





### **Shortest Path**

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### **Shortest Path**

- Given a road map of the India on which the distance between each pair of adjacent intersections is marked between route from Delhi to Mumbai, how can you find the shortest possible route?
- To examine an enormous number of possibilities, most of which are simply not worth considering!
- Model the road map as a graph vertices represent intersections, edges represent road segments between intersections, and edge weights represent road distances.
- For other examples weights can represent metrics other than distances, such as time, cost, penalties, loss, or any other quantity that accumulates.

### **Shortest Path**

- In a *shortest-paths problem*, given a weighted directed graph G = (V, E) with edges mapped to real-valued weights.
- The *weight* w(p) of path  $p = \langle v_0, v_1, ..., v_k \rangle$  is the sum of the weights of its constituent edges:

$$w(p) = \sum_{i=1}^{\kappa} w(\nu_{i-1}, \nu_i)$$
.

We define the *shortest-path weight*  $\delta(u, v)$  from u to v by

$$\delta(u, v) = \begin{cases} \min\{w(p) : u \stackrel{p}{\leadsto} v\} & \text{if there is a path from } u \text{ to } v, \\ \infty & \text{otherwise}. \end{cases}$$

A *shortest path* from vertex u to vertex v is then defined as any path p with weight  $w(p) = \delta(u, v)$ .

### **Shortest Path Properties**

- Paths are directed. A shortest path must respect the direction of its edges.
- The weights are not necessarily distances. Geometric intuition can be helpful, but the edge weights might represent time or cost.
- *Not all vertices need be reachable.* If t is not reachable from s, there is no path at all, and therefore there is no shortest path from s to t.
- Negative weights introduce complications.
- Shortest paths are normally simple.
- Shortest paths are not necessarily unique. There may be multiple paths of the lowest weight from one vertex to another; we are content to find any one of them.
- Parallel edges and self-loops may be present.

### **Shortest Path: Variant**

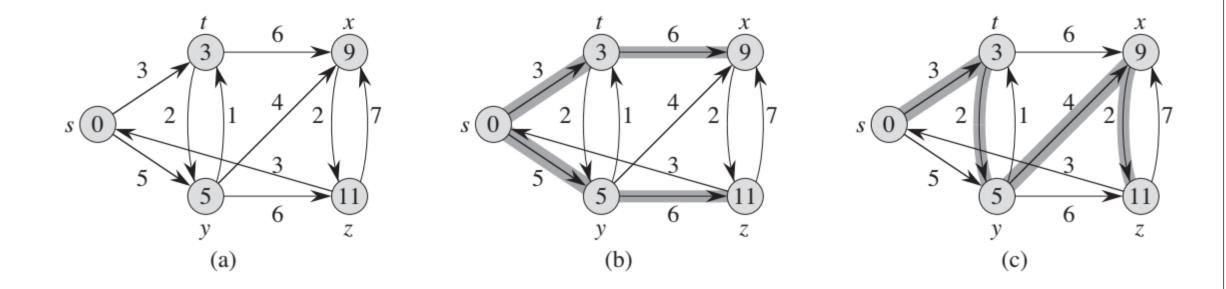
- Single-destination shortest-paths problem:
  - Find a shortest path to a given *destination* vertex t from each vertex v.
  - Reversing the direction of each edge  $\rightarrow$  reduce this problem to a single-source problem.
- Single-pair shortest-path problem:
  - Find a shortest path from u to v for given vertices u and v, where source vertex is u
- All-pairs shortest-paths problem:
  - Find a shortest path from u to v for every pair of vertices u and v.
  - Solve this problem by running a single source algorithm once from each vertex.

### **Shortest Paths Tree**

- A *shortest-paths tree* rooted at s is a directed subgraph G' = (V', E'), where  $V' \subseteq V$  and  $E' \subseteq E$ , such that
- 1. V' is the set of vertices reachable from s in G,
- 2. G' forms a rooted tree with root s, and
- 3. for all  $v \in V'$ , the unique simple path from s to v in G' is a shortest path from s to v in G.

### **Shortest Paths Tree**

- Shortest paths are not necessarily unique, and neither are shortest-paths trees.
- A weighted, directed graph and two shortest-paths trees with the same root.



## **Shortest Path Algorithms**

- Bellman-Ford algorithm
  - Negative weights are allowed
  - Negative cycles reachable from the source are not allowed.
- Dijkstra's algorithm
  - Negative weights are not allowed
- Operations common in both algorithms:
  - Initialization
  - Relaxation

## Shortest Path Algorithms Initialization

- For each vertex  $v \in V$ , we maintain an attribute v.d, which is an upper bound on the weight of a shortest path from source s to v.
- We call v.d a shortest-path estimate.
- We initialize the shortest-path estimates and predecessors by the following O(V) time procedure:

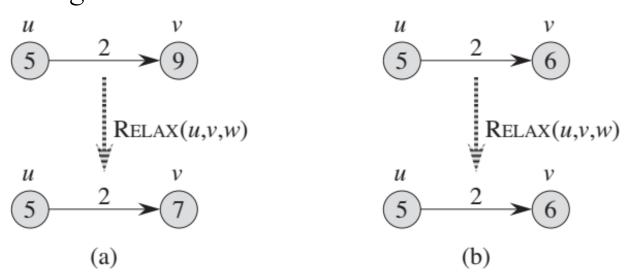
### INITIALIZE-SINGLE-SOURCE (G, s)

- 1 **for** each vertex  $v \in G.V$
- $v.d = \infty$
- $\nu.\pi = NIL$
- $4 \quad s.d = 0$

### Shortest Path Algorithms Relaxation

Relaxing an edge (u, v) with weight w(u, v) = 2. The shortest-path estimate of each vertex appears within the vertex.

- (a) Because v.d > u.d + w(u, v) prior to relaxation, the value of v.d decreases.
- (b) Here,  $v.d \le u.d + w(u, v)$  before relaxing the edge, and so the relaxation step leaves v.d unchanged.



