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4.4 Shortest Paths

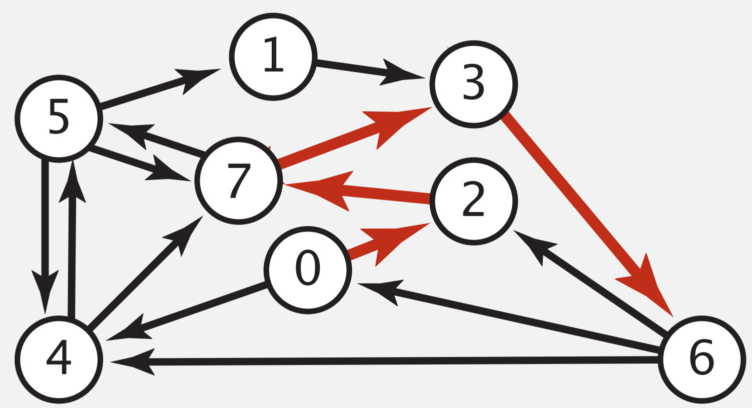
- *APIs*
- *shortest-paths properties*
- *Dijkstra's algorithm*
- *edge-weighted DAGs*
- *negative weights*

Shortest paths in an edge-weighted digraph

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

edge-weighted digraph

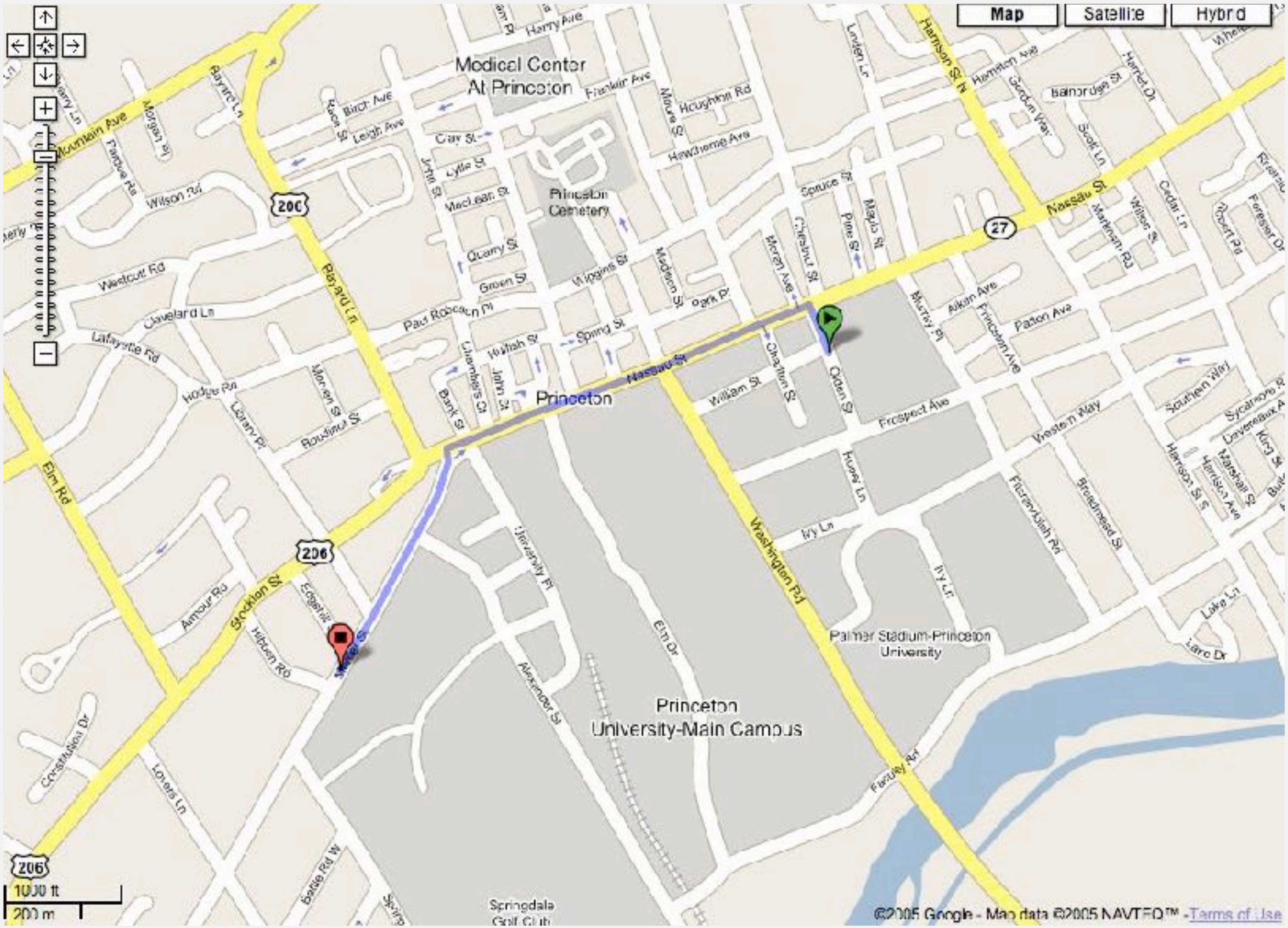
4->5	0.35
5->4	0.35
4->7	0.37
5->7	0.28
7->5	0.28
5->1	0.32
0->4	0.38
0->2	0.26
7->3	0.39
1->3	0.29
2->7	0.34
6->2	0.40
3->6	0.52
6->0	0.58
6->4	0.93



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
Mountain Ave
Elm Rd
Prospect Ave
Olden St
Palmer Stadium-Princeton University
Princeton
University-Main Campus
Springdale Golf Club
206
27
1000 ft
200 m
©2005 Google - Map data ©2005 NAVTEQ™ - Terms of Use

Shortest path applications

- PERT/CPM.
- Map routing.
- Seam carving.
- Texture mapping.
- Robot navigation.
- Typesetting in TeX.
- Urban traffic planning.
- Optimal pipelining of VLSI chip.
- Telemarketer operator scheduling.
- Routing of telecommunications messages.
- Network routing protocols (OSPF, BGP, RIP).
- Exploiting arbitrage opportunities in currency exchange.
- Optimal truck routing through given traffic congestion pattern.

http://en.wikipedia.org/wiki/Seam_carving

Reference: Network Flows: Theory, Algorithms, and Applications, R. K. Ahuja, T. L. Magnanti, and J. B. Orlin, Prentice Hall, 1993.

Shortest path variants

Which vertices?

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

Restrictions on edge weights?

- Nonnegative weights.
- Euclidean weights.
- Arbitrary weights.

Cycles?

- No directed cycles.
- No "negative cycles."

which variant?

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

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4.4 Shortest Paths

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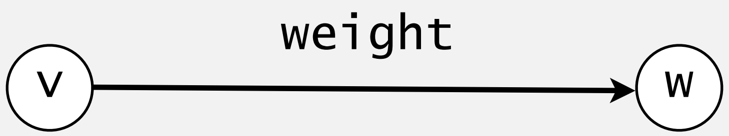
- *negative weights*

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; }
}
```

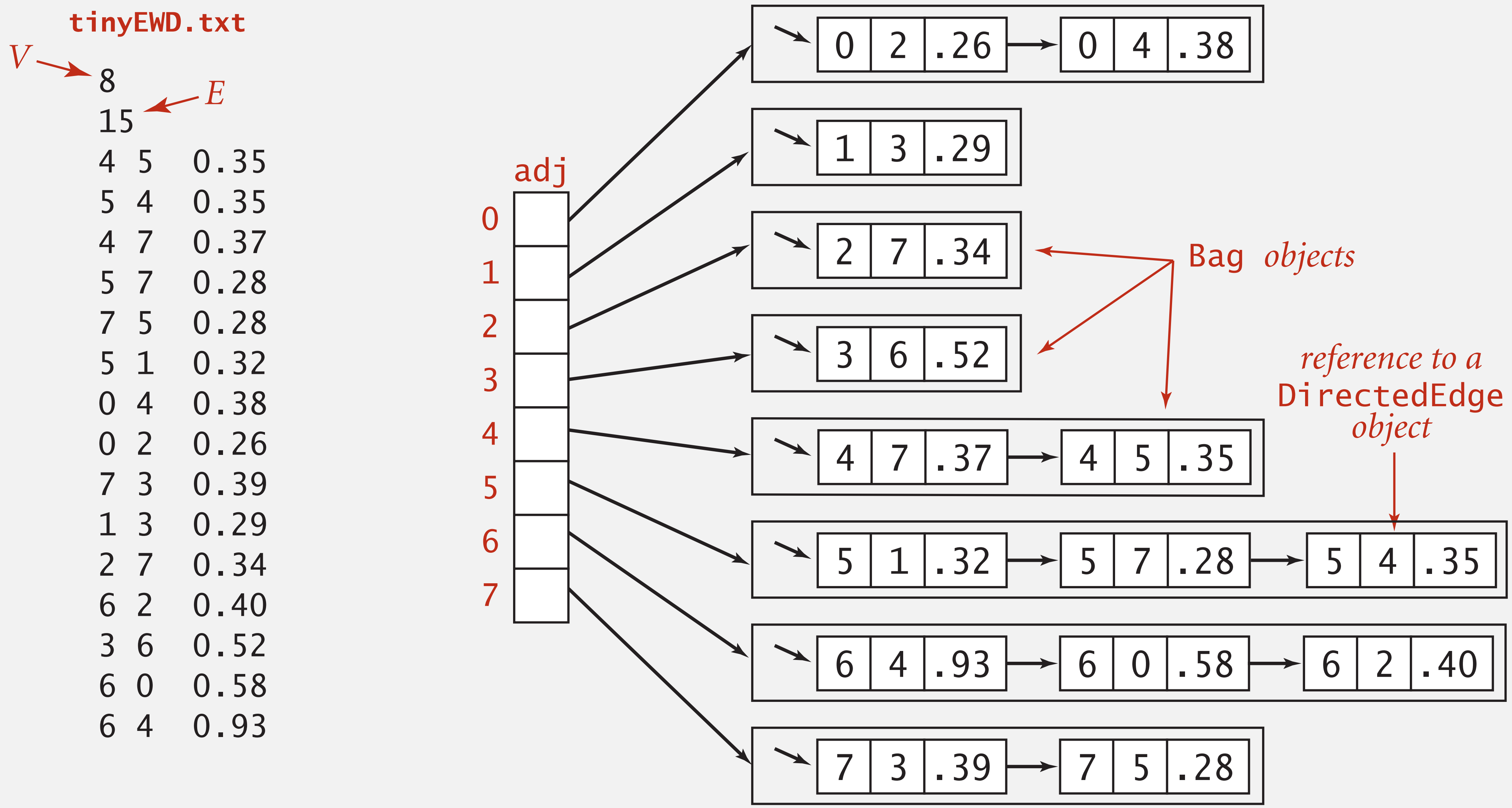
from() and to() replace either() and other()

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("%d to %d (%.2f): ", 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
```

