Shortest Paths

March 19th/21st

Outline For Today

- 1. SSSP in DAGs: DP Algorithm
- 2. SSSP without Negative Edges: Dijkstra's Greedy Algorithm
- 3. SSSP with Negative Edges: Bellman Ford DP Algorithm
- 4. All pairs Shortest Paths: Floyd Warshall DP Algorithm

Shortest Paths Problems

- ◆ Input is G(V, E) with edge weights
- Shortest Paths from a single source s to all/one destination in DAGs (DP Solution)
- ◆ Shortest Paths from a single source s to all/one destination in general graphs with no negative edge weights (Dijkstra: Greedy)
- ◆ Shortest Paths from all sources to all dests (Floyd Warshall: DP).

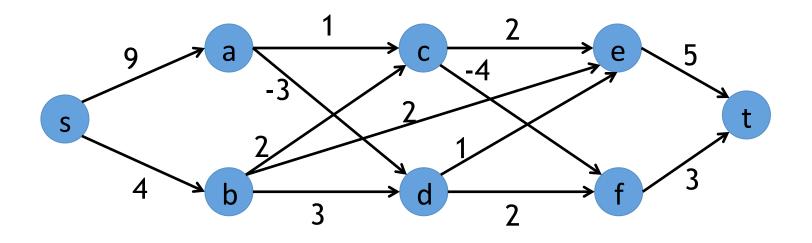
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Shortest Paths In DAGs

- ◆ Input: weighted DAG G(V, E) with arbitrary edge weights and source s
 - ◆ Note edge weights can be negative
- Output: shortest paths from s to all vertices

Shortest Paths In DAGs



Q: Shortest path (distance) from s to e?

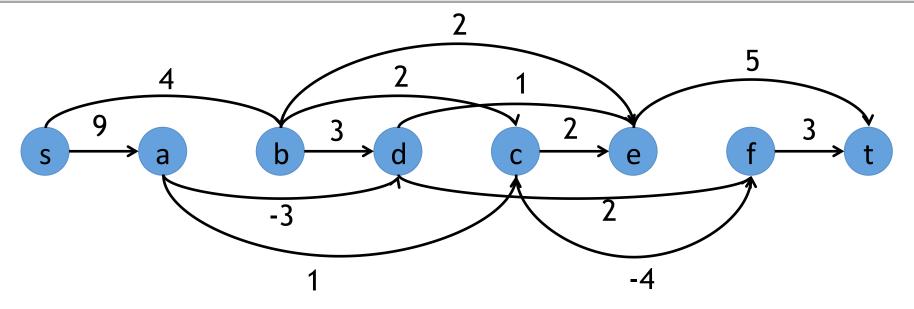
A: 6: s->b->e

Let's think of a DP solution.

Defining Subproblems

- Recall Linear IS:
 - Line graph was naturally ordered from left to right.
 - Subproblems could be defined as prefix graphs.
- Recall Sequence Alignment:
 - X, Y strands were naturally ordered strings.
 - Subproblems could be defined as prefix strings.
- ◆ Trick: Use the Topological ordering of G and solve shortest paths for "prefix graphs" again.

Defining Subproblems

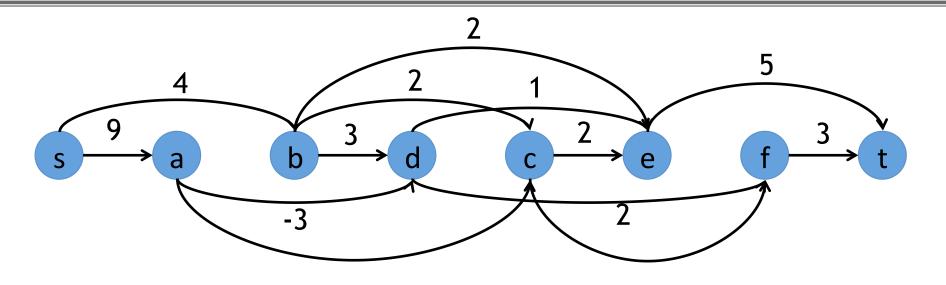


Let's solve a larger subproblem in terms of smaller subproblems. For example distance to vertex e:

$$SD(e) = min - \begin{cases} SD(d) + w(d, e) \\ SD(c) + w(c, e) \\ SD(b) + w(b, e) \end{cases}$$

Idea: think of the last edge in path $s \rightarrow e$

In General:



$$SD(v) = min_{(u,v) \in E} \begin{cases} SD(u) + w(u, v) \end{cases}$$

B/c G is a DAG, we can find shortest paths from left to right!

SSSP DAG DP

```
procedure ssspDAG(DAG G(V, E)):
  topologically sort G \longleftarrow O(m + n)
   let SD[s] = 0; SD[v] = +\infty
   for v \in G in topologically sorted order:
     SD[v] = min_{(u,v) \in E} SD[u] + w(u, v)
return D
                        \sum \deg(u) = m
                       O(n + m):
        We loop over each vertex exactly once.
```

We look at each edge exactly once

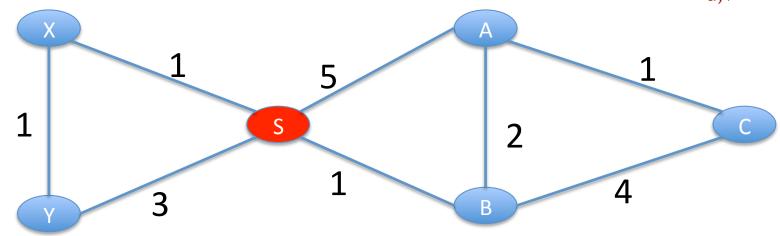
Total Runtime: O(n + m)

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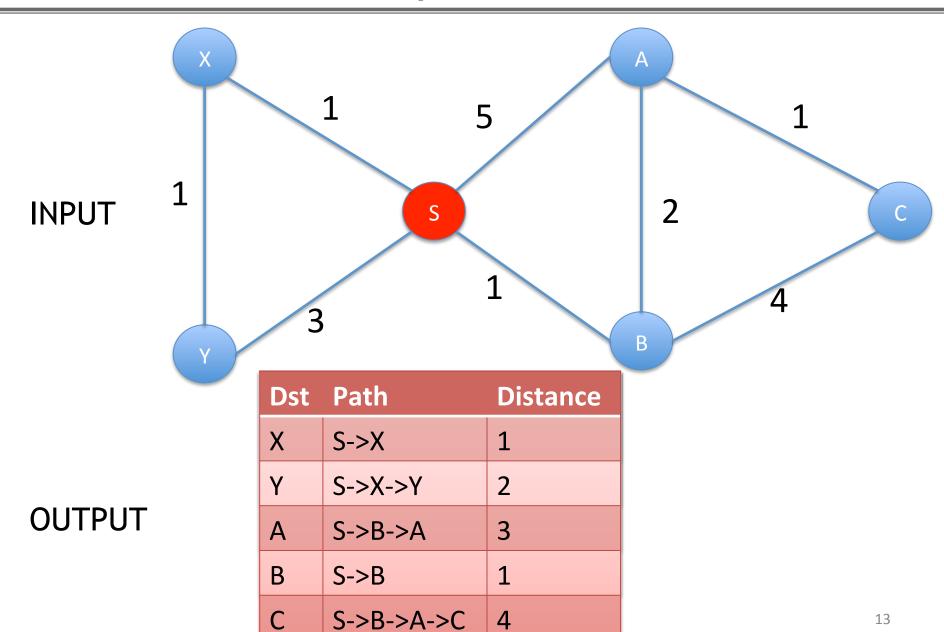
SSSP In General Graphs Without Neg. Edges

- ◆ Input: A directed/undirected graph G(V, E):
 - n nodes (one is the source), m edges (u,v) and costs c_{u,v}

