Lecture 1: Asymptotic Analysis

Wang Xiyu

1 Definition

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\begin{split} &O(g): \{f: \exists c > 0 \land n_0 > 0, \forall n \geq n_0, 0 \leq f(n) \leq c \cdot g(n)\} \\ &\Omega(g): \{f: \exists c > 0 \land n_0 > 0, \forall n \geq n_0, 0 \leq c \cdot g(n) \leq f(n)\} \\ &\Theta(g): \{f: \exists c_1, c_2 > 0 \land n_0 > 0, \forall n \geq n_0, c_1 \cdot g(n) \leq f(n) \leq c_2 \cdot g(n)\} \\ &o(g): \{f: \forall c > 0, \exists n_0 > 0, \forall n \geq n_0, 0 \leq f(n) < c \cdot g(n)\} \\ &\omega(g): \{f: \forall c > 0, \forall n \leq n_0, 0 \leq c \cdot g(n) < f(n)\} \end{split}
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2 Proof with limit

3 Secondary conclusions

$$\Theta(f) = O(f) \cap \Omega(f)$$

Proof. 1. prove: $O(f) \cap \Omega(f) \subseteq \Theta(f)$

From definition:

$$\begin{split} &\Theta(f(n)): \{g: \exists c_1, c_2 > 0, \exists n_0 \geq 0, \forall n \geq n_0, c_1 \cdot f(n) \leq g(n) \leq c_2 \cdot f(n)\} \\ &O(f(n)) \cap \Omega(f(n)): \{g: \exists c_1 > 0, \exists n_1 \geq 0, \forall n \geq n_1, 0 \leq g(n) \leq c_1 \cdot f(n) \wedge \exists c_2 > 0, \exists n_2 \geq 0, \forall n \geq n_2, 0 \leq c_2 \cdot f(n) \leq g(n)\} \\ &\text{When } 0 \leq c_1 \leq c_2, O(f(n)) \cap \Omega(f(n)): \{g: \exists n_1, n_2 \geq 0, \forall n \geq \{\max(n_1, n_2)\}, 0 \leq c_1 f(n) \leq g(n) \leq c_2 f(n)\} \\ &\Longrightarrow O(f) \cap \Omega(f) \subseteq \Theta(f) \\ &2. \text{ prove: } \Theta(f) \subseteq O(f) \cap \Omega(f) \\ &(f(n) > 0 \wedge, c_1 \leq c_2) \implies (0 \leq c_1 f(n) \leq g(n) \wedge 0 \leq g(n) \leq c_2 f(n)) \\ &\Longrightarrow \Theta(f) \subseteq O(f) \cap \Omega(f) \\ &\Longrightarrow \Theta(f) = O(f) \cap \Omega(f) \end{split}$$

$$\lim_{n\to\infty}\frac{f(n)}{g(n)}=0\implies f(n)\in o(g(n))$$

Proof. From lmit definition, $\forall \epsilon > 0, \exists n_0 \geq 0, \forall n \geq n_0, \frac{f(n)}{g(n)} < \epsilon$. Let $c = \epsilon, \frac{f(n)}{g(n)} < \epsilon, f(n) < c \cdot g(n)$. \Box

