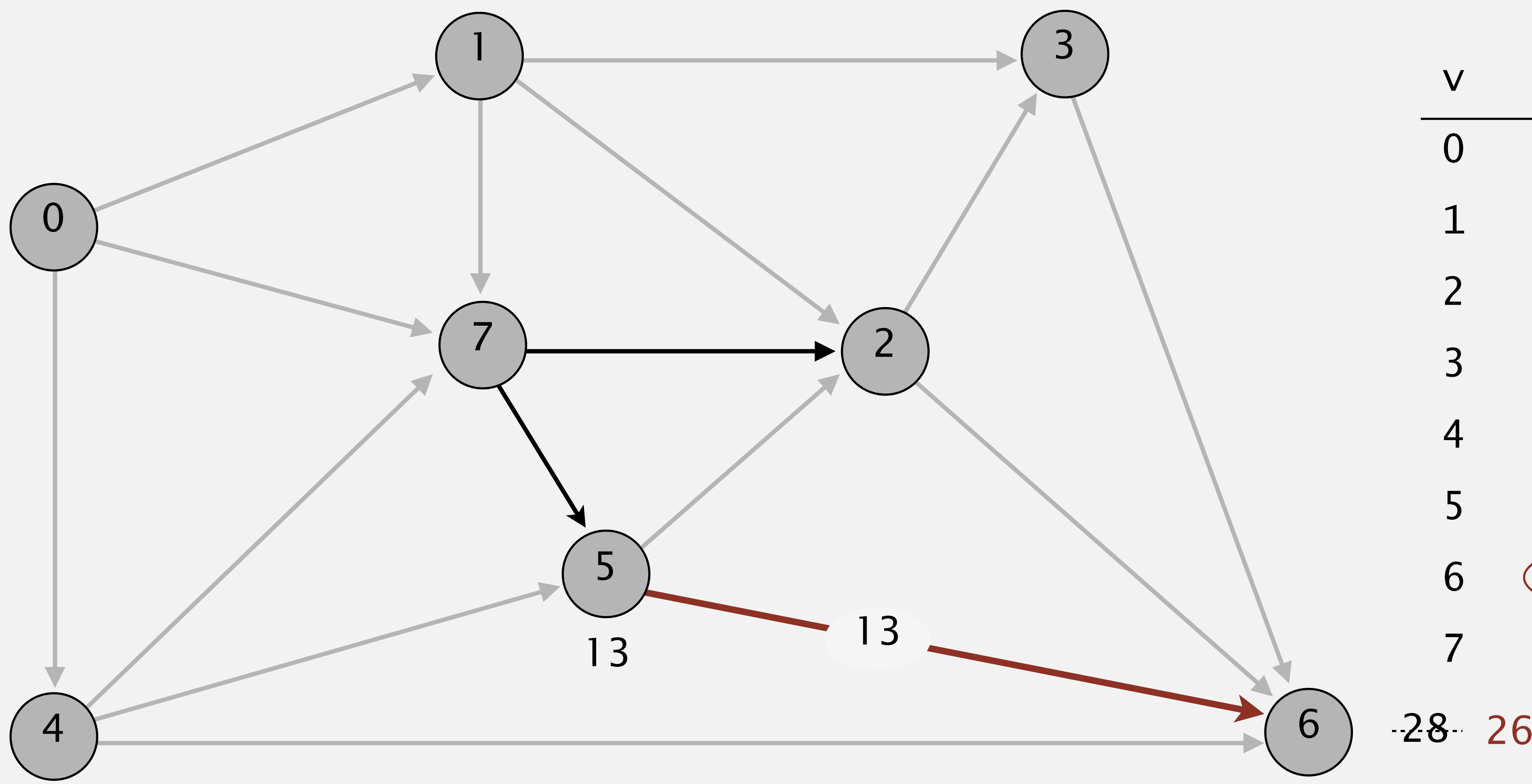
pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.



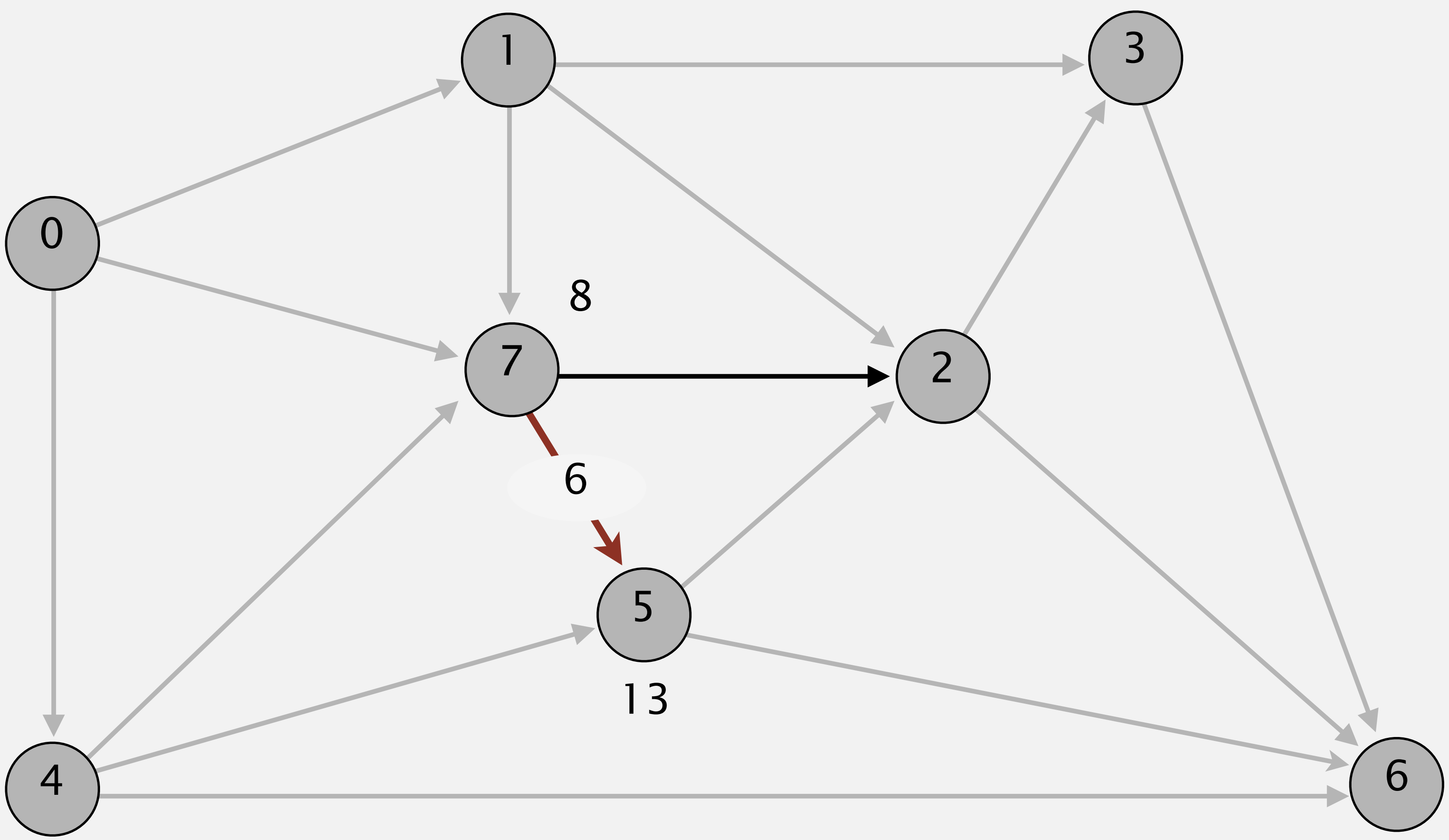
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



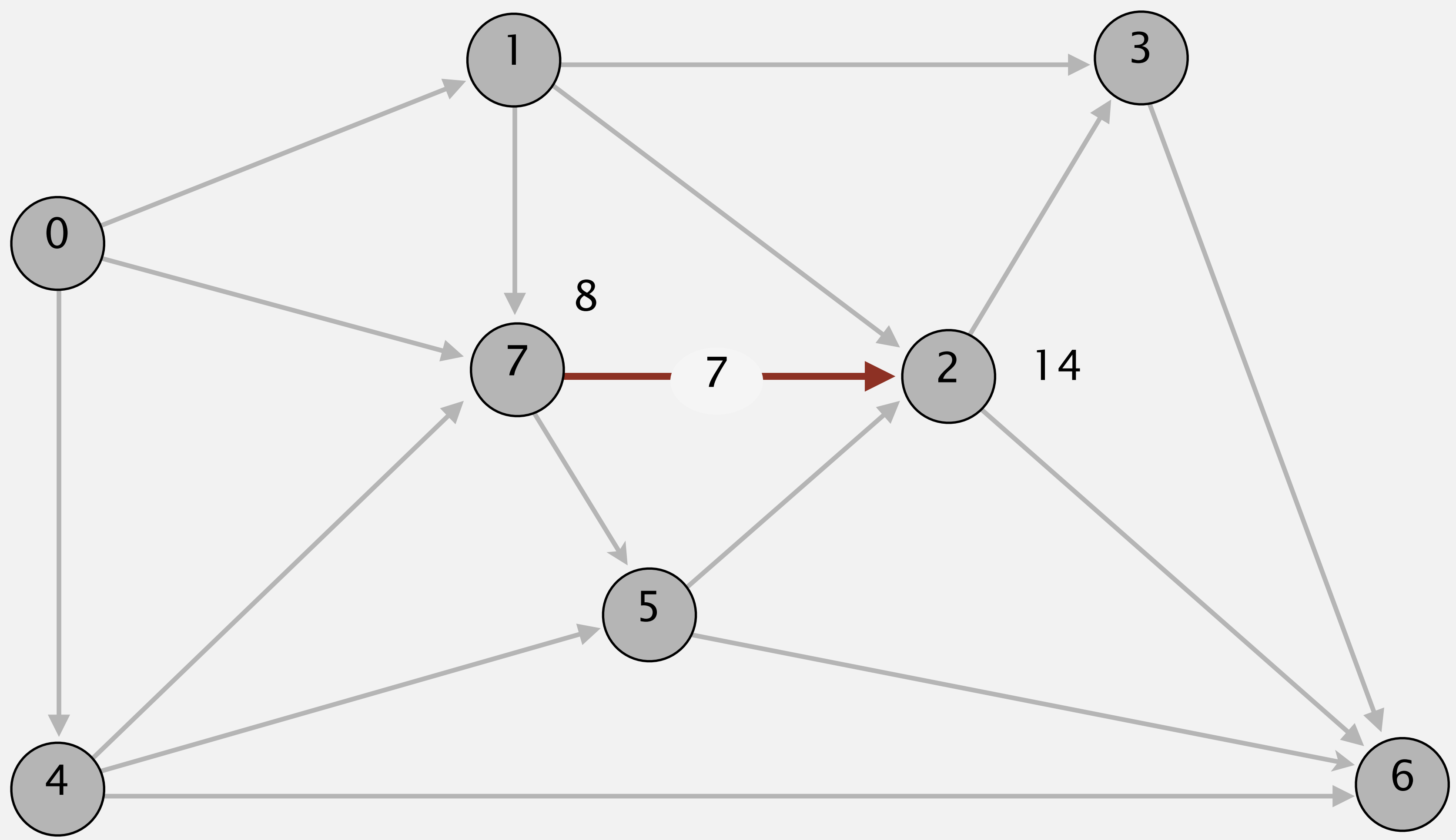
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



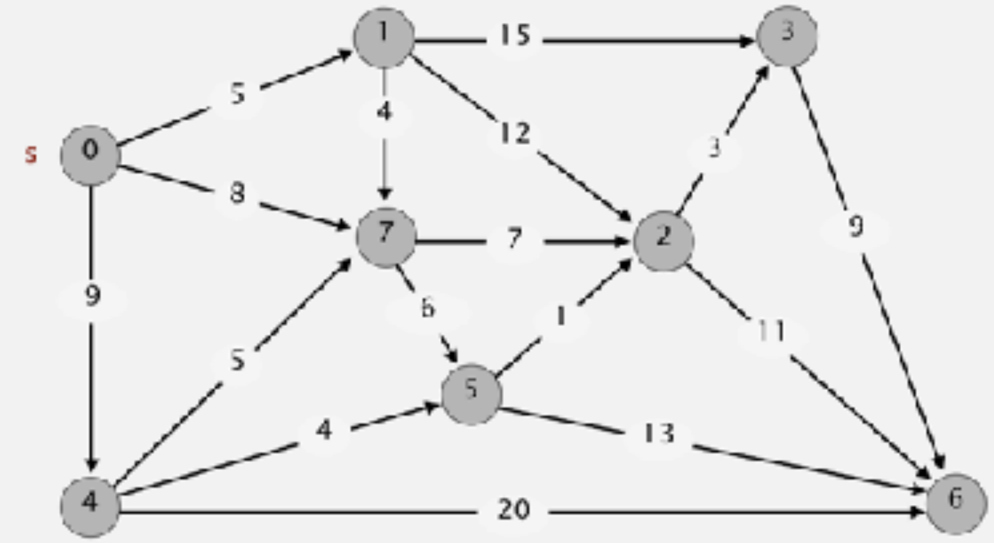
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

