December 5, 2014

Solutions to Problem 1 of Homework 11 (15 points)

Name: Keeyon Ebrahimi Due: Wednesday, December 5

Dijkstra's algorithm solves the single-source shortest-path problem on a weighted directed graph G = (V, E), when all edge weights are non-negative. Suppose we wish to modify the algorithm so that it works on graphs which has negative weight edges as long as there is no negative cycle. Consider the following modified Dijkstra's algorithm.

```
ModifiedDijkstra(G, w, s)
```

```
Initialize-Single-Source(G, s)
1.
2.
      S = \emptyset
      Q = G.V
3.
4.
      While Q \neq \emptyset Do
5.
            u = \text{Extract-Min}(Q)
            S = S \cup \{u\}
6.
7.
            For each vertex v \in G.Adj[u]
8.
                   If v.d > u.d + w(u, v)
9.
                         v.d = u.d + w(u, v)
10.
                         v.\pi = u
11.
                         If v \in Q, Then Decrease-Key(Q, v, v.d)
12.
                         Else INSERT(Q, v) and S = S \setminus \{v\}.
```

(a) (3 points) Note that the only step where the above algorithm differs from the original Dijkstra algorithm is in Step 12. Give an example with the smallest possible number of vertices to show that if we remove step 12 from ModifiedDijkstra, then it does not solve the single-source shortest-path problem if the edge weights may be negative, even if there are no negative weight cycle.

Solution:

Here is an example demonstrating when Dijkstra's doesn't work with negative edges.

Lets say we have 3 nodes, A, B, C, with the source being A

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A \rightarrow B with weight 2.

A \rightarrow C with weight 3.

C \rightarrow B with weight -10.
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Bellman-Ford with A source: B distance = -7

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(i) A distance: 0
A is source
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- (ii) C distance: 3 $A \rightarrow C$
- (iii) $B \ distance : -7$ $A \to C \to B$

Dijkstra's with A source: B distance = 2

- 1. With this graph, the priority queue will dequeue node B first. Set it's distance to 2. B has no outgoing edges as well, so it will not enqueue up anything new.
- 2. We will then dequeue C, and give it a correct distance of 3. We then check all of C's outgoing edges, and we will find a path to B with a total of -7. B is no longer in the priority queue though, it will not have it's key decreased. Without line 12 it will not be placed back in the queue as well, making B keeps its distance as 2.

As we can see, Dijkstra's algorithm will give us the incorrect distance for node B when we have a negative edge weight.

(b) (3 points) Assume that the input graph G has no negative weight cycle, although there may be some edges with negative weight. Show that the total number of times the value of v.d changes in the above algorithm is finite. Hence argue that the algorithm terminates in a finite number of steps.

Solution:

There are a few points we need to prove this.

- 1. In order to change v.d, we must decrease the cost of a path to v.d. This if from line 8 of the algorithm
- 2. The total amount of paths that can lead to v.d is E. Path's are constructed of edges, making the maximum amount of paths be E.
- 3. This means that we must visit the same edges infinite times if we want to infinitely change the value of v.d.
- 4. The only time we can visit the same more than once is if a cycle exists.
- 5. Cycles can only be negative cycles or positive cycles.
- 6. Positive cycles mean they add a positive value to the total cost of the path. We only change v.d if the cost to the path to v.d is decremented, meaning we will not change v.d in a positive cycle, meaning that positive cycles would still lead to a finite amount of v.d changes.
- 7. The only other option is a negative cycle. A negative cycle can repeat multiple times, and also by definition, a negative cycle will decrease the total cost. This means that a negative cycle will infinitely decrease the total path cost value, which in tern could potentially infinitely decrease the value v.d.

Summary: We either have a cycle or we don't. If there is no cycle, we cannot infinitely change v.d, as explained in proof line 5. If there is a cycle, we can only have a positive and negative cycle. Positive cycles cannot cause infinite amount of v.d changes as shown in proof line 6. Negative cycles can change v.d infinite amount of times as shown in proof line 7. We have exhausted all possible outcome, and have deduced that the only potential infinite changes to v.d is only when there are negative cycles.