# Shortest Path Algorithms Relaxation

- Relaxation is the only means by which shortest path estimates and predecessors change.
- Algorithms differ in how many times they relax each edge and the order in which they relax edges.
- Dijkstra's algorithm and the shortest-paths algorithm for directed acyclic graphs relax each edge exactly once.
- The Bellman-Ford algorithm relaxes each edge | V | -1 times.

```
RELAX(u, v, w)

1 if v.d > u.d + w(u, v)

2 v.d = u.d + w(u, v)

3 v.\pi = u
```

### **Breadth First Search** Q $\begin{bmatrix} s \\ 0 \end{bmatrix}$ w r BFS(G, s)BFS algorithm **for** each vertex $u \in G.V - \{s\}$ u.color = WHITEis a shortest $u.d = \infty$ $u.\pi = NIL$ paths algorithm s.color = GRAYthat works on s.d = 0 $s.\pi = NIL$ unweighted $Q = \emptyset$ ENQUEUE(Q, s) graphs, that is, while $Q \neq \emptyset$ graphs in which 11 u = DEQUEUE(Q)**for** each $v \in G.Adj[u]$ *u y* 3 3 $Q \quad \boxed{y}$ each edge has if v.color == WHITEv.color = GRAY14 unit weight. 15 v.d = u.d + 116 $\nu.\pi = u$ 17 $ENQUEUE(Q, \nu)$

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

18

u.color = BLACK

- Single-source shortest path problem
  - Computes d(s, v) and  $\pi.v$  for all  $v \in V$
- Allows negative edge weights can detect negative cycles.
  - Returns TRUE if no negative-weight cycles are reachable from the source s
  - Returns FALSE otherwise ⇒ no solution exists

- After initializing the d and  $\pi$  values of all vertices in line 1,
- The algorithm makes |V|-1 passes over the edges of the graph. Each pass is one iteration of the **for** loop of lines 2–4 and consists of relaxing each edge of the graph once.
- After making |V|-1 passes, lines 5–8 check for a negative-weight cycle and return the appropriate Boolean value. Bellman-Ford (G, w, s)

```
Initialize-Single-Source (G, s)

for i = 1 to |G, V| - 1

for each edge (u, v) \in G.E

Relax (u, v, w)

for each edge (u, v) \in G.E

if v.d > u.d + w(u, v)

return False
```

return TRUE

- Runs in time O(VE),
- Initialization takes O(V) time,
- Each | V | −1 passes over the edges takes O(V) time
  - For loop takes O(E) time
    - Relax will take O(VE) times
- Running time:
  - O(V+VE+E) = O(VE)

### BELLMAN-FORD(G, w, s)

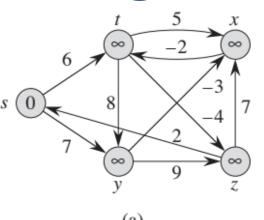
```
1 INITIALIZE-SINGLE-SOURCE (G, s) \leftarrow O(V)
```

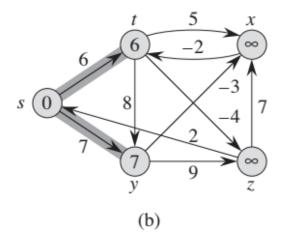
- 2 for i = 1 to |G.V| 1  $\longleftarrow$  O(V)
- for each edge  $(u, v) \in G.E \leftarrow O(E)$
- 4 RELAX $(u, v, w) \leftarrow O(VE)$
- 5 **for** each edge  $(u, v) \in G.E \longleftarrow$  O(E)
- 6 **if** v.d > u.d + w(u, v)
  - return FALSE
- 8 **return** TRUE

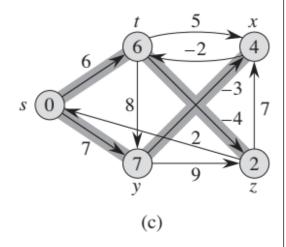
### Bellman-Ford Algorithm example

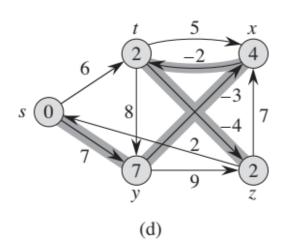
- Source is vertex s
- shaded edges indicate predecessor values: if edge (u, v) is shaded, then
  - $\pi$  .v = u
- Each pass relaxes the edges in the order (t, x), (t, y), (t, z), (x, t), (y, x), (y, z), (z, x), (z, s), (s, t), (s, y)
- (a) Initialization
- (b)—(e) Each successive pass | V | -1 = 5-1 = 4 over edges
- (e) The d and  $\pi$  values are the final values

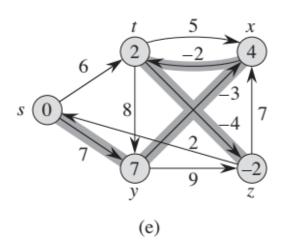
The Bellman-Ford algorithm returns TRUE





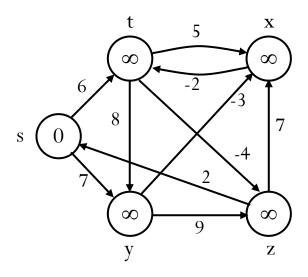




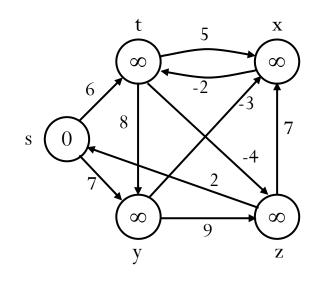


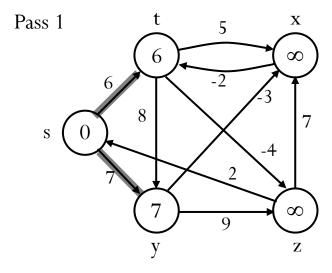
- Each edge is relaxed |V|-1 times by making |V|-1 passes over the whole edge set.
- To make sure that each edge is relaxed exactly |V-1| times, it puts the edges in an unordered list and goes over the list |V-1| times.

$$(t, x), (t, y), (t, z), (x, t), (y, x), (y, z), (z, x), (z, s), (s, t), (s, y)$$