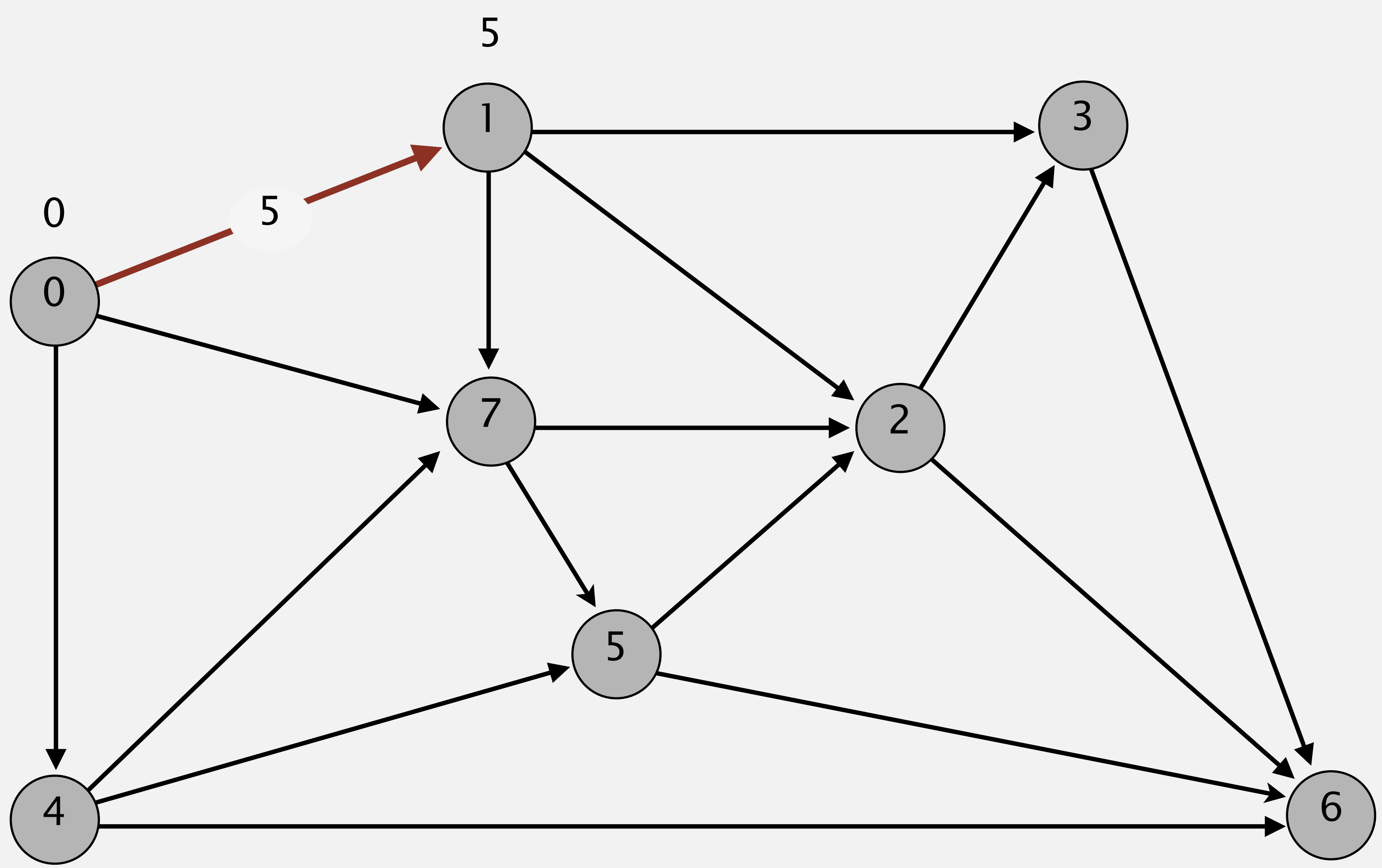
pass 0

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



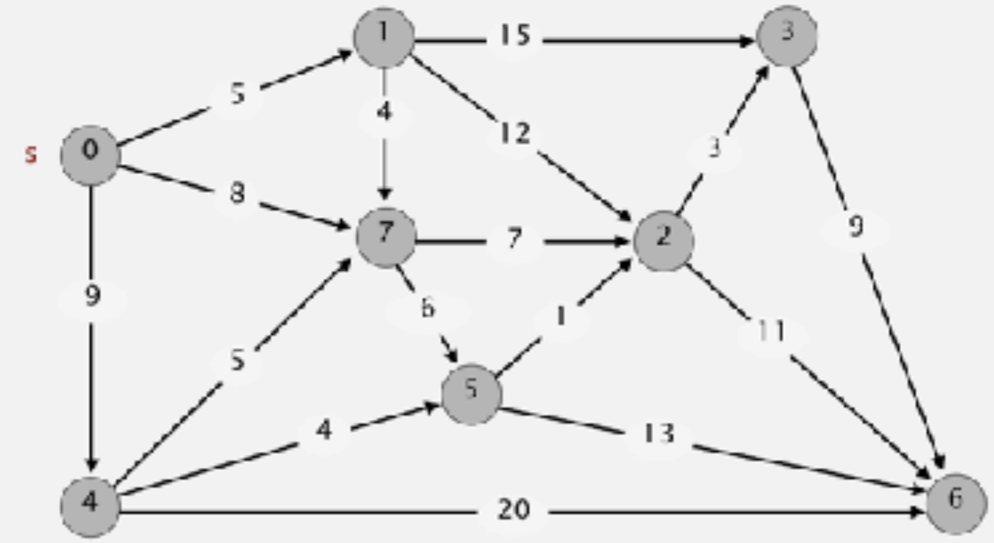


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

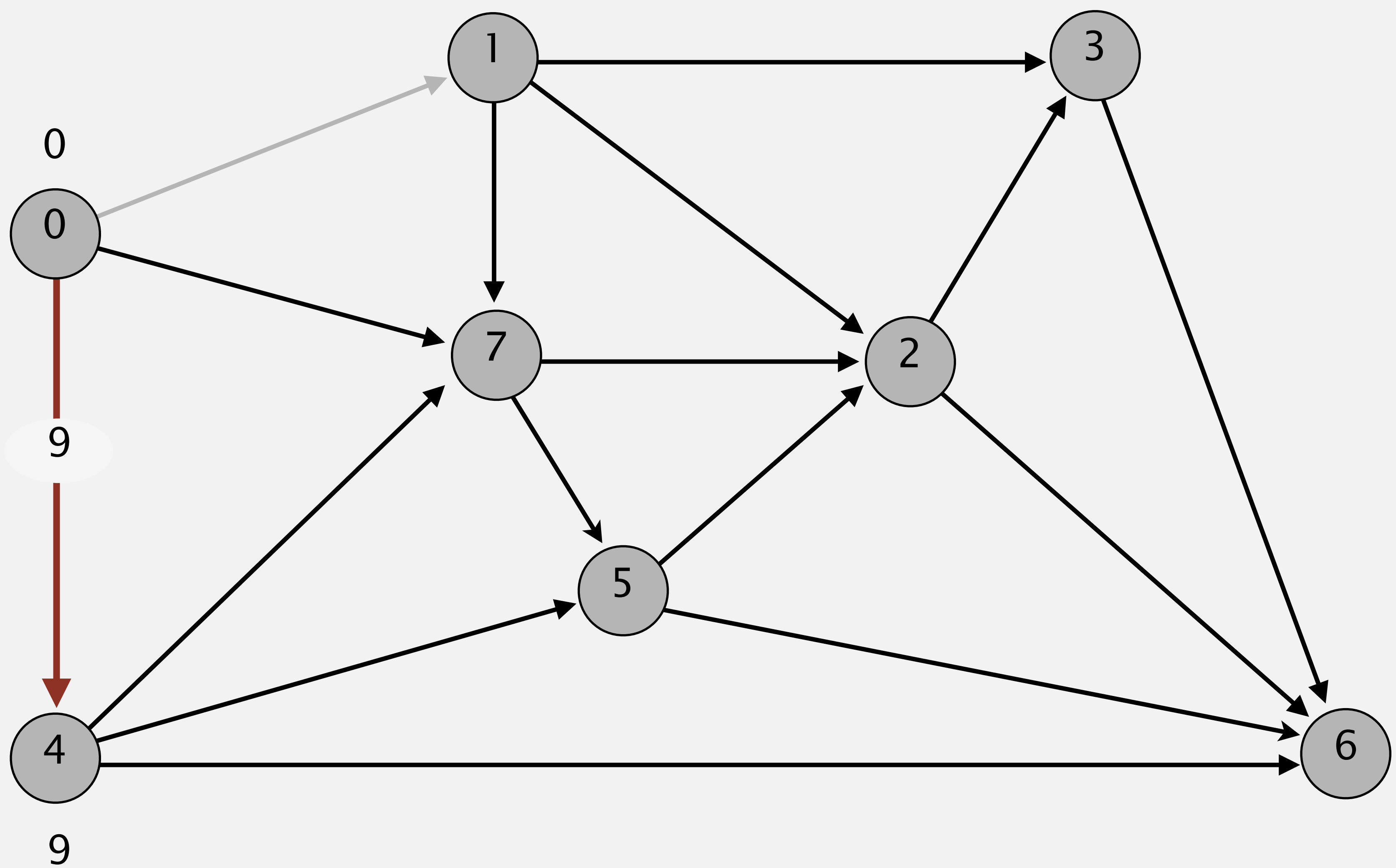
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.

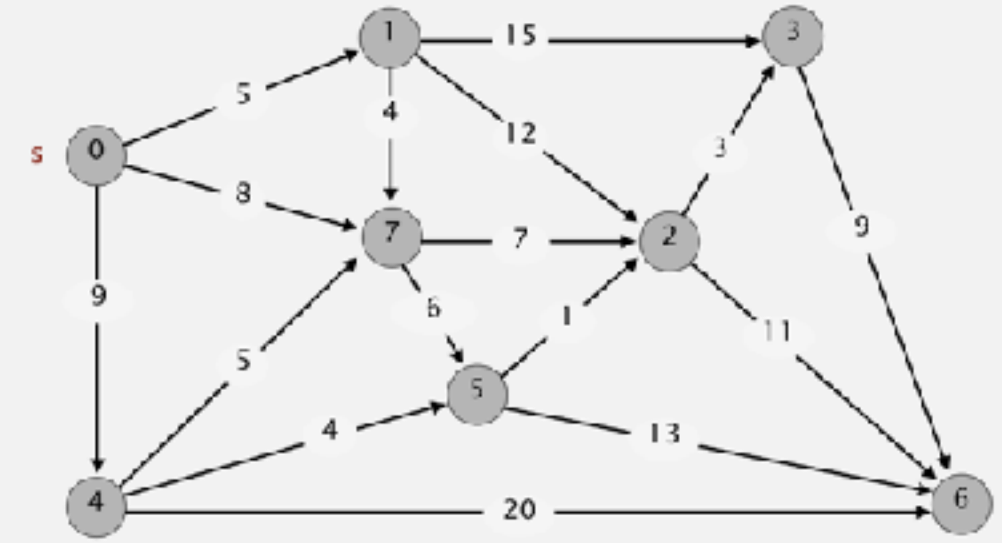


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

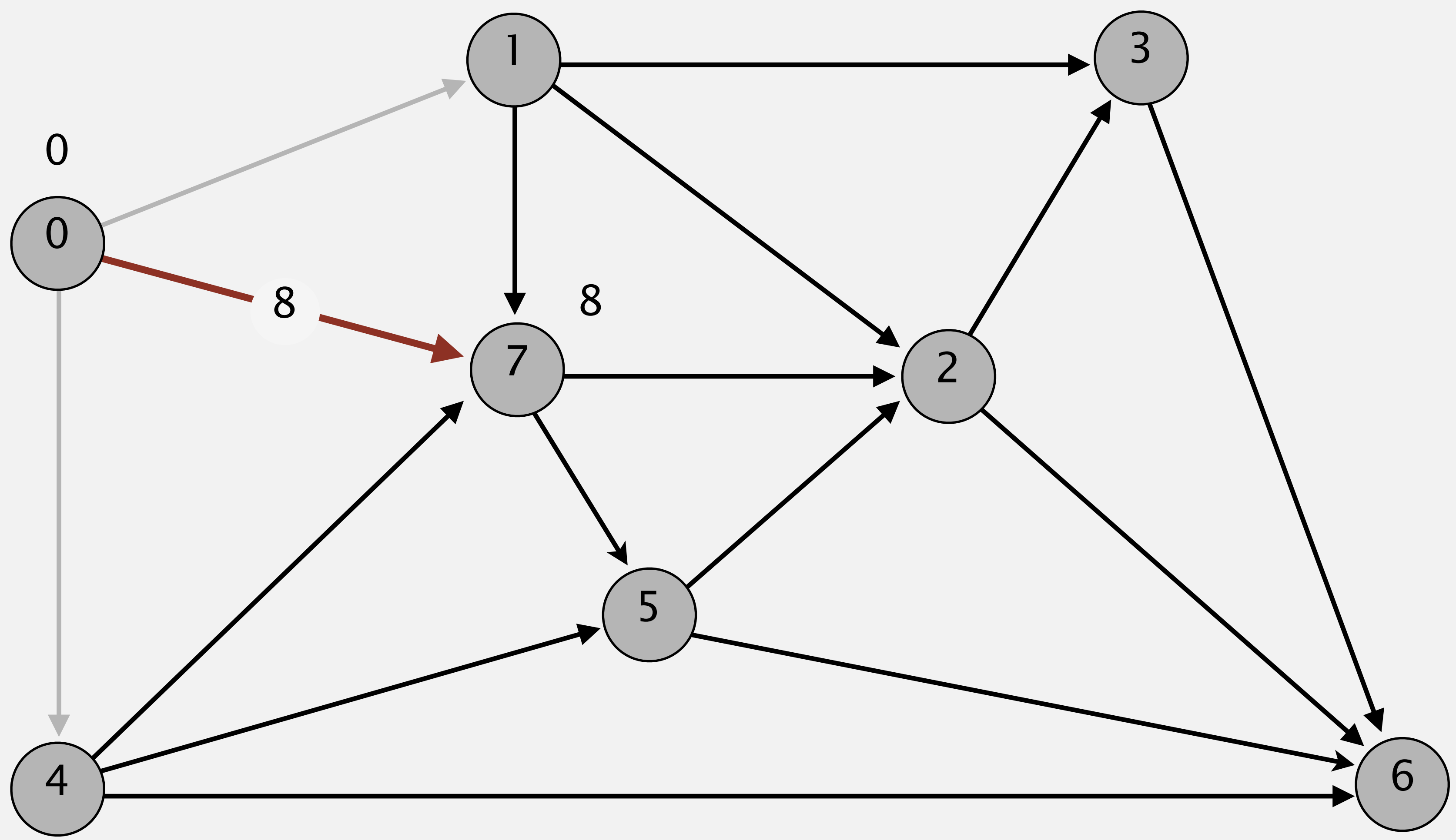
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.

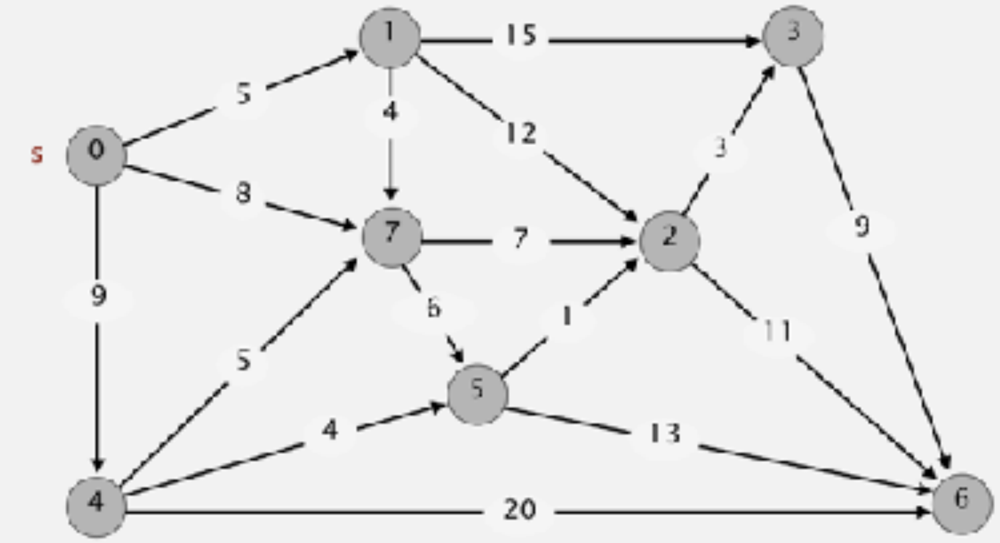


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

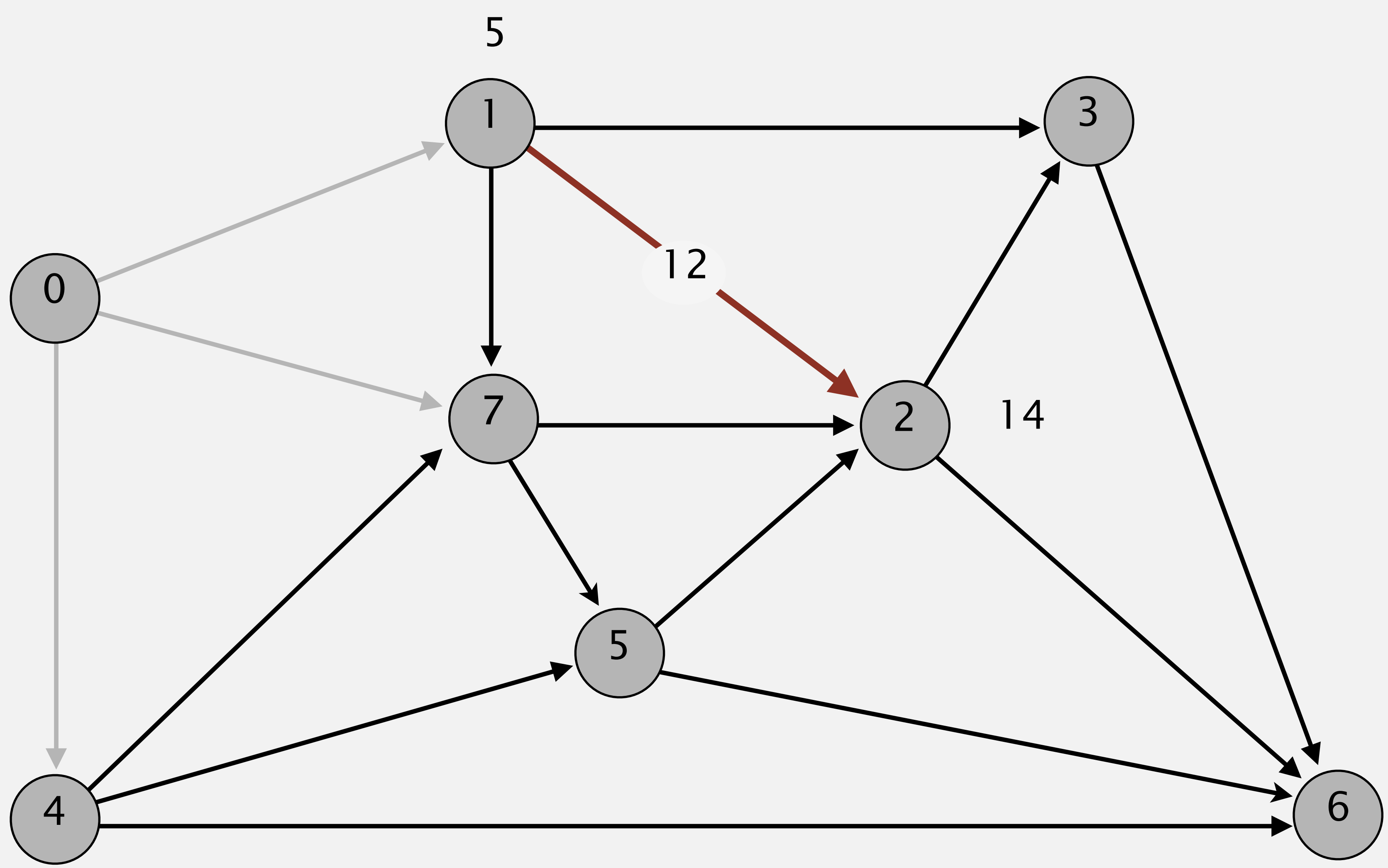
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.