$$\lim_{n\to\infty}\frac{f(n)}{g(n)}=\infty\implies f(n)\in\omega(g(n))$$

$$\begin{array}{l} Proof. \ \, \text{From } \lim_{n \to \infty} \frac{f(n)}{g(n)} = \infty \iff \lim_{n \to \infty} \frac{g(n)}{f(n)} = 0, \text{ as} \\ \lim_{x \to \infty} \frac{1}{f(x)} = \frac{1}{\lim_{x \to \infty} f(x)}, \lim_{n \to \infty} \frac{g(n)}{f(n)} = \frac{1}{\lim_{n \to \infty} \frac{f(n)}{g(n)}} = \frac{1}{\infty} = 0. \\ \text{Similarly, } \forall \epsilon > 0, \exists n_0 \geq 0, \forall n \geq n_0, \frac{g(n)}{f(n)} < \epsilon. \ \, \text{Let } c = \frac{1}{\epsilon}, \frac{g(n)}{f(n)} < \epsilon, c \cdot g(n) < f(n). \\ 0 < \lim_{n \to \infty} \frac{f(n)}{g(n)} < \infty \implies f(n) \in \Theta(g(n)) \\ Proof. \ \, \text{Definitions:} \\ \Theta(g) : \{f: \exists c_1, c_2 > 0 \land n_0 > 0, \forall n \geq n_0, c_1 \cdot g(n) \leq f(n) \leq c_2 \cdot g(n)\} \\ O(g) : \{f: \exists c > 0 \land n_0 > 0, \forall n \geq n_0, 0 \leq f(n) \leq c \cdot g(n)\} \\ O(g) : \{f: \forall c > 0, \exists n_0 > 0, \forall n \geq n_0, 0 \leq f(n) \leq c \cdot g(n)\} \\ Prove: \Theta(f) = O(f) \land o(f) \\ \text{Suppose } g(n) \in \Theta(f), \Theta(f) = O(f) \cap \Omega(f) \implies g(n) \in O(f). \\ \text{Suppose } g(n) \in \Theta(f), (\exists c_1, c_2 > 0, \exists n_1 > 0, \forall n \geq n_1, 0 \leq c_1 \cdot f(n) \leq g(n) \leq c_2 \cdot f(n)) \land (\forall c_3 > 0, \exists n_2 > 0, \forall n \geq n_2, 0 \leq g(n) < c_3 \cdot f(n)) \\ \text{Let } c_3 < c_1, c_1 \cdot f(n) \leq g(n) < c_3 \cdot f(n), \text{ contradiction,} \\ \implies g(n) \in \Theta(f) \rightarrow g(n) \notin o(f) \\ \implies \Theta(f) \subseteq O(f) \land o(f) \\ 2. \\ O(f) \land o(f) \subseteq \Theta(f) = \\ \{g: (\exists c_1 > 0, \exists n_1 > 0, \forall n \geq n_1, 0 \leq g(n) \leq c_1 \cdot f(n)) \\ \land \land (\forall c_2 > 0, \exists n_2 > 0, \forall n \geq n_2, 0 \leq g(n) < c_2 \cdot f(n)) \} \\ \{g: (\exists c_1 > 0, \exists n_1 > 0, \forall n \geq n_1, 0 \leq g(n) \leq c_1 \cdot f(n)) \\ \land (\exists c_2 > 0, \forall n_2 > 0, \exists n_2 \geq n_2, \forall n_2 \geq n_2, \forall n_2 \in g(n) \leq c_2 \cdot f(n)) \} \\ \{g: \exists c_1 > c_2 > 0, \forall n_2 > 0, \exists n_1 \geq n_2, \forall n_2 \in g(n) \leq c_2 \cdot f(n)) \} \\ \{g: \exists c_1 > c_2 > 0, \forall n_2 > 0, \exists n_2 \geq n_2, \forall n_2 \geq n_1, n_2 \leq c_2 \cdot f(n) \} \}$$

 $\{g: \exists c_1 > c_2 > 0, \exists n_0 > 0, \forall n \geq n_0, \ 0 \leq c_2 \cdot f(n) \leq g(n) \leq c_1 \cdot f(n)\}\$

4 Reflexivity

4.1 $f(n) \in O(f(n))$

Proof. Suppose f(n) > 0Let $c = 1, n_0 = 1, \forall n \ge n_0, 0 \le f(n) \le f(n), \implies f(n) \in O(f(n))$

4.2 $f(n) \in \Omega(f(n)), f(n) \in \Theta(f(n))$

Similarly, by picking the right c and n_0 it's easy to prove existential statements.