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4.4 Shortest Paths

- *APIs*
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- *Dijkstra's algorithm*
- *edge-weighted DAGs*
- *negative weights*

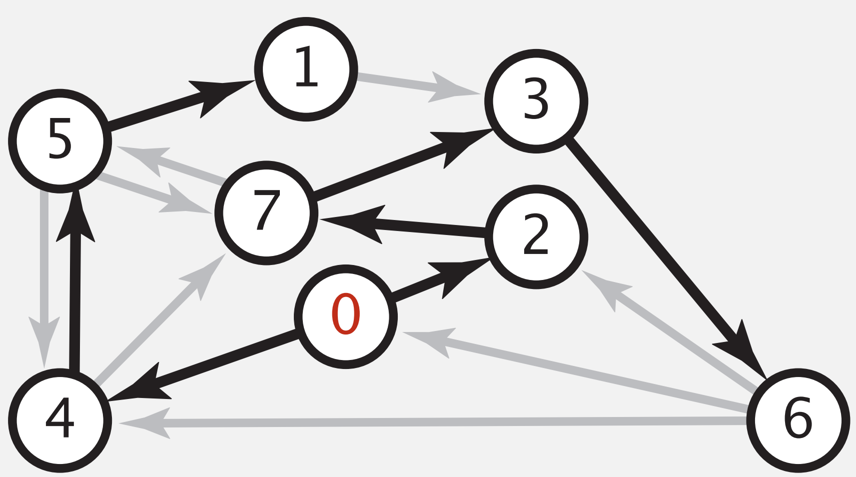
Data structures for single-source shortest paths

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.



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

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.

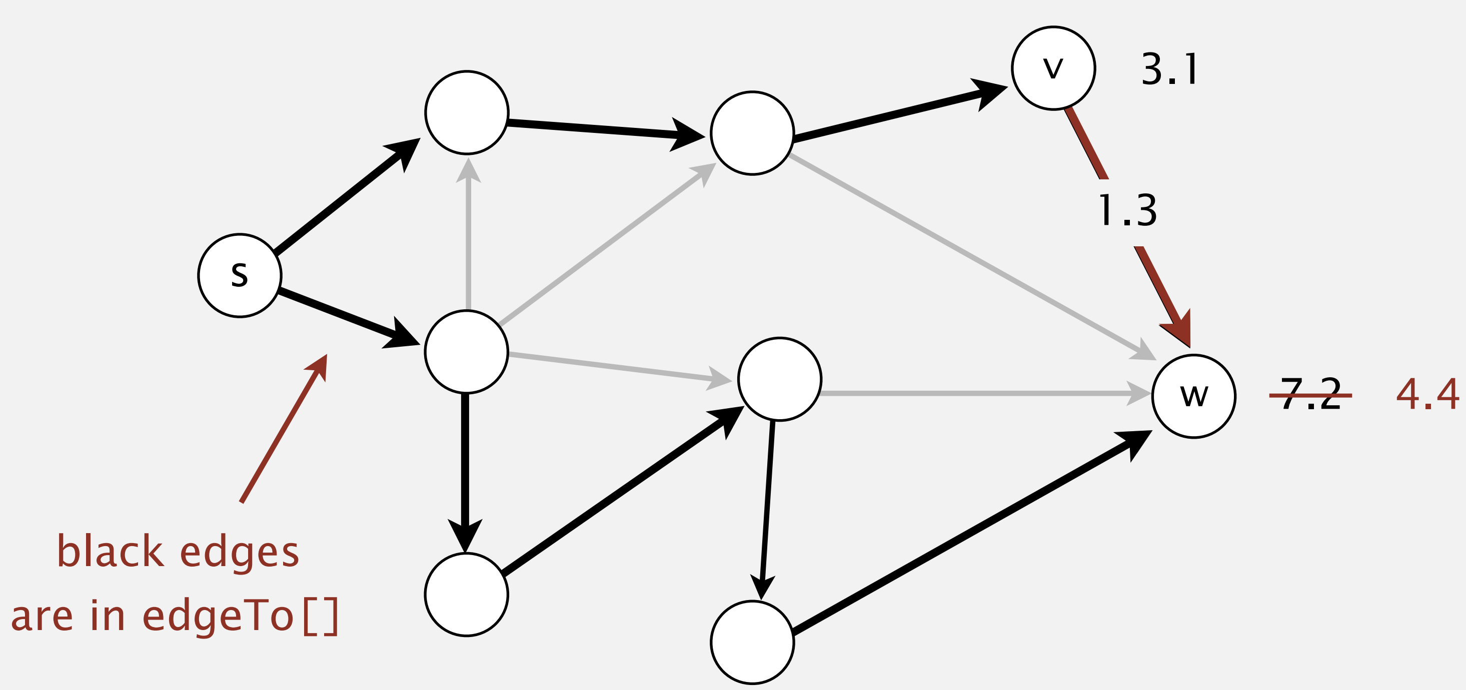
```
public double distTo(int v)
{  return distTo[v];  }

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



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].