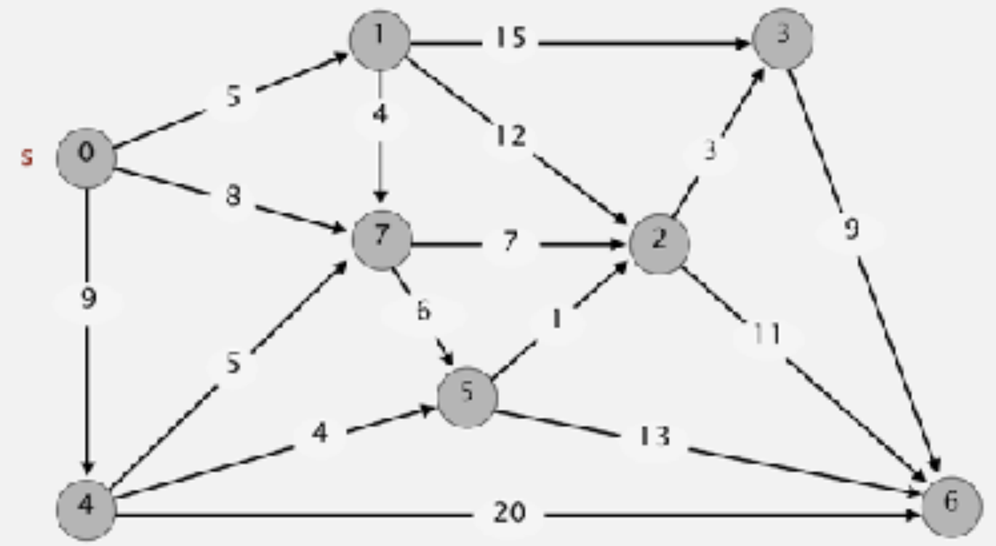


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

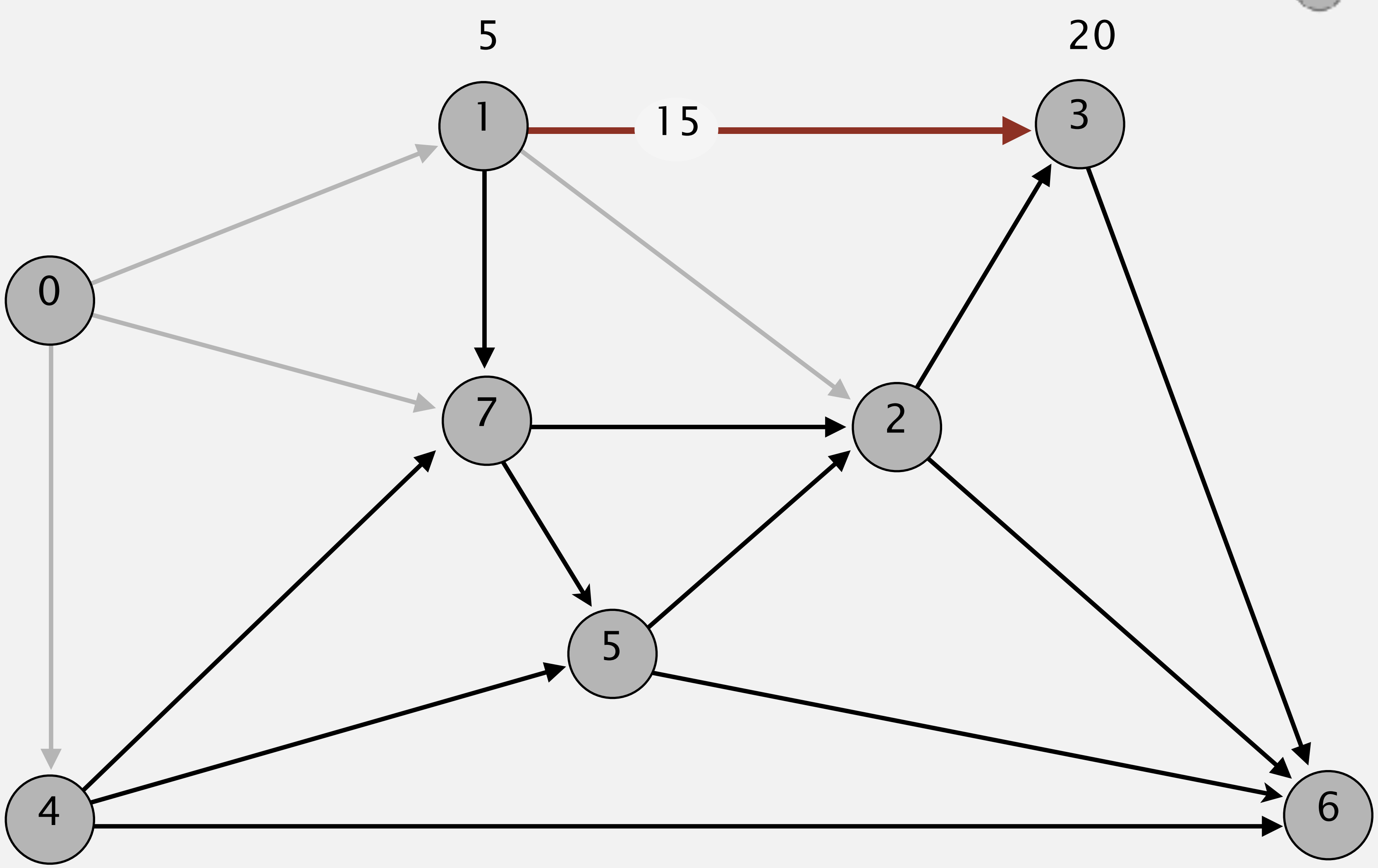
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.

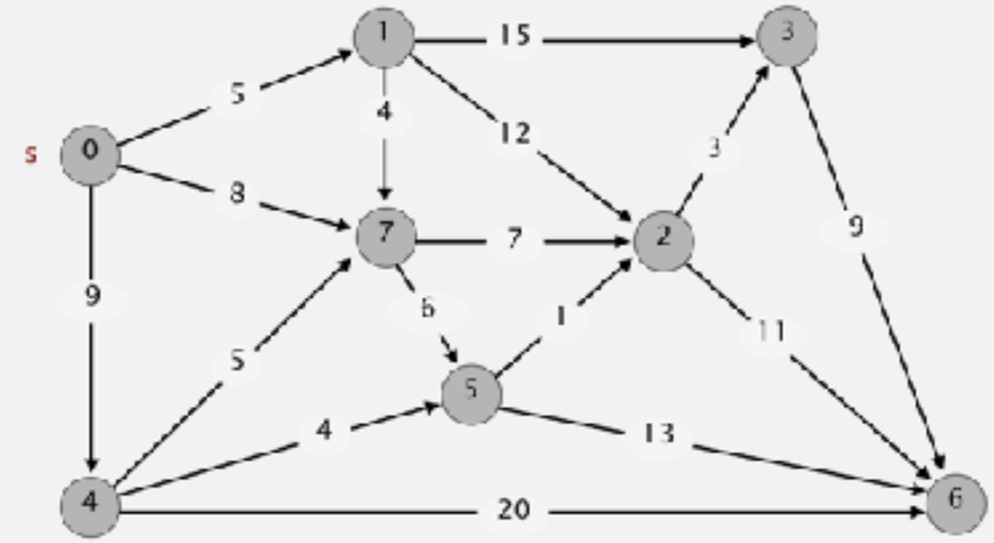


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

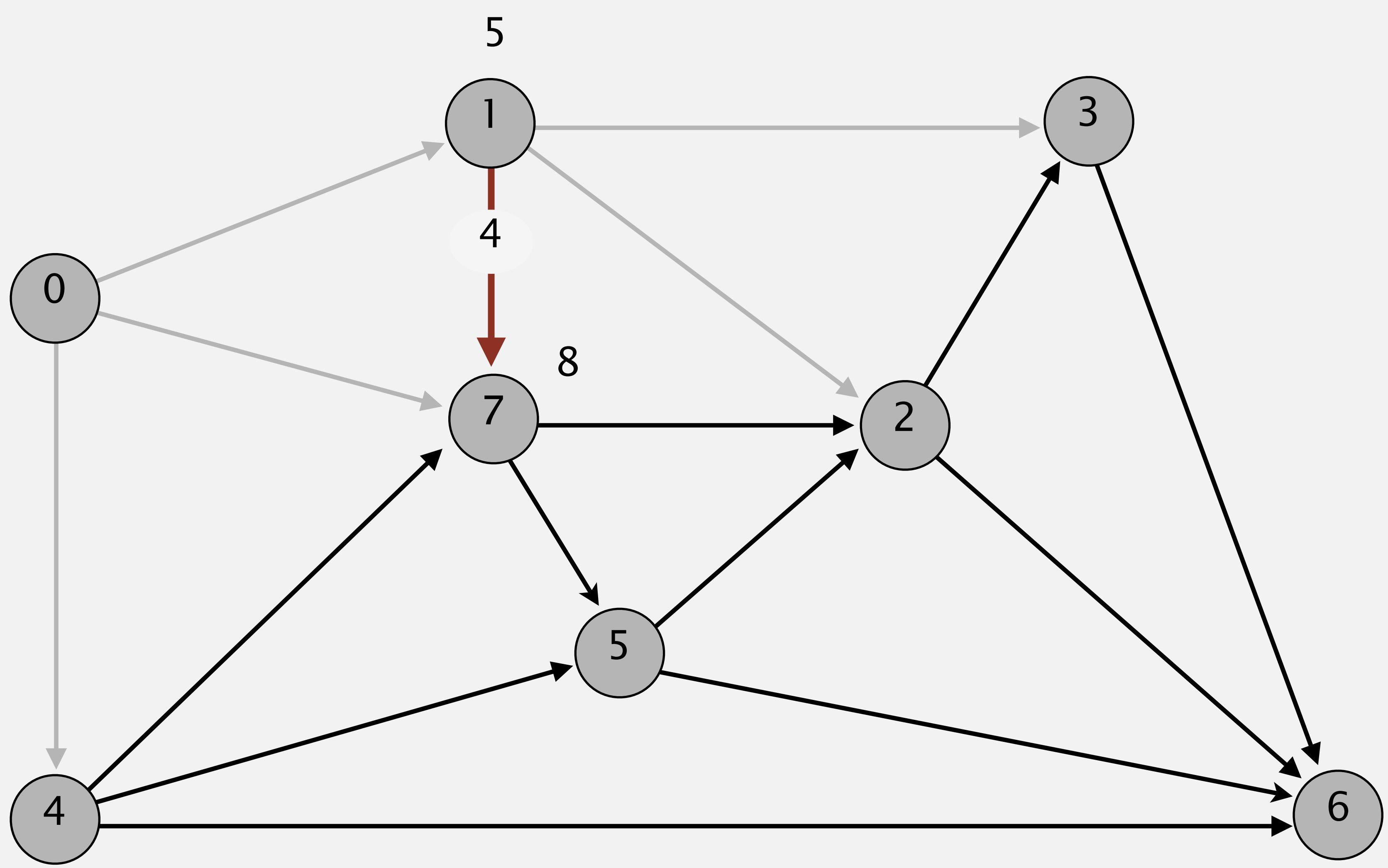
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo



Repeat V times: relax all E edges.



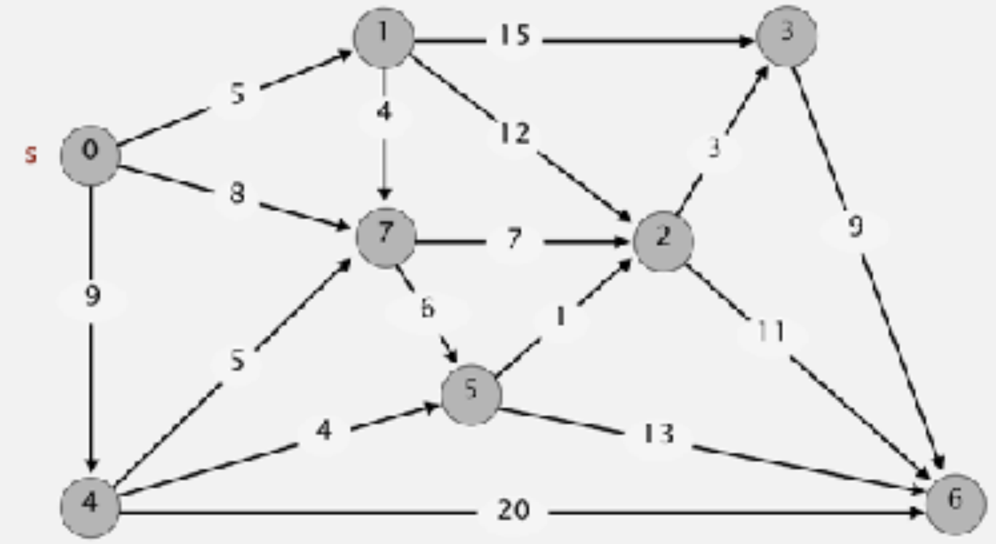
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