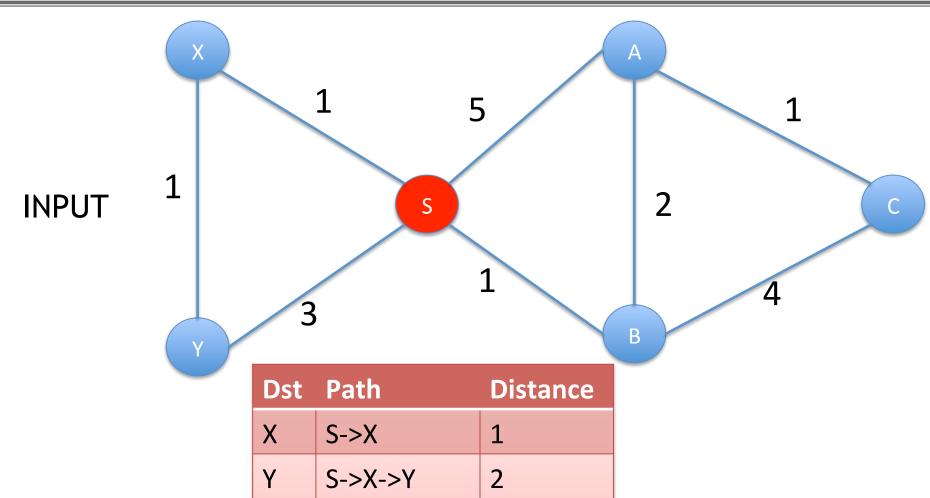


- ◆ Output: For each node v in the graph, shortest s-v path.
- Assumption 1: Graph is connected (all s-v paths exist)
- ◆ Assumption 2: Edge costs are non-negative, i.e., w(u, v) ≥ 0

Shortest Path Example



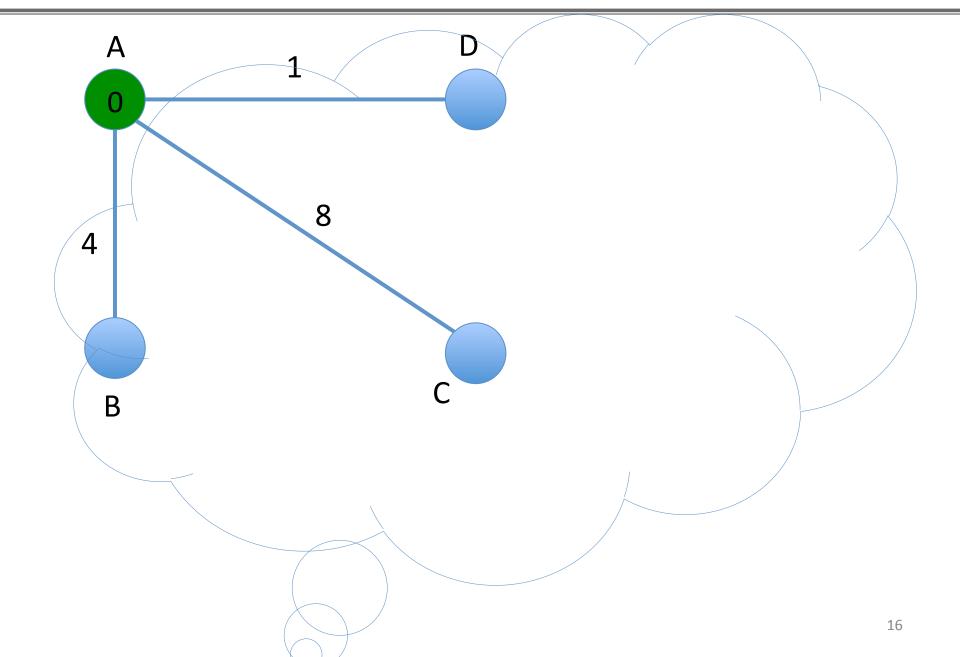
Shortest Path Example

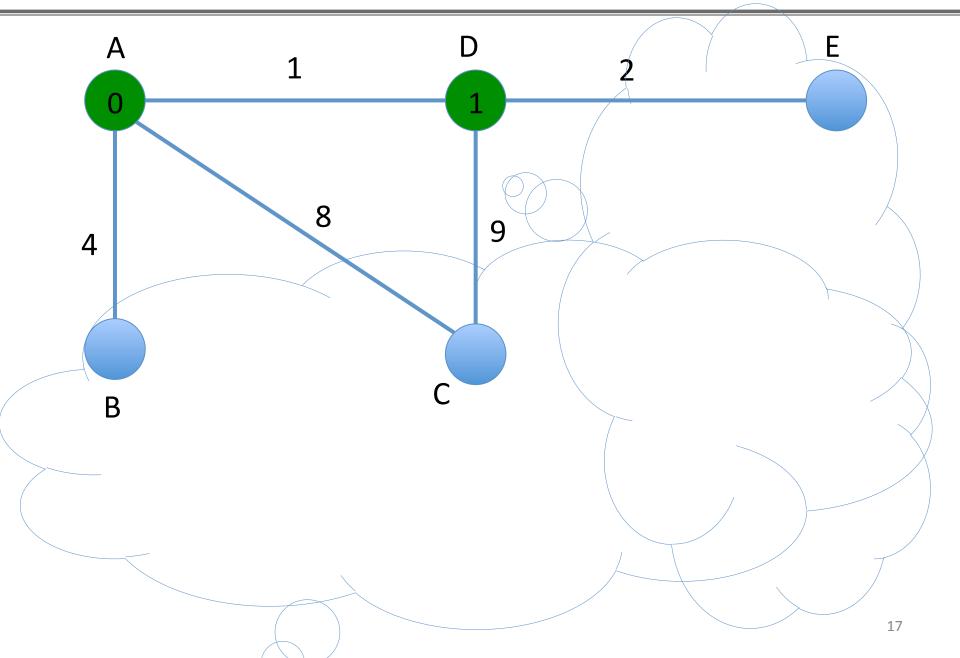


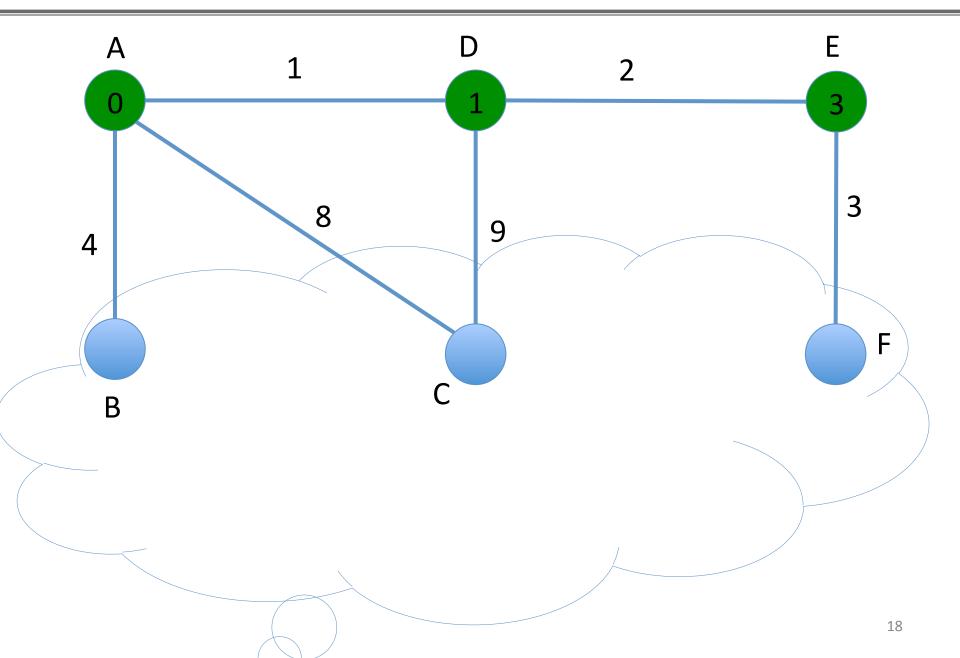
OUTPUT

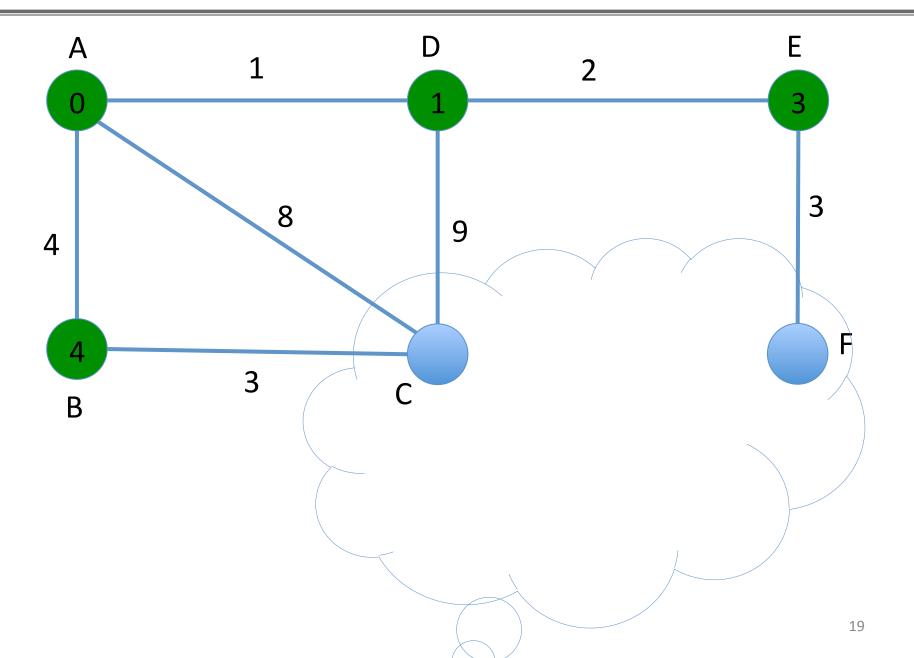
Dst	Path	Distance
X	S->X	1
Υ	S->X->Y	2
Α	S->B->A	3
В	S->B	1
С	S->B->A->C	4

