Chapter outline

Section 25.1 presents a dynamic-programming algorithm based on matrix multiplication to solve the all-pairs shortest-paths problem. Using the technique of "repeated squaring," we can achieve a running time of $\Theta(V^3 \lg V)$. Section 25.2 gives another dynamic-programming algorithm, the Floyd-Warshall algorithm, which runs in time $\Theta(V^3)$. Section 25.2 also covers the problem of finding the transitive closure of a directed graph, which is related to the all-pairs shortest-paths problem. Finally, Section 25.3 presents Johnson's algorithm, which solves the all-pairs shortest-paths problem in $O(V^2 \lg V + VE)$ time and is a good choice for large, sparse graphs.

Before proceeding, we need to establish some conventions for adjacency-matrix representations. First, we shall generally assume that the input graph $G = (V, E)$ has n vertices, so that $n = |V|$. Second, we shall use the convention of denoting matrices by uppercase letters, such as W, L, or D, and their individual elements by subscripted lowercase letters, such as w_{ij}, l_{ij}, or d_{ij}. Some matrices will have parenthesized superscripts, as in $L^{(m)} = \left(l_{ij}^{(m)}\right)$ or $D^{(m)} = \left(d_{ij}^{(m)}\right)$, to indicate iterates. Finally, for a given $n \times n$ matrix A, we shall assume that the value of n is stored in the attribute $A.rows$.

25.1 Shortest paths and matrix multiplication

This section presents a dynamic-programming algorithm for the all-pairs shortest-paths problem on a directed graph $G = (V, E)$. Each major loop of the dynamic program will invoke an operation that is very similar to matrix multiplication, so that the algorithm will look like repeated matrix multiplication. We shall start by developing a $\Theta(V^4)$-time algorithm for the all-pairs shortest-paths problem and then improve its running time to $\Theta(V^3 \lg V)$.

Before proceeding, let us briefly recap the steps given in Chapter 15 for developing a dynamic-programming algorithm.

1. Characterize the structure of an optimal solution.
2. Recursively define the value of an optimal solution.
3. Compute the value of an optimal solution in a bottom-up fashion.

We reserve the fourth step—constructing an optimal solution from computed information—for the exercises.

The structure of a shortest path

We start by characterizing the structure of an optimal solution. For the all-pairs shortest-paths problem on a graph $G = (V, E)$, we have proven (Lemma 24.1) that all subpaths of a shortest path are shortest paths. Suppose that we represent the graph by an adjacency matrix $W = (w_{ij})$. Consider a shortest path p from vertex i to vertex j, and suppose that p contains at most m edges. Assuming that there are no negative-weight cycles, m is finite. If $i = j$, then p has weight 0 and no edges. If vertices i and j are distinct, then we decompose path p into $i \overset{p'}{\leadsto} k \to j$, where path p' now contains at most $m - 1$ edges. By Lemma 24.1, p' is a shortest path from i to k, and so $\delta(i, j) = \delta(i, k) + w_{kj}$.

A recursive solution to the all-pairs shortest-paths problem

Now, let $l_{ij}^{(m)}$ be the minimum weight of any path from vertex i to vertex j that contains at most m edges. When $m = 0$, there is a shortest path from i to j with no edges if and only if $i = j$. Thus,

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

For $m \geq 1$, we compute $l_{ij}^{(m)}$ as the minimum of $l_{ij}^{(m-1)}$ (the weight of a shortest path from i to j consisting of at most $m-1$ edges) and the minimum weight of any path from i to j consisting of at most m edges, obtained by looking at all possible predecessors k of j. Thus, we recursively define

$$\begin{aligned} l_{ij}^{(m)} &= \min\left(l_{ij}^{(m-1)}, \min_{1 \leq k \leq n} \left\{l_{ik}^{(m-1)} + w_{kj}\right\}\right) \\ &= \min_{1 \leq k \leq n} \left\{l_{ik}^{(m-1)} + w_{kj}\right\} \ . \end{aligned} \tag{25.2}$$

The latter equality follows since $w_{jj} = 0$ for all j.

What are the actual shortest-path weights $\delta(i, j)$? If the graph contains no negative-weight cycles, then for every pair of vertices i and j for which $\delta(i, j) < \infty$, there is a shortest path from i to j that is simple and thus contains at most $n - 1$ edges. A path from vertex i to vertex j with more than $n - 1$ edges cannot have lower weight than a shortest path from i to j. The actual shortest-path weights are therefore given by

$$\delta(i, j) = l_{ij}^{(n-1)} = l_{ij}^{(n)} = l_{ij}^{(n+1)} = \cdots \ . \tag{25.3}$$

Computing the shortest-path weights bottom up

Taking as our input the matrix $W = (w_{ij})$, we now compute a series of matrices $L^{(1)}, L^{(2)}, \ldots, L^{(n-1)}$, where for $m = 1, 2, \ldots, n-1$, we have $L^{(m)} = \left(l_{ij}^{(m)}\right)$. The final matrix $L^{(n-1)}$ contains the actual shortest-path weights. Observe that $l_{ij}^{(1)} = w_{ij}$ for all vertices $i, j \in V$, and so $L^{(1)} = W$.