5 Transitivity

5.1
$$f(n) \in O(g(n)) \land g(n) \in O(h(n)) \implies f(n) \in O(h(n))$$

Proof.

$$\exists c_1 > 0, n_1 > 0, \forall n \ge n_1, 0 \le f(n) \le c_1 \cdot g(n)$$

 $\exists c_2 > 0, n_2 > 0, \forall n \ge n_2, 0 \le g(n) \le c_2 \cdot h(n)$

Let
$$c_1 = 1, n_0 = \max(n_1, n_2), 0 \le f(n) \le g(n) \le c_2 \cdot h(n) \implies \exists c_2 > 0, \forall n \ge n_0, 0 \le f(n) \le c_2 \cdot h(n) \implies f(n) \in O(h(n))$$

5.2
$$f(n) \in \Omega(g(n)) \land g(n) \in \Omega(h(n)) \implies f(n) \in \Omega(h(n))$$

Similar to O(f(n)) proof

5.3
$$f(n) \in \Theta(g(n)) \land g(n) \in \Theta(h(n)) \implies f(n) \in \Theta(h(n))$$

$$\exists c_1^{[1]}, c_2^{[1]} > 0, n_1 > 0, \forall n \ge n_1, 0 \le c_1^{[1]} \cdot g(n) \le f(n) \le c_2^{[1]} \cdot g(n)$$

$$\exists c_1^{[2]}, c_2^{[2]} > 0, n_2 > 0, \forall n \ge n_2, 0 \le c_1^{[2]} \cdot h(n) \le g(n) \le c_2^{[2]} \cdot h(n)$$

$$\begin{array}{l} \text{Let } c_1^{[1]} = c_2^{[1]} = 1, f(n) = g(n), \\ 0 \leq c_1^{[2]} \cdot h(n) \leq f(n) \leq c_2^{[2]} \cdot h(n) \implies f(n) \in \Theta(h(n)) \end{array}$$

5.4
$$f(n) \in o(g(n)) \land g(n) \in o(h(n)) \implies f(n) \in o(h(n))$$

Proof.

$$\forall c_1 > 0, \exists n_1 > 0, \forall n \ge n_1, 0 \le f(n) < c_1 \cdot g(n) \tag{1}$$

$$\forall c_2 > 0, \exists n_2 > 0, \forall n \ge n_2, 0 \le g(n) < c_2 \cdot h(n) \tag{2}$$

From (2), $\forall c_2 > 0, \exists n_2 > 0, \forall n \ge n_2, 0 \le c_1 \cdot g(n) < c_1 \cdot c_2 \cdot h(n)$

$$\forall c_1, c_2 > 0, \exists n_1, n_2 > 0, \forall n \ge \max(n_1, n_2), 0 \le f(n) < c_1 \cdot g(n) < c_1 \cdot c_2 \cdot h(n)$$

$$\forall c_1, c_2 > 0, \exists n_1, n_2 > 0, \forall n \ge \max(n_1, n_2), 0 \le f(n) < c_1 \cdot c_2 \cdot h(n)$$

5.5
$$f(n) \in \omega(g(n) \land g(n) \in \omega(h(n))) \implies f(n) \in \omega(h(n))$$

$$\forall c_1 > 0, \exists n_1 > 0, \forall n \ge n_1, 0 \le c_1 \cdot g(n) < f(n)$$

$$\forall c_2 > 0, \exists n_2 > 0, \forall n \ge n_2, 0 \le c_2 \cdot h(n) < g(n)$$

 $\forall c_1, c_2 > 0, \exists n_1, n_2 > 0, \geq \max(n_1, n_2), 0 \leq c_1 \cdot c_2 \cdot h(n) < c_1 \cdot g(n) < f(n)$

6 Symmetry: $f(n) \in \Theta(g(n)) \iff g(n) \in \Theta(f(n))$

Proof.