# BELLMAN-FORD(V, E, w, s)



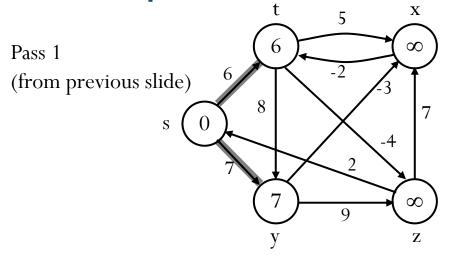


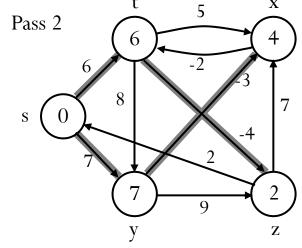
E: (t, x), (t, y), (t, z), (x, t), (y, x), (y, z), (z, x), (z, s), (s, t), (s, y)

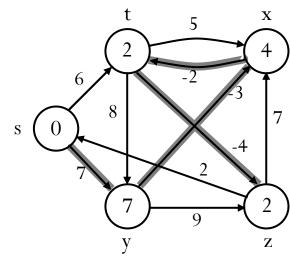
# Example

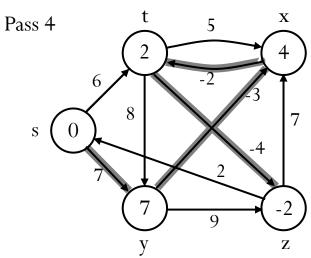
Pass 3

(t, x), (t, y), (t, z), (x, t), (y, x), (y, z), (z, x), (z, s), (s, t), (s, y)









### **Detecting Negative Cycles**

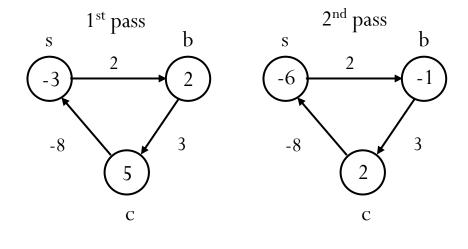
• (perform extra test after V-1 iterations)

for each edge  $(u, v) \in E$ 

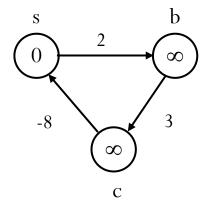
**do if** d[v] > d[u] + w(u, v)

then return FALSE

return TRUE



(s,b) (b,c) (c,s)



Look at edge (s, b):

$$d[b] = -1$$
  
 $d[s] + w(s, b) = -4$ 

$$\Rightarrow$$
 d[b] > d[s] + w(s, b)

## Cycles

### Can shortest paths contain cycles?

- Negative-weight cycles: NO
  - Shortest path is not well defined, because each iteration result in reduced shortest path
- Positive-weight cycles: NO
  - Path is a tree, property of tree that tree does not have cycle
  - By removing the cycle, we can get a shorter path, like we did in minimum spanning tree
- Zero-weight cycles
  - No reason to use them
  - Can remove them to obtain a path with same weight

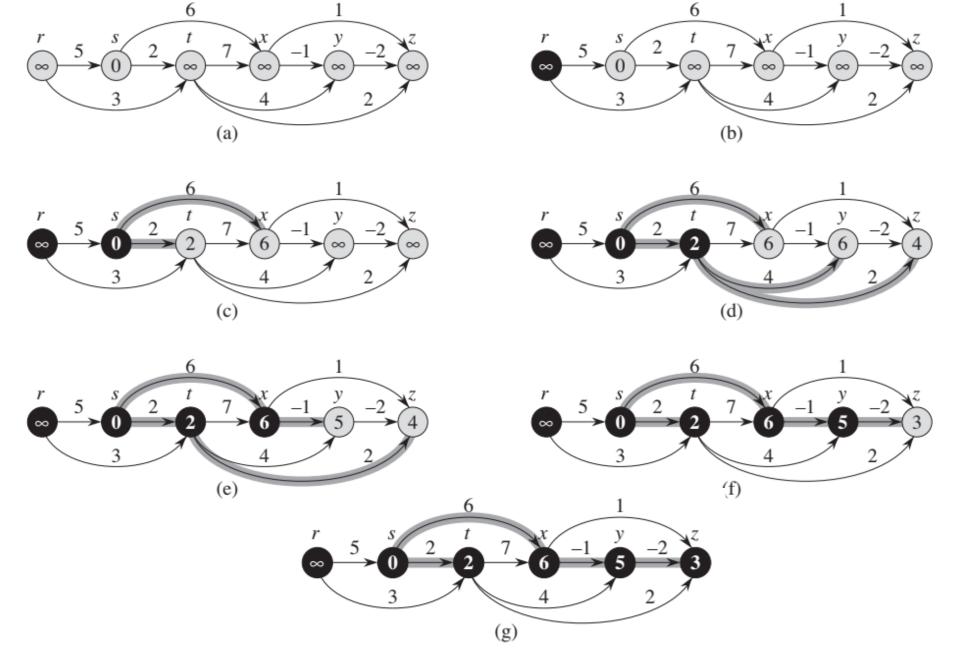
# Shortest paths in Directed Acyclic Graphs (DAG)

- Single-source Shortest paths in DAG
- Topological sort of line 1 takes O(V + E) time
- INITIALIZE line 2 takes O(V) time
- **for** loop of lines 3–5 makes one iteration per vertex
- **for** loop of lines 4–5 relaxes each edge exactly once.