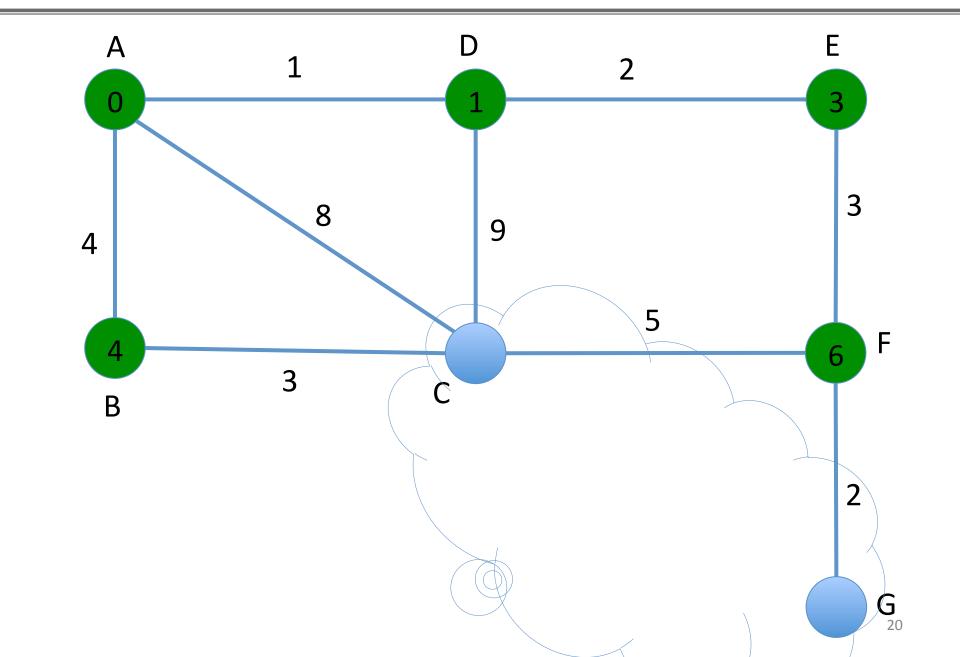


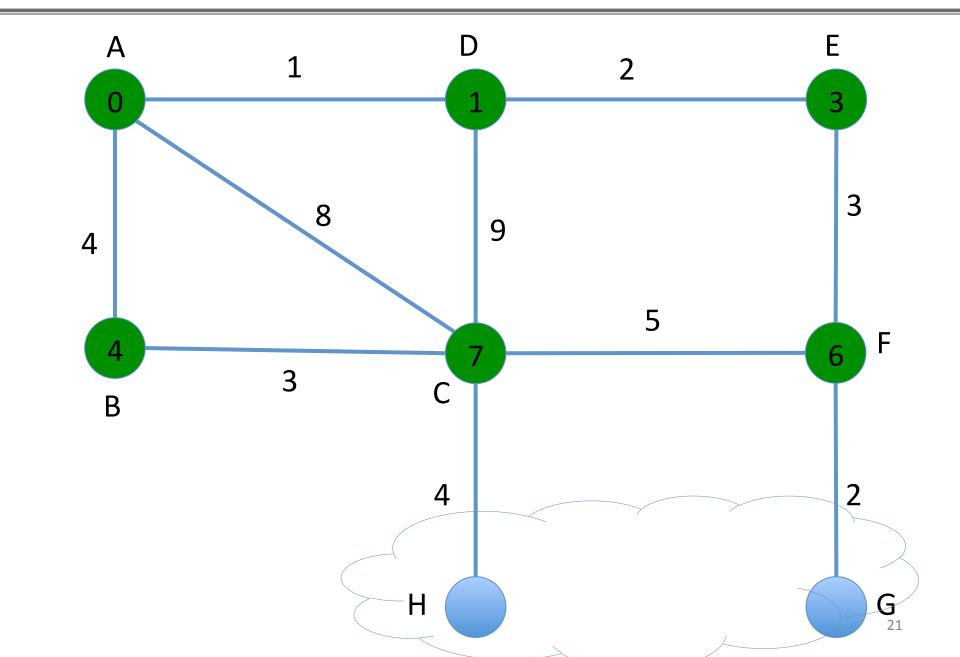


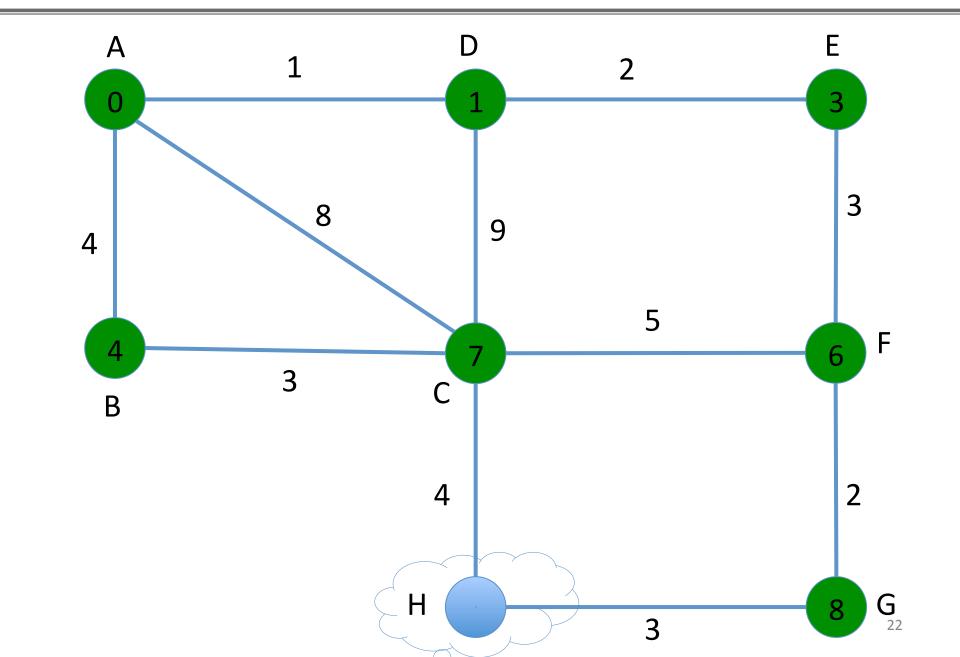


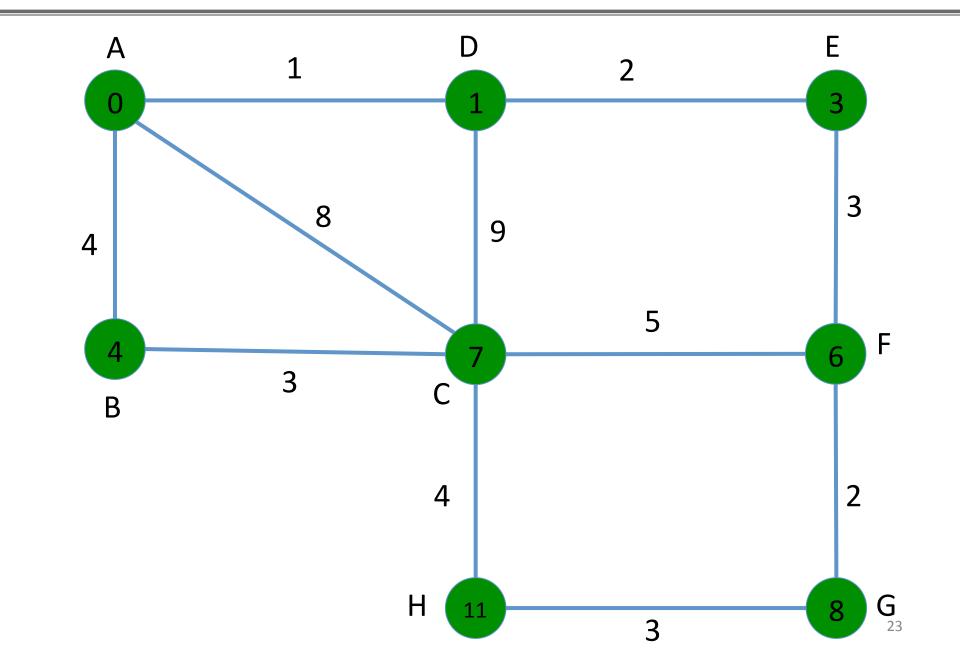












```
procedure dijkstra(G(V,E),s, weights w(u, v)):
   L = \{s\}; R=V-\{s\}
   shortestDistL is an array initialized to null
   parent is an array initialized to null
   distSoFarR = priority queue of size n
   distSoFarR[s] = 0; distSoFarR[v] = +\infty for other v
                                                O(log(n))
   for i = 1 to n-1:
    let v* = extract-min from distSoFarR
     remove v^* from R and add to L
                                               O(log(n))
     shortestDistL[v*] = distSoFarR[v*]
     for each (v^*, w) s.t. w \in R:
     decrement distSoFarR[w] =
       min{distSoFarR[w], shortestDistL[v*] + w(v*, w)
        if distSoFar[w] decreased: set parent[w]
return shortestDist
```

Dijkstra's Correctness (1)

Induction on the # of iterations

Inductive Claim: at each iteration i:

```
\forall v \in L, shortestDist[v] is correct (same for parent[v])
```

 $\forall v \in R$, shortestDist[v] is shortest (s, v) path contained in L (except last edge)

Base Case: L only contains s and shortestDist[s] is 0 and true.

