Bellman-Ford Algorithm

William Fiset

BF algorithm overview

In graph theory, the Bellman-Ford (BF) algorithm is a Single Source Shortest Path (SSSP) algorithm. This means it can find the shortest path from one node to any other node.

However, BF is not ideal for most SSSP problems because it has a time complexity of O(EV). It is better to use Dijkstra's algorithm which is much faster. It is on the order of O((E+V)log(V)) when using a binary heap priority queue.

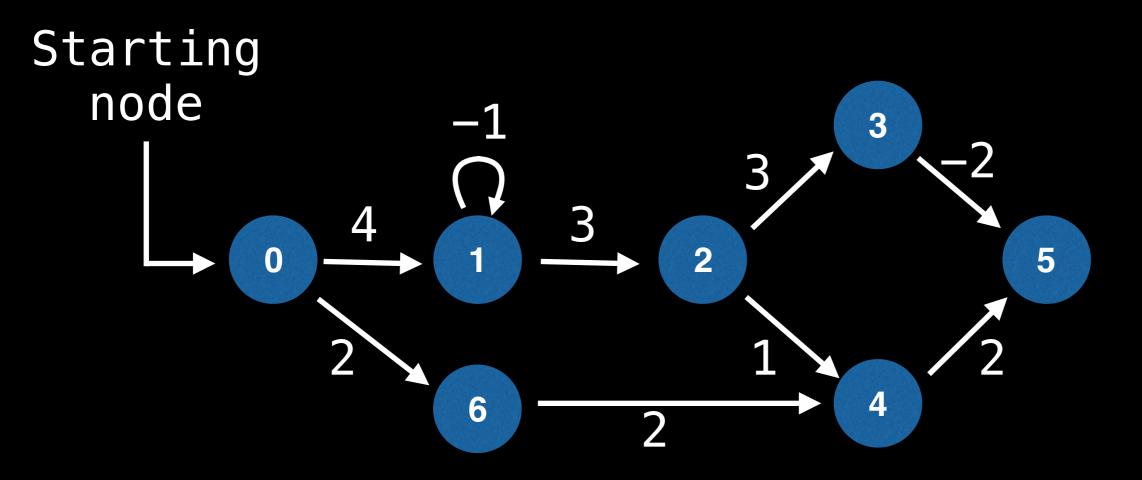
BF algorithm overview

However, Dijkstra's algorithm can fail when the graph has negative edge weights. This is when BF becomes really handy because it can be used to detect negative cycles and determine where they occur.

Finding negative cycles can be useful in many types of applications. One particularly neat application arises in finance when performing an arbitrage between two or more markets.

Negative cycles can manifest themselves in many ways...

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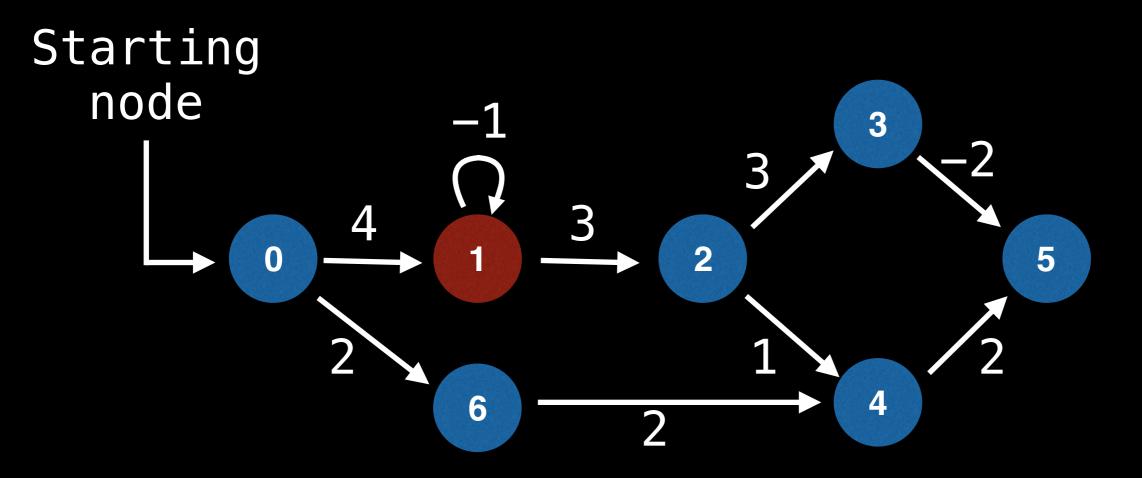




Directly in negative cycle



Negative cycles can manifest themselves in many ways...



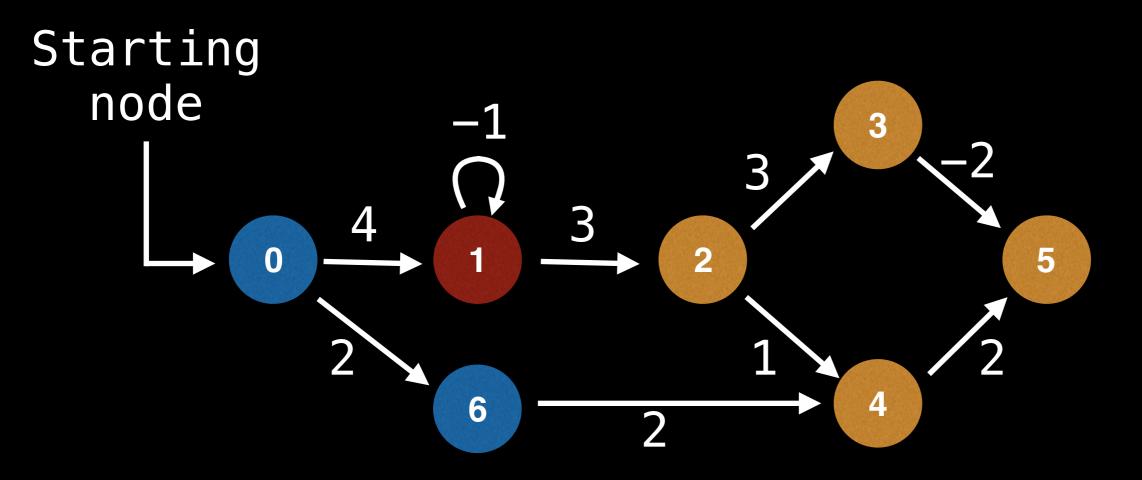




Directly in negative cycle



Negative cycles can manifest themselves in many ways...