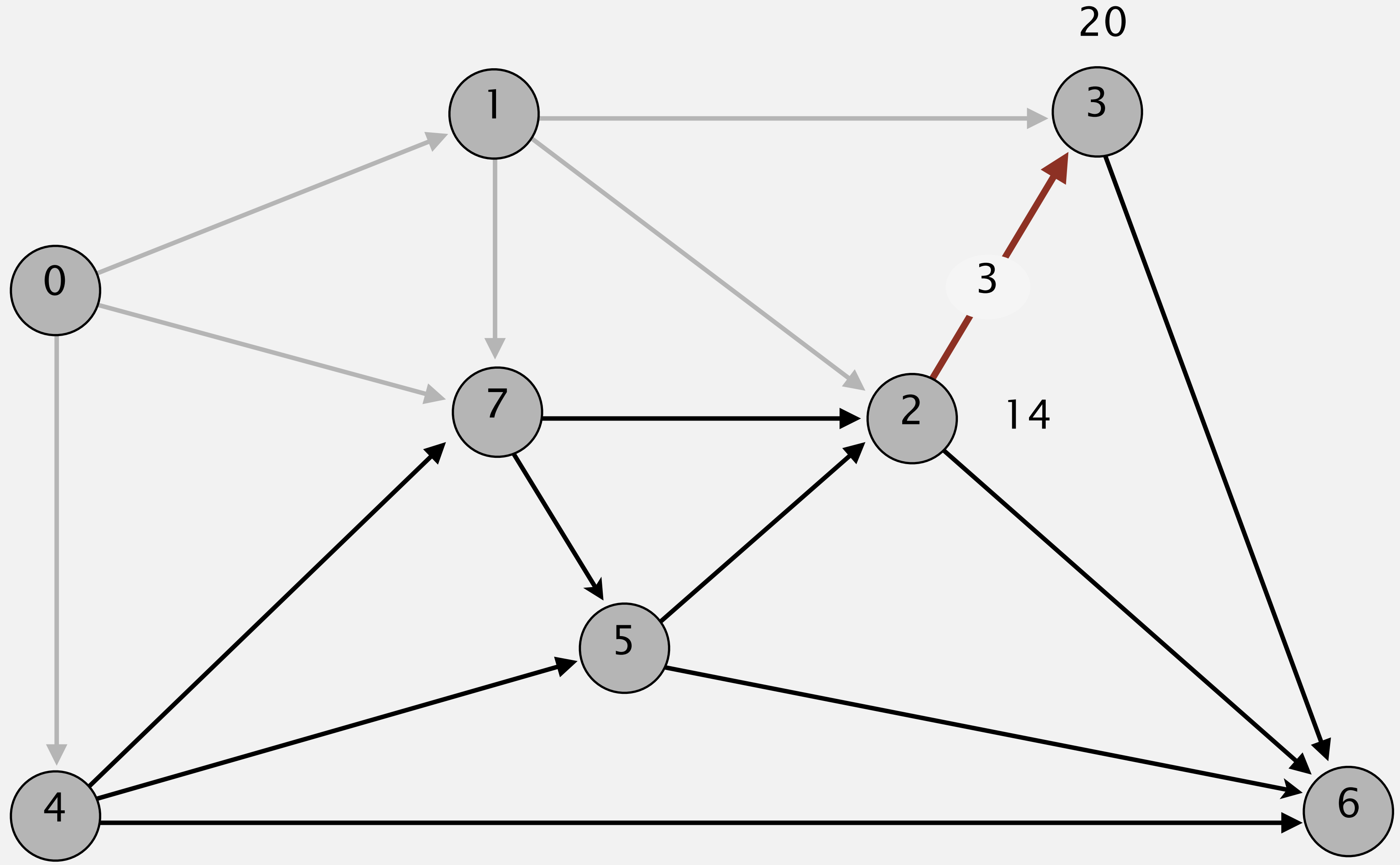
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.

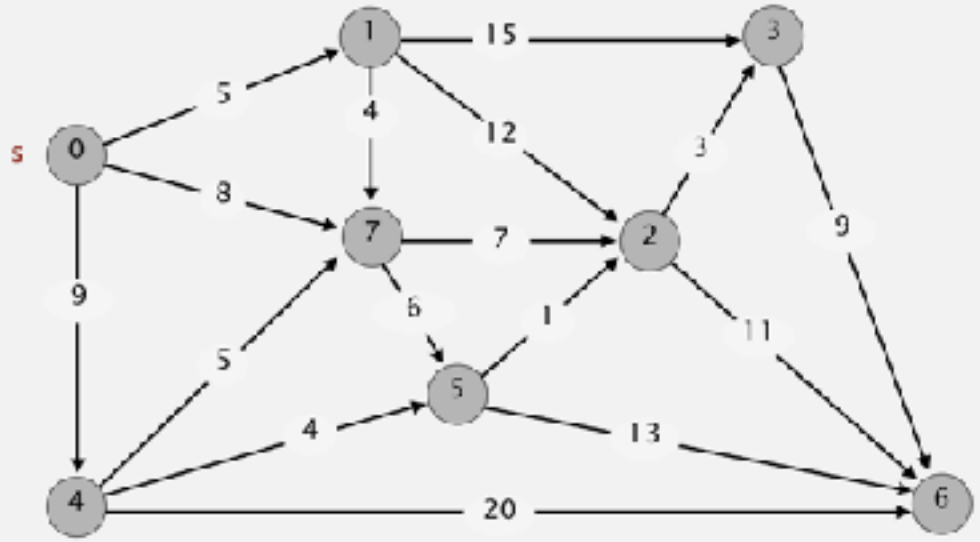




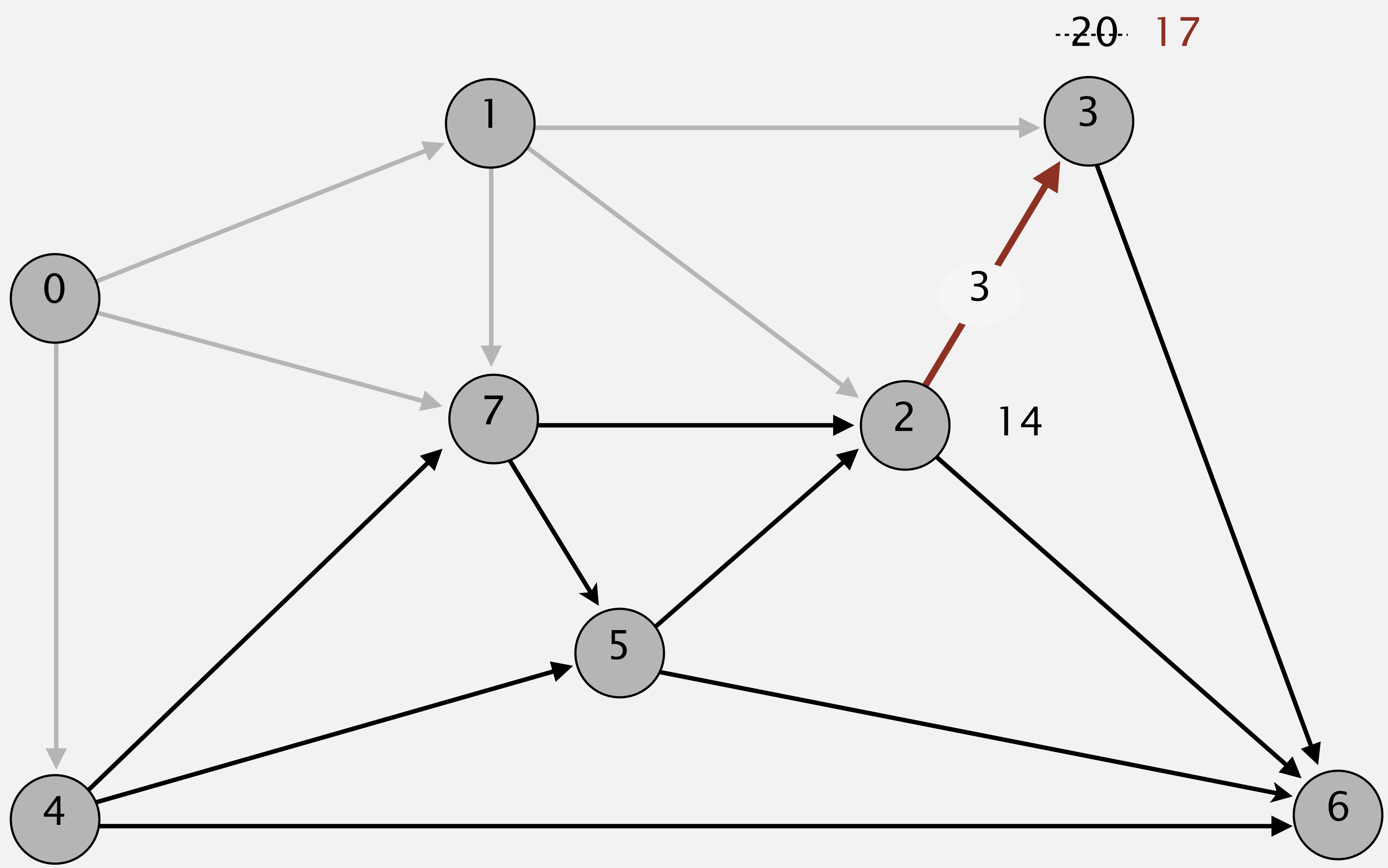
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	20.0	1→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2



2-3 successfully relaxed
in pass 1, but not pass 0



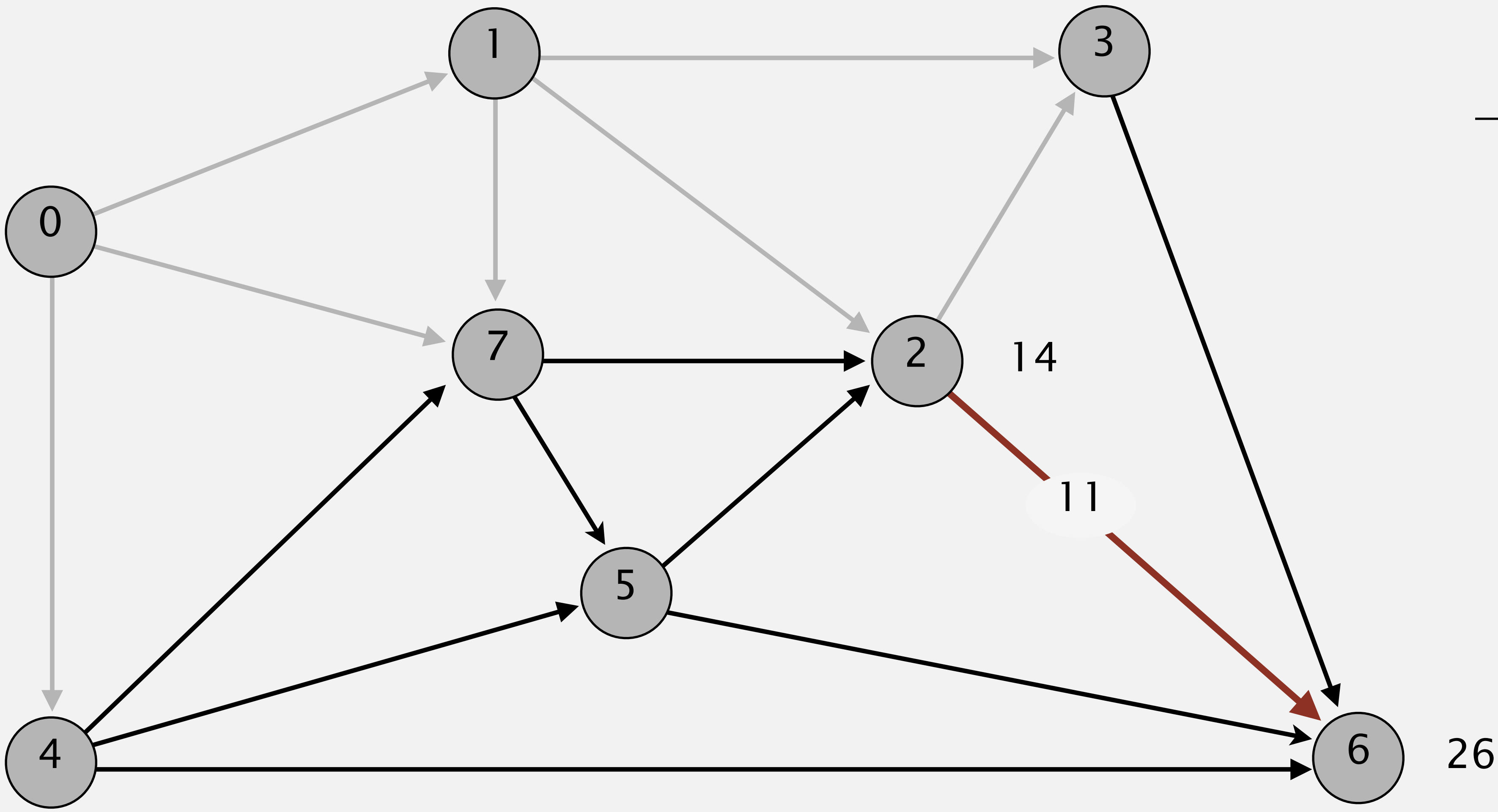
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

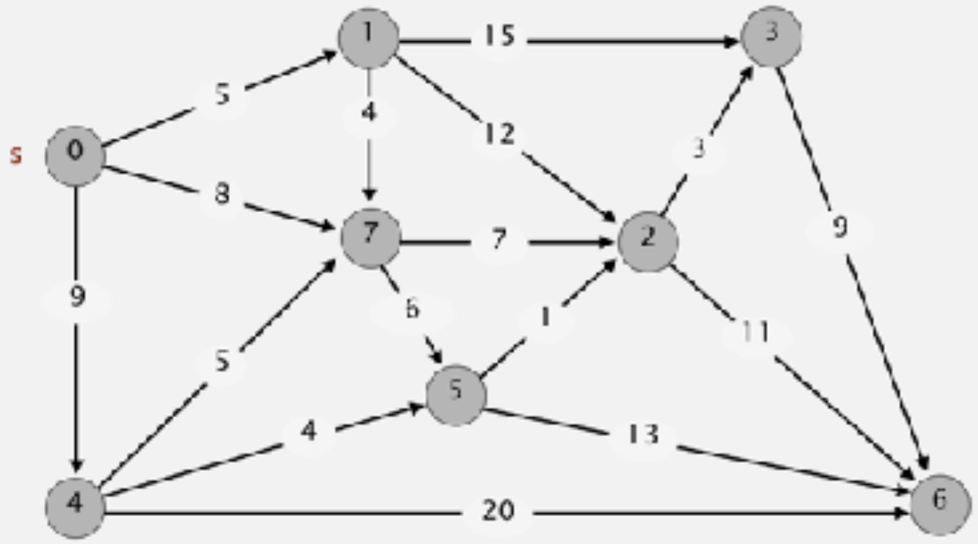
Repeat V times: relax all E edges.



