Algorithms and Datastructures Shortest Path, Dijkstra Algorithm

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Structure

Graphs

Structure

Graphs

Graphs

Paths

For a graph G = (V, E):

- ▶ A path of G is a sequence of edges $u_1, u_2, ..., u_i \in V$ with
 - ▶ Undirected graph: $\{u_1, u_2\}, \{u_2, u_3\}, \dots, \{u_{i-1}, u_i\} \in E$
 - ▶ Directed graph: $(u_1, u_2), (u_2, u_3), \dots, (u_{i-1}, u_i) \in E$
- ► The length of a path is
 - ▶ Without weights: number of edges taken
 - With weights: sum of weigths of edges taken

Graphs

Paths

For a graph G = (V, E):

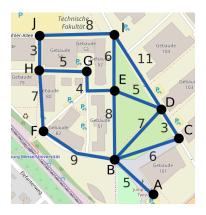
- ► The shortest path between two vertices u, v is the path P = (u, ..., v) with the shortest length d(u, v) or lowest costs
- ► The diameter of a graph is the longest shortest path

Structure

Graphs

Shortest Path without Computer

- Wanted: Shortest path from M to all other points
- ▶ Place pearls on crossings and clamp strings between them



Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

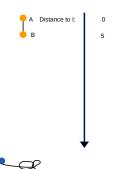


- Each node (pearl) now has a specific height
- ► The distance to M is exactly the shortest path

Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

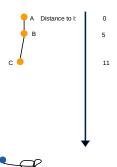


- Each node (pearl) now has a specific height
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Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

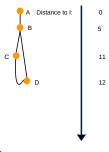


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Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0



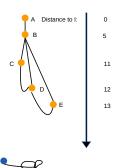


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Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

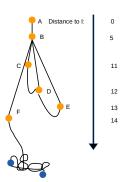


- Each node (pearl) now has a specific height
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Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

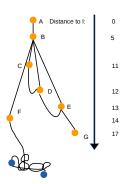


- Each node (pearl) now has a specific height
- ► The distance to M is exactly the shortest path

Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0

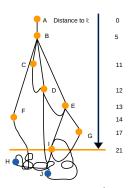


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Shortest Path without Computer



Figure: Based on OpenStreetMaps; CC BY-SA 2.0



- Each node (pearl) now has a specific height
- ► The distance to M is exactly the shortest path

Shortest Path



Figure: Shortest path from s to t

- ▶ Let *r* be the shortest path from *s* to *t*
- ► For each node *u* on path *r* the path from *u* to *t* is the shortest path

Proof:

- ▶ If there was a shorter path from *s* to *u* then we could choose this path to get faster to *t*
- ▶ Then *r* would not be the shortest path

Shortest Path



Figure: Shortest path from s to t

- ▶ This is also correct for all sub paths on r
- ▶ If the shortest path from s to t passes u_1 and u_2 then the sub path (u_1, u_2) is the shortest path from u_1 to u_2

Shortest Path

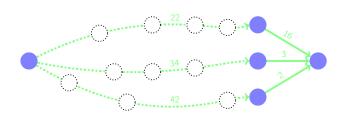


Figure: Shortest paths from s to t

▶ If we know the shortest path form s to the preceding nodes of t (v_1 , v_2 , v_3) we can determine the shortest path to t

Shortest Path

Idea:

- Attach the cost of the shortest path to each node
- Let the information travel over the edges (message passing)
- ▶ In which order should we process the nodes?

Inventor:

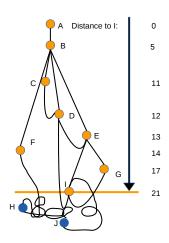
- Edsger Dijkstra (1930 2002)
- Computer scientist from Netherlands
- Won Turing-Award as one of few Europeans for his studies of structured programming
- ► Invented the Dijkstra-Algorithm in 1959



Figure: Portrait © Hamilton Richards - manuscripts of Edsger W. Dijkstra, University Texas at Austin

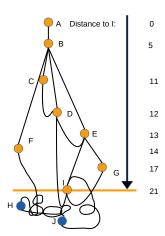
Example:

- ► Lift pearl *A* a little bit
- ► Connection to pearl *B* is hanging in the air
- ► Lift further until pearl *B* starts to lift at 5 m
- ► The shortest path to *B* is now known
- ▶ Lift further: The wires from C, D, E and F are now in the air
- One of the pearls C, D, E or F is the next one Which one?