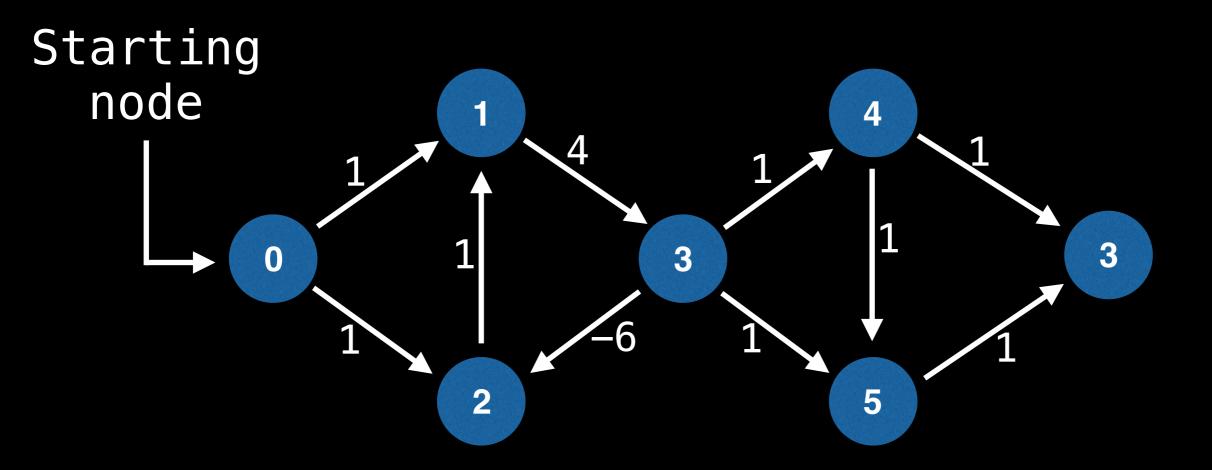




Directly in negative cycle



Negative cycles can manifest themselves in many ways...



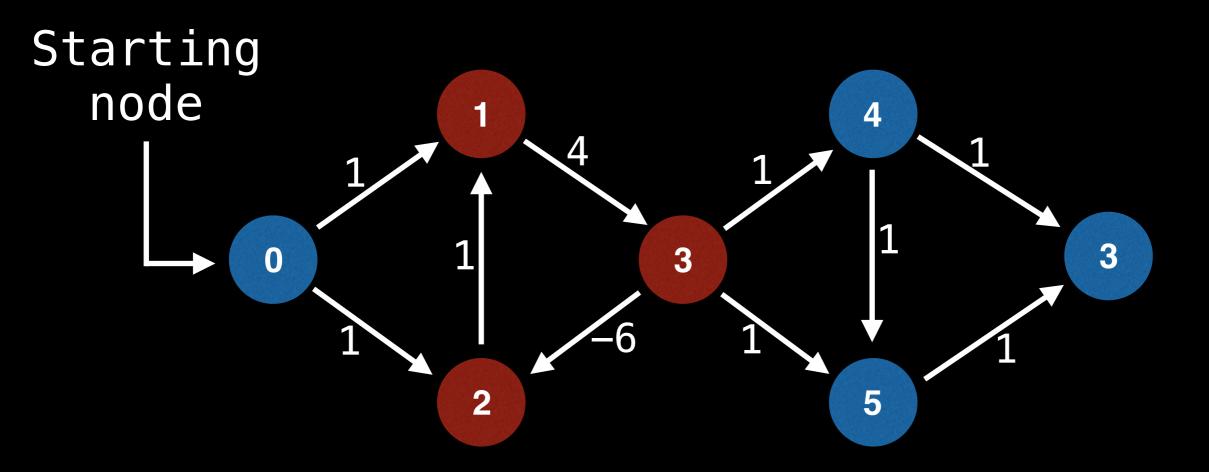




Directly in negative cycle



Negative cycles can manifest themselves in many ways...



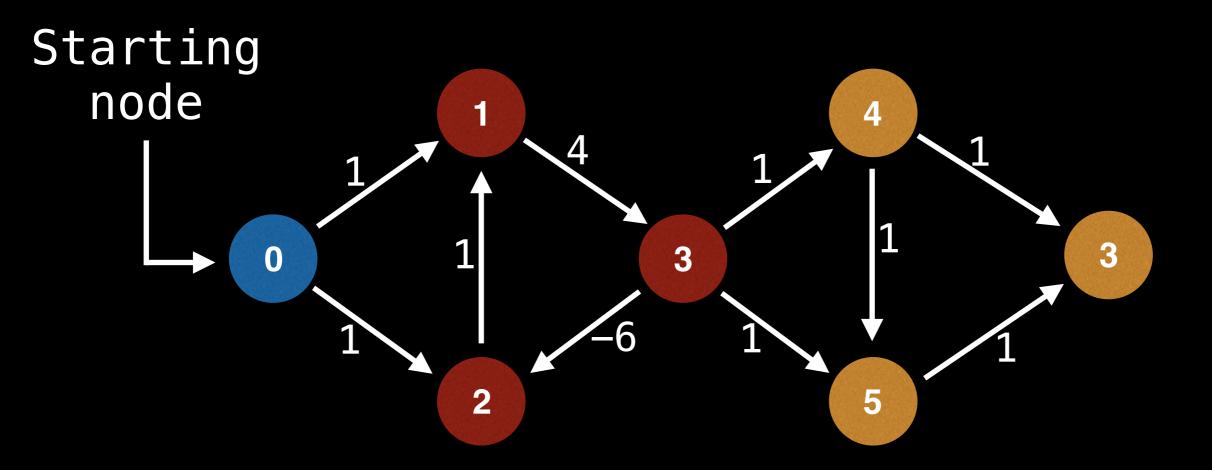




Directly in negative cycle



Negative cycles can manifest themselves in many ways...