IH: Assume both claims hold for first k v's in L (i.e., for iteration k)

Let v^* be the picked vertex from R in iteration k + 1.

(i.e. distSoFar[v*] was the minimum over all vertices in R)

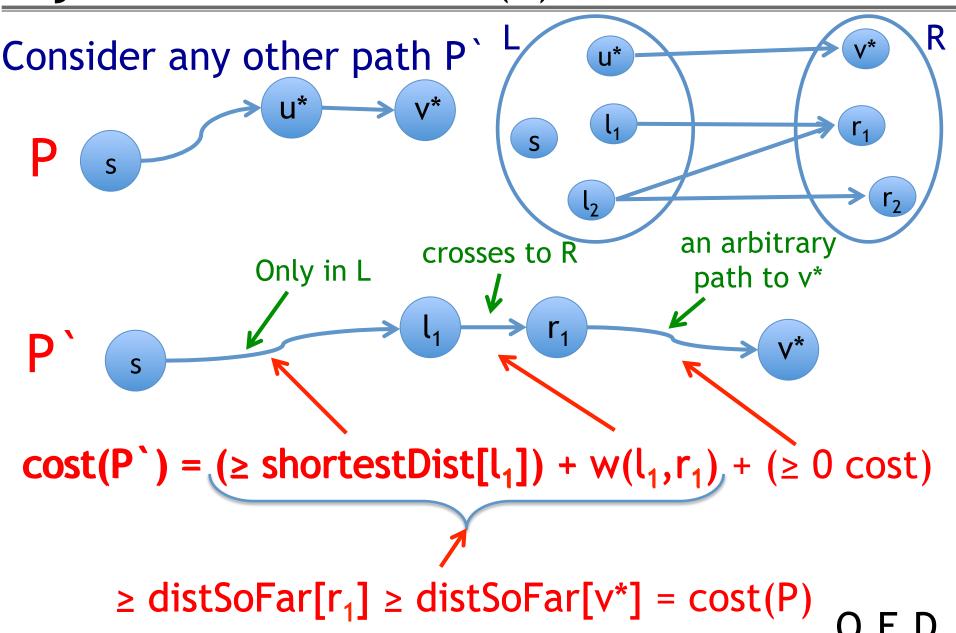
And let (u*, v*) be the edge that minimized v*'s distSoFar.

So Dijkstra's path P is:

v*

Claim: P is the shortest path from s to v*!

Dijkstra's Correctness (2)



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Pros/Cons of Dijkstra's Algorithm

Pros: O(mlogn) super fast & simple algorithm

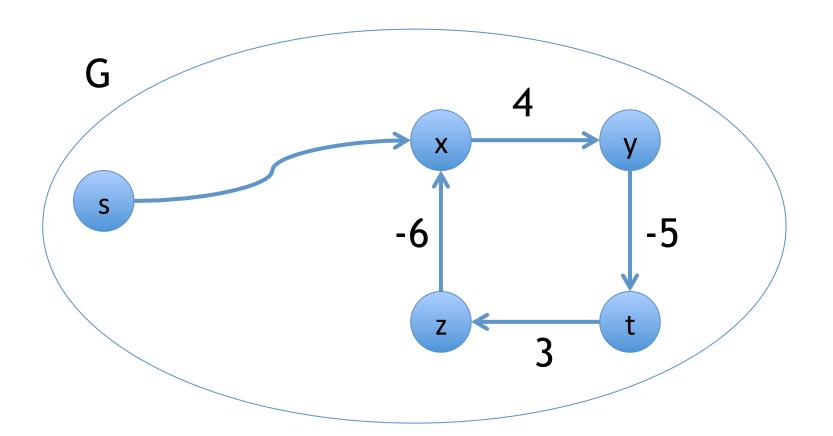
Cons:

- 1. Works only if $c_e \ge 0$
 - Sometimes need negative weights, e.g. (finance)
- 2. Not parallelizable:
 - Looks very "serial"

Bellman-Ford addresses both of these drawbacks

Preliminary: Negative Weight Cycles

Question: How to define shortest paths when G has negative weights cycles?

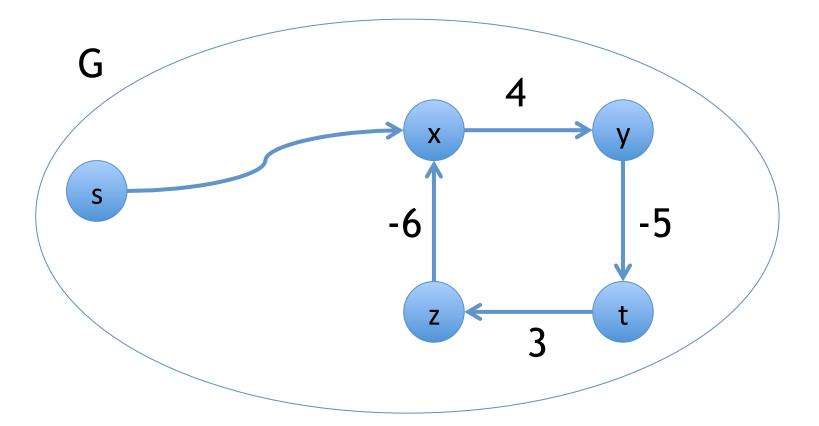


Possible Shortest s~v Path Definition 1

Shortest path from s to v with cycles allowed.

Problem: Can loop forever in a negative cycle.

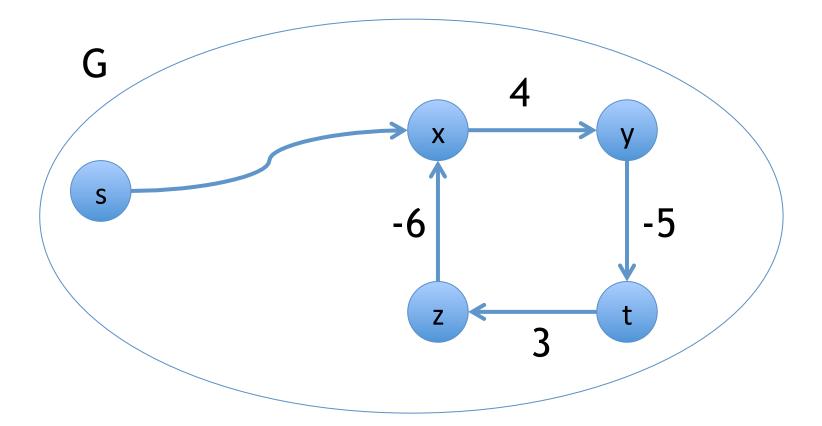
So there is no "shortest path"!



Possible Shortest s~v Path Definition 2

Shortest path from s to v, cycles NOT allowed.