(c) (4 points) Notice that for all $v \in V$, the value of v.d is at least the shortest distance from s to v in an execution of the above algorithm. Argue that when the algorithm terminates, for all $v \in V$, the value of v.d is equal to the shortest distance from s to v. Hence conclude the above algorithm correctly solves the single-source shortest path problem even for graphs with negative weight, as long as there is no negative weight cycle. Explicitly state where you need step 12 of the above algorithm in your proof.

Solution:

We know that Dijkstra's algorithm works with all positive edges, because the distance is always increasing as we traverse. Dijkstra's always evaluates the edge creating the next minimum total path. Because all edges are positive, no path ever decreases. Because of this, we know that grabbing the current edge creating the minimum distance will be the next best candidate for a shortest path. We also know that a path to v evaluated at an earlier time will always have a smaller v.d, because we are always increasing in total d, and the earlier it is evaluated, the shorter the total cost will be.

Knowing that non negative edges will create an always increasing distance, we know that a path to v evaluated at an earlier time will always have a smaller value than the distance to v calculated at a later time. This is what makes Dijkstra's works for positive edges.

With negative edges, the distance can decrease. This means that we cannot assume that a path discovered at an earlier time will be shorter than a path discovered at a later time. As shown in $part\ a$, the problem with Dijkstra's is when a shorter path that takes later to discover exists, it will never be evaluated because the previous path to v would take v out of our queue, never allowing this later discovered yet shorter path to v.

This is where $Line\ 12$ comes into play. If we have those cases where a shorter path to v is discovered later, $Line\ 12$ will allow us to re-evaluate v, taking care of the skipping over issue we discovered in $part\ a$, which then fixes the issue with Dijkstra's and negative edges

(d) (5 points) Consider an example of a graph G with vertices (s, v_1, \ldots, v_n) and edge weights $w(s, v_i) = 0$, and $w(v_i, v_j) = -2^{-i}$ for all $1 \le i < j \le n$. By finding an appropriate recurrence relation, show that MODIFIEDDIJKSTRA takes $\Omega(2^n)$ time in the worst case, when executed on (G, s, w).

Solution:

We are applying the algorithm one item at a time, giving us a T(n-1) in our recurrence relation. In the worst case analysis for the given G, we know for every iteration, we will be placing something back on the queue. This will give us a recurrence relation of

$$T(n) = 2 * T(n-1) + O(1)$$

This gives us the running time of $\theta(2^n)$

December 5, 2014

Solutions to Problem 2 of Homework 11 (14 Points)

Name: Keeyon Ebrahimi Due: Wednesday, December 5

John, who lives in a node s of a weighted undirected graph G (with non-negative weights), is getting late and has to reach the venue of his high school final exam at node h as soon as possible. However, he has to buy some pencils on his way to the examination hall. He can get pencils at any stationary, and the stationary shops form a subset of the vertices $B \subset V$. Thus, starting at s, he must go to some node $s \in B$ of his choice, and then head from s to s using the shortest total route possible (assume he wastes no time in the stationary). Help John to reach the examination hall as soon as possible, by solving the following sub-problems...

(a) (2 points) Compute the shortest distance from s to all stationary shops $b \in B$.

Solution:

Because we know that there are no negative weight edges, we can just run Dijkstra's algorithm. We can also have a set B where we initially store all b. Whenever we visit and find the distance of a b, we remove b from set B. If set B is ever empty, we can stop Dijkstra's algorithm because we know that we have found all the distances to all b.

(b) (4 points) Compute the shortest distance from every stationary shop $b \in B$ to h. Can one simply add a new "fake" source s' connected to all stationary shops with zero-weight edges and run Dijkstra from s'?

Solution:

In order to find the shortest distance from **every** stationary shop, we need to run Dijkstra's algorithm multiple times. For each b, we will need to run Dijkstra's algorithm using that b as the source. This means that if B contains 10 b's, then we need to run Dijkstra's algorithm 10 times, with each b being used as a source.