Example:

- ► At 11 m pearl C gets lifted
- ▶ The wire to *D* is now in the air
- ▶ One of the pearls D, E and F is the next one Which one?
- ► At 12 m pearl *D* gets lifted ...
- ► How to translate this into an computer algorithm?



High level description: Three types of nodes

► Settled: For node u we know dist(s, u) (Pearl example: This pearl is hanging in the air)



Active: For node u we know a tentative distance $td(u) \ge dist(s, u)$ (Can be optimal but doesn't have to) (Pearl example: This pearl is laying on the table but one connected wire is already in the air)



 Unreached: We have not reached the node yet (Pearl example: This preal is hanging in the air)



High level description:

- ▶ Each iteration take the active node u with the smallest td(u) (The pearl getting lifted next)
- ► We update the state of the node *u* to settled (The pearl gets lifted)
- We check for each neighbor v of node u if we can reach v faster than currently possible
 (Check all outgoing wires from this pearl: Activate all connected pearls, update tentative distance if smaller)
- Iterate until no active nodes exist anymore

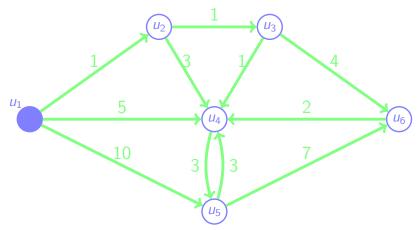
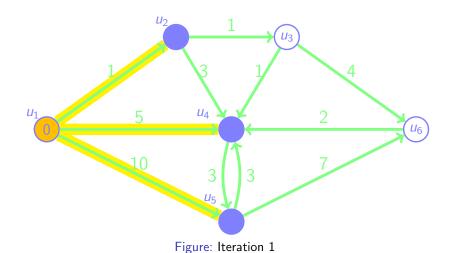
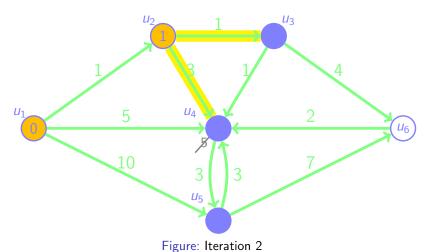


Figure: Start at u₁





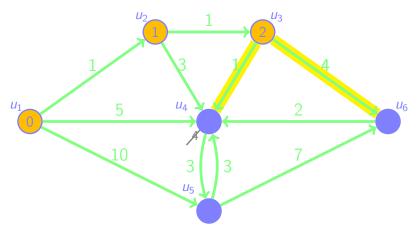
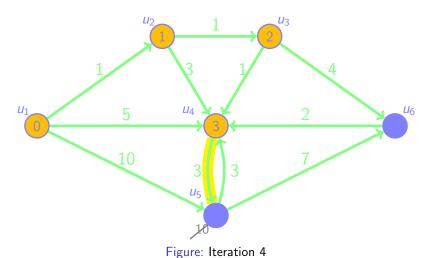


Figure: Iteration 3



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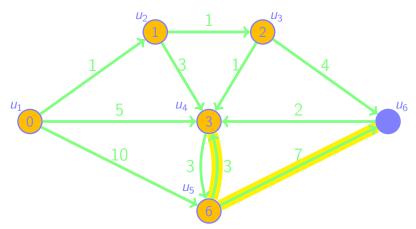


Figure: Iteration 5

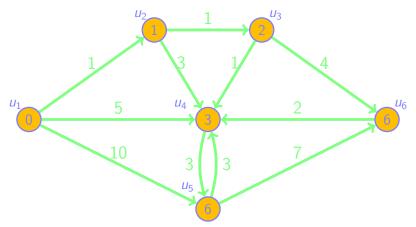


Figure: Iteration 6

Proof:

- ▶ **Assumption 1:** All edges have a positive length
- ► **Assumption 2:** Each node has a unique distance dist(s, u) to the start s

(This was not the case on the previous slides)

This results in an easy and intuitive proof.