Problem: Now well-defined. But NP-hard. Don't expect a "fast" algorithm solving it exactly.



Solution: Assume No Negative-Weight Cycles

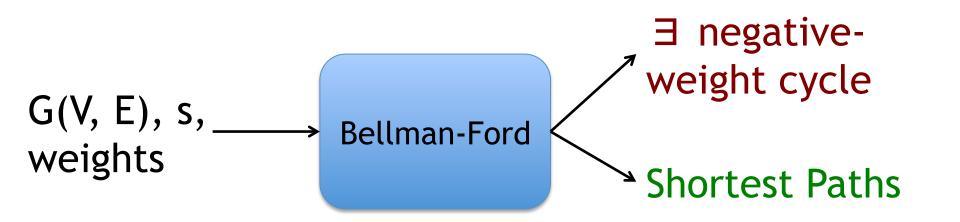
Q: Now, can shortest paths contain cycles?

A: No. Assume P is shortest path from s to v, with a cycle.

P= s \rightarrow x \rightarrow x \rightarrow v. Then since x \rightarrow x is a cycle, and we assumed no negative weight cycles, we could get P`= s \rightarrow x \rightarrow v, and get a shorter path.

Upshot: Bellman-Ford's Properties

Note: Bellman-Ford will be able to detect if there is a negative weight cycle!



Both outputs computed in reasonable amount of time.

Challenge of A DP Approach

Need to identify some sub-problems.

- Linear IS:
 - Line graph was naturally ordered from left to right.
 - Subproblems could be defined as prefix graphs.
- Sequence Alignment:
 - X, Y strands were naturally ordered strings.
 - Subproblems could be defined as prefix strings.

Shortest Paths' Input G Has No Natural Ordering

High-level Idea Of Subproblems

But the Output Is Paths & Paths Are Sequential!

Trick: Impose an Ordering Not On G but on Paths.

Larger Paths Will Be Derived By Appending New

Edges To The Ends Of Smaller (Shorter) Paths.

Subproblems

Input: G(V, E) no negative cycles, s, c_e arbitrary weights.

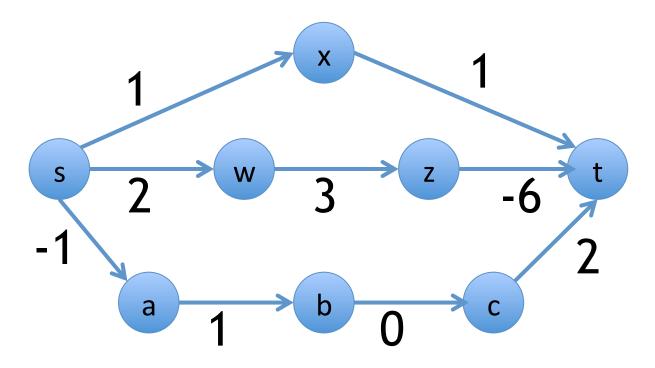
Output: $\forall v$, global shortest paths from s to v.

Q: Max possible # hops (or # edges) on the shortest paths?

A: n-1 (**since there are no negative cycles**)

 $P_{(v, i)}$ = Shortest path from s to v with at most i edges (& no cycles).

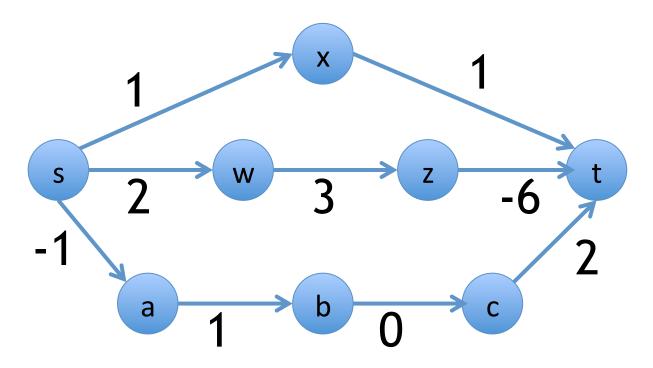
Let $P_{(v, i)}$ be the shortest s-v path with \leq i edges.



Q: $P_{(t,1)}$?

A: Does not exist (assume such paths have ∞ weights.)

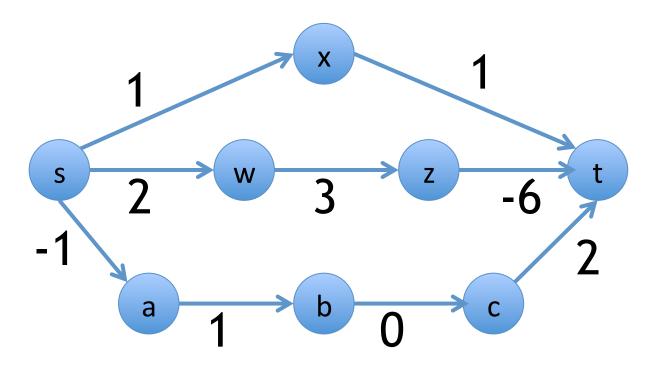
Let $P_{(v, i)}$ be the shortest s-v path with \leq i edges.



Q: $P_{(t,2)}$?

A: s->x->t with weight 2.

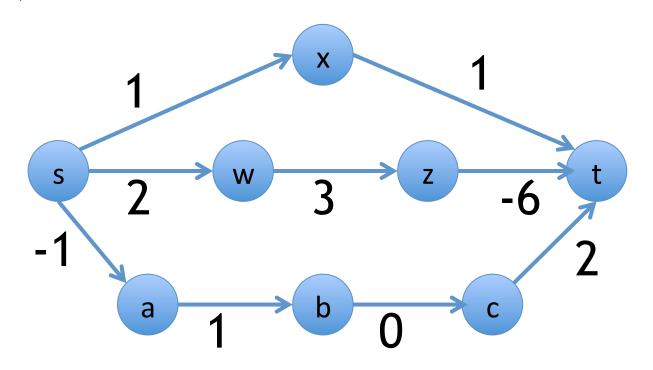
Let $P_{(v, i)}$ be the shortest s-v path with \leq i edges.



Q: $P_{(t,3)}$?

A: s->w->z->t with weight -1.

Let $P_{(v, i)}$ be the shortest s-v path with \leq i edges.



Q: $P_{(t,4)}$?

A: s->w->z->t with weight -1.

Solving P_(v,i) In Terms of "Smaller" Subproblems

Let $P=P_{(v, i)}$ be the shortest s-v path with \leq i edges Note: For some v, an s-v path with \leq i edges may not exist. Assume v has such a path.

A Claim that does not require a proof:

$$|P| \le i-1 |OR| |P| = i$$

Case 1:
$$|P=P_{(v, i)}| \le i-1$$

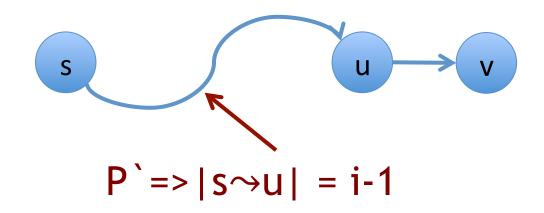


Q: What can we assert about $P_{(v, i-1)}$?

A:
$$P_{(v, i-1)} = P_{(v, i)}$$
 (by contradiction)

 $(P_{(v, i)})$ is also the shortest s \rightarrow v path with at most i-1 edges)

Case 2: $|P=P_{(v, i)}| = i$



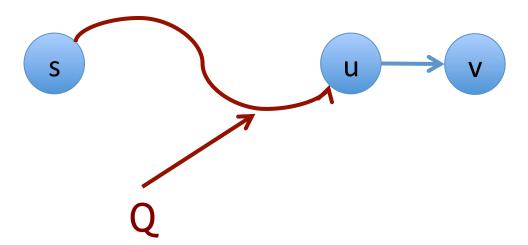
Q: What can we assert about P`?

Claim:
$$P' = P_{(u, i-1)}$$

(P is shortest s \rightarrow u path in with \leq i-1 edges)

Proof that P'=P_(u, i-1)

Assume ∃a better s~u path Q with ≤ i-1 edges



Q had \leq i-1 edges, then Q \cup (u,v) has \leq i edges.