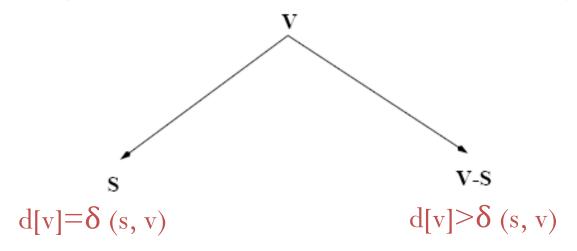
```
DAG-SHORTEST-PATHS (G, w, s)
```

- 1 topologically sort the vertices of  $G \leftarrow O(V+E)$
- 2 INITIALIZE-SINGLE-SOURCE  $(G, s) \leftarrow O(V)$
- 3 for each vertex u, taken in topologically sorted order  $\leftarrow$  O(V)
- 4 **for** each vertex  $v \in G.Adj[u] \leftarrow O(E)$
- 5 RELAX $(u, v, w) \leftarrow$  O(E)

Shortest
paths in
Directed
Acyclic
Graphs (DAG)



- Single-source shortest path problem:
  - No negative-weight edges: w(u, v) > 0,  $\forall (u, v) \in E$
- Each edge is relaxed **only once!**
- Maintains two sets of vertices:
- Similar to Prim's algorithm, which finds Minimum Spanning Tree (MST)



- Line 1 initializes the d and  $\pi$  values in the usual way,
- Line 2 initializes the set S to the empty set.
- Line 3 initializes the min-priority queue Q to contain all the vertices in V;

```
DIJKSTRA(G, w, s)

1 INITIALIZE-SINGLE-SOURCE(G, s)

2 S = \emptyset

3 Q = G.V

4 while Q \neq \emptyset

5 u = \text{EXTRACT-MIN}(Q)

6 S = S \cup \{u\}

7 for each vertex v \in G.Adj[u]

8 RELAX(u, v, w)
```

- While loop of lines 4–8, line 5 extracts a vertex u from Q and
- Line 6 adds it to set S, thereby maintaining the invariant. Vertex u, therefore, has the smallest shortest-path estimate of any vertex in V S.
- Then, lines 7–8 relax each edge, thus updating the estimate v.d and the predecessor

 $v.\pi$ 

DIJKSTRA(G, w, s)

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```
Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). Introduction to Algorithms (Vol. 3, pp. 624-642). Cambridge: MIT press.
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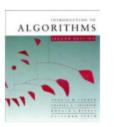
5 
$$u = \text{EXTRACT-MIN}(Q)$$

$$S = S \cup \{u\}$$

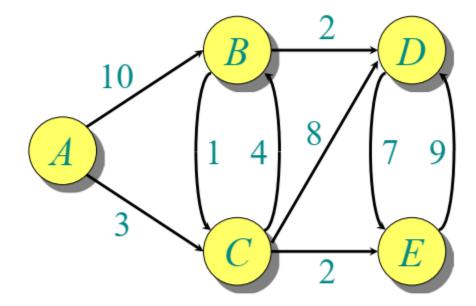
for each vertex 
$$v \in G.Adj[u]$$

8 RELAX(u, v, w)

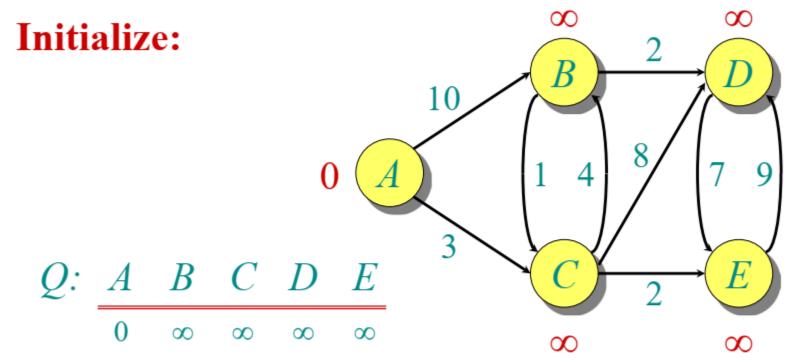
```
Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). Introduction to Algorithms (Vol. 3, pp. 624-642). Cambridge: MIT press.
```



Graph with nonnegative edge weights:

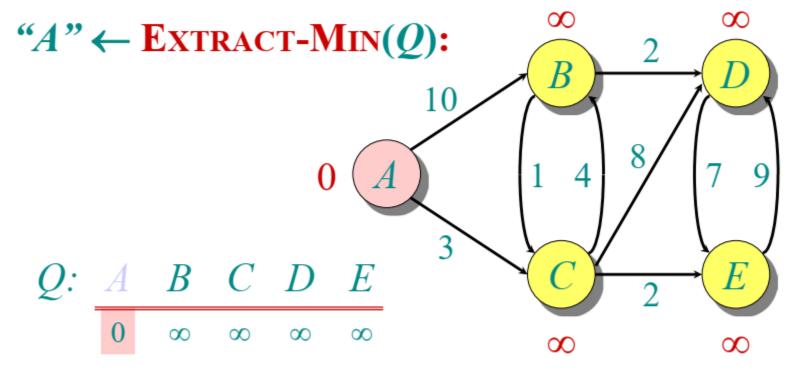






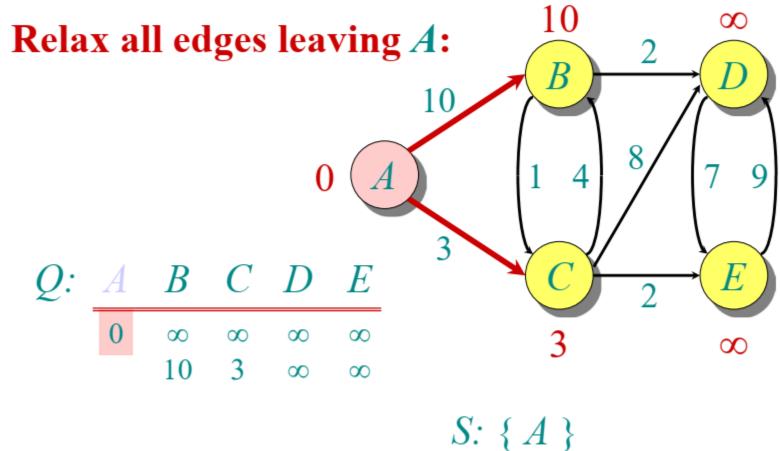
*S*: {}



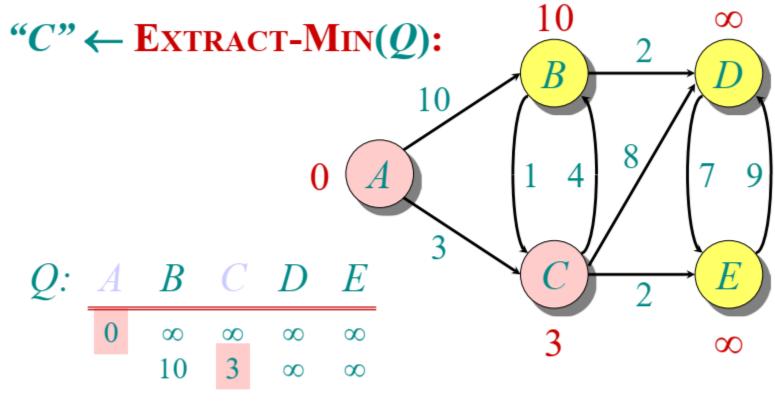


S: { A }

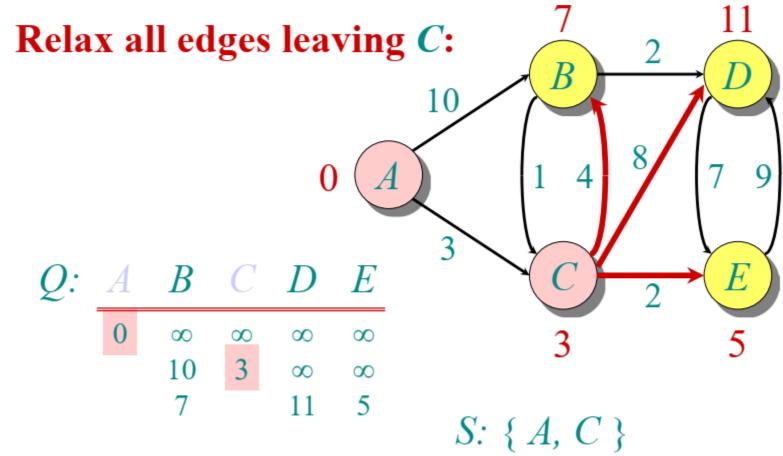




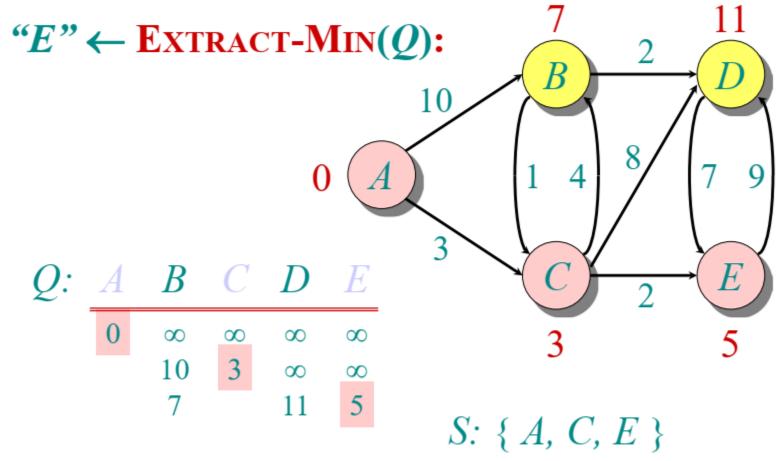




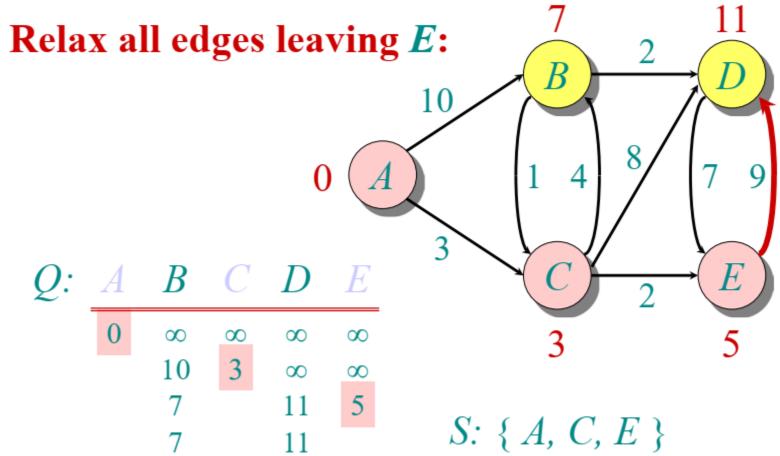




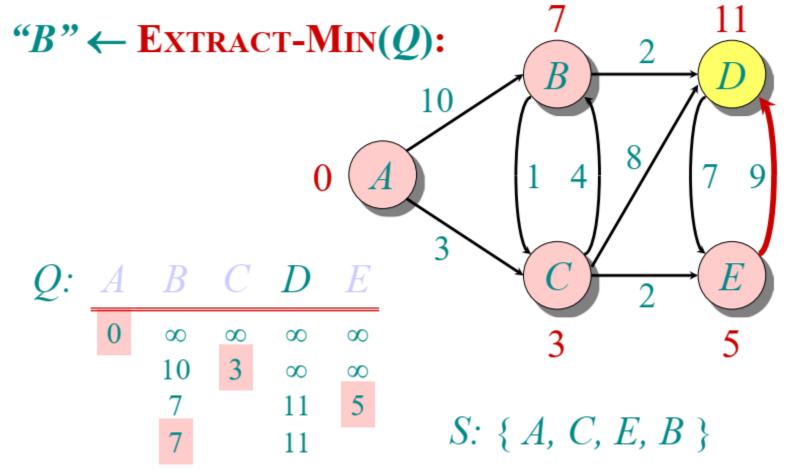




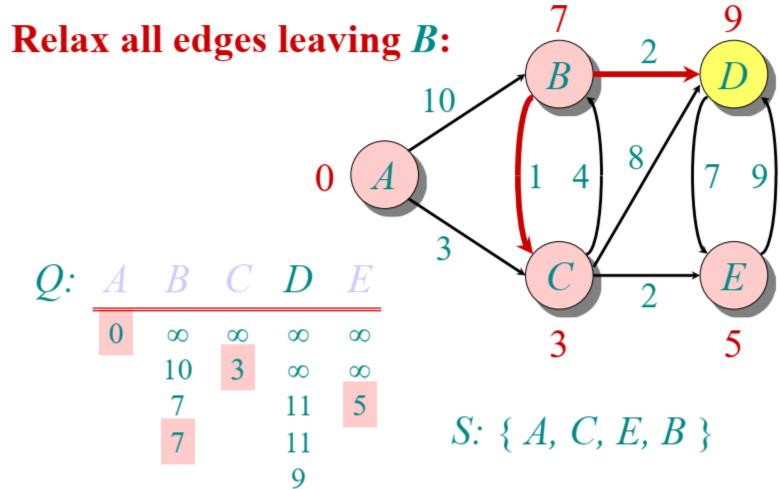




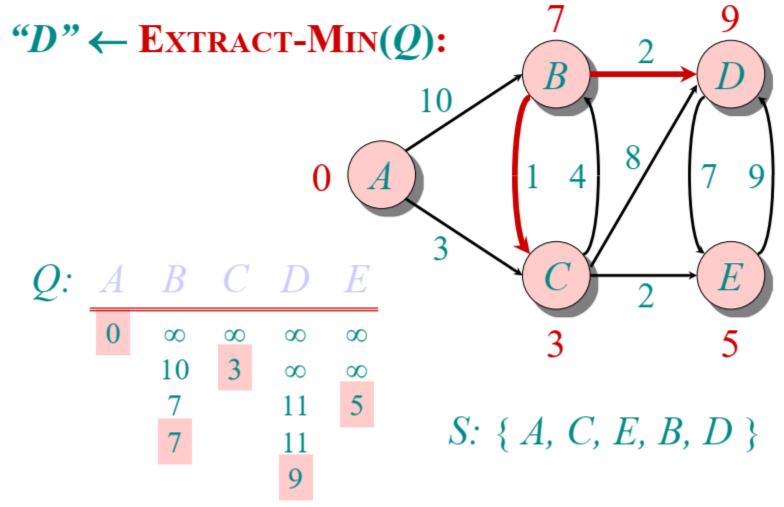






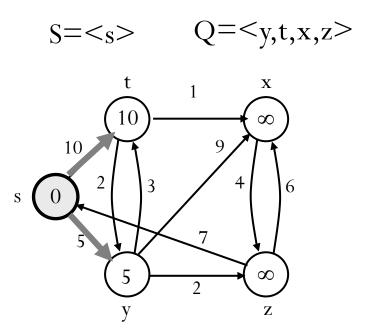




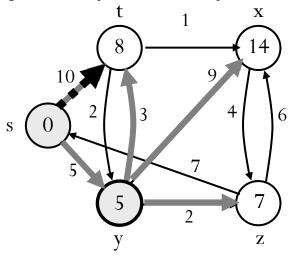


# Dijkstra (G, w, s)

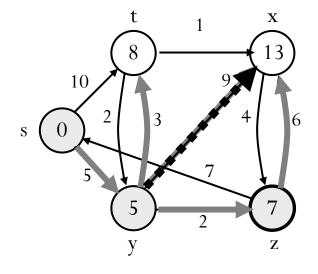
$$S = \langle x \rangle Q = \langle x \rangle \langle$$



# Example (cont.)



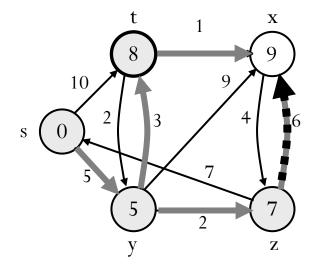
$$S = <_{s,y} > Q = <_{z,t,x} >$$



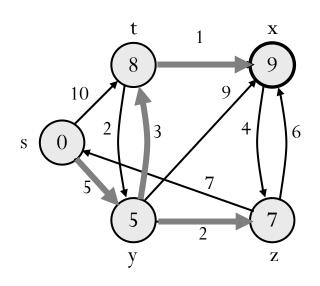
$$S = <_{s,y,z} > Q = <_{t,x} >$$

# Example (cont.)

$$S=<_{s,y,z,t}>Q=<_{x}>$$



$$S=<_{s,y,z,t,x}>Q=<>$$



#### Dijkstra's Algorithm

• Running time: O(VlgV + ElgV) = O(ElgV)

```
DIJKSTRA(G, w, s)

1 INITIALIZE-SINGLE-SOURCE(G, s) \leftarrow \Theta(V)

2 S = \emptyset O(V) build min-heap

3 Q = G.V

4 while Q \neq \emptyset Executed O(V) times

5 u = \text{EXTRACT-MIN}(Q) \leftarrow O(\lg V)

6 S = S \cup \{u\} \leftarrow O(V \lg V)

7 for each vertex v \in G.Adj[u] \leftarrow O(E) times

8 RELAX(u, v, w) \leftarrow O(E \lg V)
```

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

# Dijkstra's Algorithm

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 †	$\log V^{\dagger}$	1 †	$E + V \log V$
				† amortized

## Single Source Shortest-Paths Implementation

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	EV	E V	V
Bellman-Ford (queue-based)	cycles	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.