The heart of the algorithm is the following procedure, which, given matrices $L^{(m-1)}$ and W, returns the matrix $L^{(m)}$. That is, it extends the shortest paths computed so far by one more edge.

```
EXTEND-SHORTEST-PATHS(L, W)
1  n = L.rows
2  let L' = (l'_ij) be a new n × n matrix
3  for i = 1 to n
4      for j = 1 to n
5          l'_ij = ∞
6          for k = 1 to n
7              l'_ij = min(l'_ij, l_ik + w_kj)
8  return L'
```

The procedure computes a matrix $L' = (l'_{ij})$, which it returns at the end. It does so by computing equation (25.2) for all i and j, using L for $L^{(m-1)}$ and L' for $L^{(m)}$. (It is written without the superscripts to make its input and output matrices independent of m.) Its running time is $\Theta(n^3)$ due to the three nested **for** loops.

Now we can see the relation to matrix multiplication. Suppose we wish to compute the matrix product $C = A \cdot B$ of two $n \times n$ matrices A and B. Then, for $i, j = 1, 2, \ldots, n$, we compute

$$c_{ij} = \sum_{k=1}^{n} a_{ik} \cdot b_{kj} \; . \tag{25.4}$$

Observe that if we make the substitutions

$$\begin{aligned} l^{(m-1)} &\rightarrow a \; , \\ w &\rightarrow b \; , \\ l^{(m)} &\rightarrow c \; , \\ \min &\rightarrow + \; , \\ + &\rightarrow \cdot \end{aligned}$$

in equation (25.2), we obtain equation (25.4). Thus, if we make these changes to EXTEND-SHORTEST-PATHS and also replace ∞ (the identity for min) by 0 (the

identity for $+$), we obtain the same $\Theta(n^3)$-time procedure for multiplying square matrices that we saw in Section 4.2:

```
SQUARE-MATRIX-MULTIPLY(A, B)
1  n = A.rows
2  let C be a new n × n matrix
3  for i = 1 to n
4      for j = 1 to n
5          c_ij = 0
6          for k = 1 to n
7              c_ij = c_ij + a_ik · b_kj
8  return C
```

Returning to the all-pairs shortest-paths problem, we compute the shortest-path weights by extending shortest paths edge by edge. Letting $A \cdot B$ denote the matrix "product" returned by EXTEND-SHORTEST-PATHS(A, B), we compute the sequence of $n - 1$ matrices

$$\begin{aligned}
L^{(1)} &= L^{(0)} \cdot W &&= W\,, \\
L^{(2)} &= L^{(1)} \cdot W &&= W^2\,, \\
L^{(3)} &= L^{(2)} \cdot W &&= W^3\,, \\
&\vdots \\
L^{(n-1)} &= L^{(n-2)} \cdot W &&= W^{n-1}\,.
\end{aligned}$$

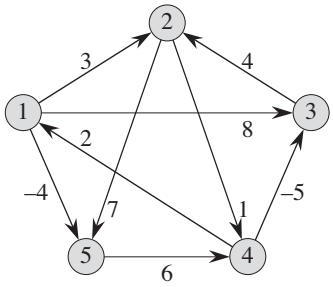
As we argued above, the matrix $L^{(n-1)} = W^{n-1}$ contains the shortest-path weights. The following procedure computes this sequence in $\Theta(n^4)$ time.

```
SLOW-ALL-PAIRS-SHORTEST-PATHS(W)
1  n = W.rows
2  L^(1) = W
3  for m = 2 to n − 1
4      let L^(m) be a new n × n matrix
5      L^(m) = EXTEND-SHORTEST-PATHS(L^(m−1), W)
6  return L^(n−1)
```

Figure 25.1 shows a graph and the matrices $L^{(m)}$ computed by the procedure SLOW-ALL-PAIRS-SHORTEST-PATHS.