Directly in negative cycle



Let's define a few variables...

Let E be the number of edges.

Let V be the number of vertices.

Let S be the id of the starting node.

Let D be an array of size V that tracks the best distance from S to each node.

- 1) Set every entry in D to +∞
- 2) Set D[S] = 0
- 3) Relax each edge V-1 times:

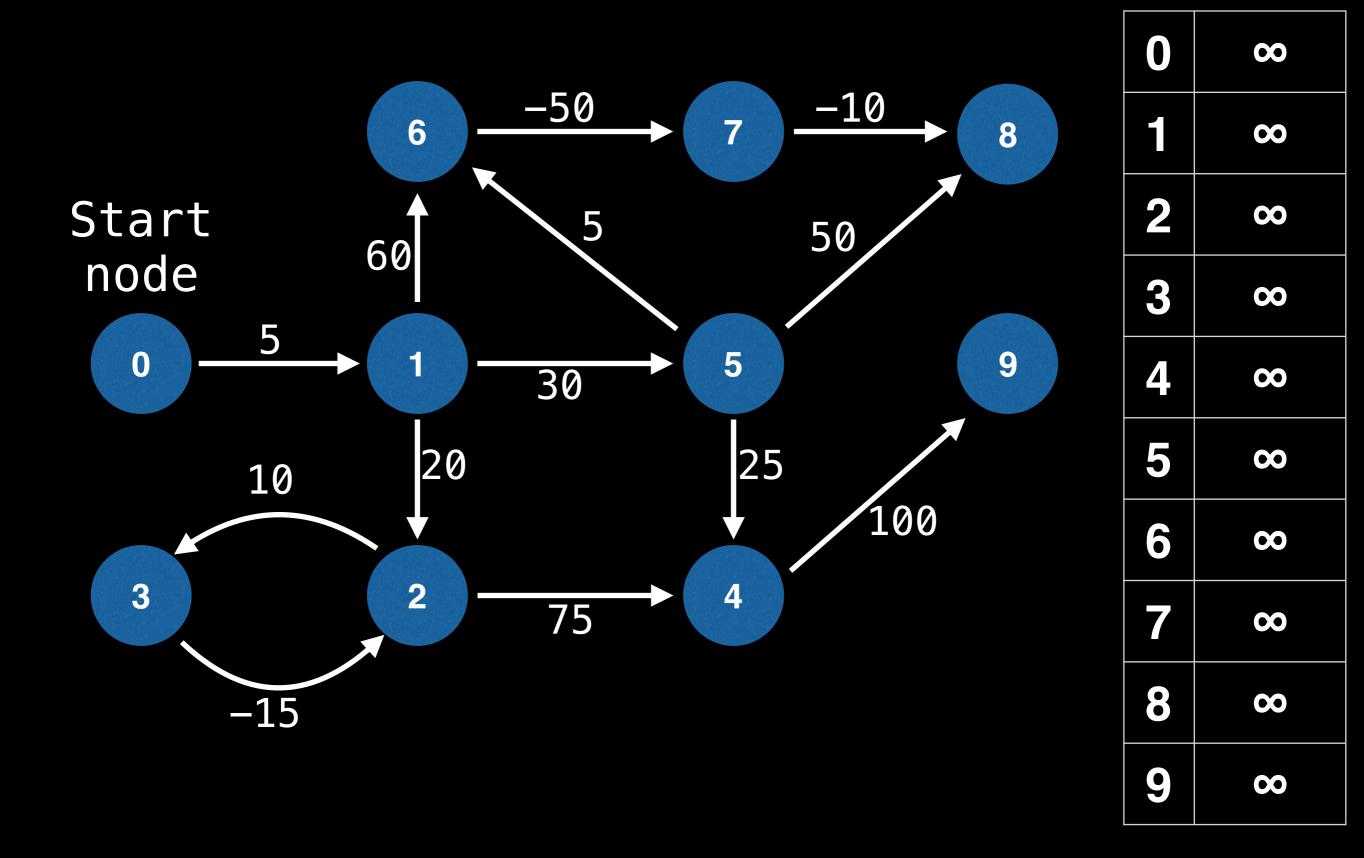
```
    Set every entry in D to +∞
    Set D[S] = 0
    Relax each edge V-1 times:
```