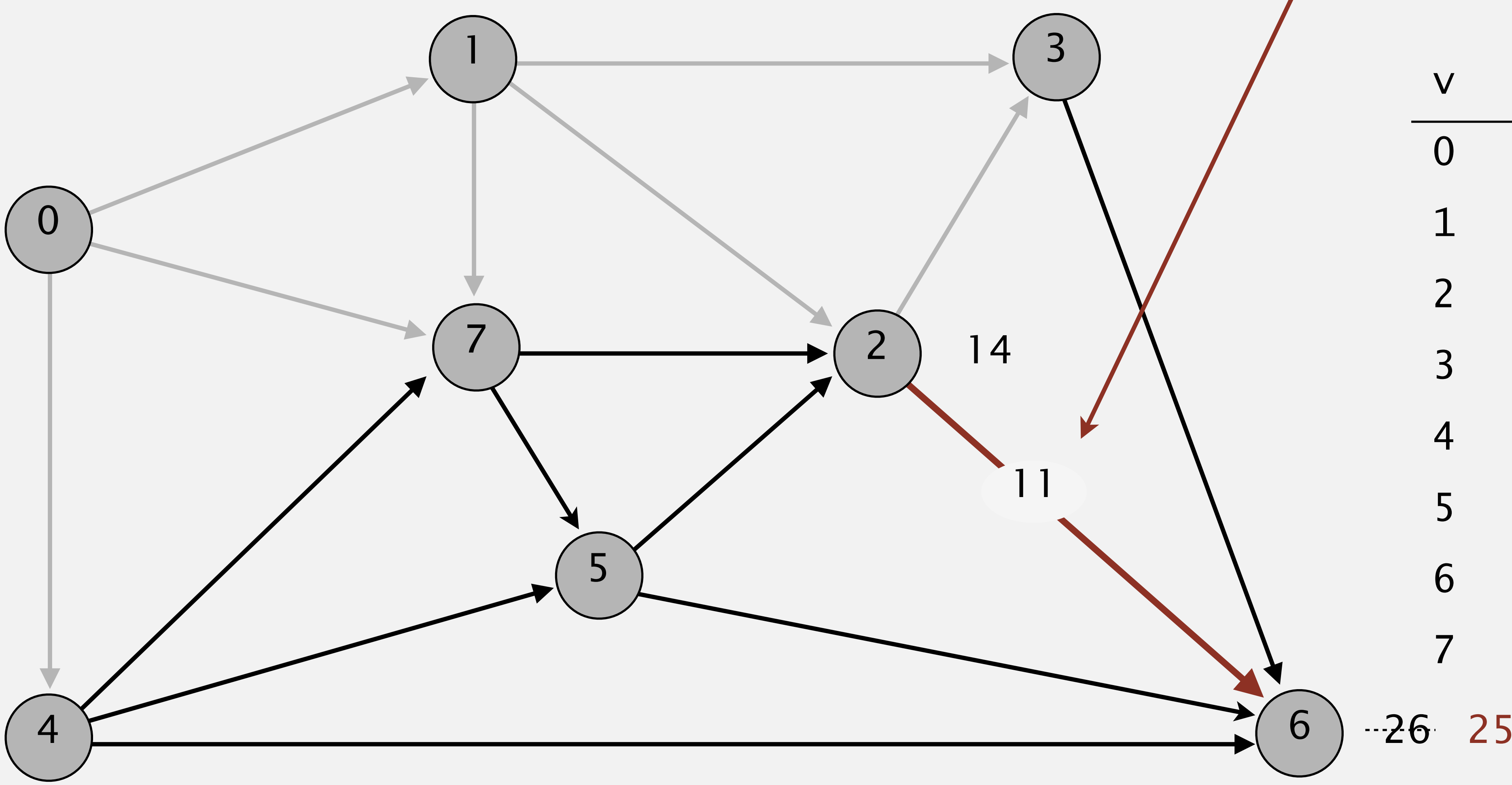
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	26.0	5→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2



2-6 successfully relaxed
in pass 0 and pass 1



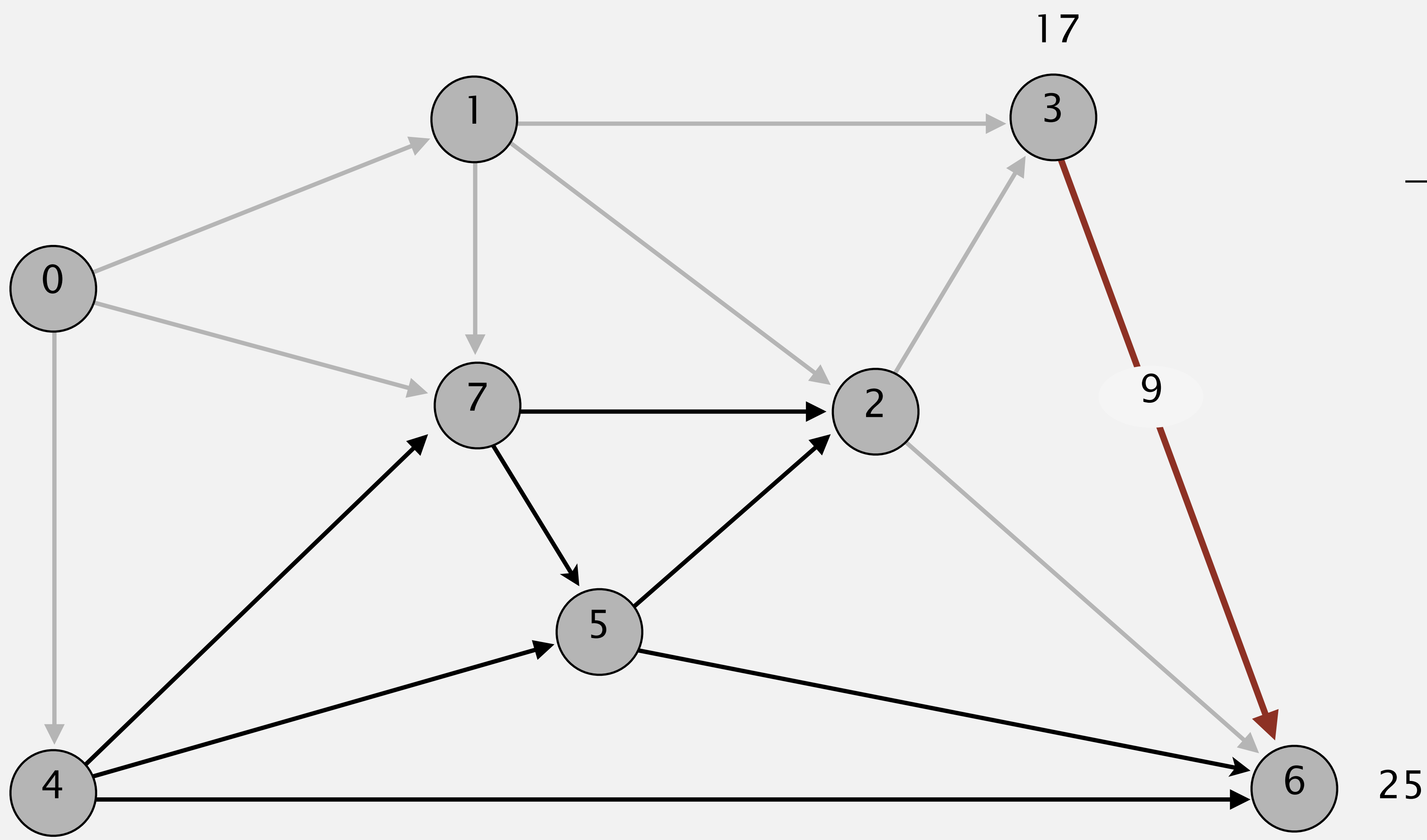
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



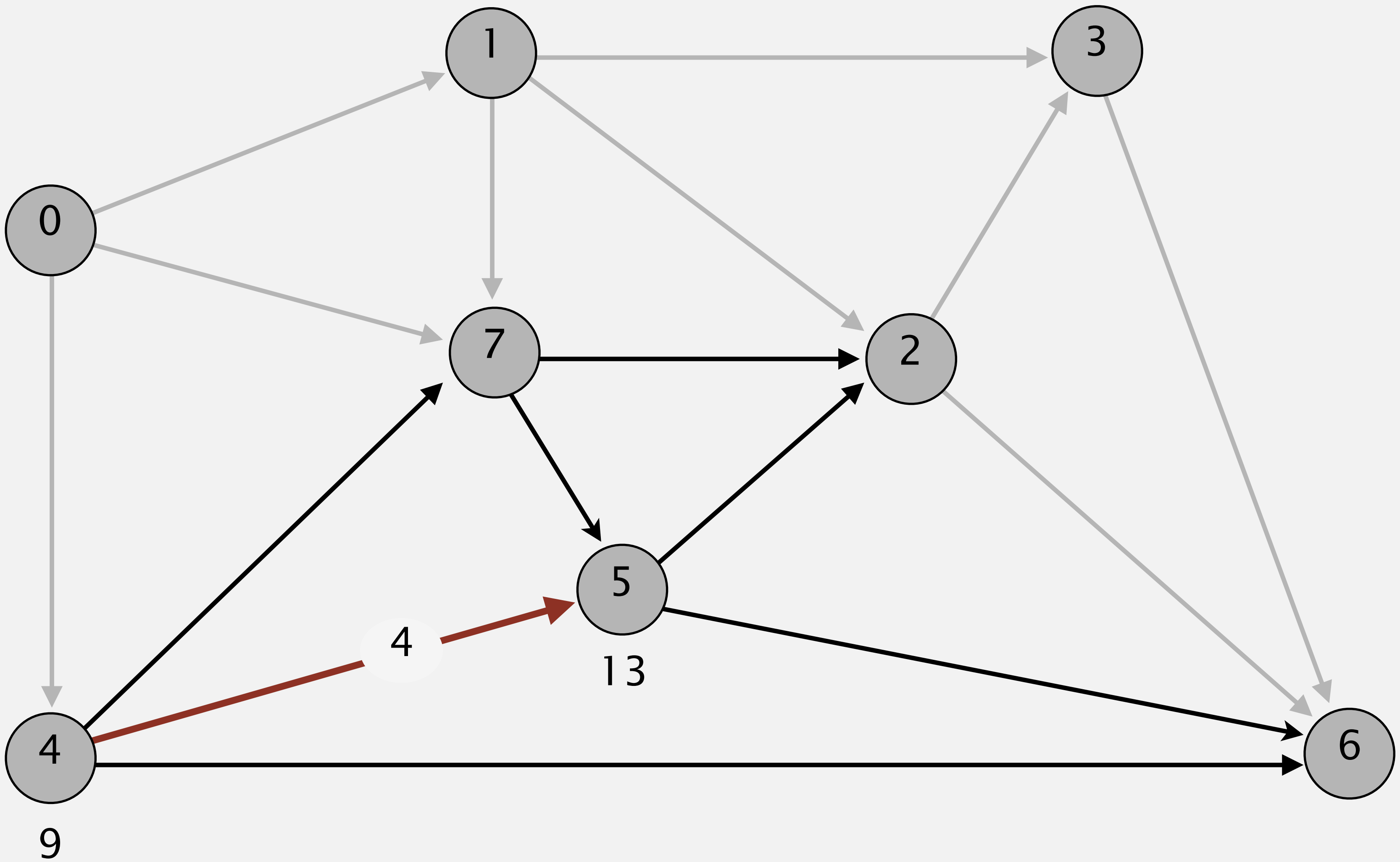
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



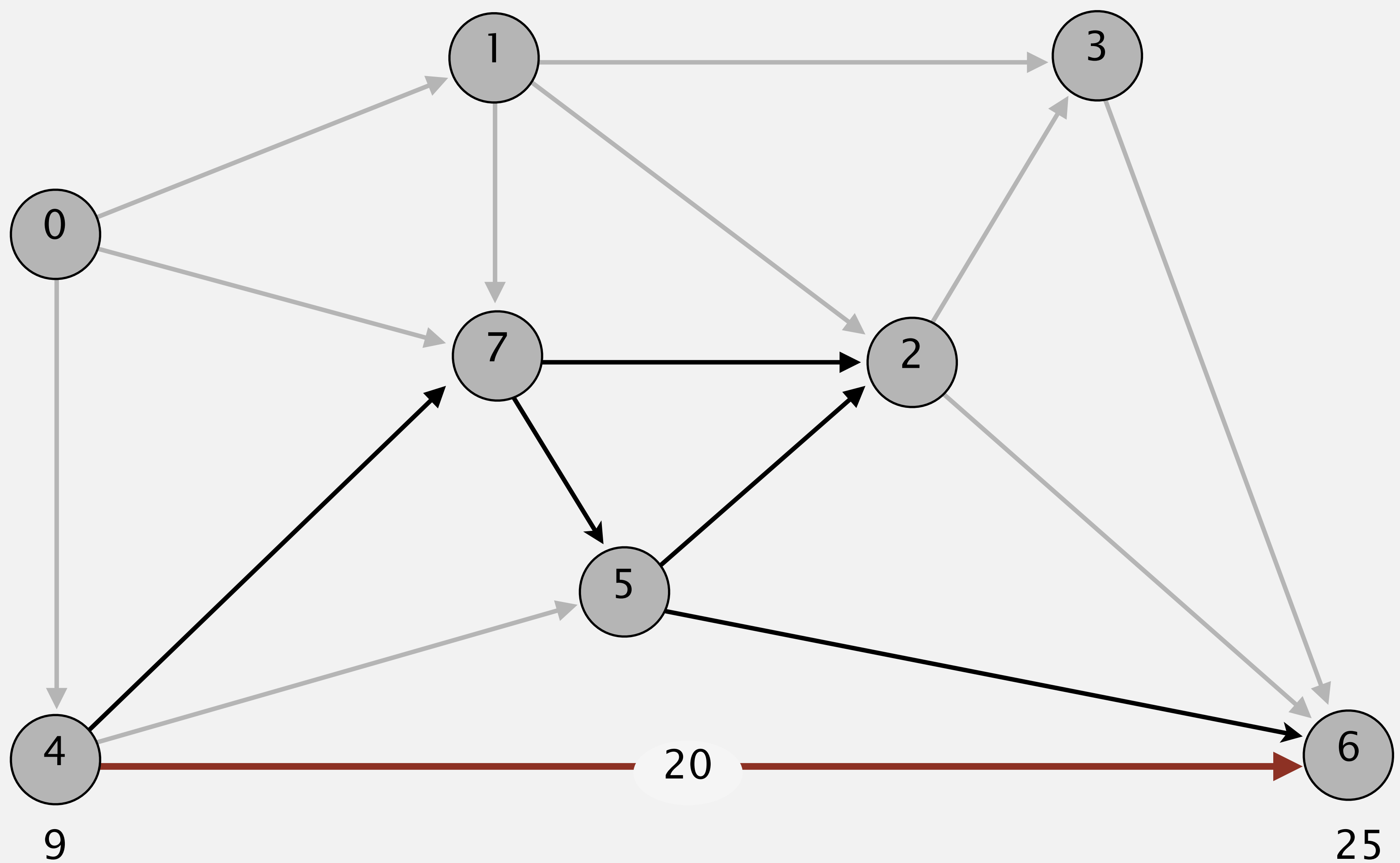
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



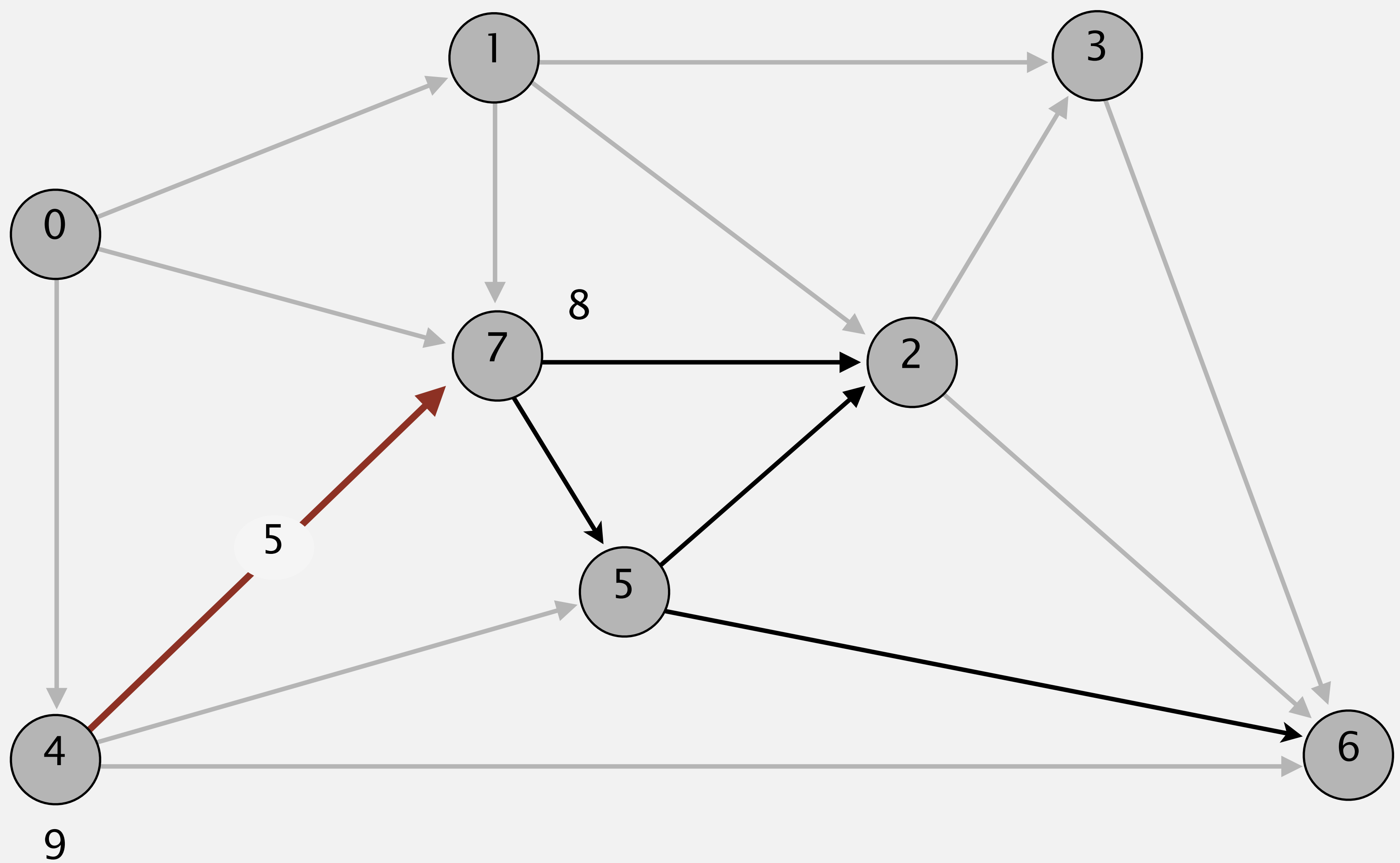
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