$$\begin{split} &f(n) \in \Theta(g(n)) \implies \\ &\exists c_1, c_2 > 0, n_1 > 0, \forall n \geq n_1, 0 \leq c_1 \cdot g(n) \leq f(n) \leq c_2 \cdot g(n) \implies \\ &\left(0 \leq g(n) \leq \frac{1}{c_1} \cdot f(n) \leq \frac{c_2}{c_1} \cdot g(n)\right) \wedge \left(0 \leq \frac{c_1}{c_2} \cdot g(n) \leq \frac{1}{c_2} \cdot f(n) \leq g(n)\right) \implies \\ &0 \leq \frac{1}{c_2} \cdot f(n) \leq g(n) \leq \frac{1}{c_1} \cdot f(n) \end{split}$$

Identical proof for the other direction

7 Complementary

7.1
$$f(n) \in O(g(n) \iff g(n) \in \Omega(f(n)))$$

Proof.

$$f(n) \in O(g(n)) \Longrightarrow$$

$$\exists c > 0 \land n_0 > 0, \forall n \ge n_0, 0 \le f(n) \le c \cdot g(n) \Longrightarrow$$

$$0 \le \frac{1}{c} \cdot f(n) \le g(n)$$

Proof for the other direction and the next statement are identical.

7.2 $f(n) \in o(g(n) \iff g(n) \in \omega(f(n)))$

8 Problems

 $3^{n+1} \in O(3^n)$

Proof.

$$3^{n+1} = 3 \cdot 3^n$$

 $letc = 4, n_0 = 1, \forall n \ge n_0,$
 $3^{n+1} < c \cdot 3^n$

 $4^n \notin O(2^n)$

Proof. Suppose $f(n) = 4^n \in O(2^n)$,

$$\exists c > 0, n_0 > 0, \forall n \ge n_0, 0 \le 2^{2 \times n} \le c \cdot 2^n \implies 0 \le 2^n \le c$$
$$0 \le n \le \log_2 c(const)$$

n is upper bounded by a constant, a contradiction

 $2^{\lfloor \log_2 n \rfloor} \in \Theta(n)$

Proof.

Let
$$k = \lfloor \log_2 n \rfloor, 2^k \le n < 2^{k+1} = 2 \cdot 2^k$$

Let $c_1 = \frac{1}{2}, c_2 = 1, n_0 = 2,$
 $\frac{n}{2} < 2^k \le n$

For constant $i, a > 0, (n+a)^i \in O(n^i)$

Proof.

$$\forall a > 0, \exists n_0 > a, \forall n \ge n_0, f(n) = (n+a)^i \le (2n)^i = 2^i \cdot n^i,$$

Let $c = 2^i, n_0 = a+1, \forall n \ge n_0, 0 \le f(n) \le c \cdot n^i$

Prove: $2^{\log_2 n} \in O(n)$

Proof. Let $c=2, n_0=2, \forall n \geq n_0, 2^{\log_2 n}=n \implies 0 \leq n \leq 2n$

Prove: $2^{\log_2 n} \in \Omega(n)$

Proof. Let $c = 0.5, n_0 = 2, \forall n \geq n_0, 2^{\log_2 n} = n \implies 0 \leq 0.5n \leq n$

Prove: $2^{\log_2 n} \notin \Theta(\sqrt{n})$

Proof. Suppose otherwise, $\exists c_1, c_2 > 0, n_0 > 0, \forall n \geq n_0, 0 \leq c_1 \cdot \sqrt{n} \leq n \leq c_2 \sqrt{n}$,

 $c_1 \le \sqrt{n} \le c_2$

However, $\lim_{n\to\infty} \sqrt{n} = \infty$, thus cannot be bound by constant c_2 , a contradiction.

Prove: $2^{\log_2 n} \notin \omega(n)$

Proof. Suppose otherwise, $\forall c > 0, \exists n_0 > 0, \forall n \geq n_0, 0 \leq c \cdot n < n$. When $c = 2, \forall n_0 > 0, \forall n \geq n_0, 2n \geq n$, a contradiction.

Rank order of growth

 $f_1(n) = \log n$

By reflexivity,

 $f_1(n) \in \Theta(\log n)$

 $f_2(n) = n!$

By reflexivity, ${\cal B}_{\cal F}$

 $f_2(n) \in \Theta(n!)$

 $f_3(n) = 2^n + n$

 $f_3(n) \in \Theta(2^n)$

Proof.