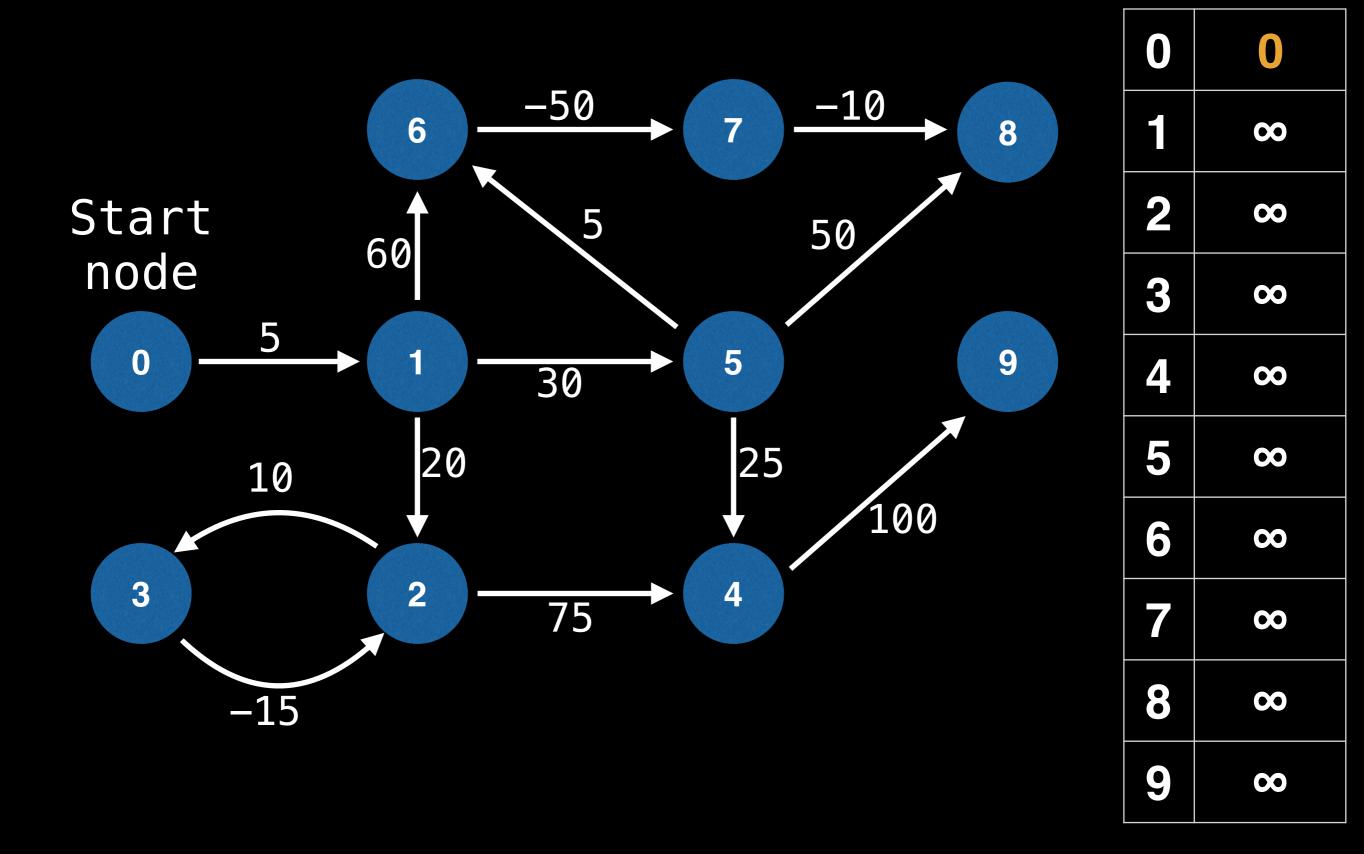
```
for (i = 0; i < V-1; i = i + 1):
    for edge in graph.edges:
        // Relax edge (update D with shorter path)
        if (D[edge.from] + edge.cost < D[edge.to])
        D[edge.to] = D[edge.from] + edge.cost</pre>
```