It is possible to show this without assumption 2. See references if interested

▶ With assumption 2 there exists a sorting u_1 , u_2 , ... with that:

$$\operatorname{dist}(s, u_1) < \operatorname{dist}(s, u_2) < \operatorname{dist}(s, u_3) < \dots$$

Proof:

▶ With assumption 2 there exists a sorting $u_1, u_2, ...$ with that:

$$\operatorname{dist}(s, u_1) < \operatorname{dist}(s, u_2) < \operatorname{dist}(s, u_3) < \dots$$

- We want to show that the *Dijkstra* algorithm finds the shortest path for each node u_i so that $td(u_i) = dist(s, u_i)$ holds
- ► Additionally we show that each node gets solved in order of the distance: Node *u_i* gets solved in iteration *i*

$$u_1, u_2, u_3, \dots$$

Proof

To show: Node u_i gets solved in round i

- 1. Node u_i contains the correct distance $(td(u_i) = dist(s, u_i))$ and is active
- 2. Node u_i has the smallest value for $td(u_i)$ and gets selected by the algorithm

Induction start:

- 1. ightharpoonup Only the start node $s = u_1$ is active and td(s) = 0
 - ▶ Node u_1 gets solved and $td(u_1) = dist(s, u_1) = 0$
- 2. Only the start node u_1 is active

Proof

Induction step: i = i + 1

- 1. **To show:** Node u_{i+1} contains the correct distance $(\operatorname{td}(u_{i+1}) = \operatorname{dist}(s, u_{i+1}))$ and is active
 - ▶ On the shortest path from s to u_{i+1} is a preceding node that:

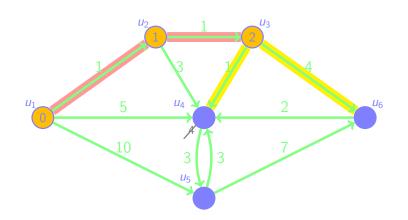
$$\operatorname{dist}(s,u_{i+1})=\operatorname{dist}(s,v)+\operatorname{c}(v,u_{i+1})$$

 $(c(v, u_{i+1}))$ are the costs of the edge



- ► Hence $dist(s, v) < dist(s, u_{i+1})$ because c > 0 (c=cost of edge)
- ▶ Because u_{i+1} is currently settled, the node v is one of the preceding nodes u_1, \ldots, u_i , hence $v = u_i$ with $0 \le j \le i$

Proof - Example of Iteration 6



- ▶ Preceding node of u_6 is $v = u_3$
- ▶ In round 3 $td(u_6) = 2 + 4 = 6$ was already solved

Proof



- 1. **To show:** Node u_i contains the correct distance $td(u_i) = dist(s, u_i)$ and is active
 - ▶ With induction assumption: v already contains the correct distance which was evaluated in round j (edge from v to u_{i+1}) and is stored in td(u_{i+1})
 - $ightharpoonup u_{i+1}$ is active because the preceding node was solved

Proof



- 2. **To show:** Node u_{i+1} has the smallest value for $td(u_{i+1})$ and gets selected by the algorithm
 - ▶ All nodes with smaller dist are already solved
 - All other nodes u_k with k > i + 1 have a greater $dist(s, u_k)$ and with that the $td(u_k)$ is greater or equal
 - \Rightarrow u_{i+1} is the node with the smallest td and gets selected by the algorithm

Implementation

Implementation:

- We have to manage a set of active nodes
- We start with only the start node in our set
- At the start of each iteration we need the node u with the smallest td(u)

How to implement this?

Implementation

Implementation:

- ▶ Using a priority queue with td(u) as keys
- ▶ The following problem occurs:
 - ► The tentative distance of an active node might change multiple times before it is settled
 - We have to change the key in our priority queue without removing the entry

Limitations:

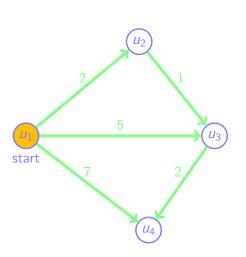
- Often only insert, getMin and deleteMin are implemented
- ⇒ We only have access to the first element and not any desired one

Implementation

Alternative:

- If a node reoccurs with a smaller dist we insert the element one more time into the priority queue
 (We do nothing if the distance is greater or equal)
- We do not remove the old entry
- ► The node always gets solved with the smallest distance because of the smaller key
- ▶ If a settled node reoccurs with a higher dist we remove it and do simply nothing