 $f_4(n) = n^{2.3} + 16n$

 $f_4(n) \in \Theta(n^{2.3})$

Proof.

$$f_5(n) = \log(n^2)$$

$$f_5(n) \in \Theta(\log(n))$$

Proof. Assume base 2, $f_5(n) = \log(n^2) = 2\log(n)$, let $c_1 = 1, c_2 = 3, n_0 = 2$, $\forall n \geq n_0, 0 \leq \log(n) \leq \log(n) \leq 3\log(n)$

$$\Theta(\log(n)) \subseteq o(n^{2.3}) \subseteq o(2^n) \subseteq o(n!)$$

Proof.

$$\begin{split} &\lim_{n\to\infty}\frac{\log(n)}{n^{2.3}}=\lim_{n\to\infty}\frac{(\log(n))'}{(n^{2.3})'}=\lim_{n\to\infty}\frac{1}{\ln(2)n^{1.3}}=0,\\ &\Longrightarrow \forall f(n)\in\Theta(\log(n)), f(n)\in o(n) \end{split}$$

$$\lim_{n \to \infty} \frac{n^{2.3}}{2^n} = \lim_{n \to \infty} \frac{2.3 \ln(n)}{n \cdot \ln(2)} = \lim_{n \to \infty} \frac{2.3}{n \cdot \ln(2)} = 0,$$

$$\implies \forall f(n) \in \Theta(n^{2.3}), f(n) \in o(2^n)$$

$$\lim_{n \to \infty} \frac{2^n}{n!} = \lim_{n \to \infty} \frac{\prod_{r=1}^n 2}{\prod_{r=1}^n r} = 0, \forall n > 2$$

$$\implies \forall f(n) \in \Theta(2^n), f(n) \in o(n!)$$

9 Recurrence

master theorem

Theorem 9.1 (Master Method). Consider the recurrence

$$T(n) = aT\left(\frac{n}{b}\right) + f(n),$$

where a, b are constants. Then:

(A) If $f(n) = O(n^{\log_b a - \varepsilon})$ for some constant $\varepsilon > 0$, then

$$T(n) = O(n^{\log_b a}).$$

(B) If $f(n) = \Theta(n^{\log_b a})$, then

$$T(n) = \Theta(n^{\log_b a} \log n).$$

(C) If $f(n) = \Omega(n^{\log_b a + \varepsilon})$ for some constant $\varepsilon > 0$, and if f satisfies the smoothness condition

$$af(n/b) \le cf(n)$$
 for some constant $c < 1$,

then

$$T(n) = \Theta(f(n)).$$

Telescoping

For recurrence relation

$$T: \mathbb{N} \to \mathbb{R}, T(n) = a \cdot T(\frac{n}{b}) + f(n)$$

- 1. Define operator $N_k: (N_kT)(n) = \frac{T(n)}{n^k}$, where $k = \log_b a$
- 2. Transform $T(n) \to R(n) := \frac{T(n)}{n^k}$
- 3. Obtain the recurrence relation of $R(n) = R(\frac{n}{h}) + \frac{f(n)}{n^k}$
- 4. Define map $E_b: \mathbb{Z} \to \mathbb{N}, E_b(m) = b^m$
- 5. Define operator $P_b: (P_bH)(m) = H(E_b(m)) = H(b^m)$
- 6. Transform $R(n) \to S(m) := P_b(R) = R \circ E_b, S(m) = R(b^m)$

$$T(n) \xrightarrow{N_k} R(n) \xrightarrow{P_b} S(m)$$

$$\downarrow n \mapsto n/b \qquad \qquad \downarrow n \mapsto n/b \qquad \qquad \downarrow m \mapsto m-1$$

$$a \cdot T(\frac{n}{b}) + f(n) \longleftrightarrow R(\frac{n}{b}) + \frac{f(n)}{n^k} \longleftrightarrow S(m-1) + \frac{f(b^m)}{b^{m \cdot k}}$$