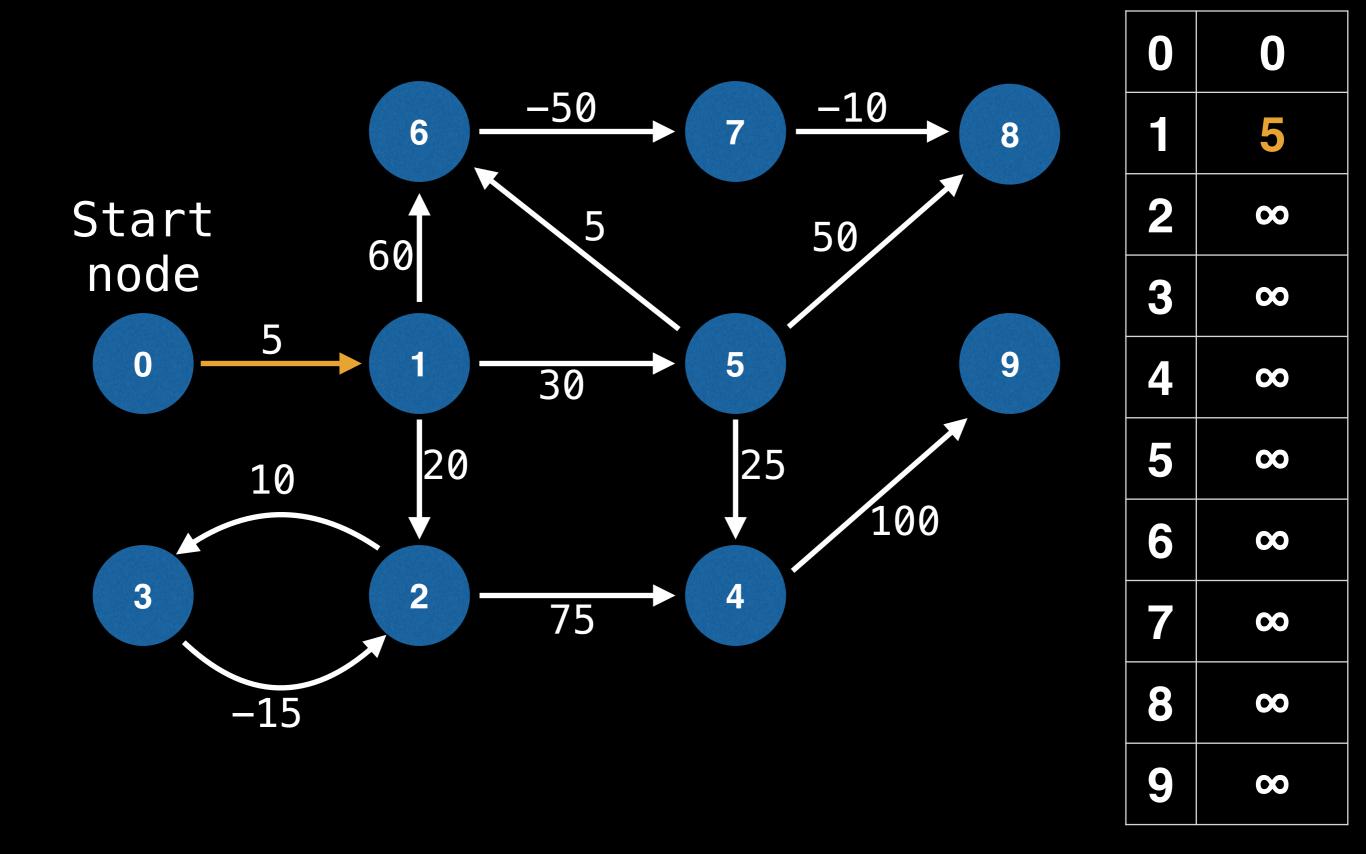
1) Set every entry in D to +∞

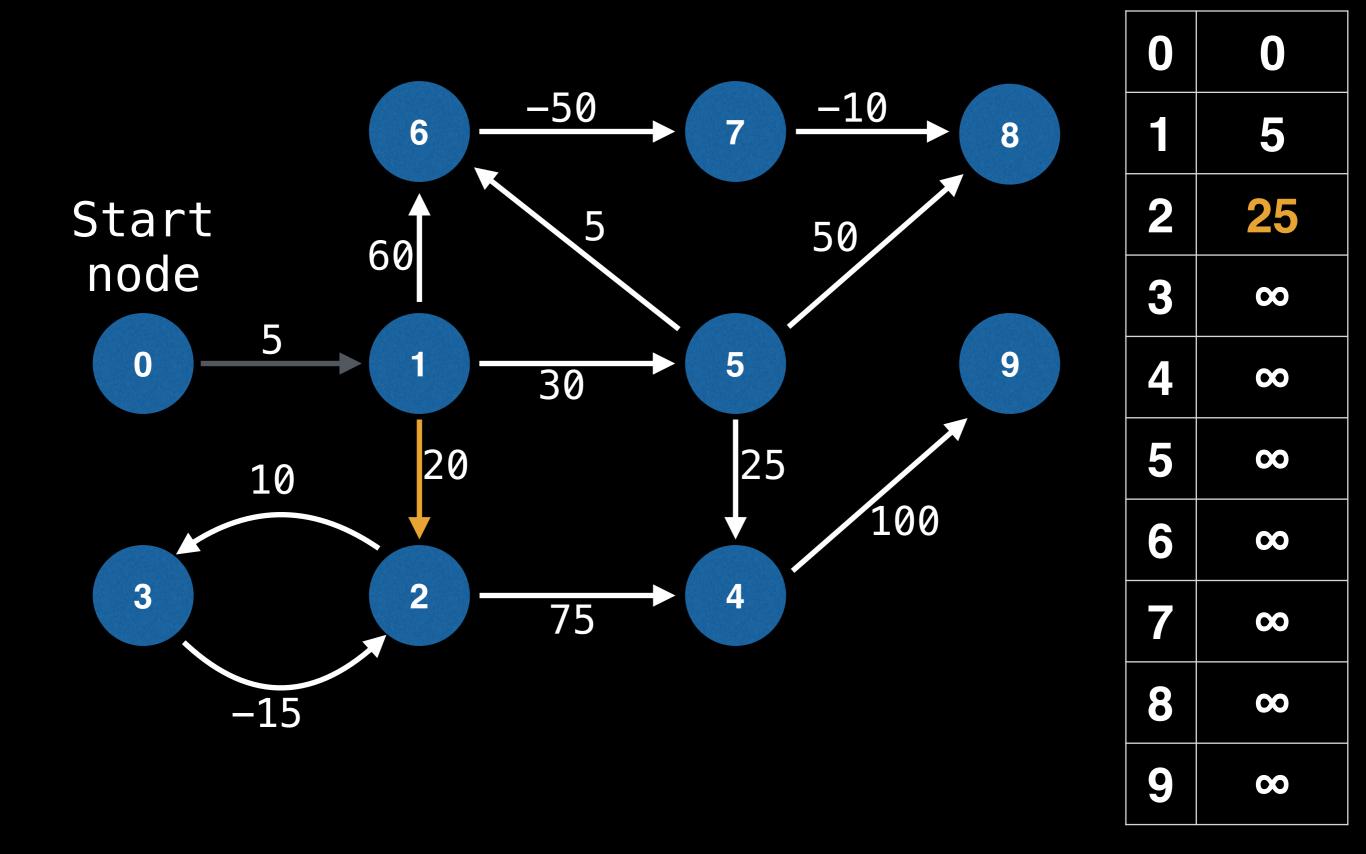
2) Set D[S] = 0

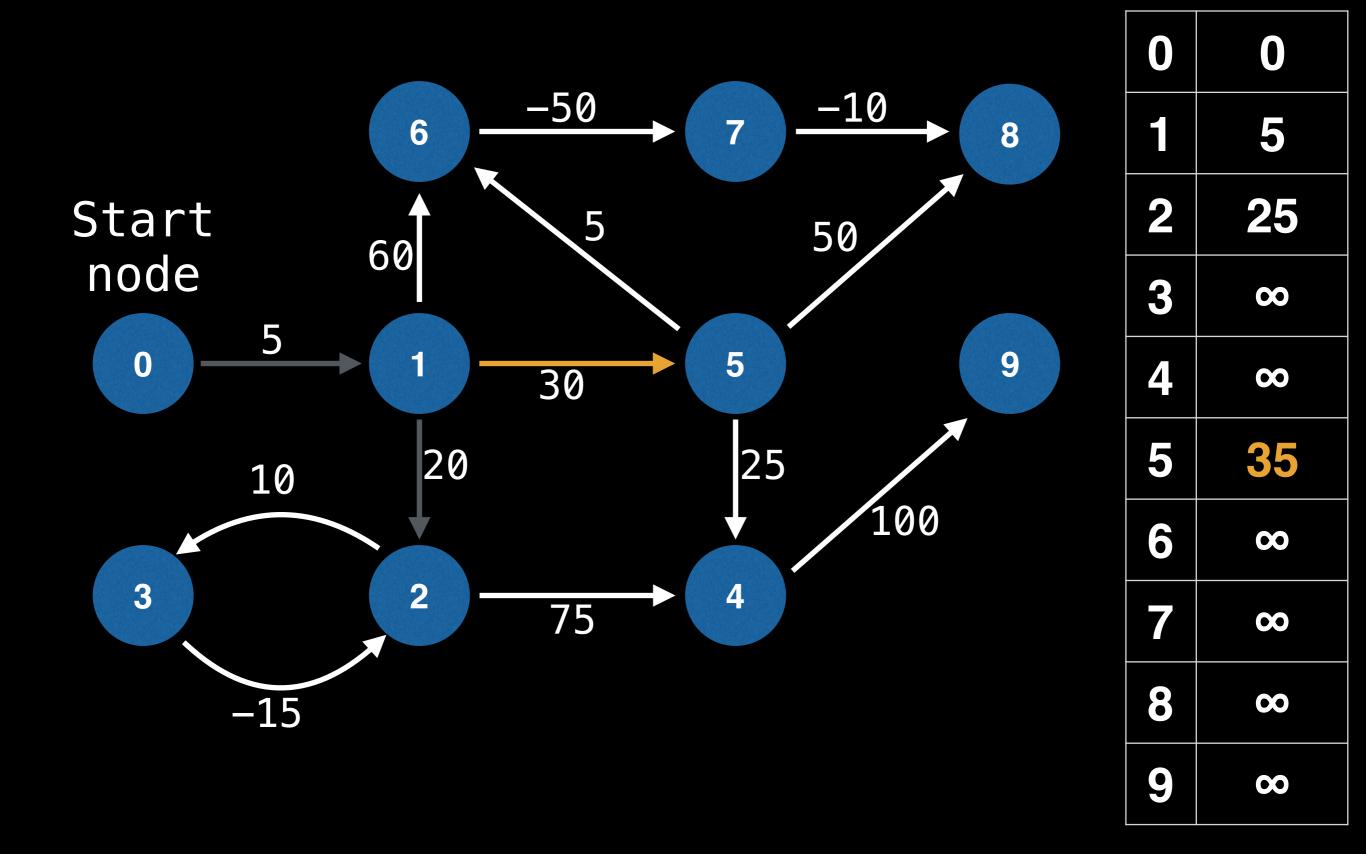
```
3) Relax each edge V-1 times:
for (i = 0; i < V-1; i = i + 1):
  for edge in graph.edges:
    // Relax edge (update D with shorter path)
    if (D[edge.from] + edge.cost < D[edge.to])</pre>
      D[edge.to] = D[edge.from] + edge.cost
// Repeat to find nodes caught in a negative cycle
for (i = 0; i < V-1; i = i + 1):
  for edge in graph.edges:
    if (D[edge.from] + edge.cost < D[edge.to])</pre>
      D[edge_to] = -\infty
```