Implementation - Example



Priority queue:

Runtime analysis

Graph with n nodes and m edges: $(m \ge n)$

- ► Each node gets solved exactly one time
- When solving a node it's outgoing edges are taken into account
- ► Each edge triggers at maximum one insert operation
- ► The number of operations on the priority queue is at maximum *O*(*m*)
- ► This results in a runtime of $O(m \cdot \log m)$ (log m because of at max. m elements in the priority queue)

Runtime analysis

Runtime of $O(m \cdot \log m)$:

- ▶ Because of $m \le n^2$ we have a maximum runtime of $O(m \cdot \log n)$, because $\log n^2 = 2 \log n$
- ▶ With a complex priority queue the runtime can be reduced to $O(m + n \log n)$
 - ► For example with a **Fibonacci heap**
 - ▶ This results in a better runtime for complex graphs $m \sim n^2$
 - Complex heaps create a management overhead
 - ⇒ In practice $m \in O(n)$ with a **binary heap** being faster (See lecture 6)

Additional comments

Termination criteria:

▶ Terminate as soon as the target node t is settled ... never before because tentative distance might change:

$$td(t) \geq dist(s, t)$$

▶ Before the node t is solved all nodes u with $dist(s, u) \le dist(s, t)$ are settled

Additional comments

Termination criteria:

- Not only the single source single target shortest path problem is solved by the Dijkstra algorithm but also the single source all targets problem
- This sounds wasteful but there is not a (much) better method for general graphs
 - **Intuitive:** We only know that there is no shorter path if all nodes in the distance of dist(s, t) are evaluated

Additional comments

Calculate the shortest path:

- With the current implementation of the Dijkstra algorithm we only get the length of the path How to get the path itself too?
- ► If we save the preceding node of the current shortest path on settling of each node we can reconstruct the path

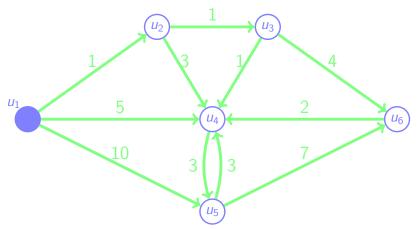


Figure: Start at u₁

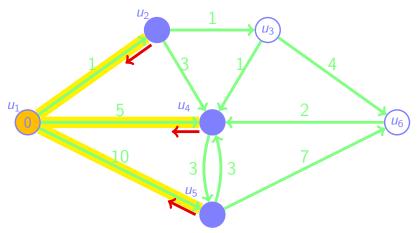
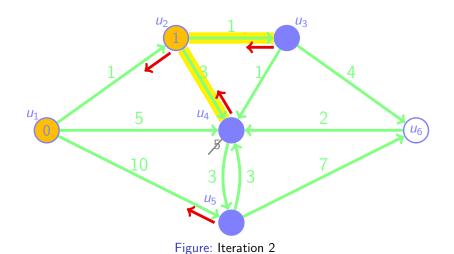
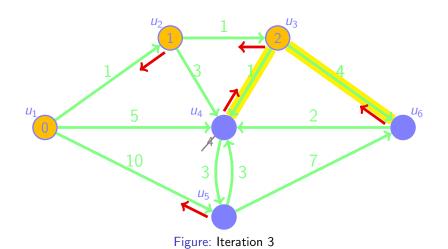


Figure: Iteration 1





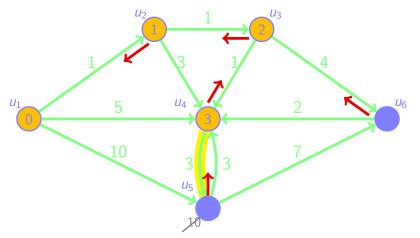


Figure: Iteration 4

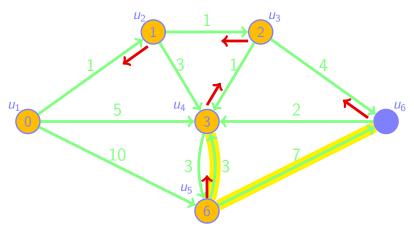


Figure: Iteration 5

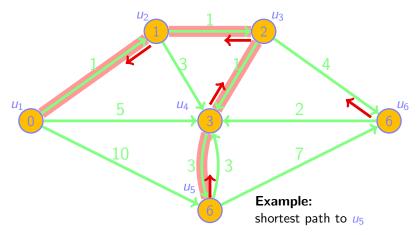


Figure: Iteration 6

Additional comments

Enhancement:

- ► In our proof we used the assumption that all costs are not negative (even > 0)
- ▶ With negative costs there might be negative cycles:

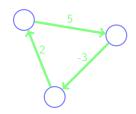


Figure: Here no problem ...