```
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;
   }
}
```

Shortest-paths optimality conditions

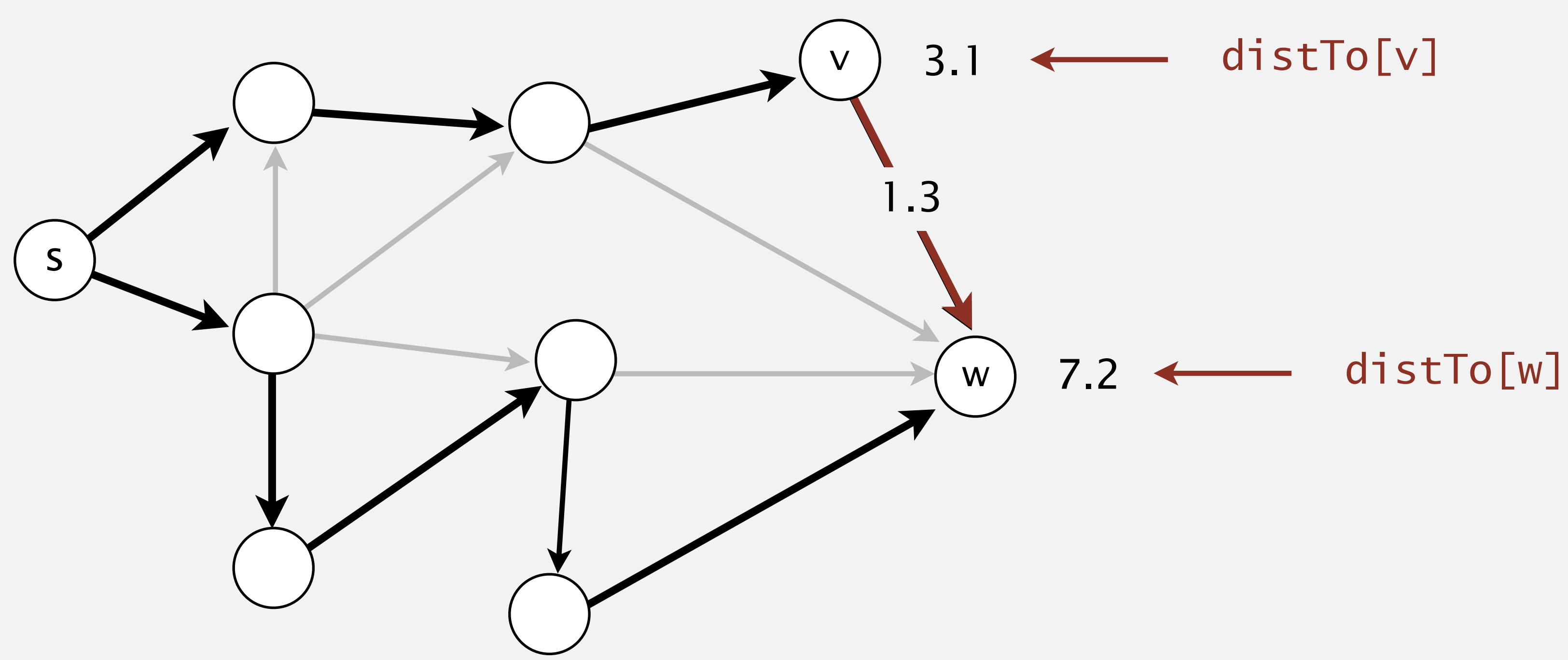
Proposition. Let G be an edge-weighted digraph.

Then `distTo[]` are the shortest path distances from `s` iff:

- `distTo[s]` = 0.
- For each vertex `v`, `distTo[v]` is the length of some path from `s` to `v`.
- For each edge `e` = `v`→`w`, `distTo[w]` ≤ `distTo[v] + e.weight()`.

Pf. ⇐ [necessary]

- Suppose that `distTo[w] > distTo[v] + e.weight()` for some edge `e` = `v`→`w`.
- Then, `e` gives a path from `s` to `w` (through `v`) of length less than `distTo[w]`.



Shortest-paths optimality conditions

Proposition. Let G be an edge-weighted digraph.

Then `distTo[]` are the shortest path distances from `s` iff:

- `distTo[s]` $= 0$.
- For each vertex `v`, `distTo[v]` is the length of some path from `s` to `v`.
- For each edge `e = v→w`, `distTo[w] ≤ distTo[v] + e.weight()`.

Pf. $\Rightarrow$ [sufficient]

- Suppose that $s = v_0 \to v_1 \to v_2 \to \ldots \to v_k = w$ is a shortest path from s to w.
- Then,

$$\begin{array}{llll} \texttt{distTo}[v_1] & \leq & \texttt{distTo}[v_0] & + \; e_1\texttt{.weight()} \\ \texttt{distTo}[v_2] & \leq & \texttt{distTo}[v_1] & + \; e_2\texttt{.weight()} \\ \ldots & & & \\ \texttt{distTo}[v_k] & \leq & \texttt{distTo}[v_{k-1}] & + \; e_k\texttt{.weight()} \end{array}$$

e_i = i^{th} edge on shortest path from s to w

- Add inequalities; simplify; and substitute $\texttt{distTo}[v_0] = \texttt{distTo[s]} = 0$:

$$\texttt{distTo[w]} = \texttt{distTo}[v_k] \leq \underbrace{e_1\texttt{.weight()} + e_2\texttt{.weight()} + \ldots + e_k\texttt{.weight()}}_{\text{weight of shortest path from s to w}}$$

- Thus, `distTo[w]` is the weight of shortest path to w. ▪

weight of some path from s to w

Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

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

Repeat until optimality conditions are satisfied:

- **Relax any edge.**