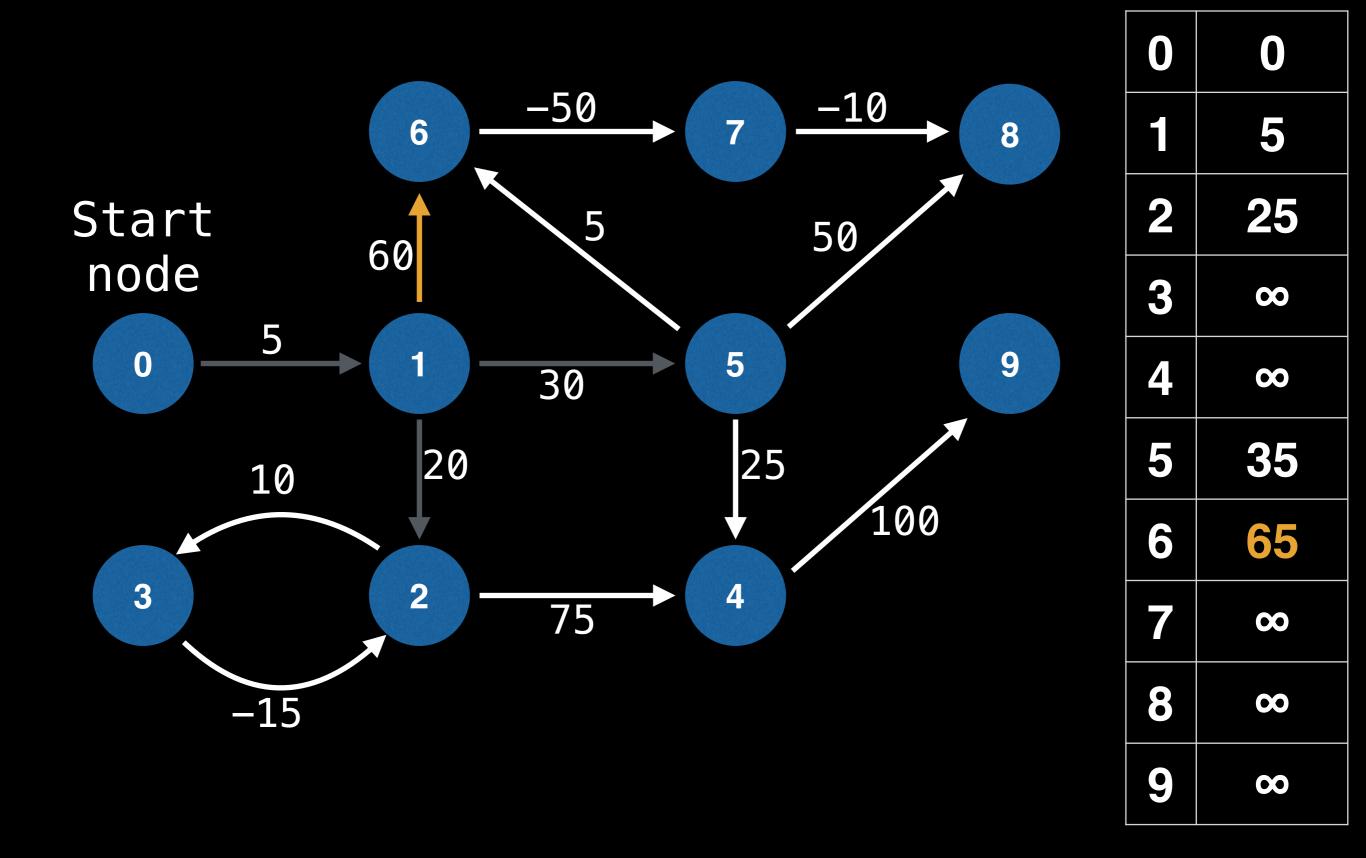


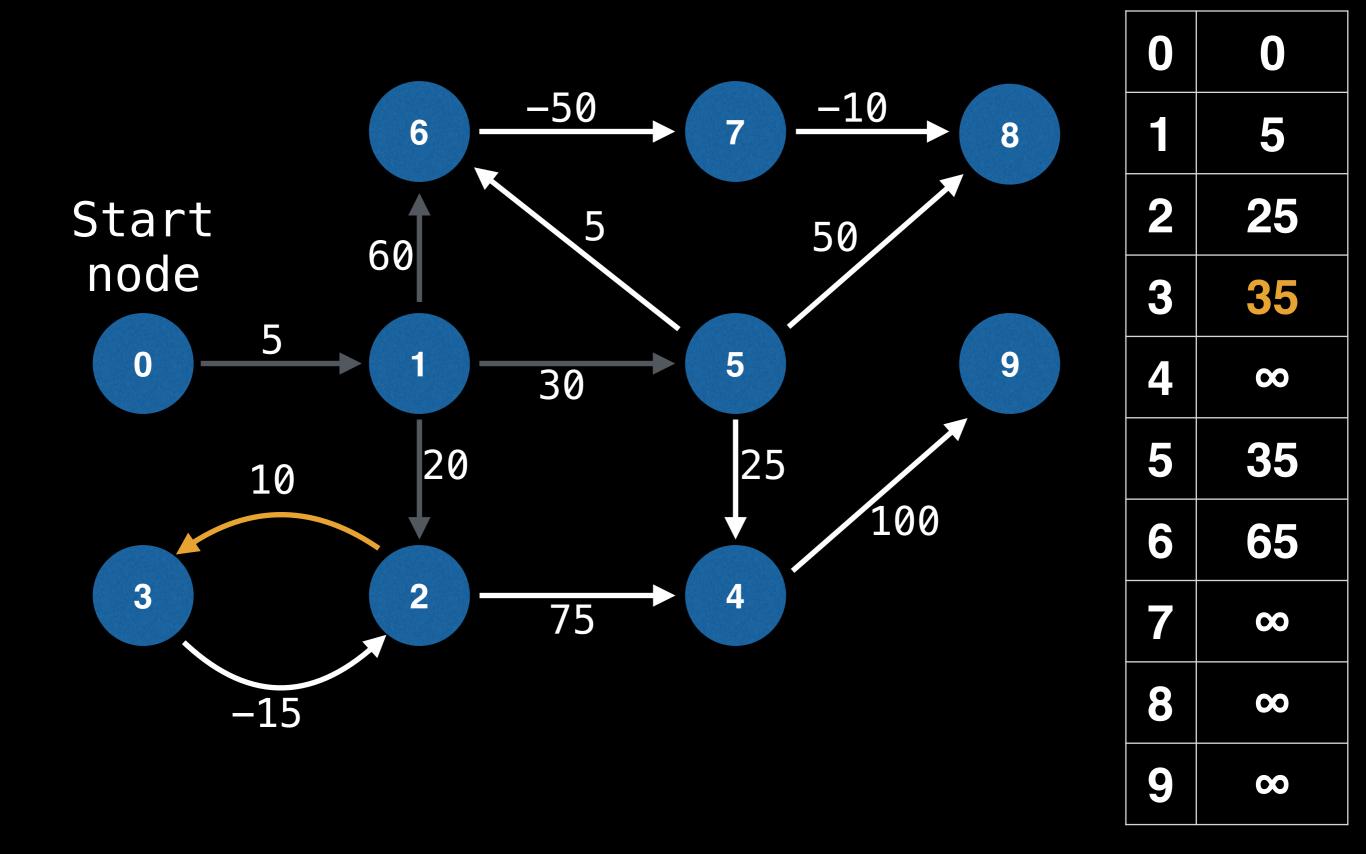