 $cost(Q) < cost(P), cost(Q \cup (u,v)) < cost(P).$

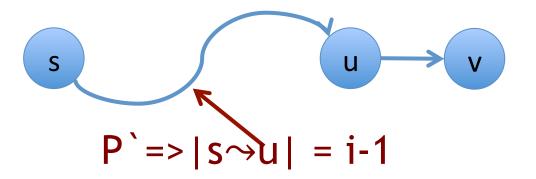
Q.E.D

Summary of the 2 Cases

Case 1:
$$|P_{(v, i)}| \le i-1 => P_{(v, i-1)} = P_{(v, i)}$$



Case 2:
$$|P_{(v, i)}| = i => P' = P_{(u, i-1)}$$



Our Subproblems Agains

```
\forall v, and for i={1, ..., n} P_{(v, i)} \text{: shortest s} \rightarrow v \text{ path with } \leq i \text{ edges (or null)} L_{(v, i)} \text{: } w(P_{(v, i)}) \text{ (and } +\infty \text{ for null paths)}
```

$$L_{(v, i)} = \min - \frac{1}{\min_{u: \exists (u,v) \in E} : L_{(u, i-1)} + C_{(u,v)}}$$

Bellman-Ford Algorithm

```
L<sub>(v, i)</sub>: w(P<sub>(v, i)</sub>)
Let A be an nxn 2D array.
A[i][v] = shortest path to vertex v with ≤ i edges.
procedure Bellman-Ford(G(V,E), weights C):
   Base Cases: A[0][s] =
```

Bellman-Ford Algorithm

Bellman-Ford Algorithm

```
L_{(v, i)}: W(P_{(v, i)})
Let A be an nxn 2D array.
A[i][v] = shortest path to vertex v with <math>\leq i edges.
 procedure Bellman-Ford(G(V,E), weights C):
  Base Cases: A[0][s] = 0
                  A[0][j] = +\infty where j \neq s
  for i = 1, ..., n-1:
     for v \in V:
       A[i][v] = min \{A[i-1][v]
                          \min_{(u,v)\in E} A[i-1][u]+c_{(u,v)}
```

Correctness of BF

By induction on i and correctness of the recurrence for $L_{(v, i)}$ (exercise)

Runtime of BF

```
# entries in A is n^2.

Q: How much time for computing each A[i][v]?

A: in-deg(v)

For each i, total work for all A[i][v] entries is: \sum_{v \in V} in - \deg(v)
```

Total Runtime: O(nm)

```
for i = 1, ..., n-1:

for v \in V:

A[i][v] = min \{A[i-1][v] \}

min_{(u,v)\in E} A[i-1][u]+c_{(\check{u},v)}
```

Runtime Optimization: Stopping Early

Suppose for some i ≤ n:

$$A[i][v] = A[i-1][v] \forall v.$$

Q: What does this mean?

A: Values will not change in any later iteration

```
=> We can stop!
```

```
Values only depend on the for i = 1, ..., n-1:

for v \in V:

A[i][v] = min \{A[i-1][v] \}
min_{(u,v)\in E} A[i-1][u]+c_{(u,y)}
```

Negative Cycle Checking

Consider any graph G(V, E) with arbitrary edge weights.

=>There may be negative cycles.

Claim: If BF stabilizes at some iteration i > 0, then
G has no negative cycles.

(i.e., negative cycles implies BF never stabilizes!)

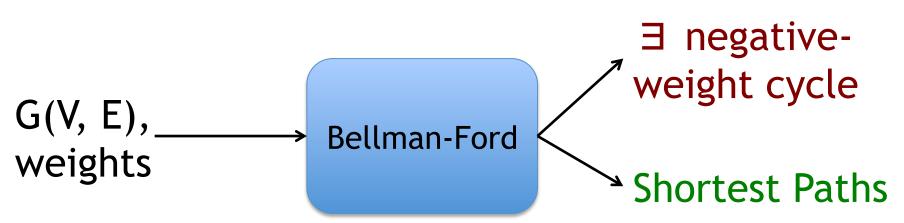
How To Check For Cycles If Claim is True

Run BF just one extra iteration!

Check if A[n][v] = A[n-1][v] for all v.

If so, no negative cycles, o.w. there is a negative cycle.

Running n iterations is the general form of BF:



Proof of Claim:

BF Stabilizes => G has no negative cycles

Assume BF has stabilized in iteration i.

Notation: d(v) = A[i][v] = A[i-1][v] (by above assumption)

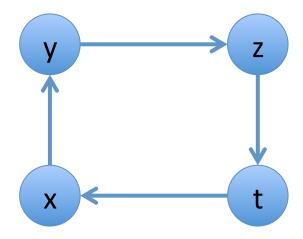
$$A[i][v] = min \{A[i-1][v] \}$$
 $min_{(u,v) \in E} A[i-1][u] + c_{(u,v)}$

$$d(v) = \min \{d(v) \\ \min_{(u,v) \in E} d(u) + c_{(u,v)}$$

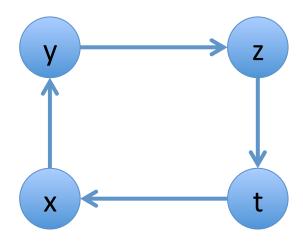
$$d(v) \le d(u) + c_{(u,v)}$$

Let's argue that every cycle C has non-negative weight...

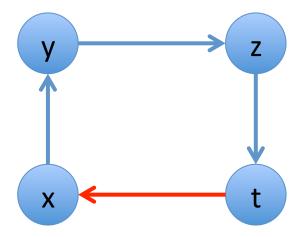
$$d(v) \le d(u) + c_{(u,v)}$$



$$d(v) \le d(u) + c_{(u,v)} => d(v) - d(u) \le c_{(u,v)}$$

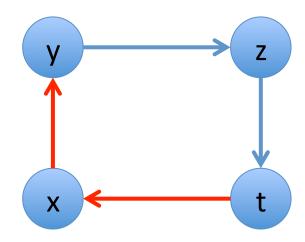


$$d(v) \le d(u) + c_{(u,v)} => d(v) - d(u) \le c_{(u,v)}$$



$$d(x) - d(t) \le c_{(t,x)}$$

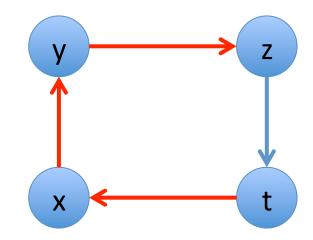
$$d(v) \le d(u) + c_{(u,v)} => d(v) - d(u) \le c_{(u,v)}$$



$$d(x) - d(t) \le c_{(t,x)}$$

$$d(y) - d(x) \le c_{(x,y)}$$

$$d(v) \le d(u) + c_{(u,v)} => d(v) - d(u) \le c_{(u,v)}$$



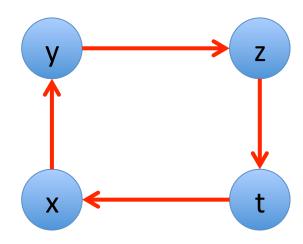
$$d(x) - d(t) \le c_{(t,x)}$$

$$d(y) - d(x) \le c_{(x,y)}$$

$$d(z) - d(y) \le c_{(y,z)}$$

$$d(v) \le d(u) + c_{(u,v)} => d(v) - d(u) \le c_{(u,v)}$$

Fix a cycle C:



$$d(x) - d(t) \le c_{(t,x)}$$

$$d(y) - d(x) \le c_{(x,y)}$$

$$d(z) - d(y) \le c_{(y,z)}$$

$$d(t) - d(z) \le c_{(z,t)}$$

$$0 \leq w(C)$$

Same algebra and result for any cycle (exercise).

Q.E.D. 61

Space Optimization (1)

Only need A[i-1][v]'s to compute A[i][v]s.

- \Rightarrow Only need O(n) space; i.e., O(1) per vertex.
- Q: By throwing things out, what do we lose in general?
- A: Reconstruction of the actual paths.

But with only O(n) more space, we can actually

reconstruct the paths!

```
for i = 1, ..., n-1:

for v ∈ V:

A[i][v] = min {A[i-1][v]

min<sub>(u,v)∈E</sub> A[i-1][u]+c<sub>(u,y)</sub>
```

Space Optimization (1)

```
Fix: Each v stores a predecessor pointer (initially null)
 Whenever A[i][v] is updated to A[i-1][u]+c_{(u,v)}, we set
                    the Pred[v] to u.
  Claim: At termination, tracing pointers back from v
              yields the shortest s-v path.
        (Details in the book, by induction on i)
  for i = 1, ..., n-1:
     for v \in V:
       A[i][v] = min \{A[i-1][v]
                          \min_{(u,v)\in E} A[i-1][u]+c_{(u,v)}
```

Summary of BF

Runtime: O(nm), not as fast as Dijkstra's O(mlogn).