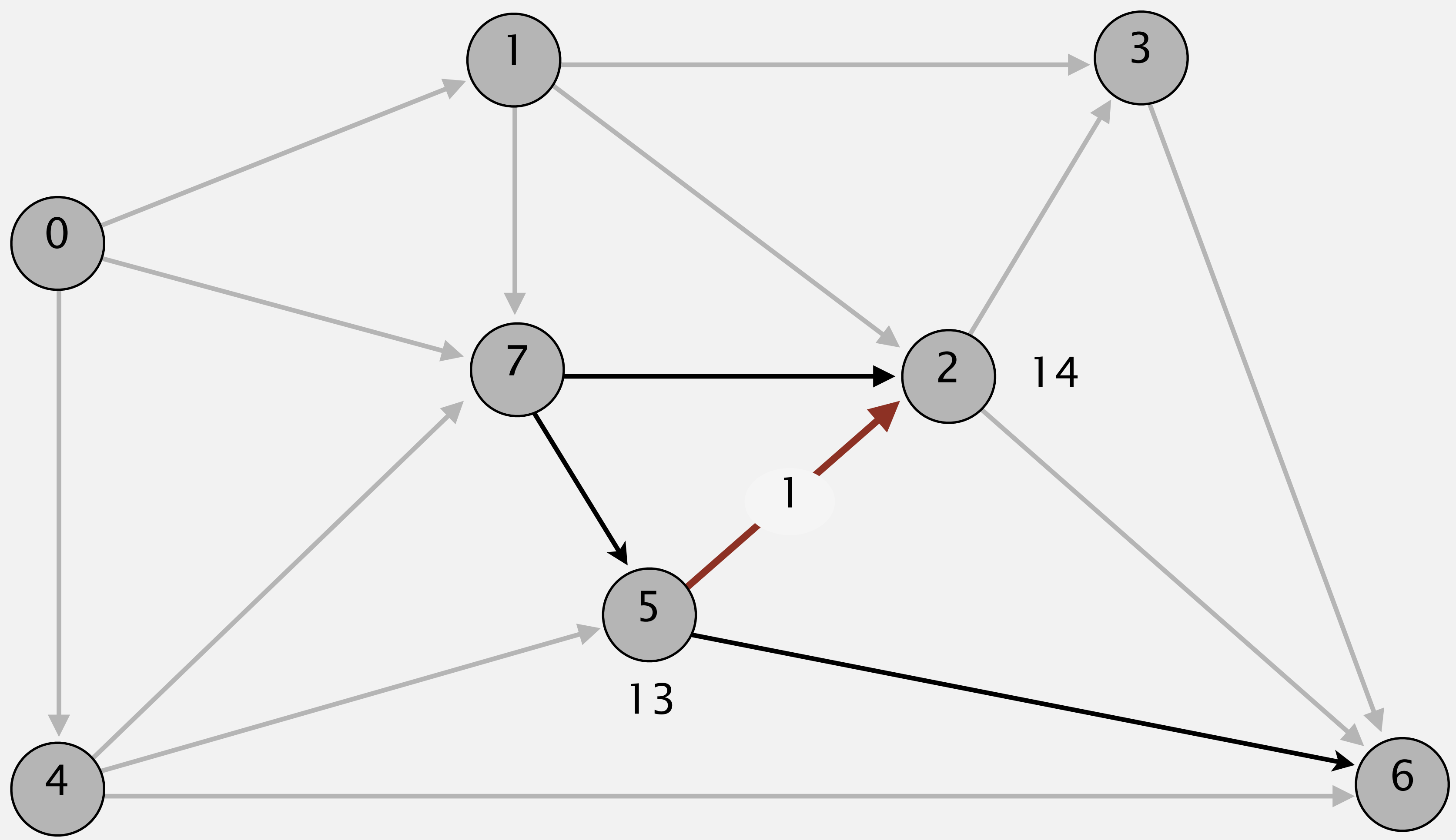
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



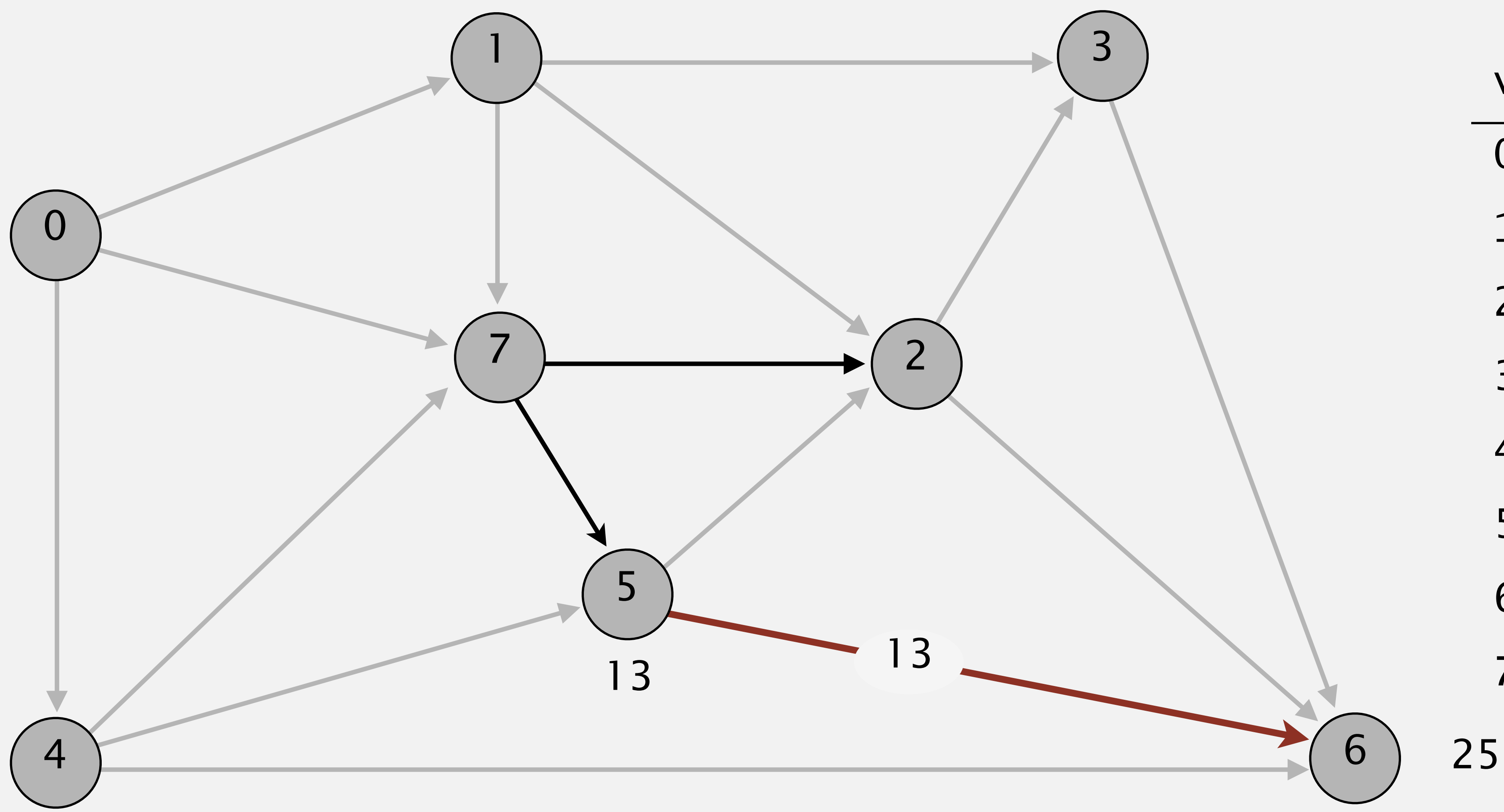
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



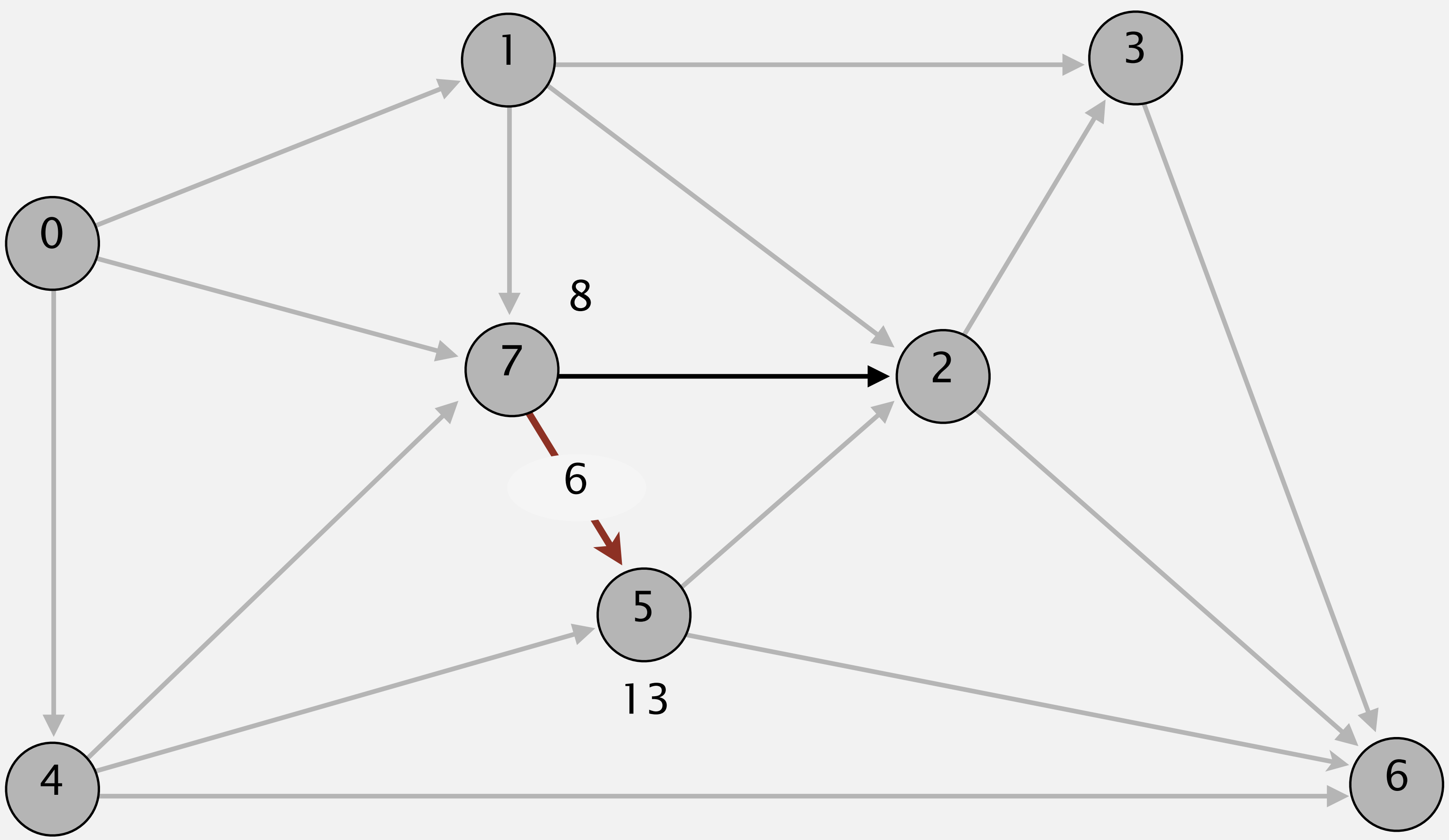
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

Bellman-Ford algorithm demo

Repeat V times: relax all E edges.



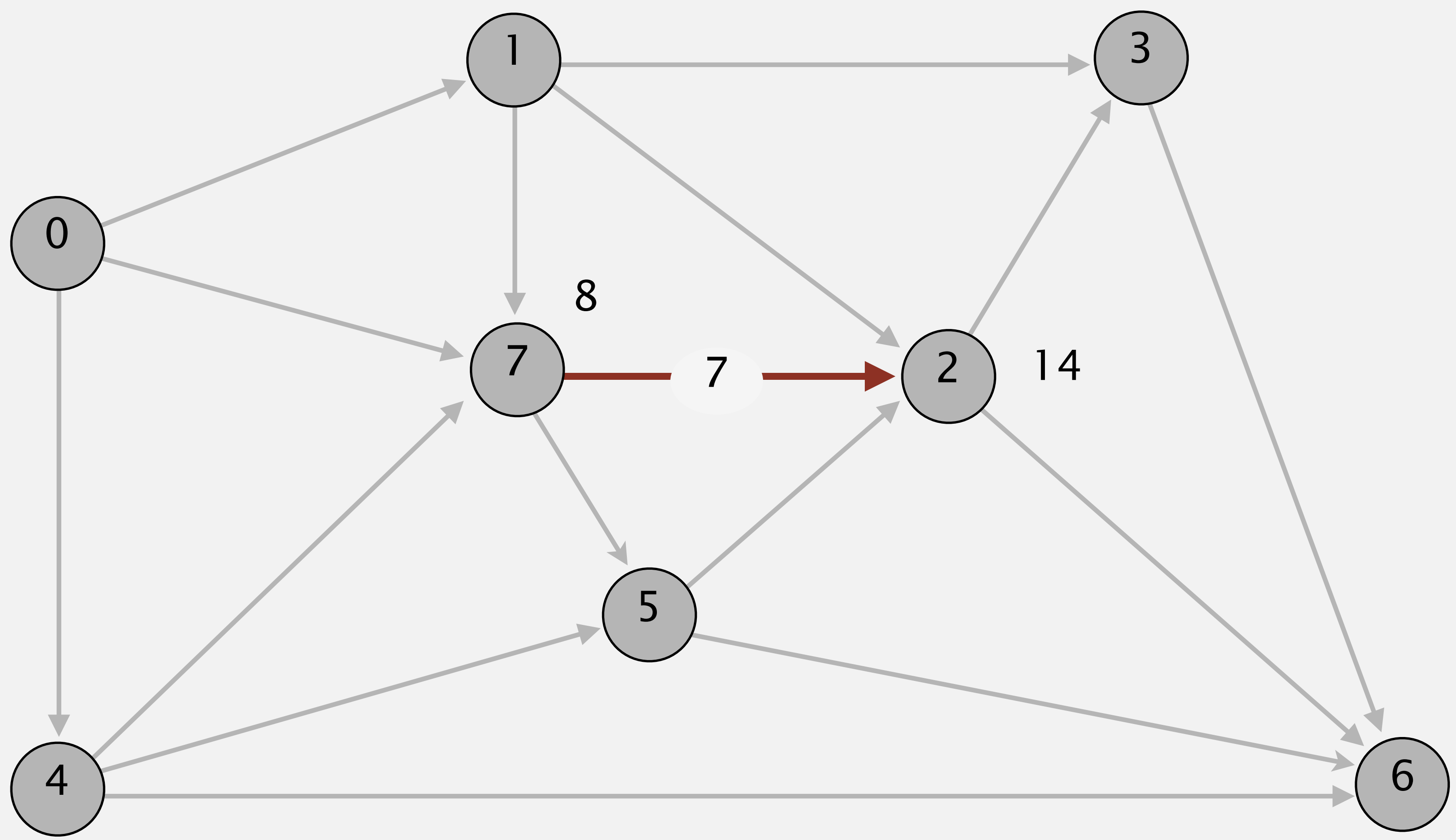
v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