# Java Code Implementation for Graph and Shortest Path

## Java Code: Weighted Directed Edge

```
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()
                                                                 from() and to() replace
   { return v; }
                                                                 either() and other()
   public int to()
   { return w; }
   public int weight()
      return weight; }
```

## Java Code: Edge-Weighted 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();
                                                         add edge e = v \rightarrow w to
      adj[v].add(e);
                                                         only v's adjacency list
   public Iterable<DirectedEdge> adj(int v)
   { return adj[v]; }
```

#### Java Code: Relaxation

- Relax(u, v, w)  $\rightarrow$  relax(DirectedEdge e)
- u became v u = v = e.from()
- v became w v = w = e.to()
- w(u, v) became e.weight()

#### Relax(u, v, w)

1 **if** 
$$v.d > u.d + w(u, v)$$

$$2 v.d = u.d + w(u, v)$$

$$v.\pi = u$$

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

```
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;
  }
}
```

#### Java Code: Bellman-Ford algorithm

```
Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). Introduction to Algorithms (Vol. 3, pp. 624-642). Cambridge: MIT press.
```

## Java Code: Bellman-Ford algorithm

```
BELLMAN-FORD(G, w, s)
   INITIALIZE-SINGLE-SOURCE (G, s)
   for i = 1 to |G.V| - 1
       for each edge (u, v) \in G.E
            Relax(u, v, w)
   for each edge (u, v) \in G.E
       if v.d > u.d + w(u, v)
            return FALSE
   return TRUE
 Cormen, T. H., Leiserson, C. E., Rivest, R. L., &
 Stein, C. (2009). Introduction to Algorithms (Vol. 3,
```

pp. 624-642). Cambridge: MIT press.