We cannot use the fake source method because that will just find which b has the shortest distance to h. This will only find one shortest distance though, and it will not find **every** shortest distance.

(c) (2 points) Combine parts (a) and (b) to solve the full problem.

Solution:

We initially run Dijkstra's algorithm using s as our source. Once we have found the distance to every b, we then run Dijkstra's on every b, finding each b's distance to b. For each b, we then add the distance to b with the distance from b to b, and whichever b gives us the smallest sum, we use this path.

(d)	(6 points) Your solution in part (c) used two calls to the Dijkstra's algorithm (one in part
	(a) and one in part (b)). Define a new graph G' on at most $2n$ vertices and at most $2m + n$
	edges (and "appropriate" weights on these edges), so that the original problem can be solved
	using a $single$ Dijkstra call on G' .

December 5, 2014

Solutions to Problem 3 of Homework 11 (12 points)

Name: Keeyon Ebrahimi Due: Wednesday, December 5

You are given a directed graph G=(V,E) representing some financial choices. Each edge $(u,v)\in E$ has a weight w(u,v), where w(u,v)>0 represents a cost, and w(u,v)<0 represents a profit. Your initial portfolio is a vertex $s\in V$, and at each step you are allowed to go from your current node $u\in V$ to a neighboring node $v\in Adj(u)$, incurring a cost w(u,v) if w(u,v)>0, or a profit -w(u,v) otherwise.

(a) (4 points) We say that a vertex s is super-lucky if s itself is part of a cycle C of negative weight, so that starting from s one can repeatedly come back to s with some profit. Using the "matrix multiplication" approach, design $O(n^3 \log n)$ algorithm to find all super-lucky vertices.

Solution:

For set up. Imagine 3 Matrices A, B, and C.

- 1. A_{ij} is total weight to get from vertex A_{ij}
- 2. B_{ij} is the edge weight of the edge that connects Vertex i and Vertex j.
- 3. C_{ij} is the computed shortest path from Vertex i to Vertex j.
- 4. D^x computed shortest paths matrix that contains the shortest paths with a path that has x total edges.

We know that the dynamic solution to this is

$$C_{ij} = Min_{for\ all\ k}(A_{ik} + B_{kj})$$

This will be the same as matrix multiplication, which is

$$C_{ij} = \sum_{k} (A_{ik} * B_{kj})$$

except we have to replace summation with min and the multiplication with an addition. We will call this math replacement **

Now we can see that this gives us the recurrence equation of

$$D^n = D^{n-1} * *A$$

This means that while using that math replacement, we know that

$$D^n = A^n$$

Keeyon Ebrahimi, Homework 11, Problem 3, Page 1

This is computed by: when n is odd, $x^n = x(x)^{\frac{n-1}{2}}$ When n is even, $x^n = (x^2)^{\frac{n}{2}}$ If we compute A^n using this Exponentiation by squaring method, we will now be running A^2 log(n) times. Once we do all this, we will have our solution matrix C all filled out. Now we must find which vertexes have negative paths to themselves, we just need to check the diagonal of matrix C, and all negative values will inform us that we have a negative cycle starting and ending at that vertex. As for the running time, computing matrix multiplication takes $O(n^3)$ running time, and we are doing this log(n) times meaning that our total running time will be $O(n^3 log n)$ (b) (4 points) Say that s is lucky if there exists a way to eventually make unbounded profit starting from s (but not necessarily coming back to s infinitely many times as with superlucky vertices). Assume also you know all super-lucky vertices. Give the fastest algorithm you can for finding lucky vertices given super-lucky vertices. State its running time as a function of m and n. (**Hint**: Make sure you use super-lucky vertices instead of computing from scratch.) (c) (4 points) Assume s is not lucky (or super-lucky). Design the best finite strategy to make as much profit starting from s as possible. State the running time of your algorithm. (**Hint**: Think Bellman-Ford.)