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

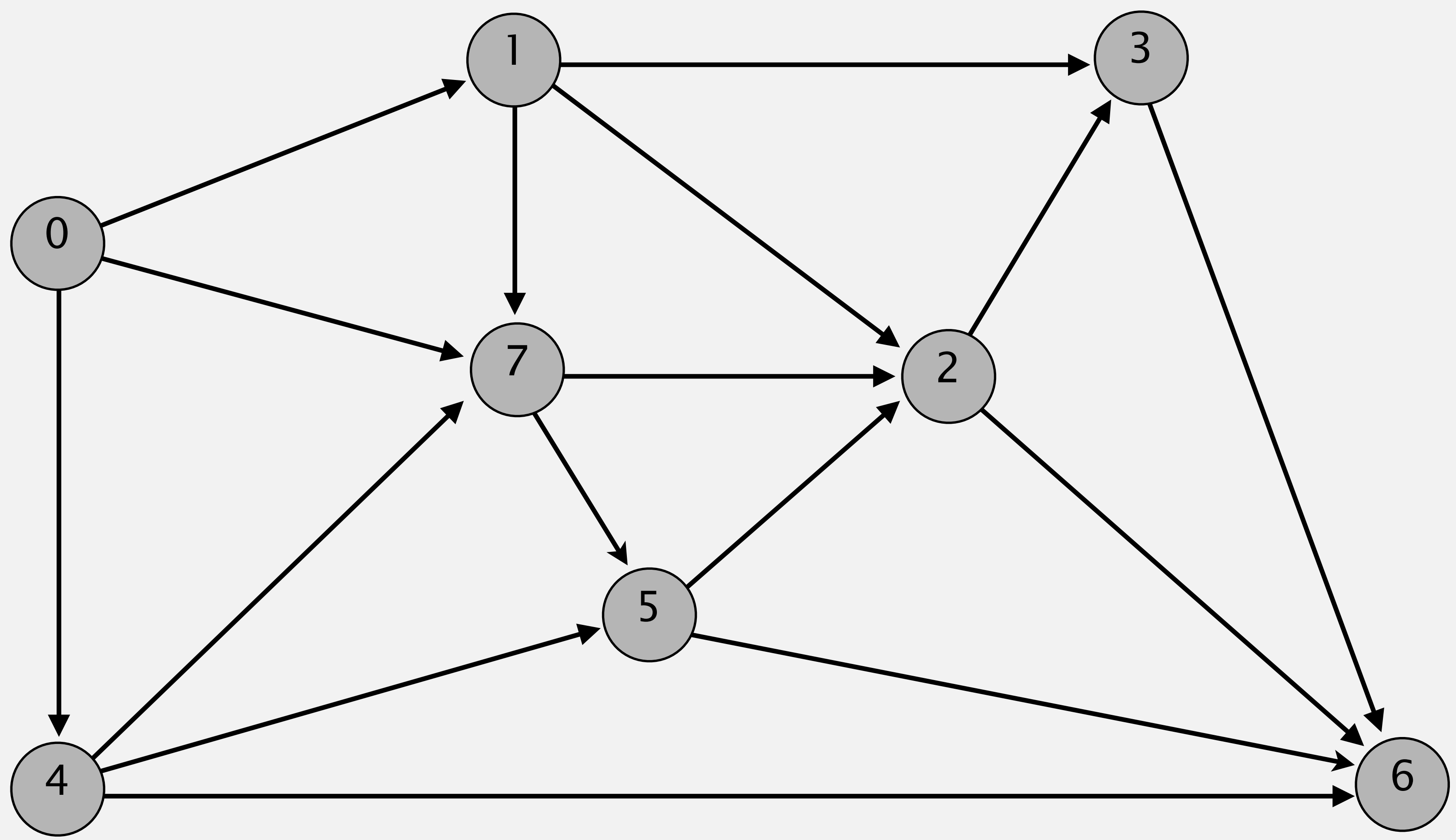
pass 1

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

↑

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

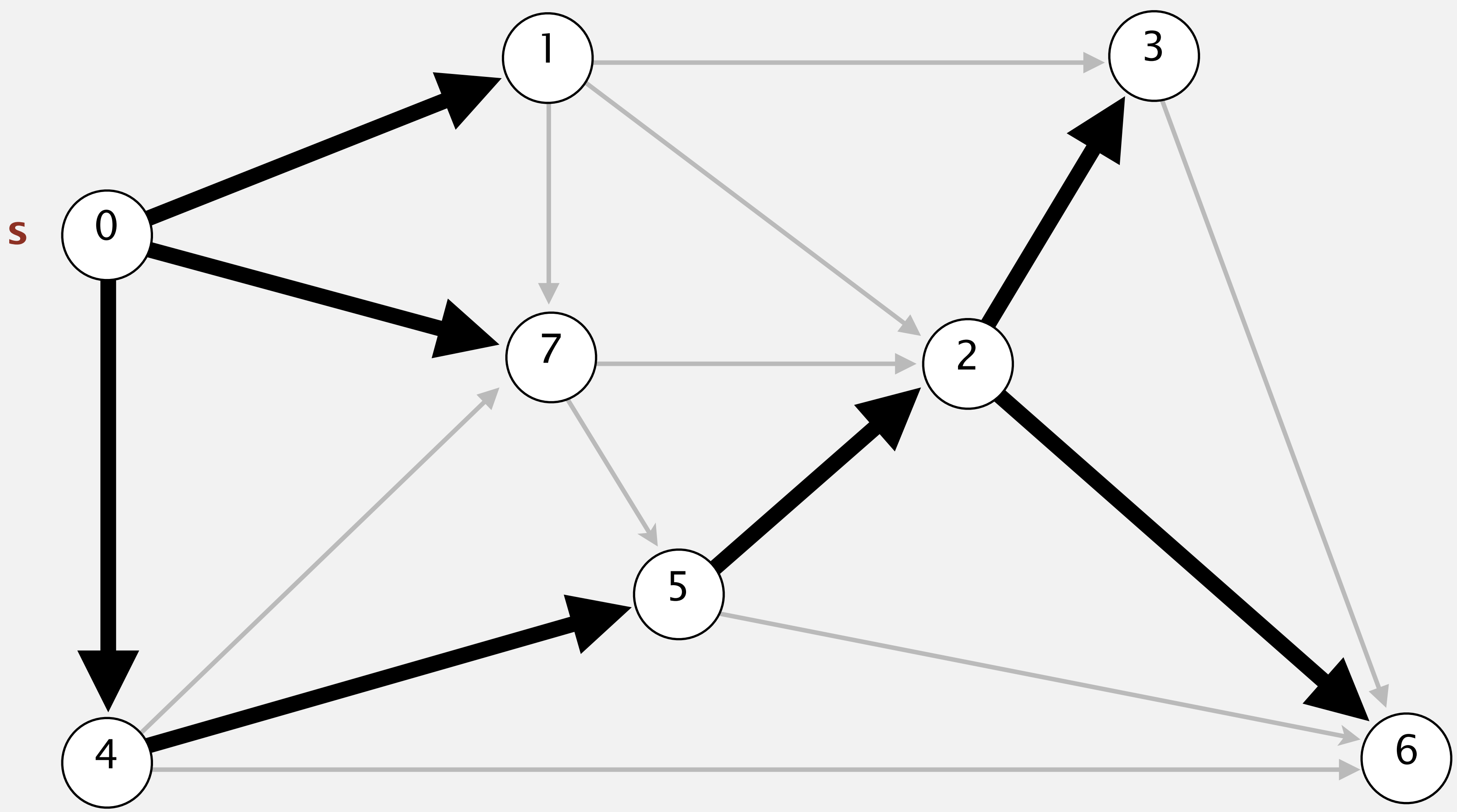
pass 2, 3, 4, 5, 6, 7 (no further changes)

0→1 0→4 0→7 1→2 1→3 1→7 2→3 2→6 3→6 4→5 4→6 4→7 5→2 5→6 7→5 7→2

↑

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: analysis

Bellman-Ford algorithm

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

Repeat V times:
- **Relax each edge.**

Pf idea. After pass `i`, found shortest path to each vertex `v` for which the shortest path from `s` to `v` contains `i` edges (or fewer).

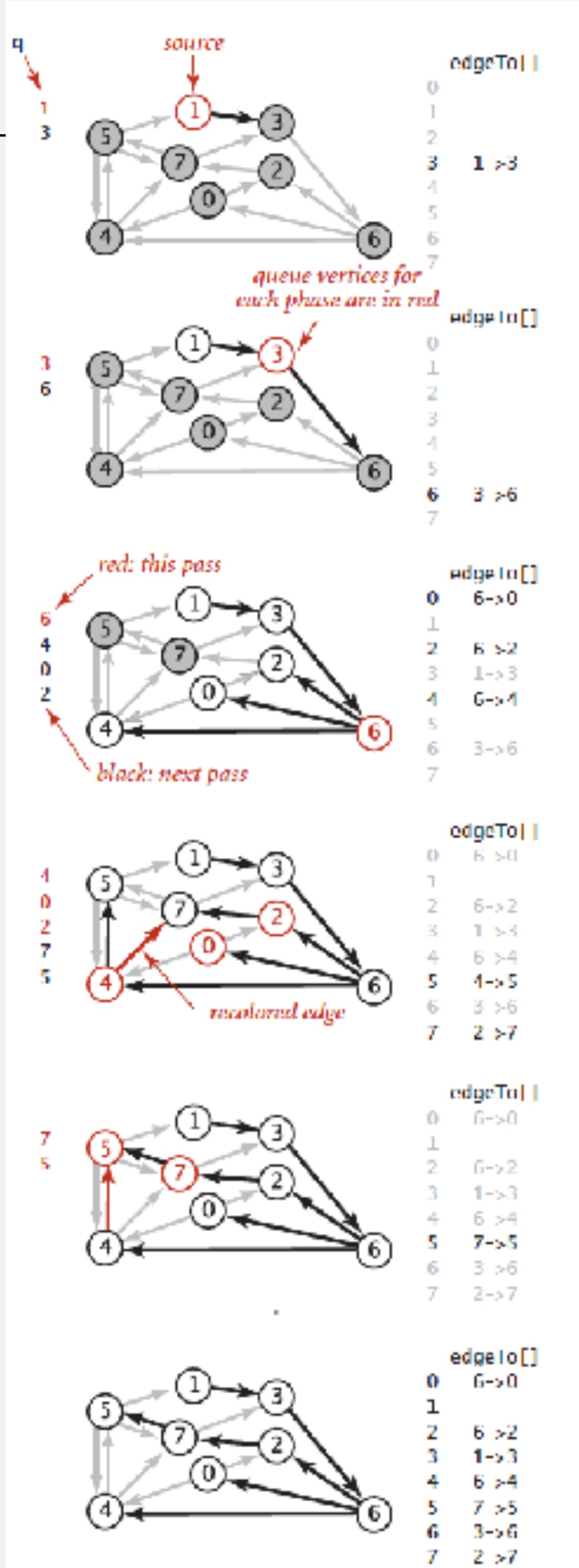
Bellman-Ford algorithm: queue-based implementation

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.

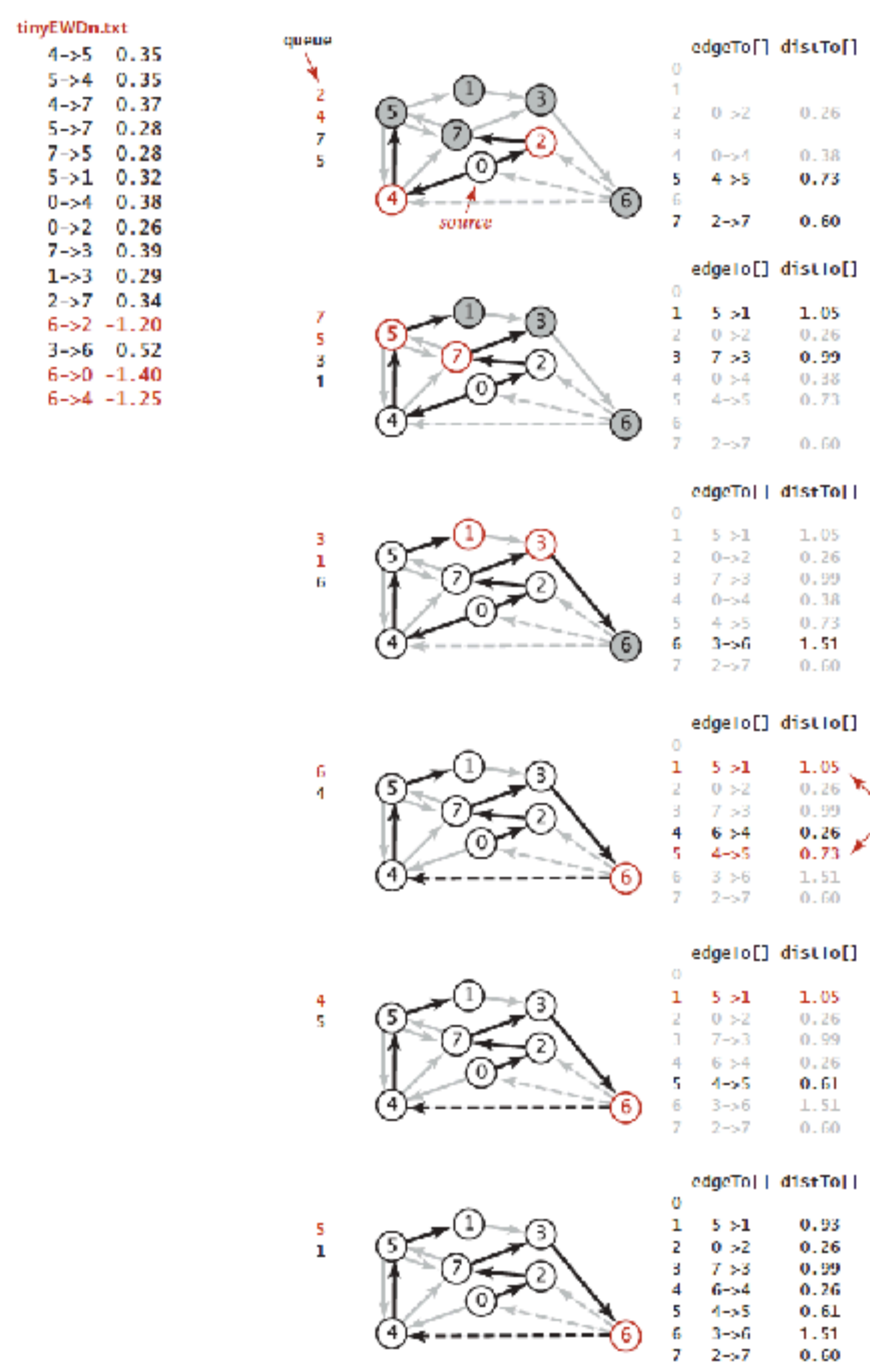
Overall effect.

