CSORE 4231 ANALYSIS OF ALGORITHMS I Homework 5

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1. Minimum mean-weight cycle algorithm

CLRS 24-5

Let $G = (V, E)$ be a directed graph with weight function $w : E \to \mathbb{R}$, and let $n = |V|$. We define the **mean weight** of a cycle $c = \langle e_1, e_2, \ldots, e_k \rangle$ of edges in E to be

$$\mu(c) = \frac{1}{k} \sum_{i=1}^{k} w(e_i).$$

Let $\mu^* = \min_c \mu(c)$, where c ranges over all directed cycles in G. We call a cycle c for which $\mu(c) = \mu^*$ a **minimum mean-weight cycle**. This problem investigates an efficient algorithm for computing μ^*.

Assume without loss of generality that every vertex $v \in V$ is reachable from a source vertex $s \in V$. Let $\delta(s, v)$ be the weight of a shortest path from s to v, and let $\delta_k(s, v)$ be the weight of a shortest path from s to v consisting of *exactly* k edges. If there is no path from s to v with exactly k edges, then $\delta_k(s, v) = \infty$.

a. Show that if $\mu^* = 0$, then G contains no negative-weight cycles and $\delta(s, v) = \min_{0 \le k \le n-1} \delta_k(s, v)$ for all vertices $v \in V$.

b. Show that if $\mu^* = 0$, then

$$\max_{0 \le k < n-1} \frac{\delta_n(s, v) - \delta_k(s, v)}{n - k} \ge 0$$

for all vertices $v \in V$. (*Hint*: Use both properties from part (a).)

c. Let c be a 0-weight cycle, and let u and v be any two vertices on c. Suppose that $\mu^* = 0$ and that the weight of the simple path from u to v along the cycle is x. Prove that $\delta(s, v) = \delta(s, u) + x$. (Hint: The weight of the simple path from v to u along the cycle is $-x$.)

d. Show that if $\mu^* = 0$, then on each minimum mean-weight cycle there exists a vertex v such that

$$\max_{0 \le k < n-1} \frac{\delta_n(s, v) - \delta_k(s, v)}{n - k} = 0.$$

(*Hint*: Show how to extend a shortest path to any vertex on a minimum mean-weight cycle along the cycle to make a shortest path to the next vertex on the cycle.)

e. Show that if $\mu^* = 0$, then

$$\min_{v \in V} \max_{0 \le k \le n-1} \frac{\delta_n(s, v) - \delta_k(s, v)}{n - k} = 0.$$

f. Show that if we add a constant t to the weight of each edge of G, then μ^* increases by t. Use this fact to show that

$$\mu^* = \min_{v \in V} \max_{0 \le k \le n-1} \frac{\delta_n(s, v) - \delta_k(s, v)}{n - k}.$$

g. Give an $O(VE)$-time algorithm to compute μ^*.

2. Arbitrage

CLRS 24-3

Arbitrage is the use of discrepancies in currency exchange rates to transform one unit of a currency into more than one unit of the same currency. For example, suppose that 1 U.S. dollar buys 49 Indian rupees, 1 Indian rupee buys 2 Japanese yen, and 1 Japanese yen buys 0.0107 U.S. dollars. Then, by converting currencies, a trader can start with 1 U.S. dollar and buy $49 \times 2 \times 0.0107 = 1.0486$ U.S. dollars, thus turning a profit of 4.86 percent.

Suppose that we are given n currencies $c_1, c_2, \ldots, c_n$ and an $n \times n$ table R of exchange rates, such that one unit of currency c_i buys $R[i, j]$ units of currency c_j.

a. Give an efficient algorithm to determine whether or not there exists a sequence of currencies $\langle c_{i_1}, c_{i_2}, \ldots, c_{i_k} \rangle$ such that

$$R[i_1, i_2] \cdot R[i_2, i_3] \cdots R[i_{k-1}, i_k] \cdot R[i_k, i_1] > 1.$$

Analyze the running time of your algorithm.

b. Give an efficient algorithm to print out such a sequence if one exists. Analyze the running time of your algorithm.

3. Algorithmic consulting

CLRS 26-3

Professor Gore wants to open up an algorithmic consulting company. He has identified n important subareas of algorithms (roughly corresponding to different portions of this textbook), which he represents by the set $A = \{A_1, A_2, \ldots, A_n\}$. In each subarea A_k, he can hire an expert in that area for c_k dollars. The consulting company has lined up a set $J = \{J_1, J_2, \ldots, J_m\}$ of potential jobs. In order to perform job J_i, the company needs to have hired experts in a subset $R_i \subseteq A$ of subareas. Each expert can work on multiple jobs simultaneously. If the company chooses to accept job J_i, it must have hired experts in all subareas in R_i, and it will take in revenue of p_i dollars.

Professor Gore's job is to determine which subareas to hire experts in and which jobs to accept in order to maximize the net revenue, which is the total income from jobs accepted minus the total cost of employing the experts.

Consider the following flow network G. It contains a source vertex s, vertices $A_1, A_2, \ldots, A_n$, vertices $J_1, J_2, \ldots, J_m$, and a sink vertex t. For $k = 1, 2, \ldots, n$, the flow network contains an edge (s, A_k) with capacity $c(s, A_k) = c_k$, and for $i = 1, 2, \ldots, m$, the flow network contains an edge (J_i, t) with capacity $c(J_i, t) = p_i$. For $k = 1, 2, \ldots, n$ and $i = 1, 2, \ldots, m$, if $A_k \in R_i$, then G contains an edge (A_k, J_i) with capacity $c(A_k, J_i) = \infty$.

a. Show that if $J_i \in T$ for a finite-capacity cut (S, T) of G, then $A_k \in T$ for each $A_k \in R_i$.

b. Show how to determine the maximum net revenue from the capacity of a minimum cut of G and the given p_i values.

c. Give an efficient algorithm to determine which jobs to accept and which experts to hire. Analyze the running time of your algorithm in terms of m, n, and $r = \sum_{i=1}^{m} |R_i|$.

4. Augmenting paths

Let $G = (V, E)$ be a graph and let f be a maximum flow that is acyclic (no unit of flow ever comes back to a node already visited). Give an algorithm that takes in G and f, and outputs a series of at most $|E|$ augmenting paths that, when augmented along would give rise to the flow f. Note that you are not asked to give a new maximum flow algorithm, but rather you are asked how, given the maximum flow f, you can recreate a series of augmenting paths.

5. Formulating LPs

(a) CLRS 29.2-3 In the single-source shortest-paths problem, we want to find the shortest-path weights from a source vertex s to all vertices $v \in V$. Given a graph G, write a linear program for which the solution has the property that d_v is the shortest-path weight from s to v for each vertex $v \in V$.

(b) CLRS 29.2-6 Write a linear program that, given a bipartite graph $G = (V, E)$, solves the maximum-bipartite-matching problem.