Proposition. Generic algorithm computes SPT (if it exists) from `s`.

Pf sketch.

- The entry `distTo[v]` is always the length of a simple path from `s` to `v`.
- Each successful relaxation decreases `distTo[v]` for some `v`.
- The entry `distTo[v]` can decrease at most a finite number of times. ▪

Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

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

Repeat until optimality conditions are satisfied:

- **Relax any edge.**

Efficient implementations. How to choose which edge to relax?

Ex 1. Dijkstra's algorithm (nonnegative weights).

Ex 2. Topological sort algorithm (no directed cycles).

Ex 3. Bellman-Ford algorithm (no negative cycles).

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4.4 Shortest Paths

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

Edsger W. Dijkstra: select quotes

“ Do only what only you can do. ”

“ In their capacity as a tool, computers will be but a ripple on the surface of our culture. In their capacity as intellectual challenge, they are without precedent in the cultural history of mankind. ”

“ The use of COBOL cripples the mind; its teaching should, therefore, be regarded as a criminal offence. ”

“ It is practically impossible to teach good programming to students that have had a prior exposure to BASIC: as potential programmers they are mentally mutilated beyond hope of regeneration. ”

“ APL is a mistake, carried through to perfection. It is the language of the future for the programming techniques of the past: it creates a new generation of coding bums. ”

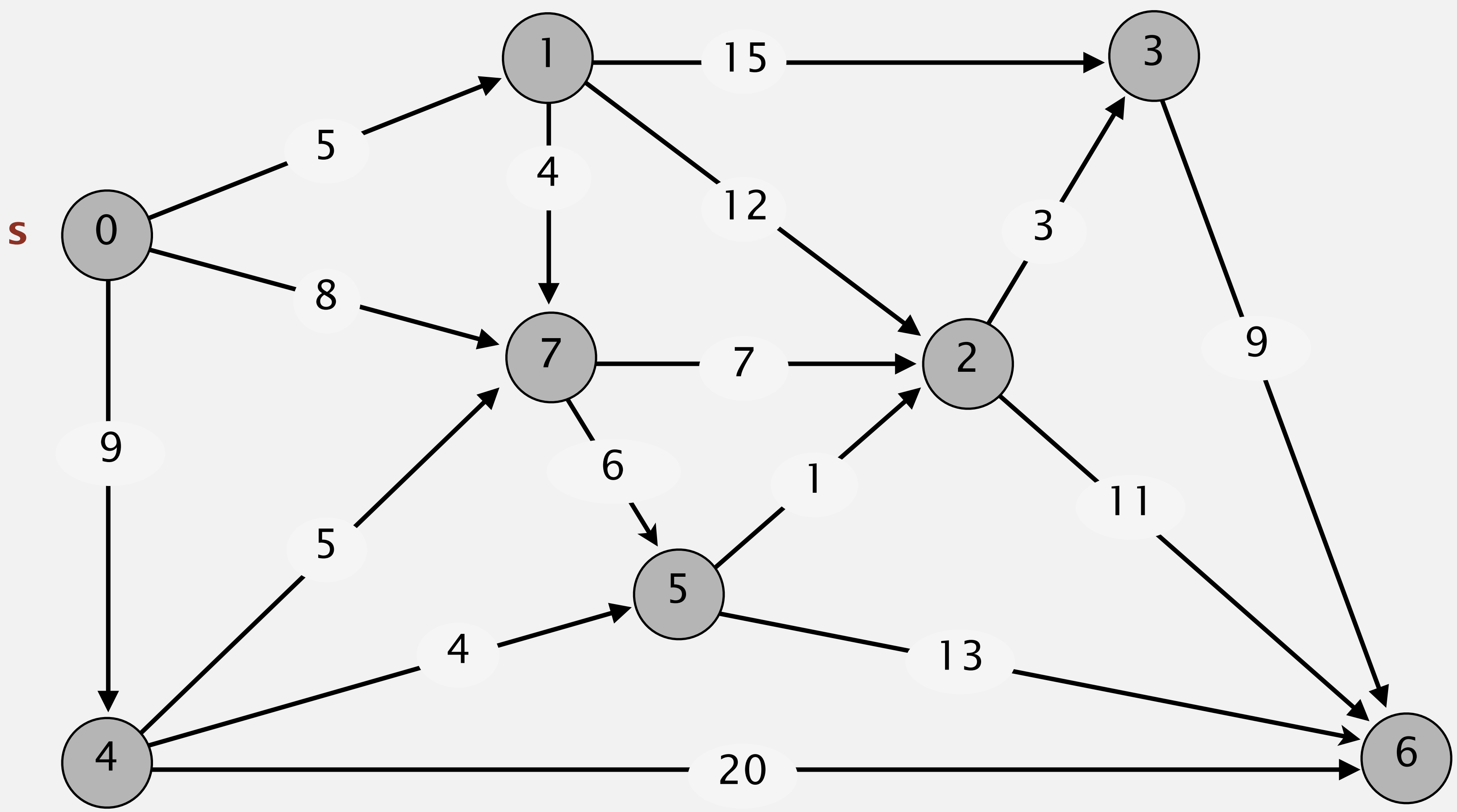
Edsger W. Dijkstra
Turing award 1972

Edsger W. Dijkstra: select quotes

Dijkstra's algorithm demo

BFS order

- 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.

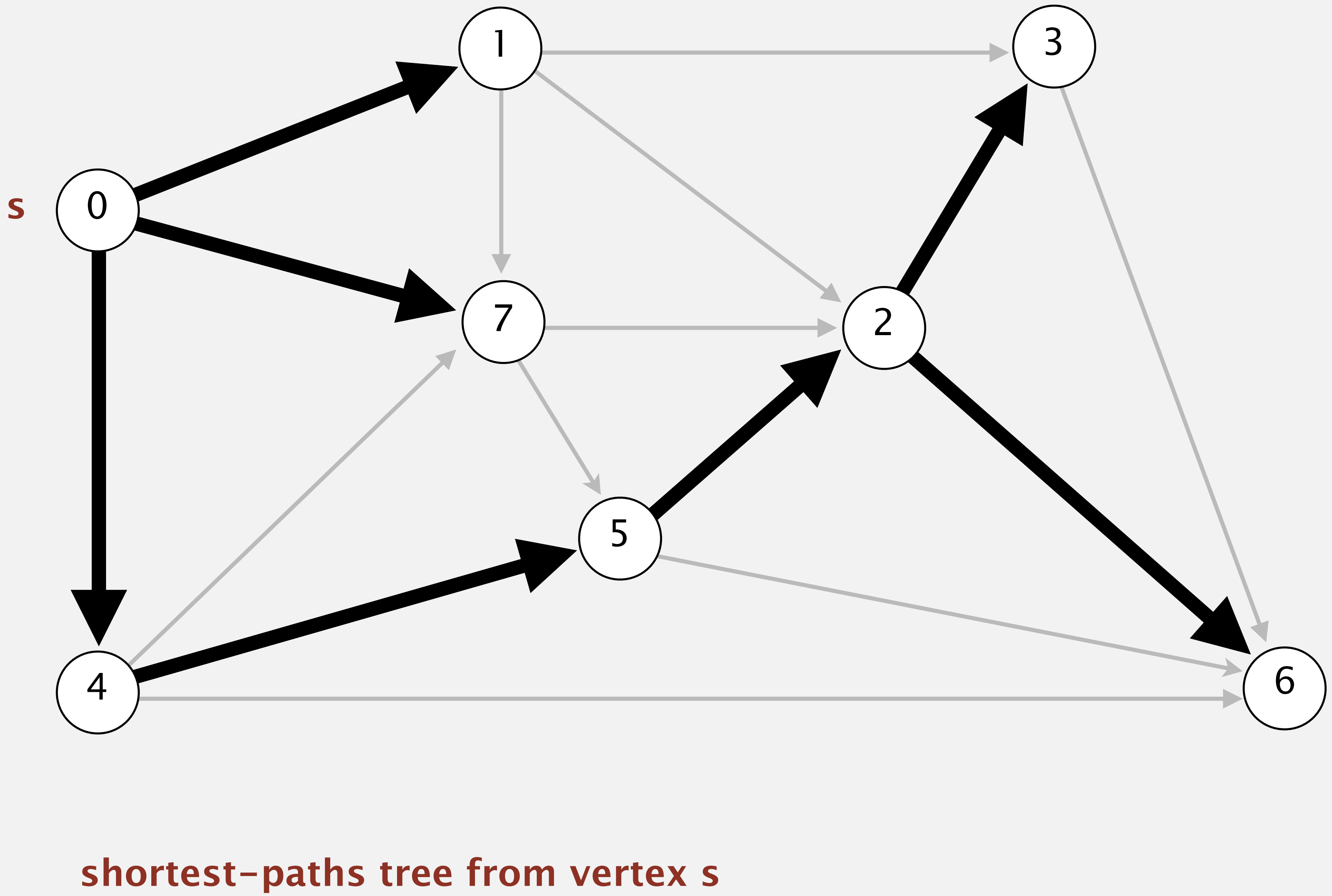


an edge-weighted digraph

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

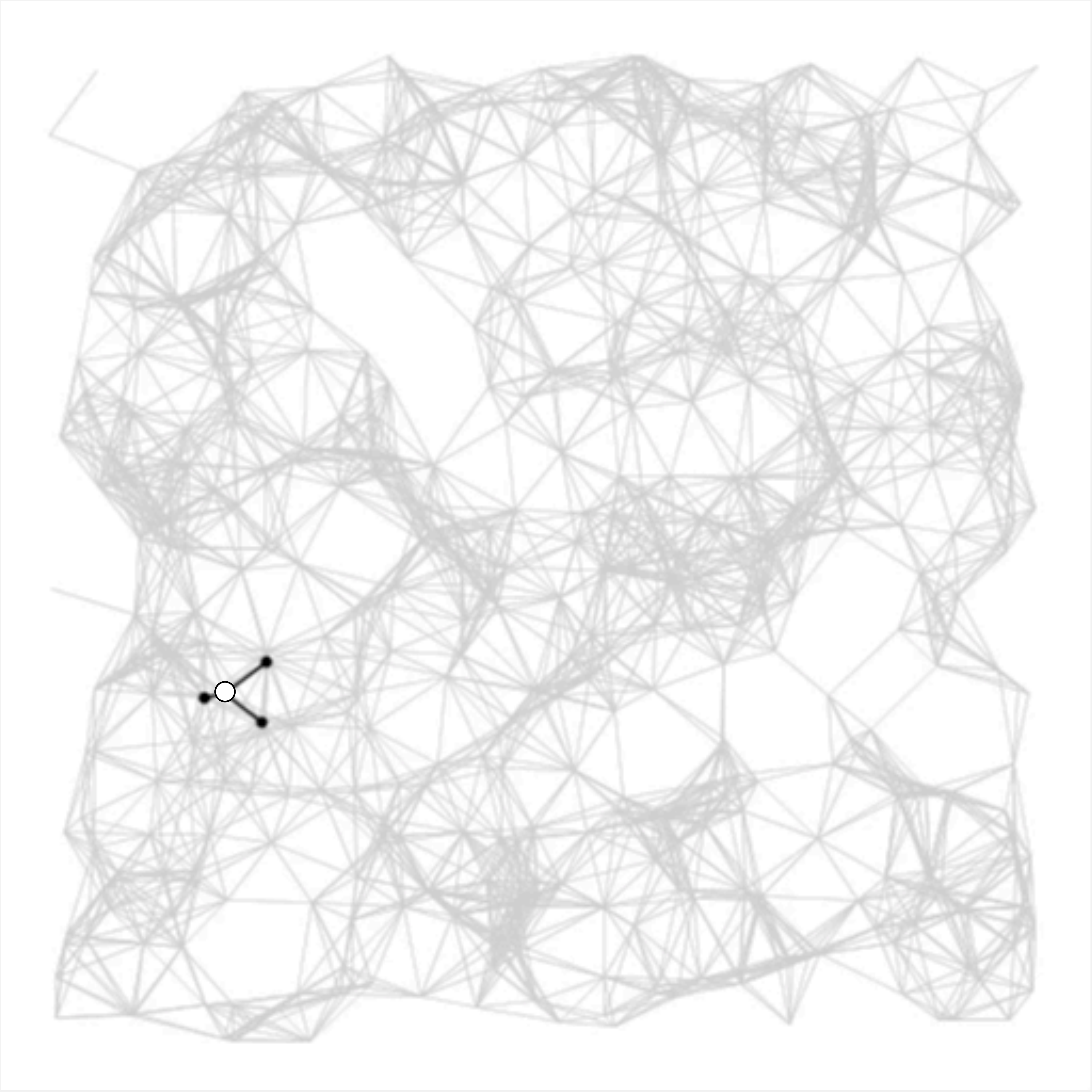
Dijkstra's algorithm demo

- 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.