$$\downarrow \qquad \qquad \downarrow$$

$$T(n) = n^k R(n) \in \Theta(n^k H(n)) \longleftrightarrow R(n) \in \Theta(G(\log_b n)) = H(n) \longleftrightarrow S(m) \in \Theta(S(0) + \sum_{i=1}^m \frac{f(b^i)}{b^{i \cdot k}}) = G(m)$$

$$T(n) \sim n^{\log_b a} \sum_{i=1}^{\lfloor \log_b n \rfloor} \frac{f(b^i)}{b^{i \log_b a}}$$

Problems

$$T(n) = 4T(\frac{n}{4}) + \frac{n}{\log(n)}$$

Define $R(n) = \frac{T(n)}{n}$,

$$R(n) = \frac{4 \cdot T(\frac{n}{4})}{n} + \frac{1}{\log(n)}$$
$$= R(\frac{n}{4}) + \frac{1}{\log(n)}$$

Define $S(m) = R(4^n)$,

$$\begin{split} S(m) &= S(m-1) + \frac{\frac{4^m}{\log(4^m)}}{4^{m \cdot \log_4 4}} \\ &= S(m-1) + \frac{1}{m \log(4)} \\ S(m) &\sim \frac{1}{\log(4)} \sum_{i=1}^m \frac{1}{i} \\ S(m) &\in \Theta(\log m) \end{split}$$

Map back to R(n) and T(n),

$$S(m) \in \Theta(\log m) \implies R(n) \in \Theta(\log(\log_4 n))$$

 $\implies T(n) \in n \log(\log(n))$

$$T(n) = 4T(\frac{n}{2}) + \sqrt{n}$$

Define $R(n) = \frac{T(n)}{n^2}$,

$$R(n) = \frac{4 \cdot T(\frac{n}{2})}{n^2} + \frac{\sqrt{n}}{n^2}$$
$$= R(\frac{n}{2}) + n^{-\frac{3}{2}}$$

Define $S(m) = R(2^n)$,

$$\begin{split} S(m) &= S(m-1) + \frac{(2^m)^{-\frac{1}{2}}}{2^{m \cdot \log_2 4}} \\ &= S(m-1) + \frac{2^{-\frac{m}{2}}}{2^{2m}} \\ &= S(m-1) + \frac{1}{2^{\frac{3m}{2}}} \\ S(m) &\sim \sum_{i=1}^m \frac{1}{2^{\frac{3i}{2}}} \text{, clearly converges} \\ S(m) &\in \Theta(1) \end{split}$$

2 Maps back,

$$S(m) \in \Theta(1) \implies R(n) \in \Theta(1)$$

 $\implies T(n) \in \Theta(n^2)$

$$T(n) = T(\frac{n}{2}) + 2^{\sqrt{\log n}}$$

1. Using telescoping

 $a=0 \to \log_b a=0$, there is no need for $T(n) \mapsto R(n)$.

Define $S(m) = T(2^n)$, we have:

$$S(m) = S(m-1) + 2^{\sqrt{\log 2^m}}$$
$$= S(m-1) + 2^{\sqrt{m}}$$
$$S(m) \sim \sum_{i=1}^m 2^{\sqrt{i}} \approx \int_1^m 2^{\sqrt{x}} dx$$

Solve for $\int_1^m 2^{\sqrt{x}} dx$ by substitution: let $u = x^{\frac{1}{2}}$

$$\frac{du}{dx} = \frac{1}{2}x^{-\frac{1}{2}}$$

$$dx = \frac{1}{2u}$$

$$\int 2^{\sqrt{x}} dx = \int 2u \cdot 2^u du = 2 \int u 2^u du$$

$$= \frac{2^u (2u \ln(2) - 1)}{(\ln(2))^2} + C$$

$$= \frac{2^{\sqrt{x}} (2\sqrt{x} \ln(2) - 1)}{(\ln(2))^2} + C$$

$$\int_1^m 2^{\sqrt{x}} dx = \frac{1}{(\ln(2))^2} \left(2^{\sqrt{m}} (2\sqrt{m} \ln(2) - 1)\right)$$