But works with negative weight edges.

And is distributable/parallelizable.

Might see its distributed version last lecture of class.

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All-Pairs Shortest Paths (APSP)

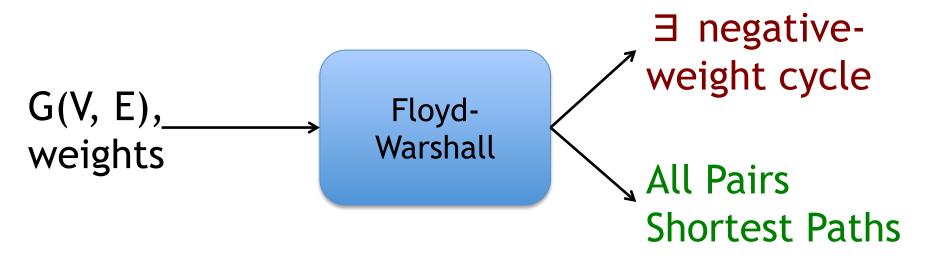
```
Input: Directed G(V, E), arbitrary edge weights.Output: ∀ u, v, d(u, v): shortest (u, v) path in G.(no fixed source s)
```

Q: What's a lower-bound to solve APSP?

A: $O(n^2)$ b/c there are $O(n^2)$ outputs

Upshot: Floyd-Warshall's Properties

Note: Floyd-Warshall will be able to detect if there is a negative weight cycle!



Both outputs computed in asymptotically the same amount of time.

Floyd-Warshall Idea

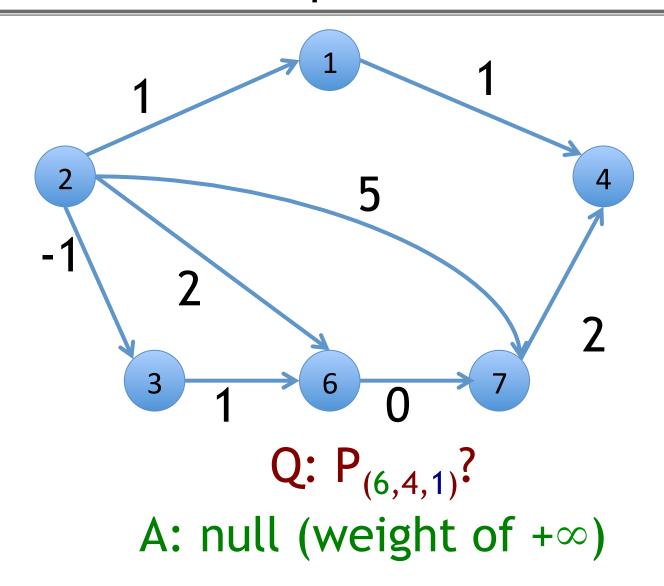
- Linear IS: input graph naturally ordered sequentially Seq. Alignment: strings naturally ordered sequentially SSSP in DAGs: topological ordering
 - FW imposes sequentiality on the vertices
 - \Rightarrow order vertices from 1 to n
 - ⇒ only use the first i vertices in each subproblem (Same idea works for SSSP, but not very efficient)

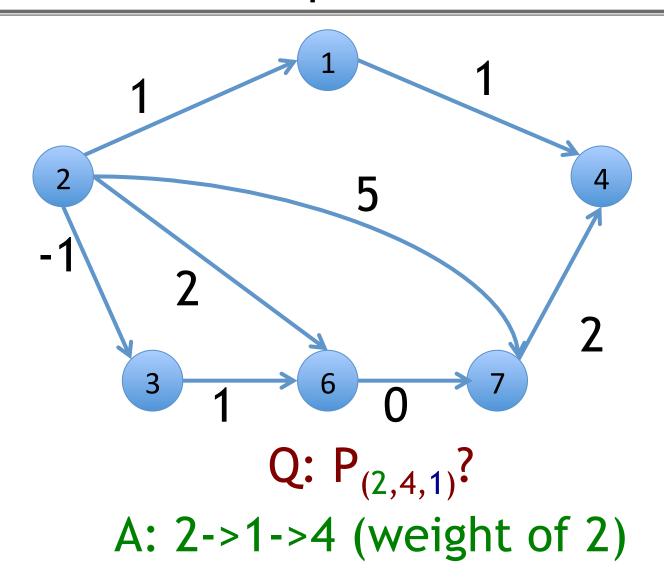
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V=\{1, ..., n\}, ordered completely arbitrarily V^k=\{1, ..., k\}
```

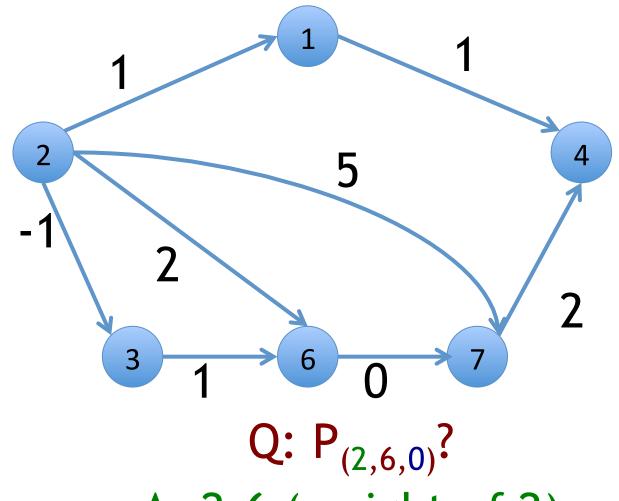
Original Problem: \forall (u, v) shortest u, v path.

We need to define the subproblems.

Subproblem $P_{(i, j, k)}$ = shortest i, j path that uses only V^k as intermediate nodes (excluding i and j).

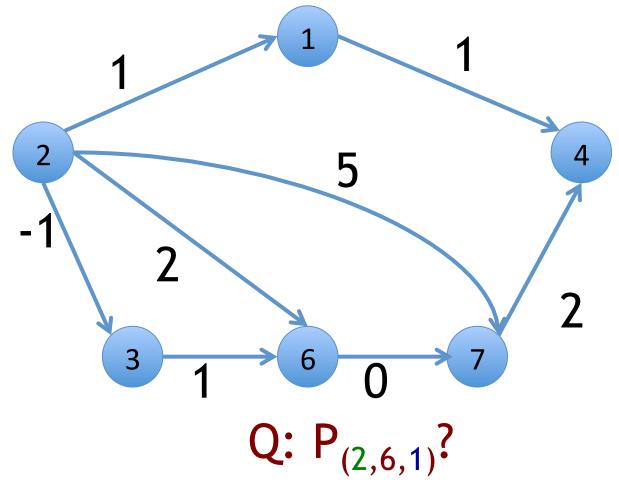




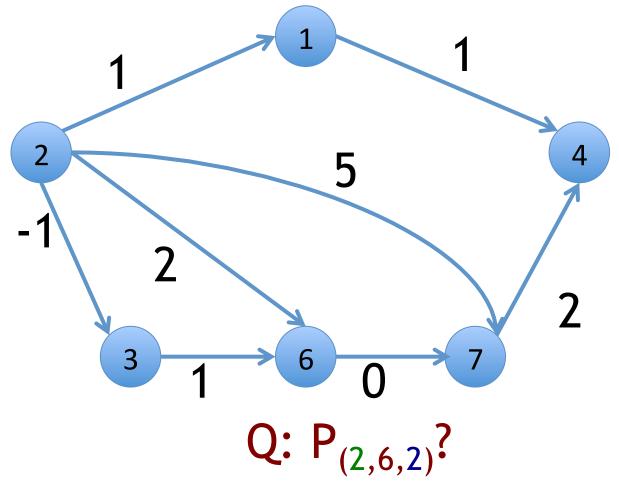


A: 2-6 (weight of 2)

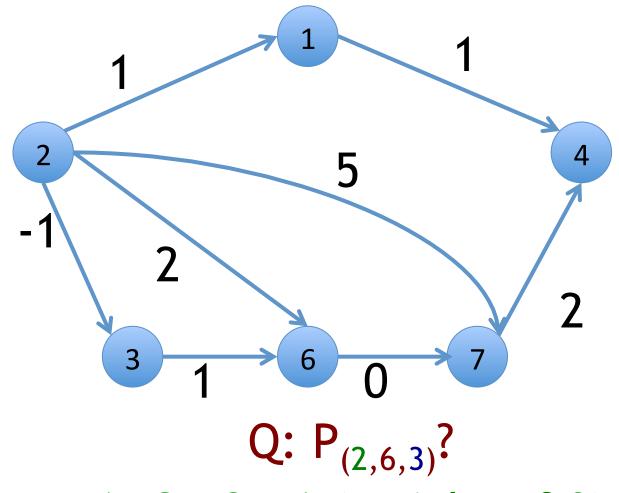
(no intermediate nodes needed)



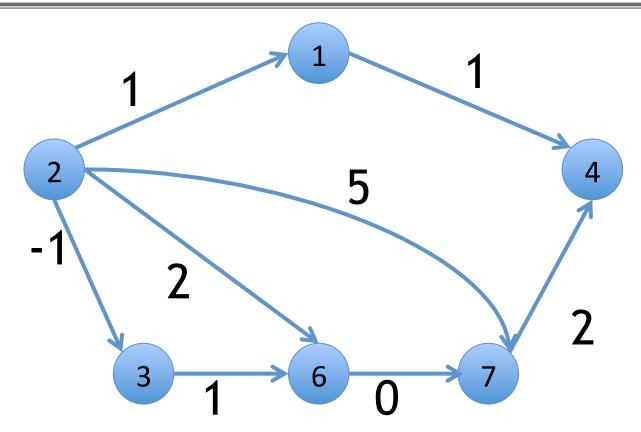
A: 2-6 (still weight of 2) (without intermediate nodes)



A: 2-6 (still weight of 2) (without intermediate nodes)



A: 2->3->6 (weight of 0) (now with intermediate node 3)

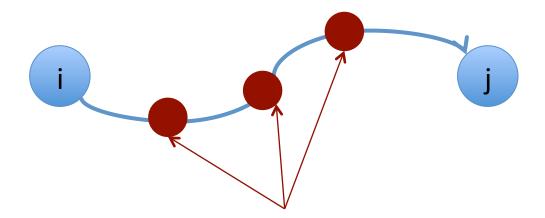


Final shortest $i \rightarrow j$ path is $P_{(i, j, n)}$ when we're allowed to use any vertices as intermediate nodes.

Claim That Doesn't Require A Proof

Fix source i, and destination j. Consider $P_{(i, j, k)}$:

$$k \notin P_{(i, j, k)} OR k \subseteq P_{(i, j, k)}$$

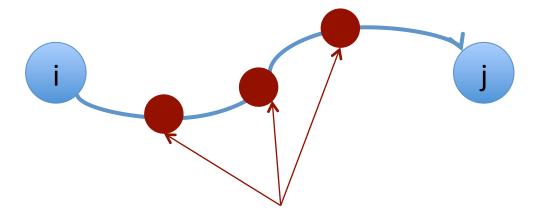


(either one of the intermediate vertices is k or it's not)

Case 1: $k \notin P_{(i, j, k)}$

Then all internal nodes are from 1,...,k-1.

Q: What can we assert about $P_{(i, j, k)}$?



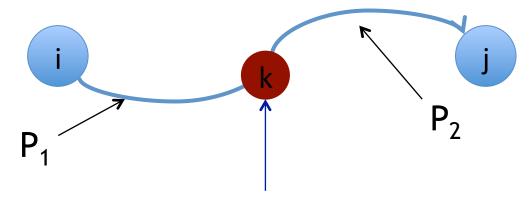
all intermediate vertices are from Vk-1

A:
$$P_{(i, j, k)} = P_{(i, j, k-1)}$$

(proof by contradiction)

Case 2: $k \in P_{(i, j, k)}$

Q: What can we assert about P_1 and P_2 ?



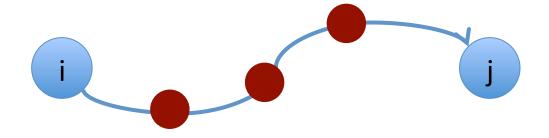
one (and only one) of the int. nodes is k. (why only one?)

A1: P₁ & P₂ only contain int. nodes 1,...,k-1

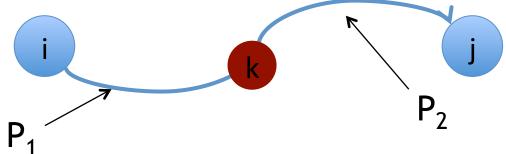
A2:
$$P_1 = P_{(i,k,k-1)}$$
 & $P_2 = P_{(k,j,k-1)}$ (proof by contradiction)

Summary of the 2 Cases

Case 1:
$$k \notin P_{(i, j, k)} => P_{(i, j, k)} = P_{(i, j, k-1)}$$



Case 2: $k \in P_{(i, j, k)} \Rightarrow P_1 = P_{(i,k,k-1)} & P_2 = P_{(k,j,k-1)}$



Recurrence for Larger Subproblems