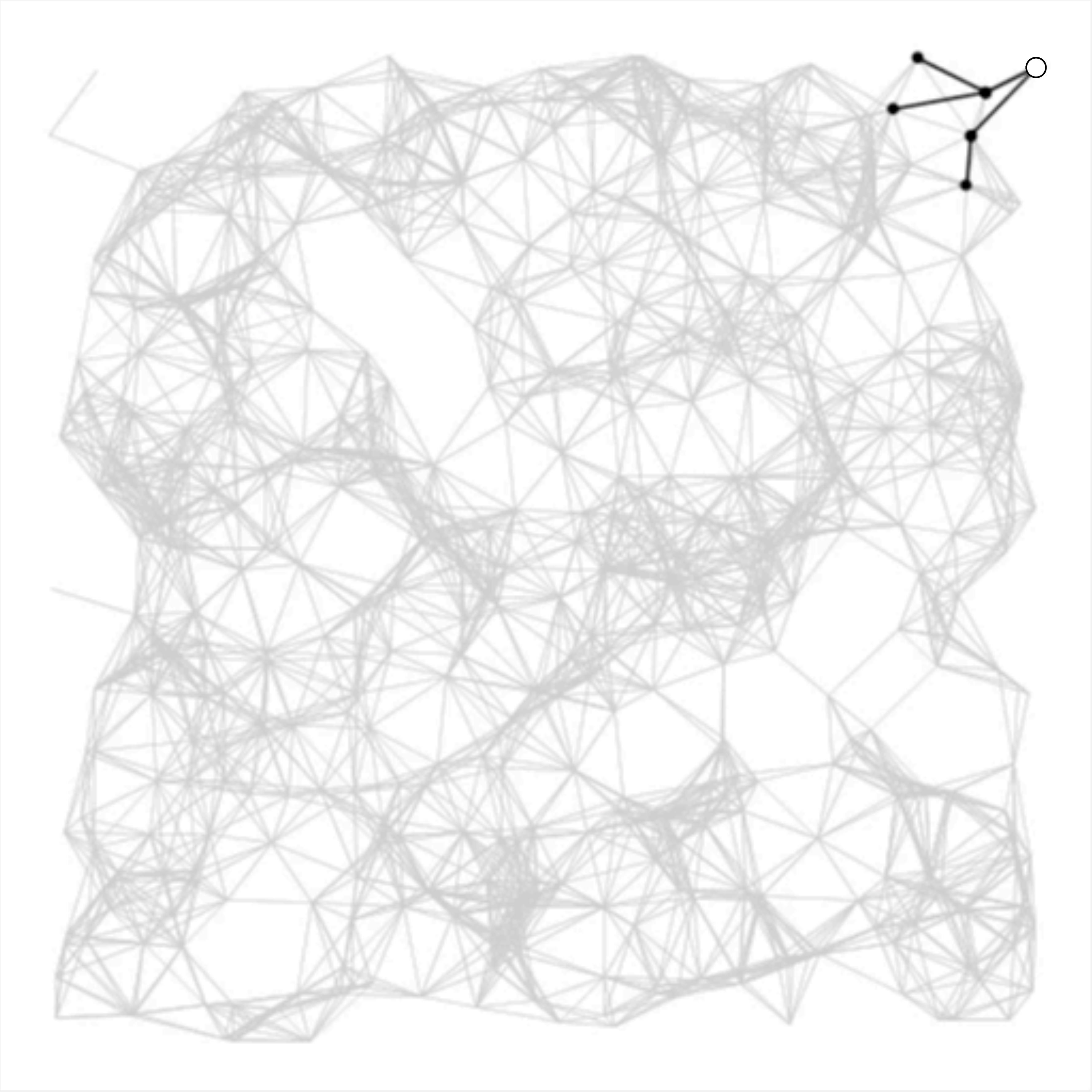


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

Dijkstra's algorithm visualization



Dijkstra's algorithm visualization



Dijkstra's algorithm: correctness proof 1

Proposition. Dijkstra's algorithm computes a SPT in any edge-weighted digraph with nonnegative weights.

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 ← we choose lowest `distTo[]` value at each step (and edge weights are nonnegative)

- Thus, upon termination, shortest-paths optimality conditions hold. ▪

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: which priority queue?

Depends on PQ implementation: V insert, V delete-min, E decrease-key.

PQ implementation	insert	delete-min	decrease-key	total
unordered array	1	V	1	V^2
binary heap	$\log V$	$\log V$	$\log V$	$E \log V$
d-way heap	$\log_d V$	$d \log_d V$	$\log_d V$	$E \log_{E/V} V$
Fibonacci heap	1 †	$\log V$ †	1 †	$E + V \log V$

† amortized

Bottom line.

- Array implementation optimal for dense graphs.
- Binary heap much faster for sparse graphs.
- 4-way heap worth the trouble in performance-critical situations.
- Fibonacci heap best in theory, but not worth implementing.

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4.4 Shortest Paths

- *APIs*
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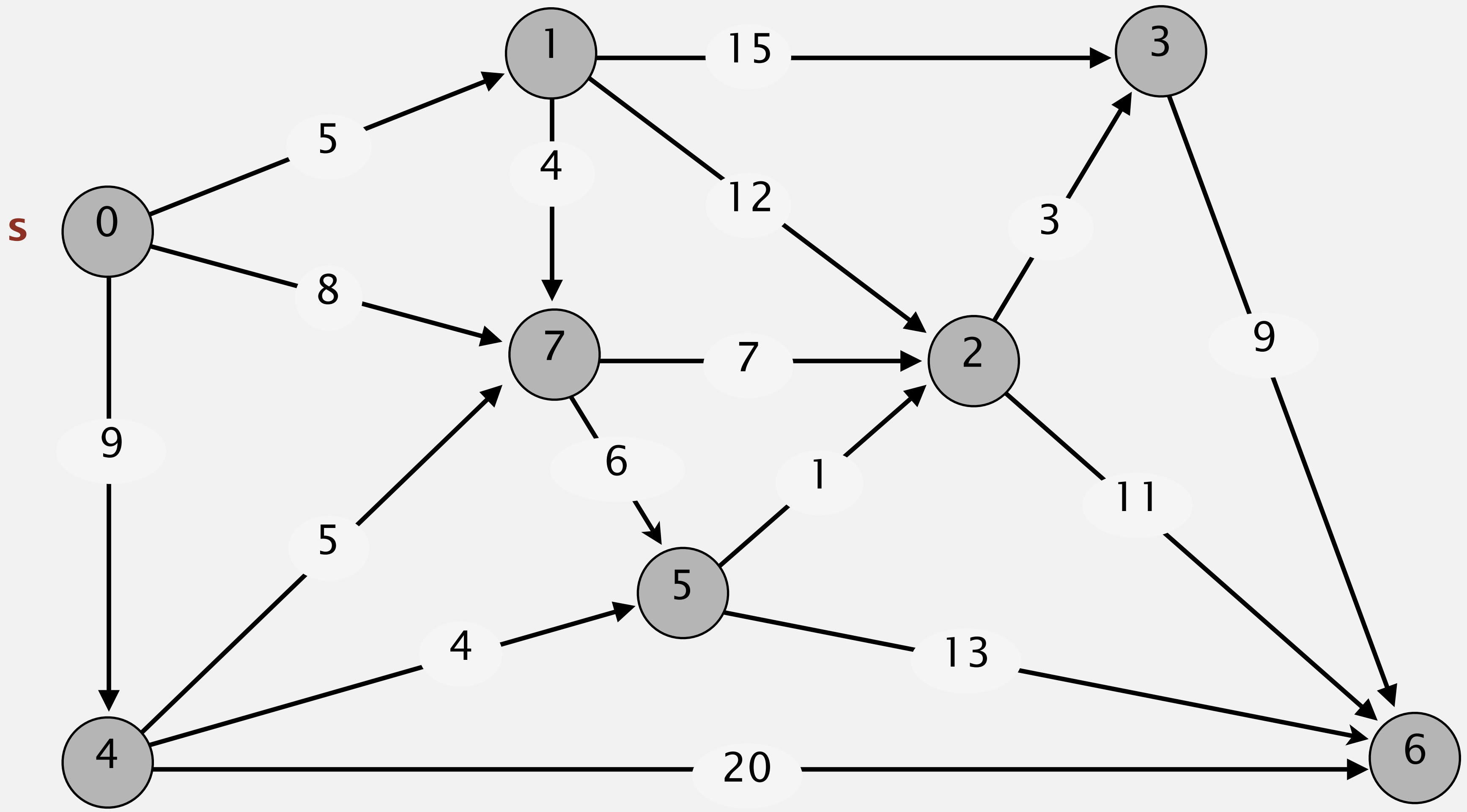
- *Dijkstra's algorithm*
- *edge-weighted DAGs*
- *negative weights*

Acyclic edge-weighted digraphs

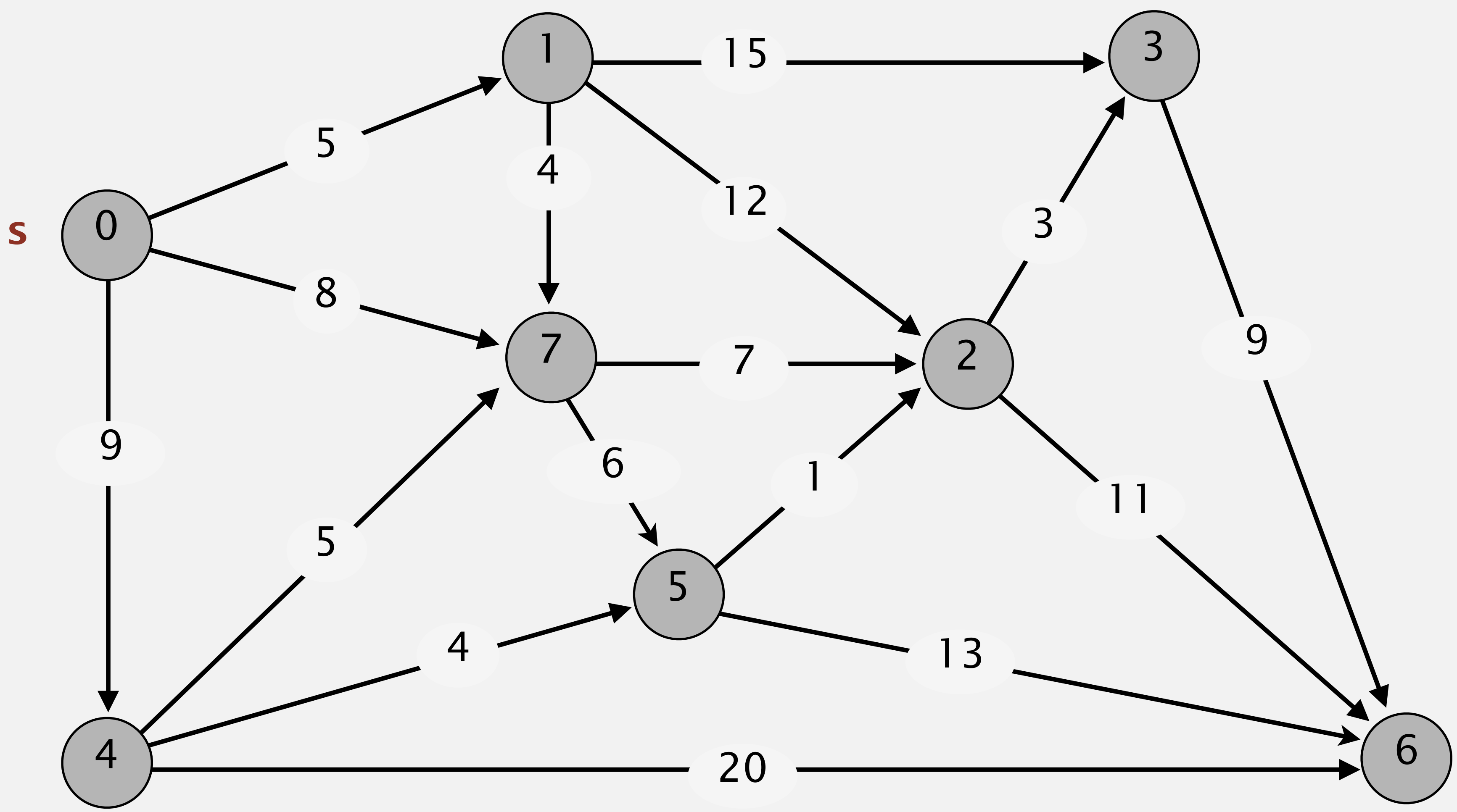
Q. Suppose that an edge-weighted digraph has no directed cycles.
Is it easier to find shortest paths than in a general digraph?



A. Yes!

Acyclic shortest paths demo

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

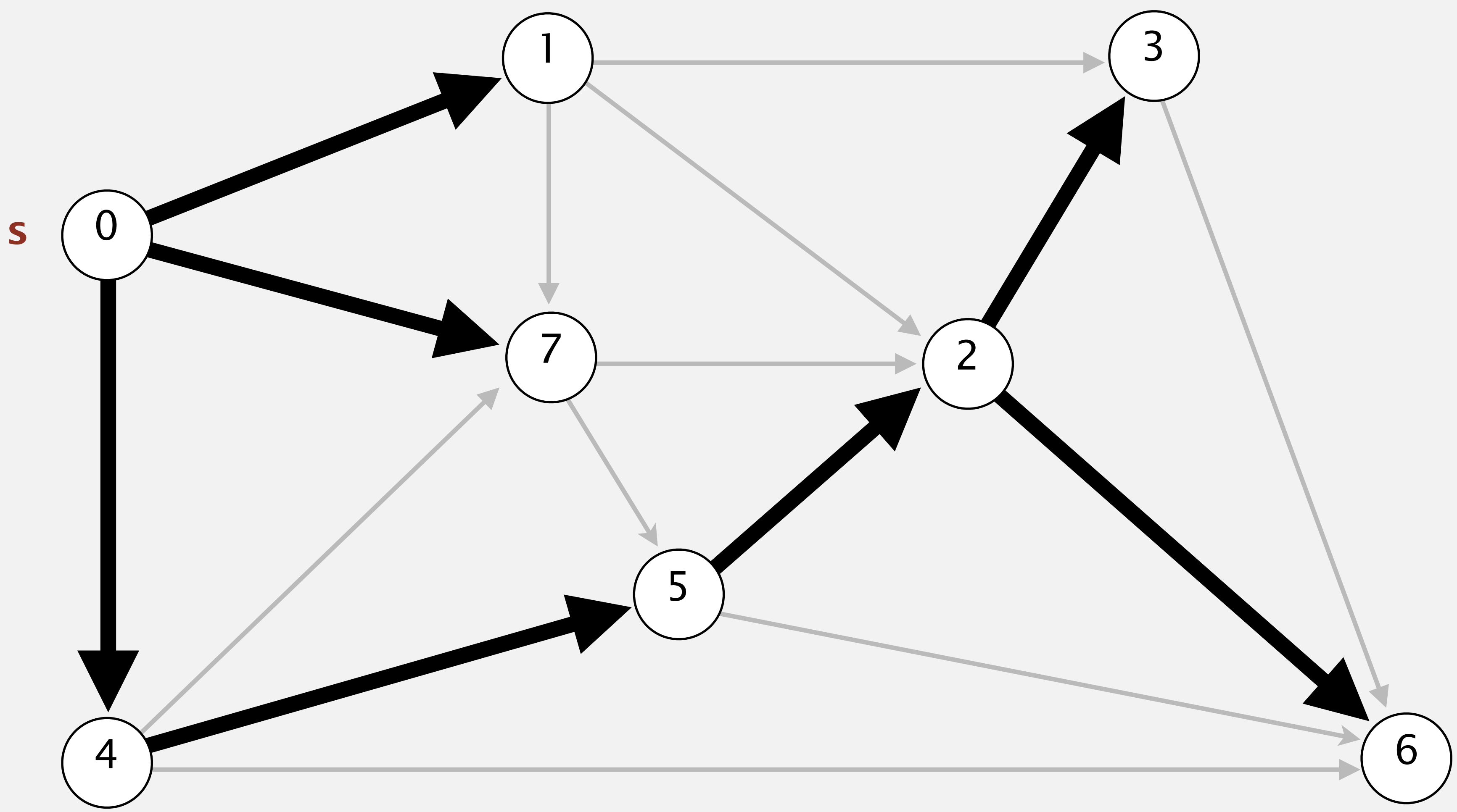


an edge-weighted DAG

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.



shortest-paths tree from vertex s

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 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);
   }
}
```