Ignoring the constants, we have

$$S(m) \sim \sum_{i=1}^{m} 2^{\sqrt{i}} \approx c \cdot 2^{\sqrt{m}} \sqrt{m}$$
$$T(n) \in \Theta(\sqrt{\log n} \cdot 2^{\sqrt{\log n}})$$

Recurrence relation of merging k arrays of size n

$$T(k,n) = 2T(\frac{k}{2},n) + \frac{nk}{2}$$

 $T(\frac{k}{2},n) = 2T(\frac{k}{4},n) + \frac{nk}{4}$

Observed that the non-recursive funcion can be tightly bounded by nk,

$$T(k,n) = 2T(\frac{k}{2},n) + cnk$$

With respect to k, Define $R(k,n) = \frac{T(k,n)}{k}$

$$R(k,n) = \frac{2T(\frac{k}{2},n)}{k} + cn$$
$$= R(\frac{k}{2},n) + cn$$

Define $S(m, n) = R(2^m, n)$, $f(k, n) = cnk \to f(2^m, n) = cn2^m$,

$$S(m,n) = S(m-1,n) + \frac{cn2^m}{2^m}$$
$$\sim cn \sum_{i=1}^m 1$$
$$S(m,n) \in \Theta(nm)$$

Maps back to R(n),

$$S(m,n) \in \Theta(n) \implies R(k,n) \in \Theta(n\log(k))$$

 $\implies T(k,n) \in \Theta(nk\log(k))$

10 Proof of Correctness

Iterative algorithms

Steps

- 1. Loop invariant: desireable conditions that holds at the start of every iteration
- 2. Initialization: the loop invariant is true at the start of the first iteration
- 3. Maintenance: If the loop invariant is true at the start of the current iteration, it is true at the start of the next iteration
- 4. Termination: The loop invariant is true at the end of the last iteration \rightarrow the algorithm outputs a correct answer

Example: Dijkstra

Setting: Let G = (V, E) be a directed graph with strictly positive edge weights $w : E \mapsto \mathbb{R}^+$. Fix source vertex $s \in V$, $\forall v \in V$, let dist(s, v) be the length of a shortest path from s to v. If v is unreachable from s, $dist(s, v) = \infty$.

Notation: dist(s, v): the actual shortest distance from s to v; d(v): the algorithm variable of current shortest possible distance from s to v. $d(v) \ge dist(s, v)$

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\begin{aligned} & \text{Dijkstra}(G(V,E),s \in V): \\ & d(s) = 0 \\ & R = \{s\} \\ & \text{while}(R \neq V): \\ & v \in V \setminus R, v = \min_{u \in R}(d(u) + w(u,v)) \\ & d(v) = \min_{u \in R}(d(u) + w(u,v)) \\ & R \leftarrow v \end{aligned}
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Loop invariant:

$$\forall v \in R, d(v) = dist(s, v)$$

 $R \subseteq V$ is the set of settled vertices

Initialization:

$$d(s) = dist(s, s) = 0$$

Maintenance:

Suppose $\forall u \in R, d(u) = dist(s, u)$, select $v \in V \setminus R$ such that,

$$\begin{aligned} v &= \min_{u \in R} (d(u) + w(u, v)) \\ d(v) &= \min_{u \in R} (d(u) + w(u, v)) \end{aligned}$$

Prove:
$$d(v) = dist(s, v)$$

1. $d(v) \ge dist(s, v)$

$$dist(s, v) = min_{u \in V}(d(u) + w(u, v)) \le min_{u \in R}(d(u) + w(u, v)) = d(v)$$

2. $d(v) \leq dist(s, v)$ Suppose otherwise, for the shortest path $P = s \vdash^* v$, $\exists x \in V, x \notin R$,