Now we must compute A^n . For this we can use Exponentiation by squaring.

December 5, 2014

Solutions to Problem 4 of Homework 11 (22 points)

Name: Keeyon Ebrahimi Due: Wednesday, December 5

You are given a map G = (V, E) with cities V connected by roads E. Each road (edge) is labeled with a weight which is a real number. You are located in city $s \in V$. You are also given an array A of boolean values that tells you if there is a toll on that road. More precisely, for road $e \in E$ we have A[e] = 1 if and only if there is a toll on e. Being the low budget traveler that you are, your budget allows for at most one such toll to be payed for any given trip (path).

Let d(s,t) denote the minimum possible sum of weights of a path from s to t for any $s,t \in V$. If there is no path from s to t, then $d(s,t) = \infty$, and if there is a path from s to t that contains a negative cycle, then $d(s,t) = -\infty$ (since one can cycle along the path an arbitrary number of times).

Similarly, let c(s,t) denote the minimum possible sum of weights of a path from s to t that passes through at most 1 toll.

(a) (10 points) Construct a graph G' = (V', E') and mappings $f : V \mapsto V'$, $g : V \mapsto V'$ such that $|V'| = 2|V|, |E'| \le 2|E| + |V|$ and for any $s, t \in V$, c(s, t) = d(f(s), g(t)). Namely, you reduce the "constrained" problem on G to "unconstrained" problem in G'. Remember to consider the case when c(s, t) is $-\infty$, and prove the correctness of your solution.

	Solution: ************************************
(b)	(3 points) Give an algorithm that takes as input s and finds a shortest path with at most one toll road from s to all cities in V . Analyze the running time of your algorithm.
	Solution: ************************************

(c) (3 points) Now assume your buddy Billybob who works at a major airlines company has given you a free plane ticket to any city in V, meaning you can start your trip at any node. As before, once you start your road trip, you are still refusing to pay more then a single toll on any such trip. To help plan the trip, your job is to give an algorithm to find a shortest path with at most one toll road between *all pairs* of cities in V. Analyze the running time of your algorithm. (**Hint**: Remember Johnson.)

Solution:	******	INSERT PROBI	LEM 4c SOLU	JTION HER	E *******

(d) (6 points) Here you will solve the problem in part (c) directly on graph G, without constructing the helper graph G'. Let $W = \{w(i,j)\}$ be the original edge weight matrix and $W' = \{w'(i,j)\}$ be the same edge matrix except we replace $w'(i,j) = \infty$ if A(i,j) = 1 (i.e., never use toll roads in W'). For simplicity, assume W' is pre-computed for you. For $0 \le k \le n$, let

- $-D^k$ be the matrix of all shortest distances w.r.t. W' which only use nodes $\leq k$ as intermediate nodes.
- $-C^k$ be the matrix or all shortest distances w.r.t. W which only use nodes $\leq k$ as intermediate nodes, but also use at most one toll.

Fill in the blanks below to directly modify the Floyd-Warshall algorithm to compute the correct answer for problem (c) in time $O(n^3)$. Argue the correctness of your algorithm.

```
\begin{aligned} &\operatorname{FLOYD-WARSHALL}(W,W') \\ &n = W.rows \\ &D^0 = \dots \\ &C^0 = \dots \\ &\mathbf{For} \ k = 1 \ \mathbf{to} \ n \ \mathbf{Do} \\ &C^k = (c_{i,j}^k) \ \text{be a new} \ n \times n \ \text{matrix} \\ &D^k = (d_{i,j}^k) \ \text{be a new} \ n \times n \ \text{matrix} \\ &\mathbf{For} \ i = 1 \ \mathbf{to} \ n \ \mathbf{Do} \\ &\mathbf{For} \ j = 1 \ \mathbf{to} \ n \ \mathbf{Do} \\ &d_{i,j}^k = \min \left( \dots \right) \\ &c_{i,j}^k = \min \left( \dots \right) \\ &\mathbf{Return} \ \dots \dots \end{aligned}
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