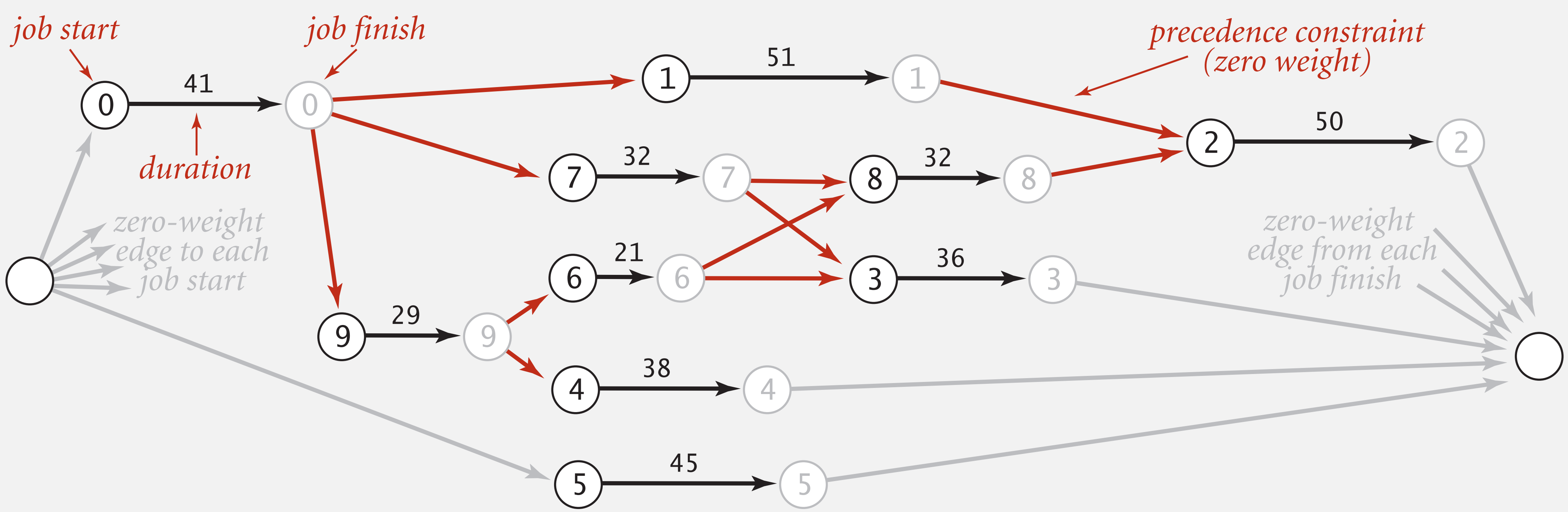
topological order

Critical path method

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

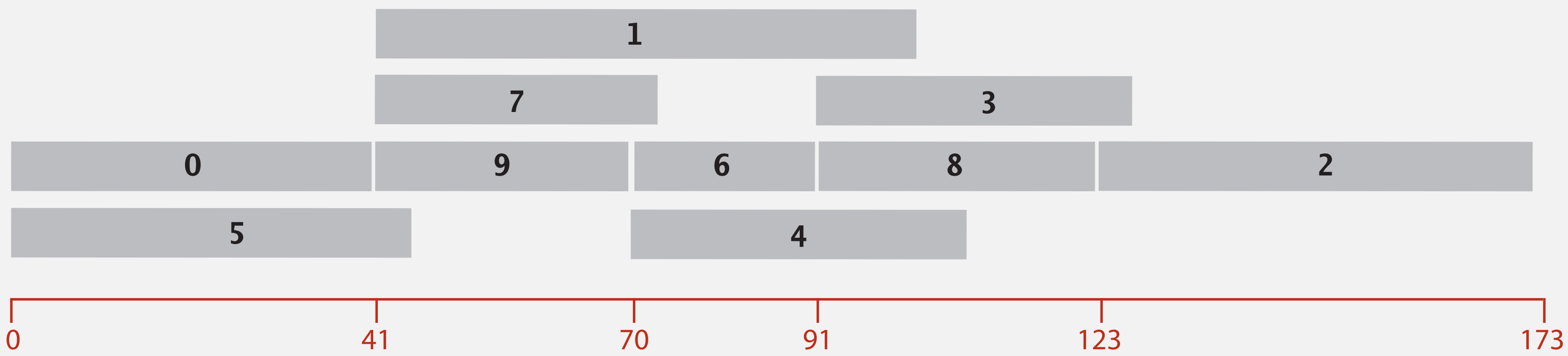
- Source and sink vertices.
- Two vertices (begin and end) for each job.
- Three edges for each job.
  - begin to end (weighted by duration)
  - source to begin (0 weight)
  - end to sink (0 weight)
- One edge for each precedence constraint (0 weight).

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

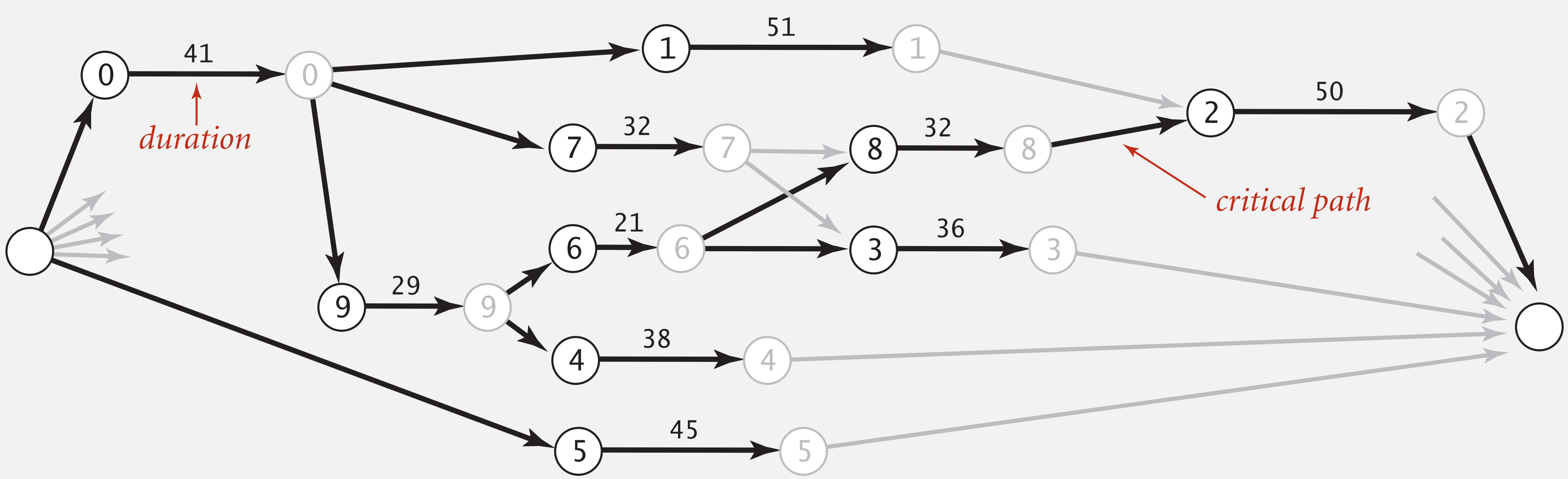


Critical path method

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



Parallel job scheduling solution



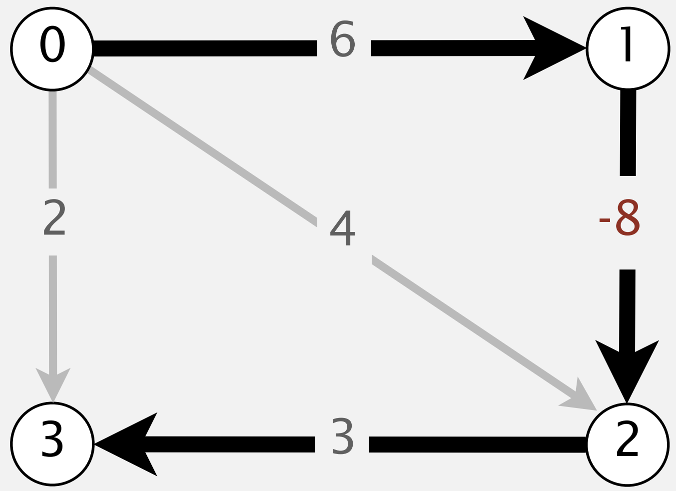
http://algs4.cs.princeton.edu

4.4 Shortest Paths

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

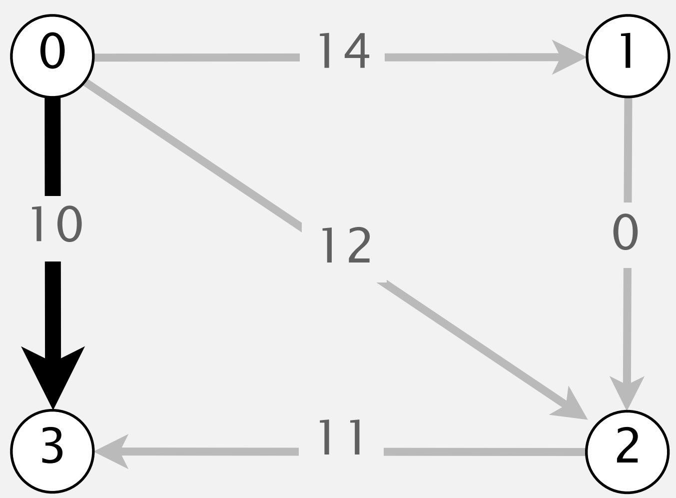
Shortest paths with negative weights: failed attempts

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.

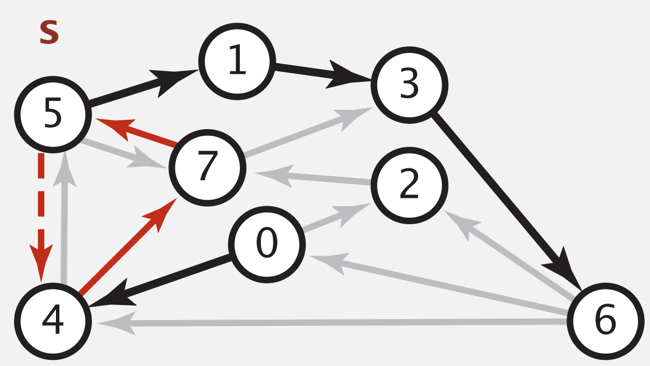
Conclusion. Need a different algorithm.

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

Bellman-Ford algorithm

Bellman-Ford algorithm

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

Repeat V times:

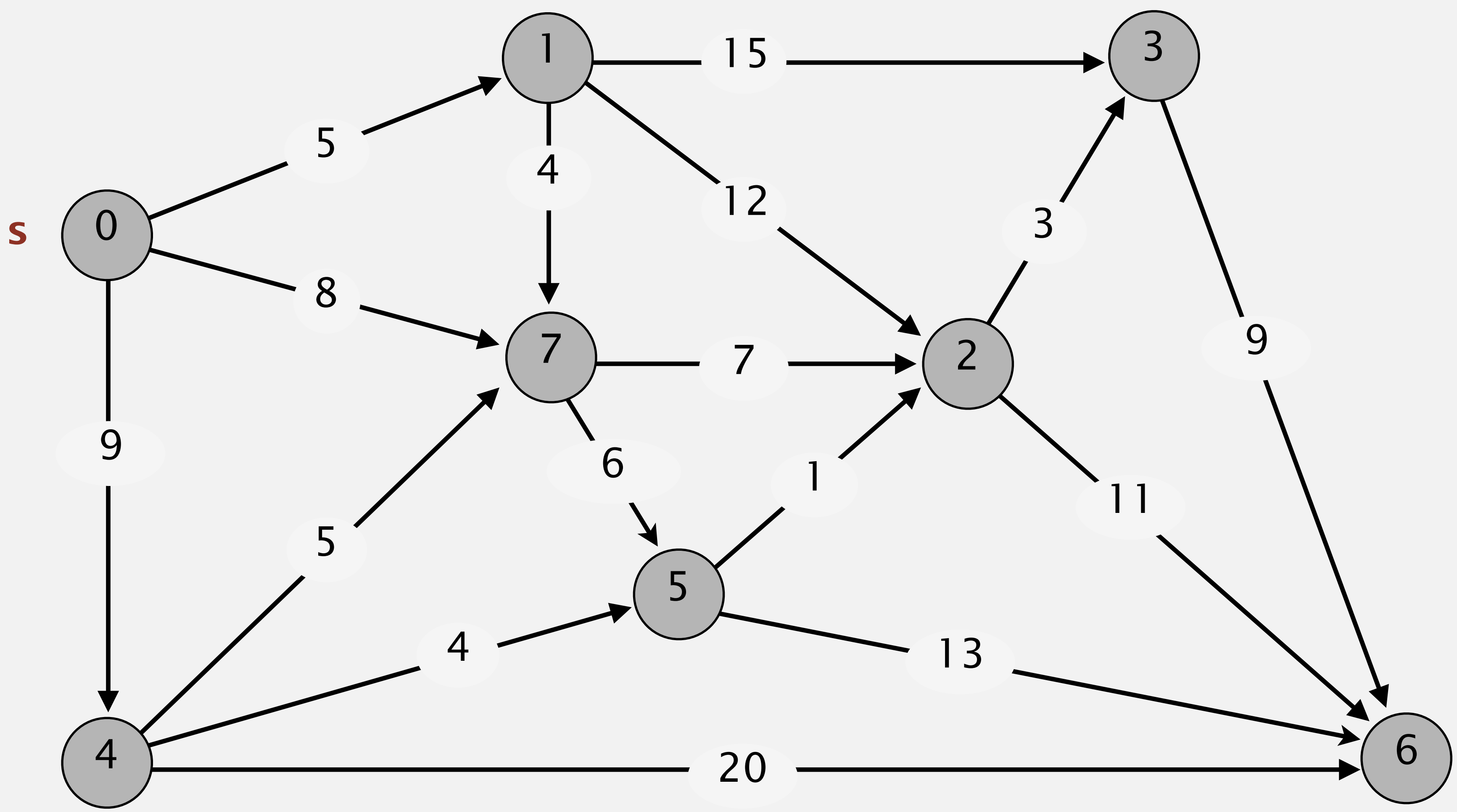
- **Relax each edge.**

```
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.

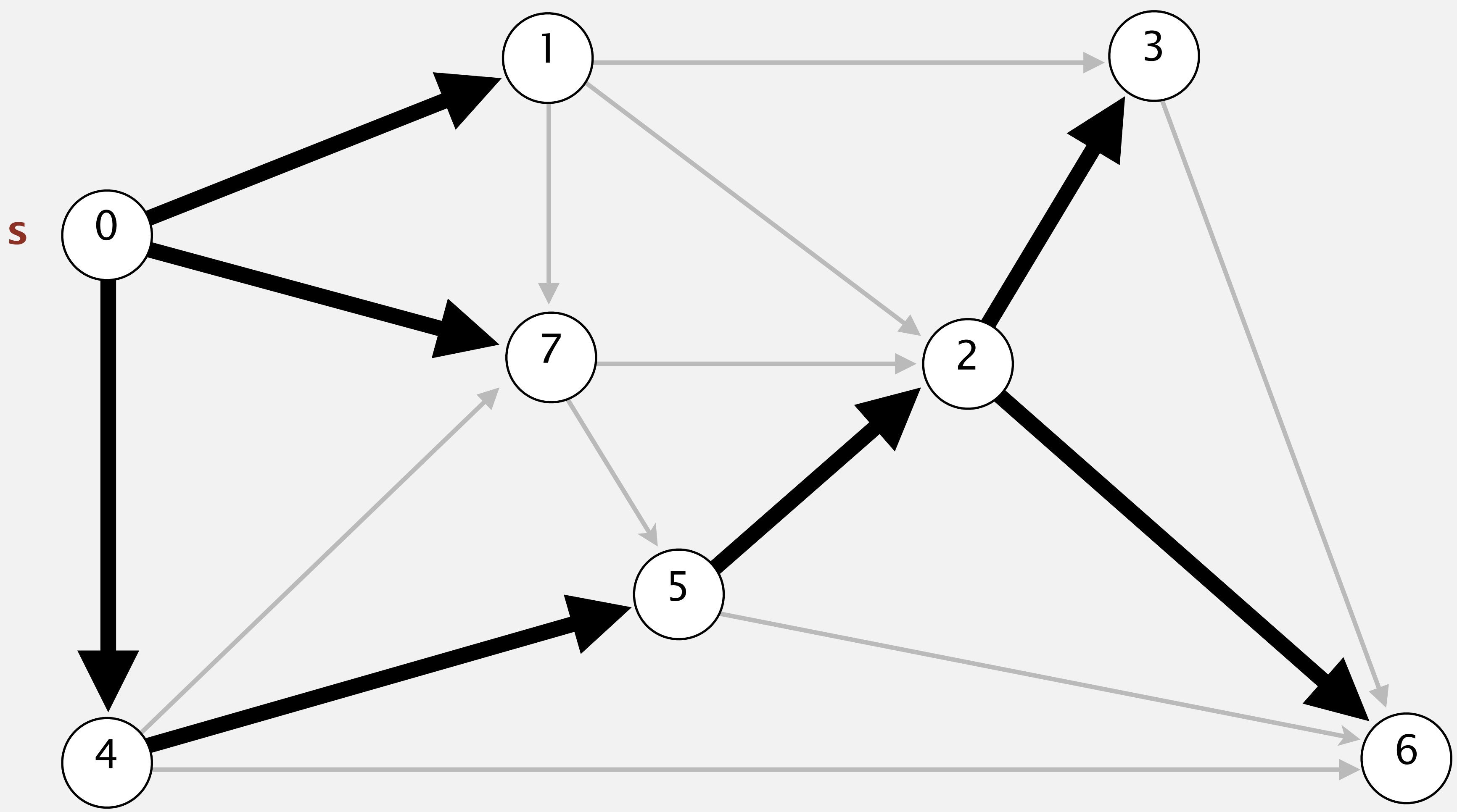


0→1	5.0
0→4	9.0
0→7	8.0
1→2	12.0
1→3	15.0
1→7	4.0
2→3	3.0
2→6	11.0
3→6	9.0
4→5	4.0
4→6	20.0
4→7	5.0
5→2	1.0
5→6	13.0
7→5	6.0
7→2	7.0

an edge-weighted digraph

Bellman-Ford algorithm demo

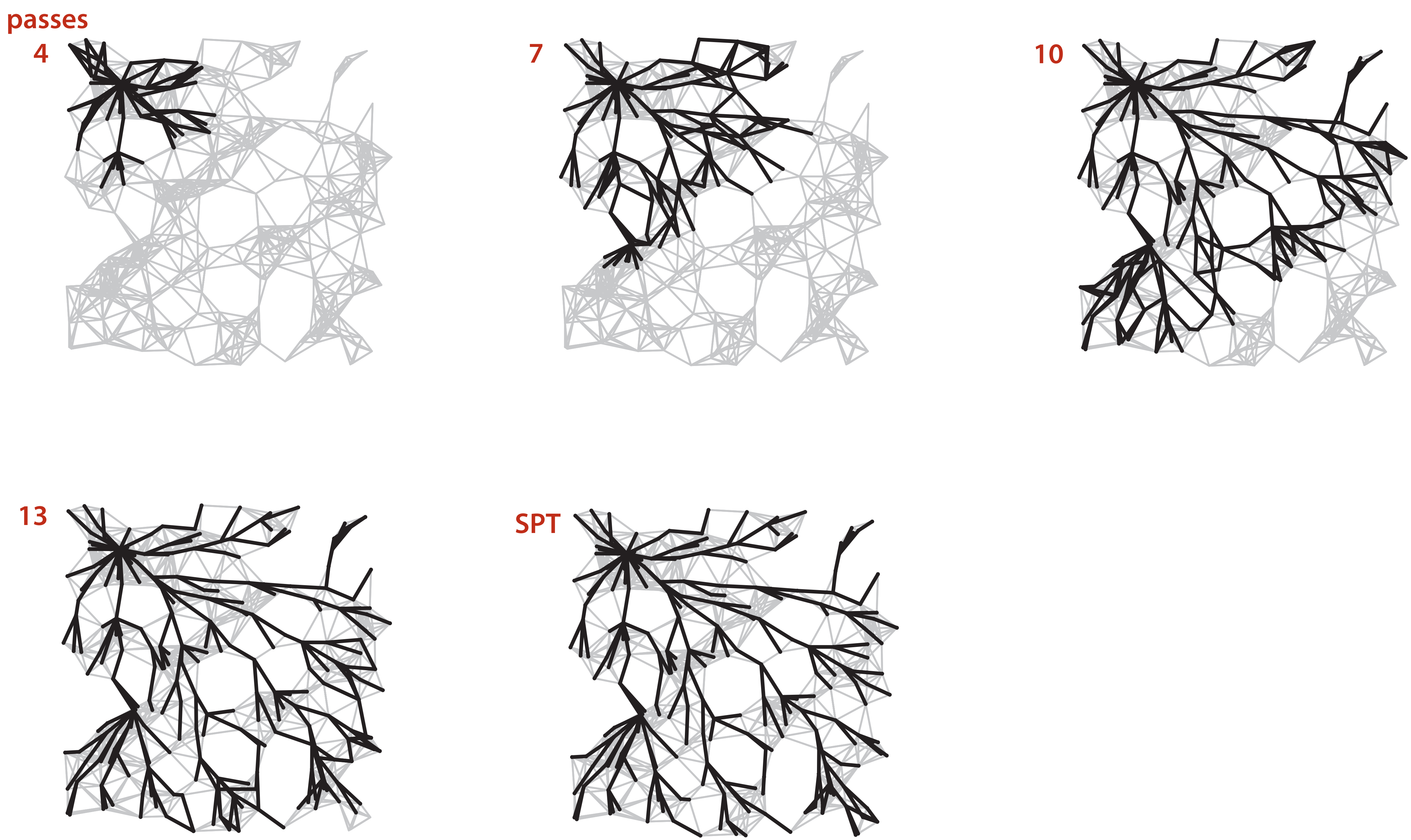
Repeat V times: relax all E edges.



v	distTo[]	edgeTo[]
0	0.0	-
1	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: visualization



Bellman-Ford algorithm: analysis

Bellman–Ford algorithm

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

Repeat V times:

- **Relax each edge.**

Proposition. Dynamic programming algorithm computes SPT in any edge-weighted digraph with no negative cycles in time proportional to $E \times V$.

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: practical improvement

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.

be careful to keep at most one copy
of each vertex on queue (why?)

Overall effect.

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

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.

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
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1->3  0.29
2->7  0.34
6->2  0.40
3->6  0.52
6->0  0.58
6->4  0.93
```
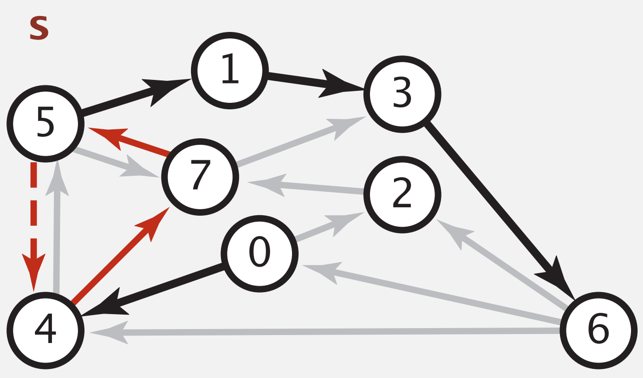
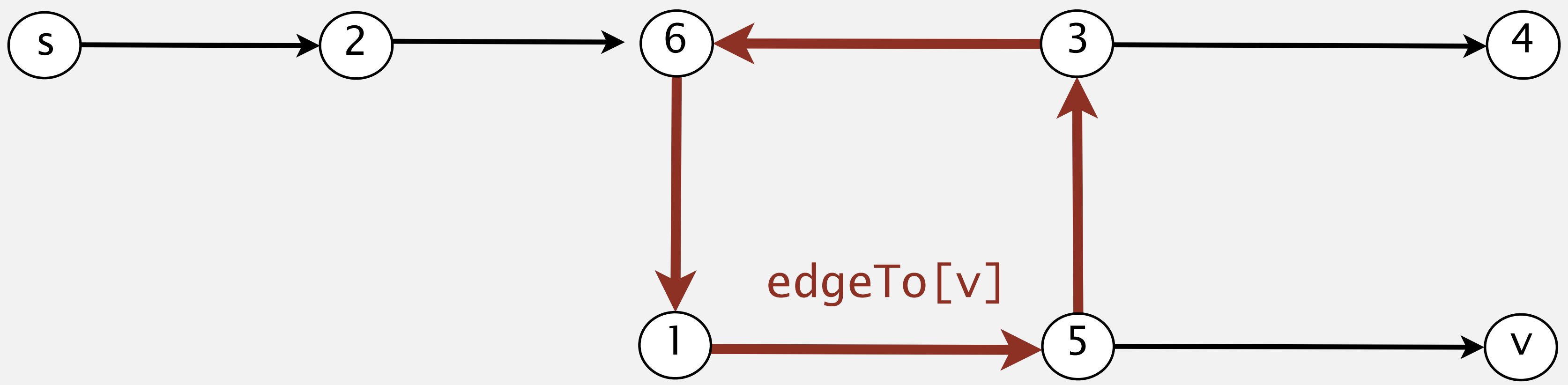