Improving the running time

Our goal, however, is not to compute *all* the $L^{(m)}$ matrices: we are interested only in matrix $L^{(n-1)}$. Recall that in the absence of negative-weight cycles, equa-



$$L^{(1)} = \begin{pmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & \infty & 1 & 7 \\ \infty & 4 & 0 & \infty & \infty \\ 2 & \infty & -5 & 0 & \infty \\ \infty & \infty & \infty & 6 & 0 \end{pmatrix} \quad L^{(2)} = \begin{pmatrix} 0 & 3 & 8 & 2 & -4 \\ 3 & 0 & -4 & 1 & 7 \\ \infty & 4 & 0 & 5 & 11 \\ 2 & -1 & -5 & 0 & -2 \\ 8 & \infty & 1 & 6 & 0 \end{pmatrix}$$

$$L^{(3)} = \begin{pmatrix} 0 & 3 & -3 & 2 & -4 \\ 3 & 0 & -4 & 1 & -1 \\ 7 & 4 & 0 & 5 & 11 \\ 2 & -1 & -5 & 0 & -2 \\ 8 & 5 & 1 & 6 & 0 \end{pmatrix} \quad L^{(4)} = \begin{pmatrix} 0 & 1 & -3 & 2 & -4 \\ 3 & 0 & -4 & 1 & -1 \\ 7 & 4 & 0 & 5 & 3 \\ 2 & -1 & -5 & 0 & -2 \\ 8 & 5 & 1 & 6 & 0 \end{pmatrix}$$

Figure 25.1 A directed graph and the sequence of matrices $L^{(m)}$ computed by SLOW-ALL-PAIRS-SHORTEST-PATHS. You might want to verify that $L^{(5)}$, defined as $L^{(4)} \cdot W$, equals $L^{(4)}$, and thus $L^{(m)} = L^{(4)}$ for all $m \geq 4$.

tion (25.3) implies $L^{(m)} = L^{(n-1)}$ for all integers $m \geq n-1$. Just as traditional matrix multiplication is associative, so is matrix multiplication defined by the EXTEND-SHORTEST-PATHS procedure (see Exercise 25.1-4). Therefore, we can compute $L^{(n-1)}$ with only $\lceil \lg(n-1) \rceil$ matrix products by computing the sequence

$$\begin{aligned} L^{(1)} &= W\,, \\ L^{(2)} &= W^2 &&= W \cdot W\,, \\ L^{(4)} &= W^4 &&= W^2 \cdot W^2 \\ L^{(8)} &= W^8 &&= W^4 \cdot W^4\,, \\ &\vdots \\ L^{(2^{\lceil \lg(n-1) \rceil})} &= W^{2^{\lceil \lg(n-1) \rceil}} &&= W^{2^{\lceil \lg(n-1) \rceil - 1}} \cdot W^{2^{\lceil \lg(n-1) \rceil - 1}}\,. \end{aligned}$$

Since $2^{\lceil \lg(n-1) \rceil} \geq n-1$, the final product $L^{(2^{\lceil \lg(n-1) \rceil})}$ is equal to $L^{(n-1)}$.

The following procedure computes the above sequence of matrices by using this technique of ***repeated squaring***.

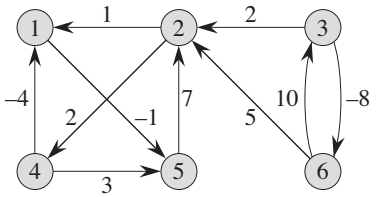


Figure 25.2 A weighted, directed graph for use in Exercises 25.1-1, 25.2-1, and 25.3-1.

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

```
1  n = W.rows
2  L^(1) = W
3  m = 1
4  while m < n − 1
5      let L^(2m) be a new n × n matrix
6      L^(2m) = EXTEND-SHORTEST-PATHS(L^(m), L^(m))
7      m = 2m
8  return L^(m)
```

In each iteration of the **while** loop of lines 4–7, we compute $L^{(2m)} = \left(L^{(m)}\right)^2$, starting with $m = 1$. At the end of each iteration, we double the value of m. The final iteration computes $L^{(n-1)}$ by actually computing $L^{(2m)}$ for some $n - 1 \le 2m < 2n - 2$. By equation (25.3), $L^{(2m)} = L^{(n-1)}$. The next time the test in line 4 is performed, m has been doubled, so now $m \ge n - 1$, the test fails, and the procedure returns the last matrix it computed.

Because each of the $\lceil \lg(n-1) \rceil$ matrix products takes $\Theta(n^3)$ time, FASTER-ALL-PAIRS-SHORTEST-PATHS runs in $\Theta(n^3 \lg n)$ time. Observe that the code is tight, containing no elaborate data structures, and the constant hidden in the Θ-notation is therefore small.

Exercises

25.1-1

Run SLOW-ALL-PAIRS-SHORTEST-PATHS on the weighted, directed graph of Figure 25.2, showing the matrices that result for each iteration of the loop. Then do the same for FASTER-ALL-PAIRS-SHORTEST-PATHS.

25.1-2

Why do we require that $w_{ii} = 0$ for all $1 \le i \le n$?