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



Trace of the Bellman-Ford algorithm

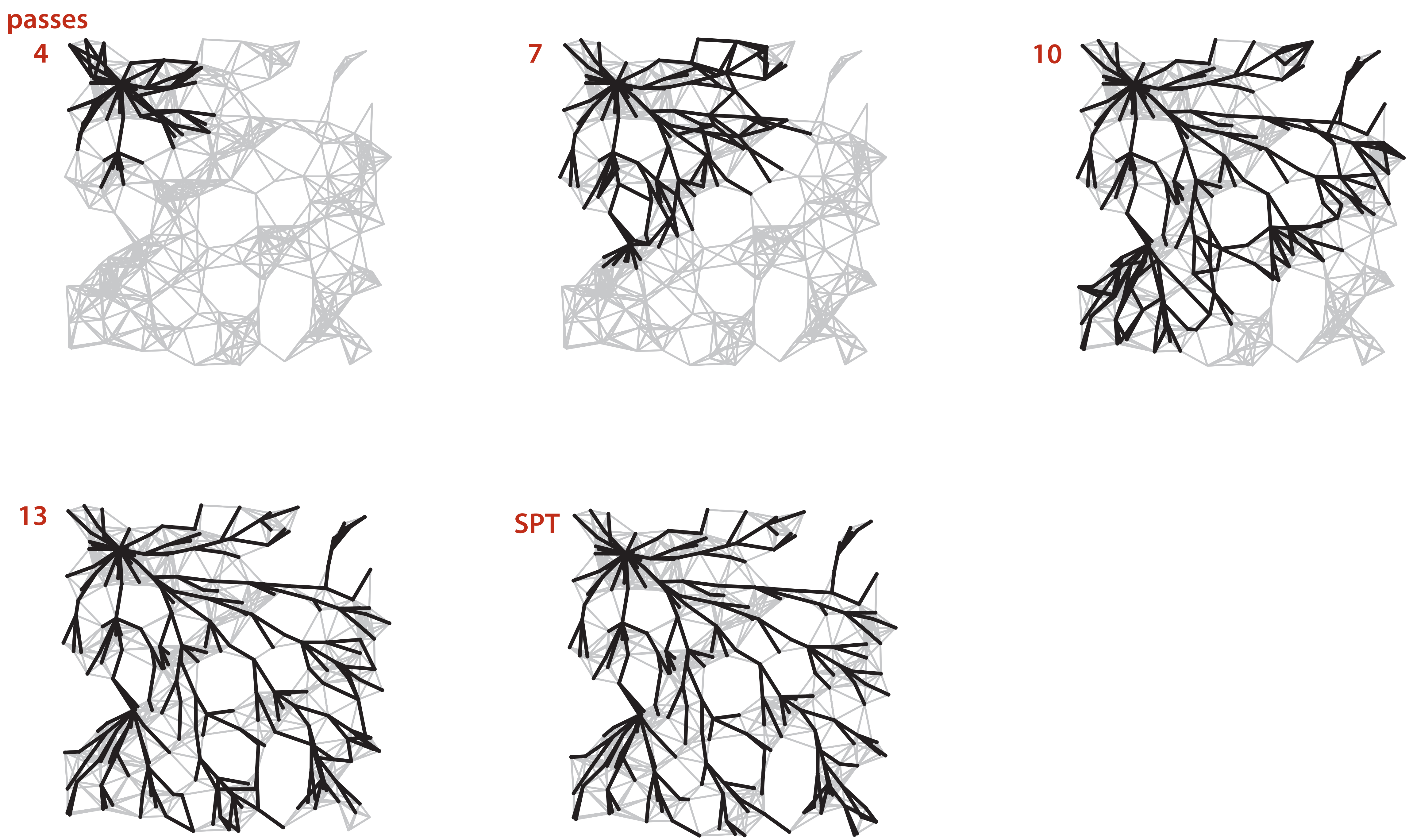
Example 1



Trace of the Bellman-Ford algorithm (negative weights)

Example 2

Bellman-Ford algorithm: visualization



Bellman-Ford algorithm: Java implementation

```
public class BellmanFordSP
{
   private double[] distTo;
   private DirectedEdge[] edgeTo;
   private boolean[] onQ;
   private Queue<Integer> queue;

   public BellmanFordSPT(EdgeWeightedDigraph G, int s)
   {
      distTo = new double[G.V()];
      edgeTo = new DirectedEdge[G.V()];
      onq    = new boolean[G.V()];
      queue  = new Queue<Integer>();

      for (int v = 0; v < V; v++)
         distTo[v] = Double.POSITIVE_INFINITY;
      distTo[s] = 0.0;

      queue.enqueue(s);
      while (!queue.isEmpty())
      {
         int v = queue.dequeue();
         onQ[v] = false;
         for (DirectedEdge e : G.adj(v))
            relax(e);
      }
   }
}
```

queue of vertices whose `distTo[]` value changes

```
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;
      if (!onQ[w])
      {
         queue.enqueue(w);
         onQ[w] = true;
      }
   }
}
```

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 cycles	$E V$	$E V$	V
Bellman-Ford (queue-based)		$E + V$	$E V$	V

Remark 1. Directed cycles make the problem harder.

Remark 2. Negative weights make the problem harder.

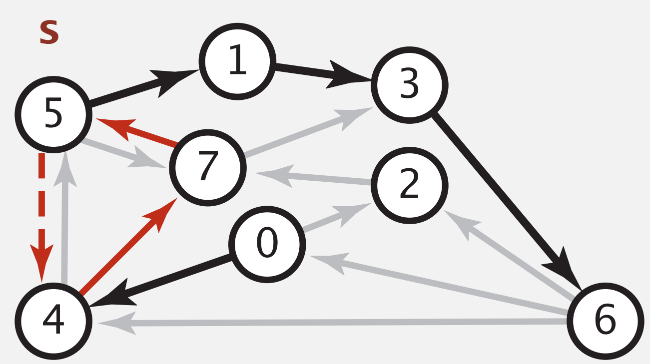
Remark 3. Negative cycles makes the problem intractable.

Negative cycles

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

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

shortest path from 0 to 6

0->4->7->5->4->7->5...->1->3->6

Proposition. A SPT exists iff no negative cycles.

assuming all vertices reachable from s

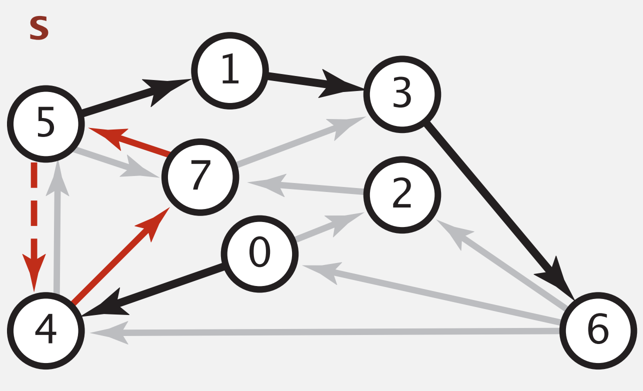
Finding a negative cycle

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
```

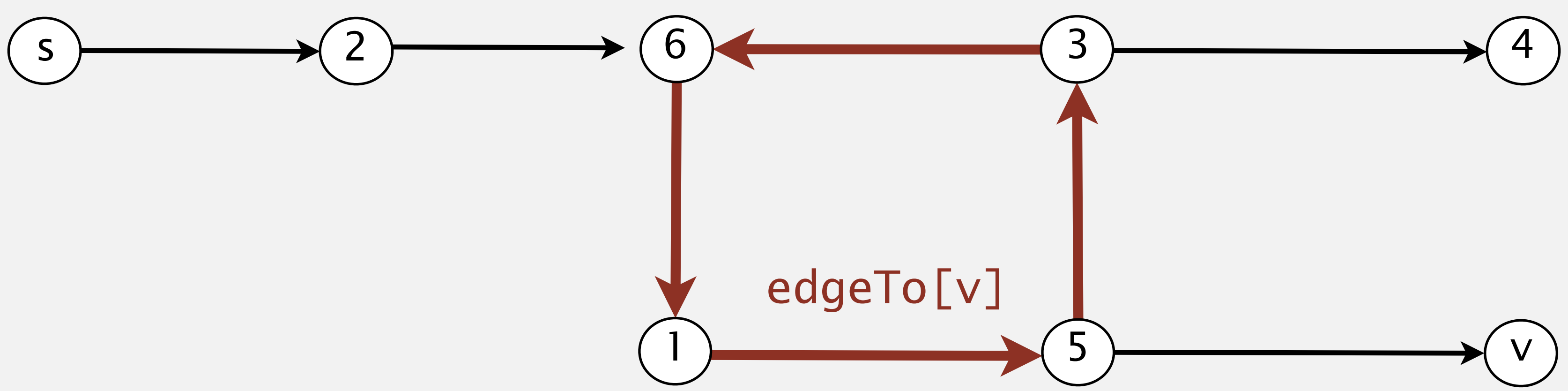


negative cycle (-0.66 + 0.37 + 0.28)

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	1.35	1	0.888	1.433	1.366
GBP	1.521	1.126	1	1.614	1.538
CHF	0.943	0.698	0.62	1	0.953
CAD	0.995	0.732	0.65	1.049	1

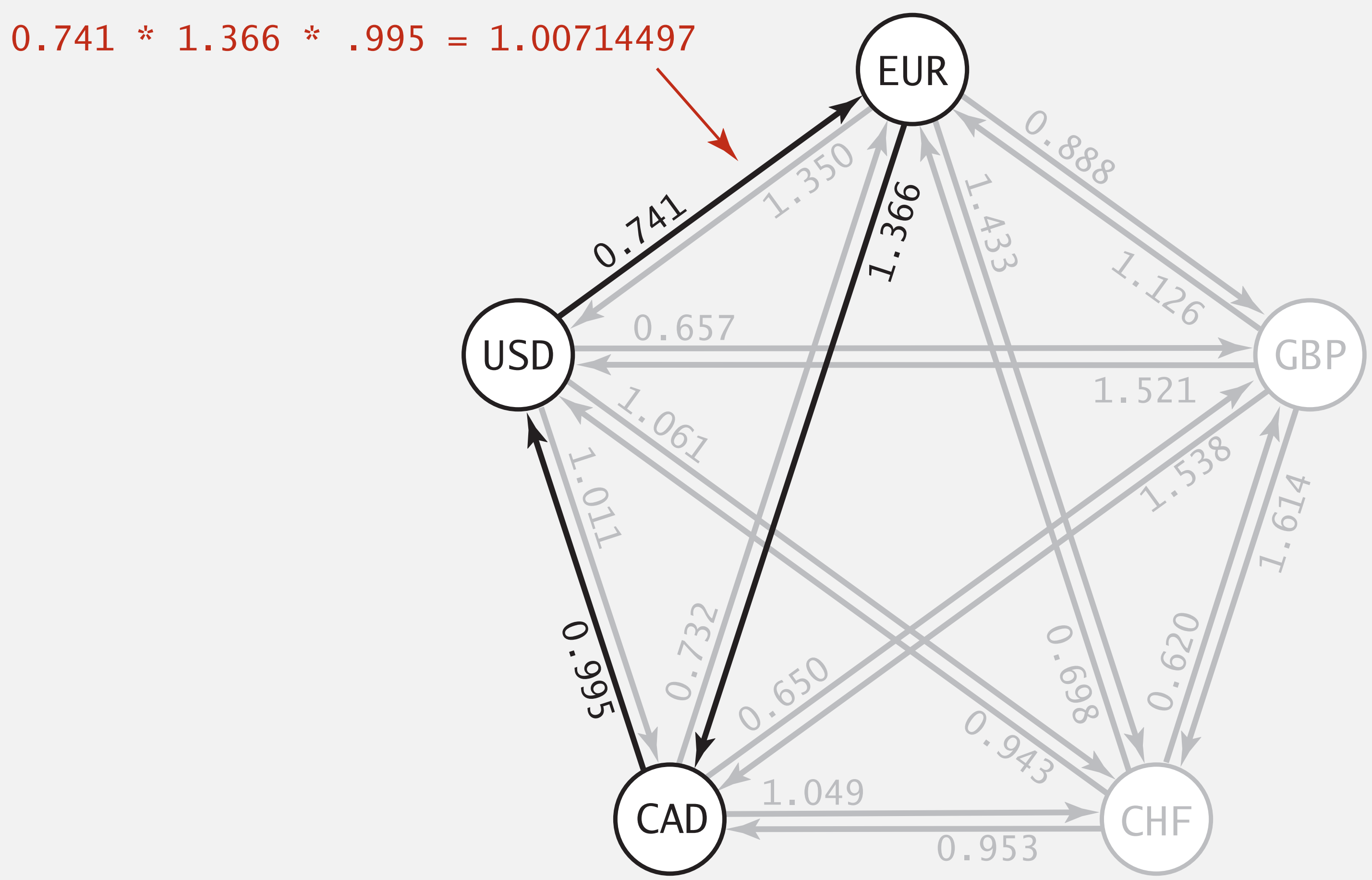
Ex. \$1,000 ⇒ 741 Euros ⇒ 1,012.206 Canadian dollars ⇒ \$1,007.14497.

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

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.

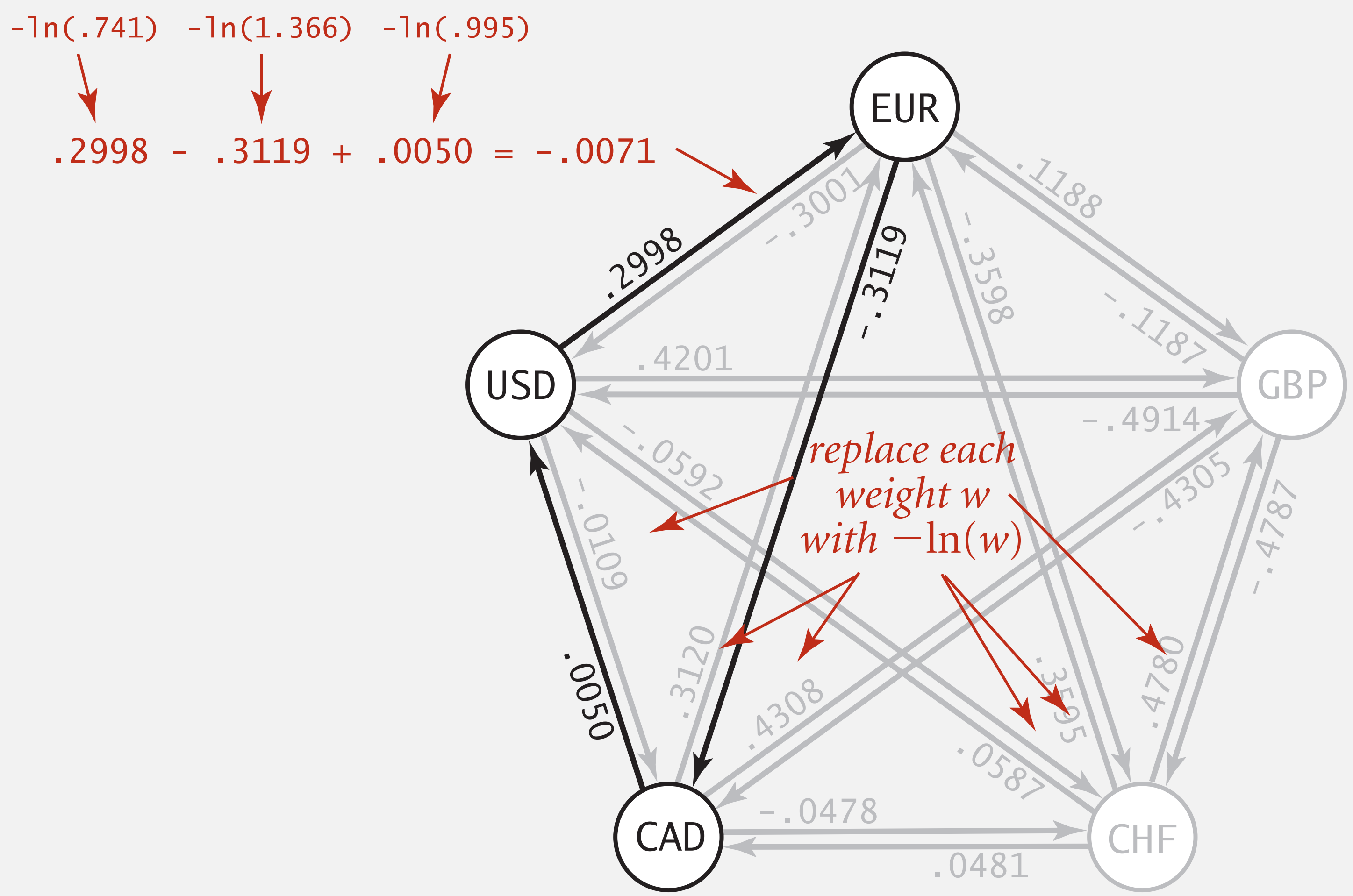


Challenge. Express as a negative cycle detection problem.

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.