```
public BellmanFordSP(EdgeWeightedDigraph G, int s) {
    distTo = new double[G.V()];
    edgeTo = new DirectedEdge[G.V()];
    onQueue = new boolean[G.V()];
    for (int v = 0; v < G.V(); v++)
        distTo[v] = Double.POSITIVE_INFINITY;
   distTo[s] = 0.0;
   // Bellman-Ford algorithm
   queue = new Queue<Integer>();
    queue.enqueue(s);
    onQueue[s] = true;
    while (!queue.isEmpty() && !hasNegativeCycle()) {
        int v = queue.dequeue();
        onQueue[v] = false;
        relax(G, v);
    assert check(G, s);
```

## Java Code: Bellman-Ford algorithm

```
// relax vertex v and put other endpoints on queue if changed
                                         private void relax(EdgeWeightedDigraph G, int v) {
BELLMAN-FORD(G, w, s)
                                            for (DirectedEdge e : G.adj(v)) {
                                                 int w = e.to();
   INITIALIZE-SINGLE-SOURCE (G, s)
                                                 if (distTo[w] > distTo[v] + e.weight() + EPSILON) {
                                                    distTo[w] = distTo[v] + e.weight();
   for i = 1 to |G.V| - 1
                                                    edgeTo[w] = e;
       for each edge (u, v) \in G.E
                                                    if (!onQueue[w]) {
            RELAX(u, v, w)
                                                        queue.enqueue(w);
                                                        onQueue[w] = true;
   for each edge (u, v) \in G.E
       if v.d > u.d + w(u, v)
                                                 if (++cost % G.V() == 0) {
            return FALSE
                                                    findNegativeCycle();
   return TRUE
                                                    if (hasNegativeCycle()) return; // found a negative cycle
```

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

## Java Code: Shortest paths in DAG

Directed Acyclic Graphs (DAG)

```
DAG-SHORTEST-PATHS (G, w, s)
```

- topologically sort the vertices of G
- INITIALIZE-SINGLE-SOURCE (G, s)
- **for** each vertex u, taken in topologically sorted order
- **for** each vertex  $v \in G.Adj[u]$
- RELAX(u, v, w)

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). Introduction to Algorithms (Vol. 3, pp. 624-642). Cambridge: MIT press.

```
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);
```

# Java Code: Dijkstra's algo

```
DIJKSTRA(G, w, s)

1 INITIALIZE-SINGLE-SOURCE(G, s)

2 S = \emptyset

3 Q = G.V

4 while Q \neq \emptyset

5 u = \text{Extract-Min}(Q)

6 S = S \cup \{u\}

7 for each vertex v \in G.Adj[u]

8 RELAX(u, v, w)
```

```
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);
                                                              relax vertices in order
      while (!pq.isEmpty())
                                                               of distance from s
          int v = pq.delMin();
          for (DirectedEdge e : G.adj(v))
             relax(e);
```

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

#### Dijkstra's algorithm: Relaxation

```
DIJKSTRA(G, w, s)
```

```
1 INITIALIZE-SINGLE-SOURCE (G, s)

2 S = \emptyset

3 Q = G.V

4 while Q \neq \emptyset

5 u = \text{EXTRACT-MIN}(Q)

6 S = S \cup \{u\}

7 for each vertex v \in G.Adj[u]