```
\forall i, j, k and where i,j,k={1, ..., n}
P_{(i, j, k)}: shortest i \rightarrow j path with all intermediate
nodes from V^k = \{1, ..., k\} (or null)
L_{(i, j, k)}: w(P_{(i, j, k)}) (and +\infty for null paths)
L_{(i, j, k)} = min - \begin{cases} L_{(i, j, k-1)} & \text{With appropriate} \\ \text{base cases.} \\ L_{(i, k, k-1)} + L_{(k, j, k-1)} \end{cases}
```

Floyd-Warshall Algorithm

Let A be an nxnxn 3D array.

A[i][j][k] = shortest i~j path with V^k as intermediate nodes

procedure Floyd-Warshall(G(V,E), weights C):

Base Cases: A[i][i][0]

Floyd-Warshall Algorithm

Let A be an nxnxn 3D array.

A[i][j][k] = shortest i~j path with V^k as intermediate nodes

procedure Floyd-Warshall(G(V,E), weights C):

Base Cases: A[i][i][0] = 0

A[i][j][0] =

Floyd-Warshall Algorithm

```
+∞ if (i,j) ∉ E

for k = 1, ..., n:

for i = 1, ..., n:

for j = 1, ..., n:

A[i][j][k] = min {A[i][j][k-1],

A[i][k][k-1] + A[k][j][k-1]}
```

Correctness & Runtime

Correctness: induction on i,j,k & correctness of recurrence Runtime: $O(n^3)$ (b/c n^3 subproblems, O(1) for each one)

```
procedure Floyd-Warshall(G(V,E), weights C):
 Base Cases: A[i][i][0] = 0
               A[i][j][0] = C_{i,j} \text{ if } (i,j) \subseteq E
                              +∞ if (i,j) \notin E
 for k = 1, ..., n:
   for i = 1, ..., n:
     for j = 1, ..., n:
         A[i][j][k] = \min \{A[i][j][k-1],
                  A[i][k][k-1] + A[k][j][k-1]
```

Detecting Negative Cycles

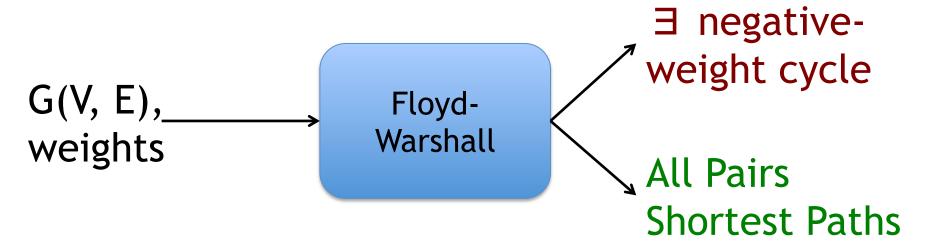
Just check the A[i][i][n] for each i!

Let C be a negative cycle with I the largest

ID vertex on C

- =>for any vertex j on C, A[j][j][l] ≤ 0
- => therefore A[j][j][n] will be negative

As Promised



Path Reconstruction

```
Keep successors for each i j path in an array S[i][j].
Initially, S[i][j] = null or j if (i,j) exists.

If A[i][j][k] = A[i][k][k-1] + A[k][j][k-1]
  then update S[i][j] to S[i][k].
```

E.g: Suppose at termination S[i][j] = w.Then we look at S[w][j] = zThen we look at S[z][j] ... until we hit j.

SSSP DAG, Dijkstra, FW

	SSSP DAG	Dijkstra	Bellman- Ford	FW
Single- Source / All Pairs	Single- Source	Single-Source	Single Source	All Pairs
Run-time	O(n + m)	O(mlog(n))	O(mn)	O(n ³)
Negative Edges	Yes	No	Yes	Yes
Negative Cycles	No	No	No, but can detect	No, but can detect

Next Week: Intractability, P vs NP & What to Do for NP-hard Problems?

Especially don't miss the first lecture!