negative cycle **(-0.66 + 0.37 + 0.28)**

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

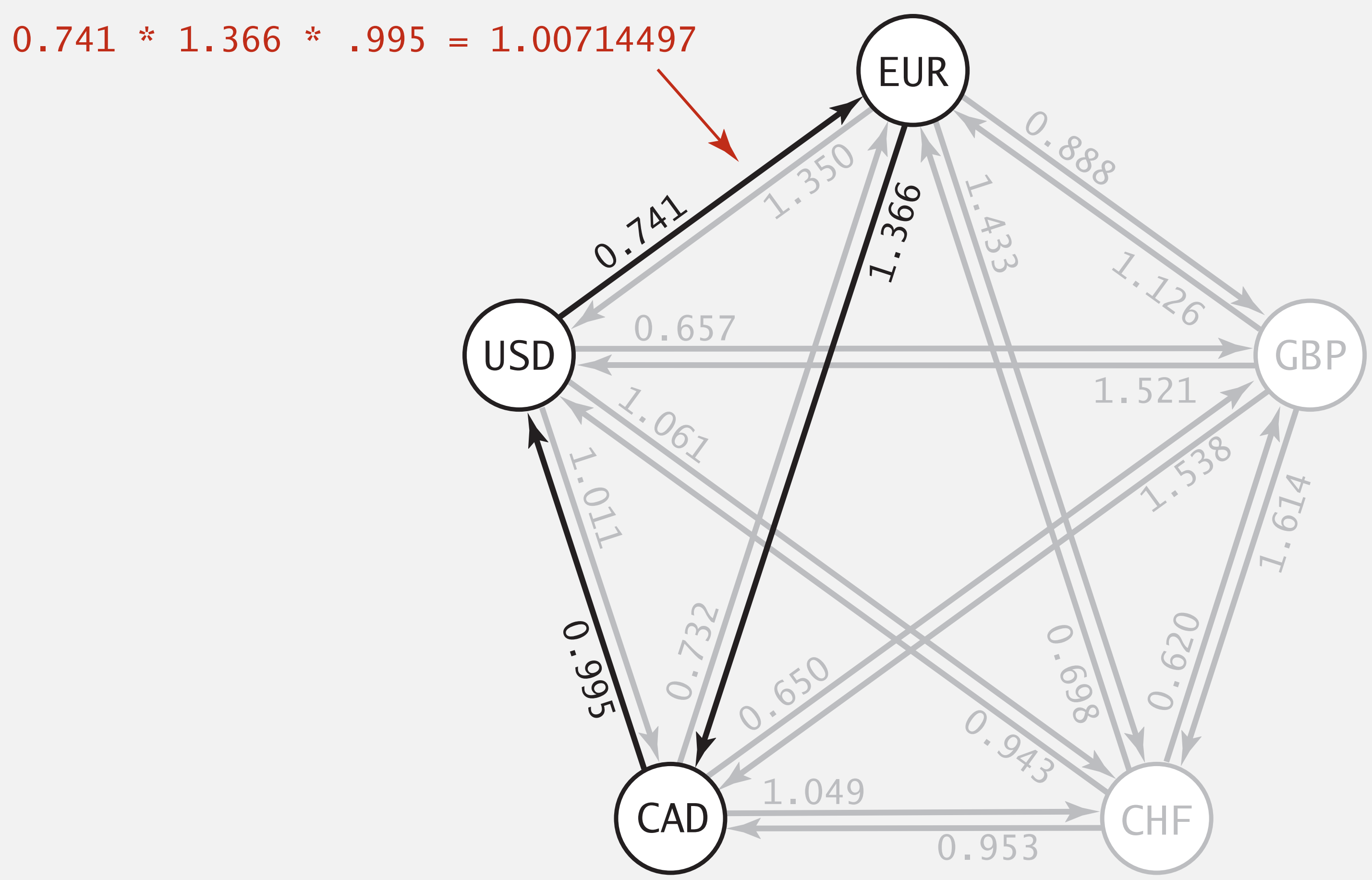
Ex. \$1,000 $\Rightarrow$ 741 Euros $\Rightarrow$ 1,012.206 Canadian dollars $\Rightarrow$ \$1,007.14497.

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

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.

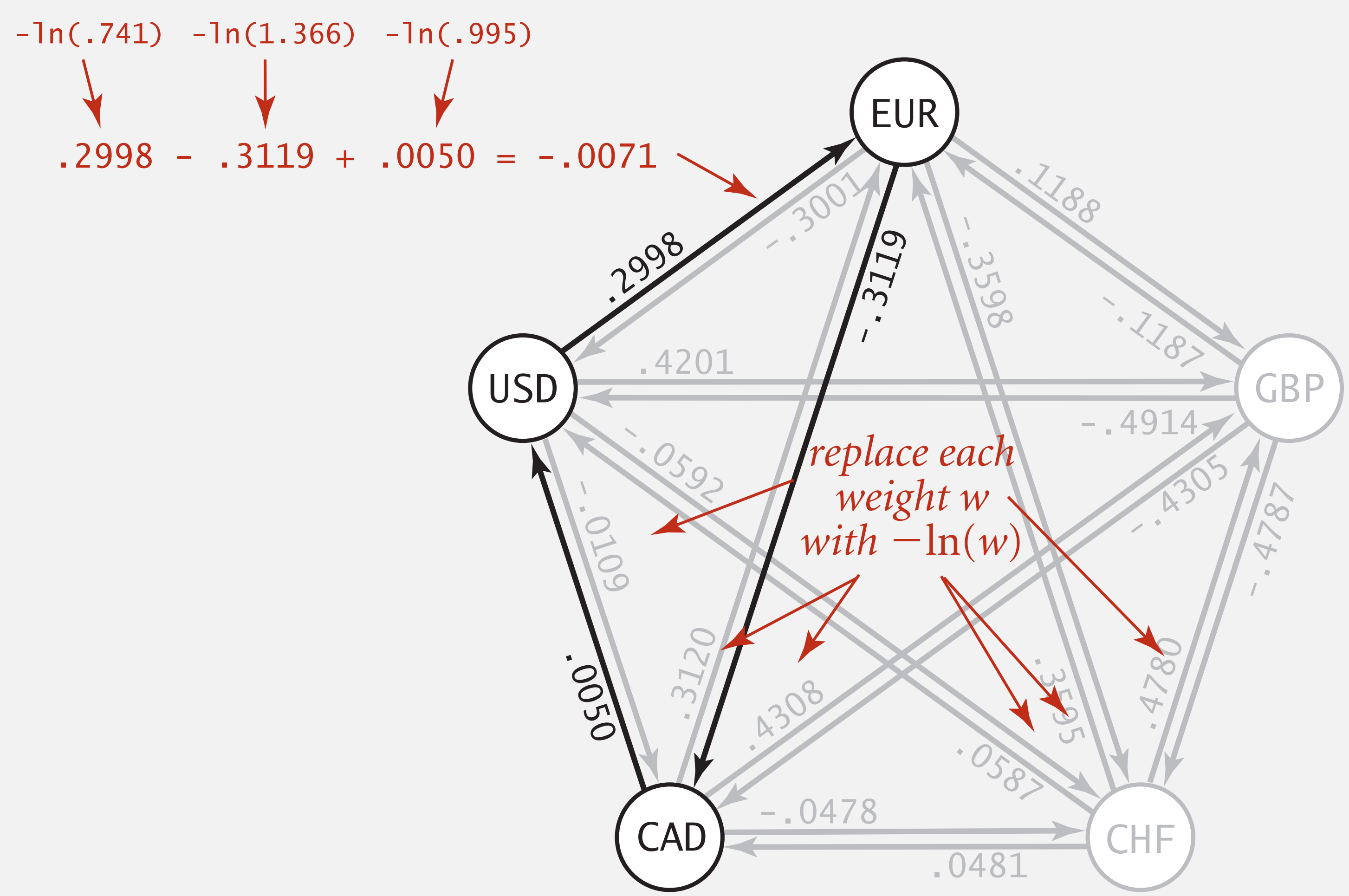


Challenge. Express as a negative cycle detection problem.

Negative cycle application: arbitrage detection

Model as a negative cycle detection problem by taking logs.

- Let weight of edge $v \to w$ 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.