8 RELAX(u, v, w)
```

# **Applications of Shortest Path**

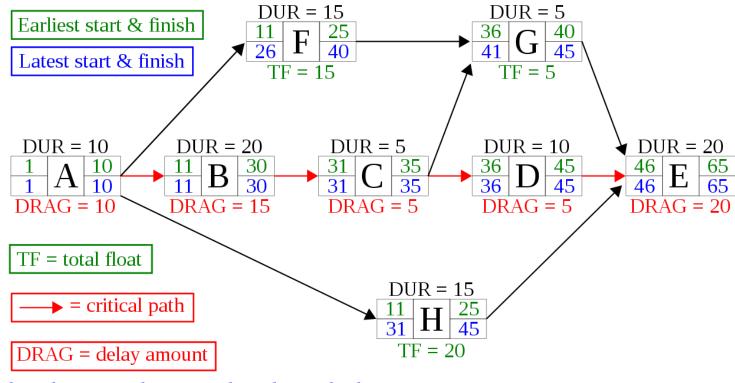
## PERT Chart Analysis: Critical Path

- Edges represent jobs to be performed, and edge weights represent the times required to perform particular jobs.
- If edge (u, v) enters vertex v and edge (v, x) leaves v, then job (u, v) must be performed before job (v, x).
- A path through this dag represents a sequence of jobs that must be performed in a particular order. A *critical path* is a *longest* path through the dag, corresponding to the longest time to perform any sequence of jobs. Thus, the weight of a critical path provides a lower bound on the total time to perform all the jobs. We can find a critical path by either

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

#### PERT Chart Analysis: Critical path

- The longest stretch of dependent activities and measuring the time required to complete them from start to finish.
  - Activities A, B, C, D, and E comprise the critical path,



https://en.wikipedia.org/wiki/Critical path method

#### Longest path: Critical Path

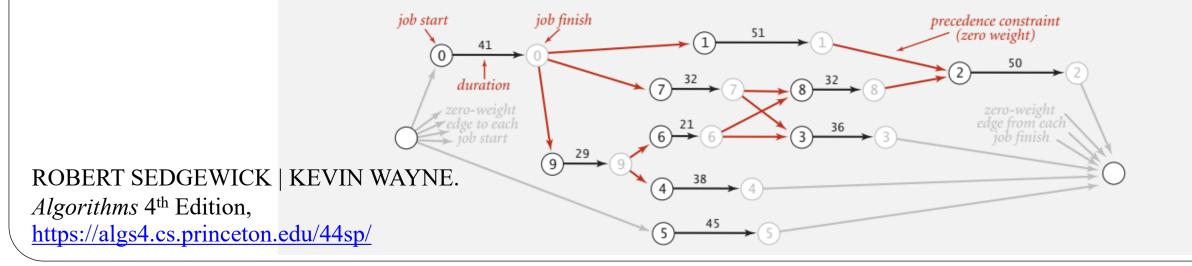
- Negating the edge weights and running DAG-SHORTEST-PATHS,
   or
- running DAG SHORTEST-PATHS, with the modification that we replace "∞" by "−∞" in line 2 of INITIALIZE-SINGLE-SOURCE and ">" by "<" in the RELAX procedure.

Cormen, T. H., Leiserson, C. E., Rivest, R. L., & Stein, C. (2009). *Introduction to Algorithms* (Vol. 3, pp. 624-642). Cambridge: MIT press.

#### Critical path method

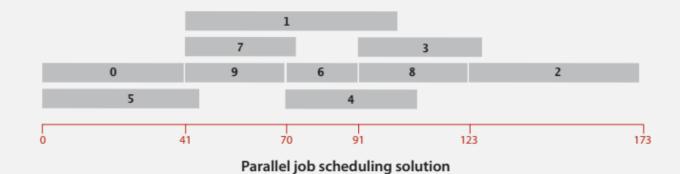
CPM. To solve a parallel job-scheduling problem, create edge-weighted DAG:

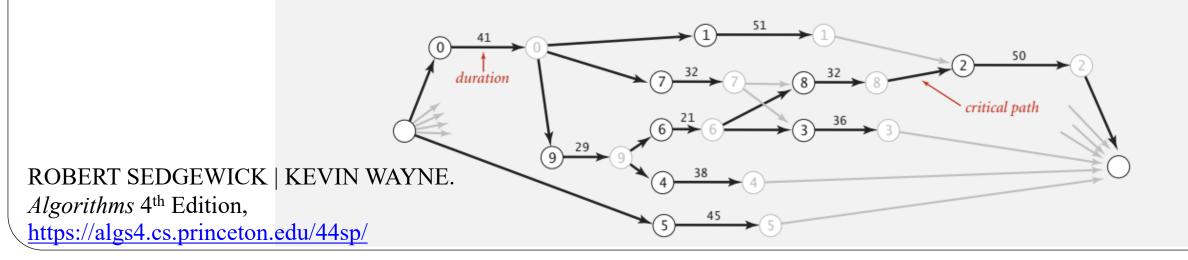
- · Source and sink vertices.
- Two vertices (begin and end) for each job.
  Three edges for each job.
  begin to end (weighted by duration)
  source to begin (0 weight)
  end to sink (0 weight)
  One edge for each precedence constraint (0 weight).
  job duration must complete before
  4 1.0 1 7 9
  51.0 2
  50.0 4
  3 36.0 4
  4 38.0 5
  45.0 6
  21.0 3 8
  7 32.0 3 8
  32.0 2
  32.0 4 6



#### Critical path method

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





#### 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	1.350	1	0.888	1.433	1.366
GBP	1.521	1.126	1	1.614	1.538
CHF	0.943	0.698	0.620	1	0.953
CAD	0.995	0.732	0.650	1.049	1

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Algorithms 4<sup>th</sup> Edition, https://algs4.cs.princeton.edu/44sp/

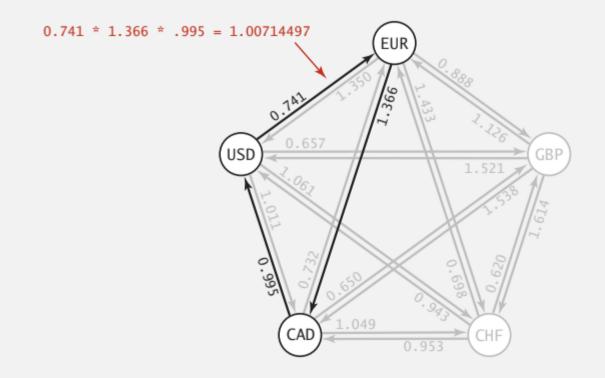
Ex.  $$1,000 \Rightarrow 741 \text{ Euros } \Rightarrow 1,012.206 \text{ Canadian dollars } \Rightarrow $1,007.14497.$ 

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

#### 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.



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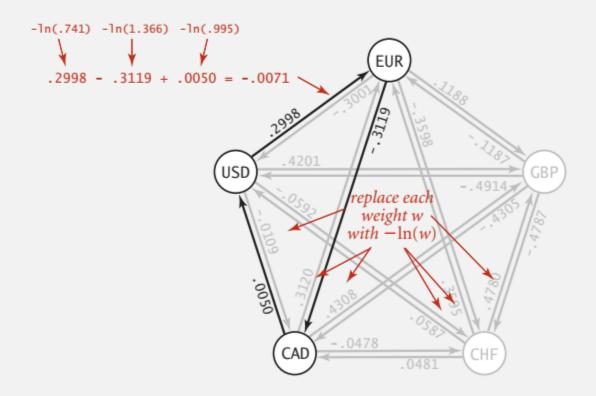
Algorithms 4<sup>th</sup> Edition, https://algs4.cs.princeton.edu/44sp/

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  $v \rightarrow w$  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).



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https://algs4.cs.princeton.edu/44sp/

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.

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Shortest-paths is a broadly useful problem-solving model.

ขอบคุณ

תודה רבה Grazie Italian

Thai

Hebrew

धन्यवादः

ধন্যবাদ

Sanskrit

Bangla

Ευχαριστώ

ಧನ್ಯವಾದಗಳು

Greek

Kannada

Спасибо

Thank You English Gracias

Russian

Spanish

شكراً

https://sites.google.com/site/animeshchaturvedi07

धन्यवाद

Obrigado

Portuguese

Arabic

Merci

多謝

French

**Traditional** 

Chinese

Danke

Hindi

German



நன்றி

Simplified

Tamil

Chinese

**Tamil** 

ありがとうございました 감사합니다

Japanese

Korean