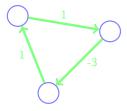
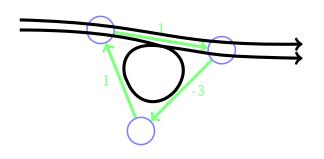


Figure: ... but here

Additional comments

Negative cycles:



- ► No cycle: cost of 1
- ► 1 cycle: cost of 0
- ▶ 2 cycles: cost of -1
- ➤ 3 cycles: cost of -2
- **.** . . .

Additional comments

Enhancement:

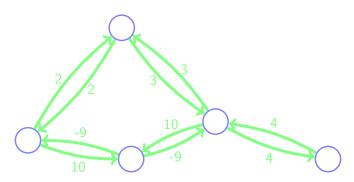
- We need a different algorithm to deal with negative edges
 - ► For example the **Bellman-Ford** algorithm
 - If the graph is acyclic we can simply use a topological sorting (with DFS) and settling the nodes in order of this sorting
- Another (not only) in artificial intelligence used variant of the Dijkstra algorithm is the A* algorithm Additional information given:

```
h(u) = estimated value for dist(u, t)
```

Example - Negative costs (e-car consumption)

Dijkstra algorithm:

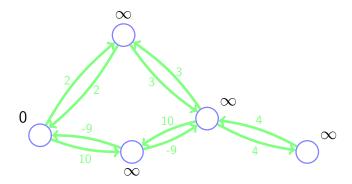
Message passing only from solved nodes



Example - Negative costs (e-car consumption)

Bellman-Ford algorithm:

Message passing from all nodes until the path lengths are stable



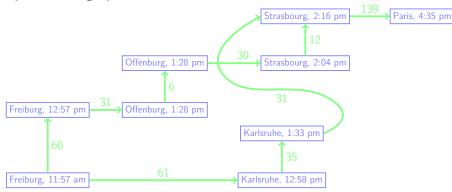
Application

Application example:

- Route planner for car trips (exercise sheet)
- ► Route planner for bus / train connections What could the graph look like?

Application

Space-time graph:



Application in image processing

-6em-6em

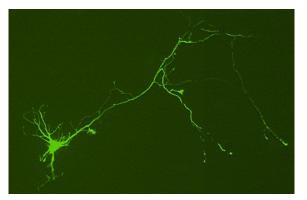
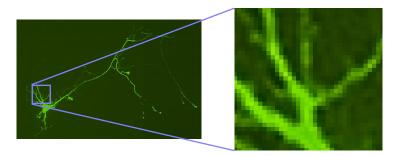


Figure: Neurons under fluorescence microscope

- ► Task: Measure length of axons (connections of neurons)
- Demo with ImageJ plugin NeuronJ http://www.imagescience.org/meijering/software/ neuronj/



Application: Trace axons



- Image as graph: Each pixel is a node
- Implicit edges: Each pixel has an edge to it's 8 neighbours (no need to save the edges)
- Costs for nodes (not edges): bright pixels are cheap, dark pixels are costly

Further Literature

General

- [CRL01] Thomas H. Cormen, Ronald L. Rivest, and Charles E. Leiserson. Introduction to Algorithms. MIT Press, Cambridge, Mass, 2001.
- [MS08] Kurt Mehlhorn and Peter Sanders. Algorithms and data structures, 2008. https://people.mpi-inf.mpg.de/~mehlhorn/ftp/Mehlhorn-Sanders-Toolbox.pdf.

Further Literature

Dijkstra's algorithm

```
[Wik] Dijkstra's algorithm
    https:
    //en.wikipedia.org/wiki/Dijkstra's_algorithm
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Shortest path problem

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[Wik] Shortest path problem
    https://en.wikipedia.org/wiki/Shortest_path_
    problem
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