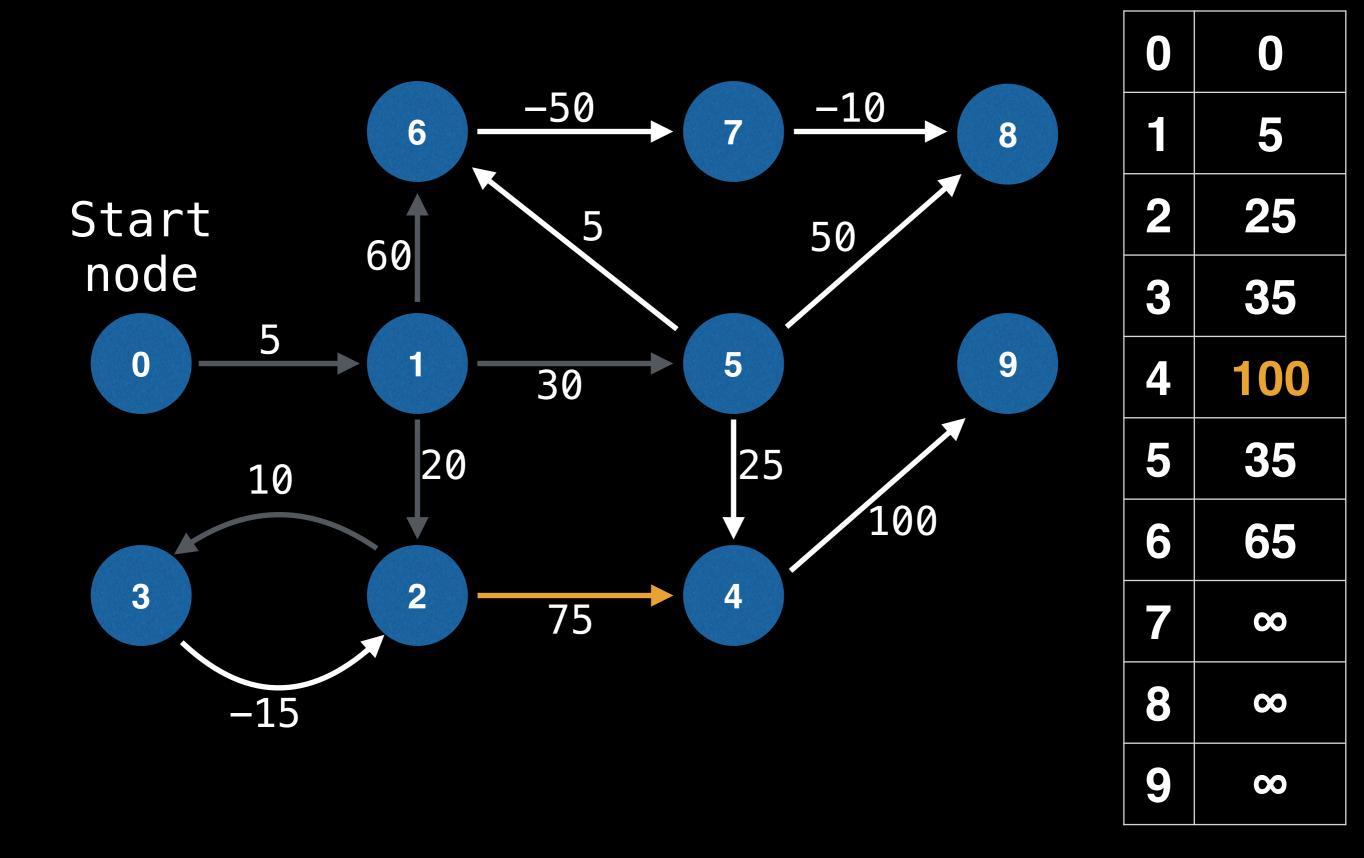


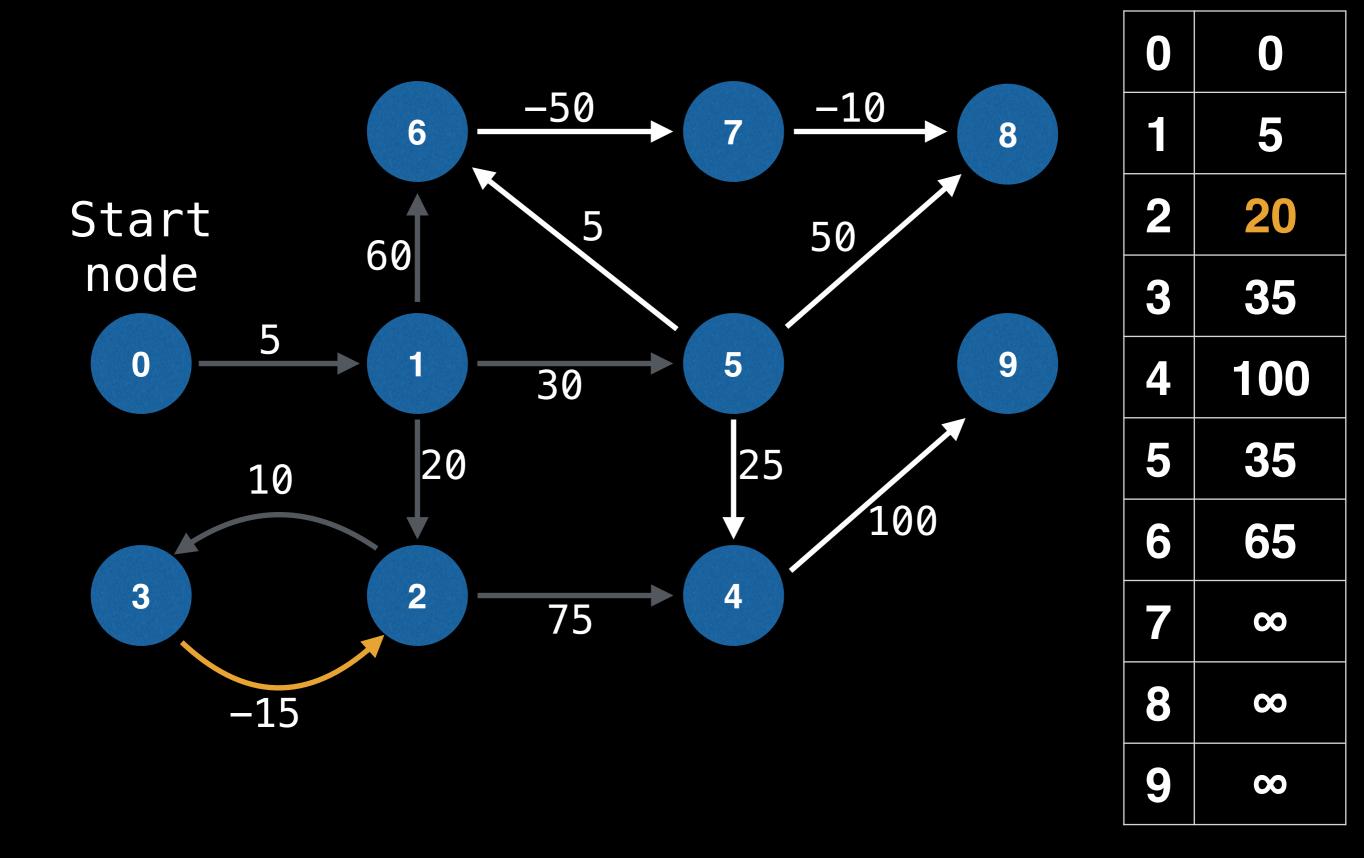


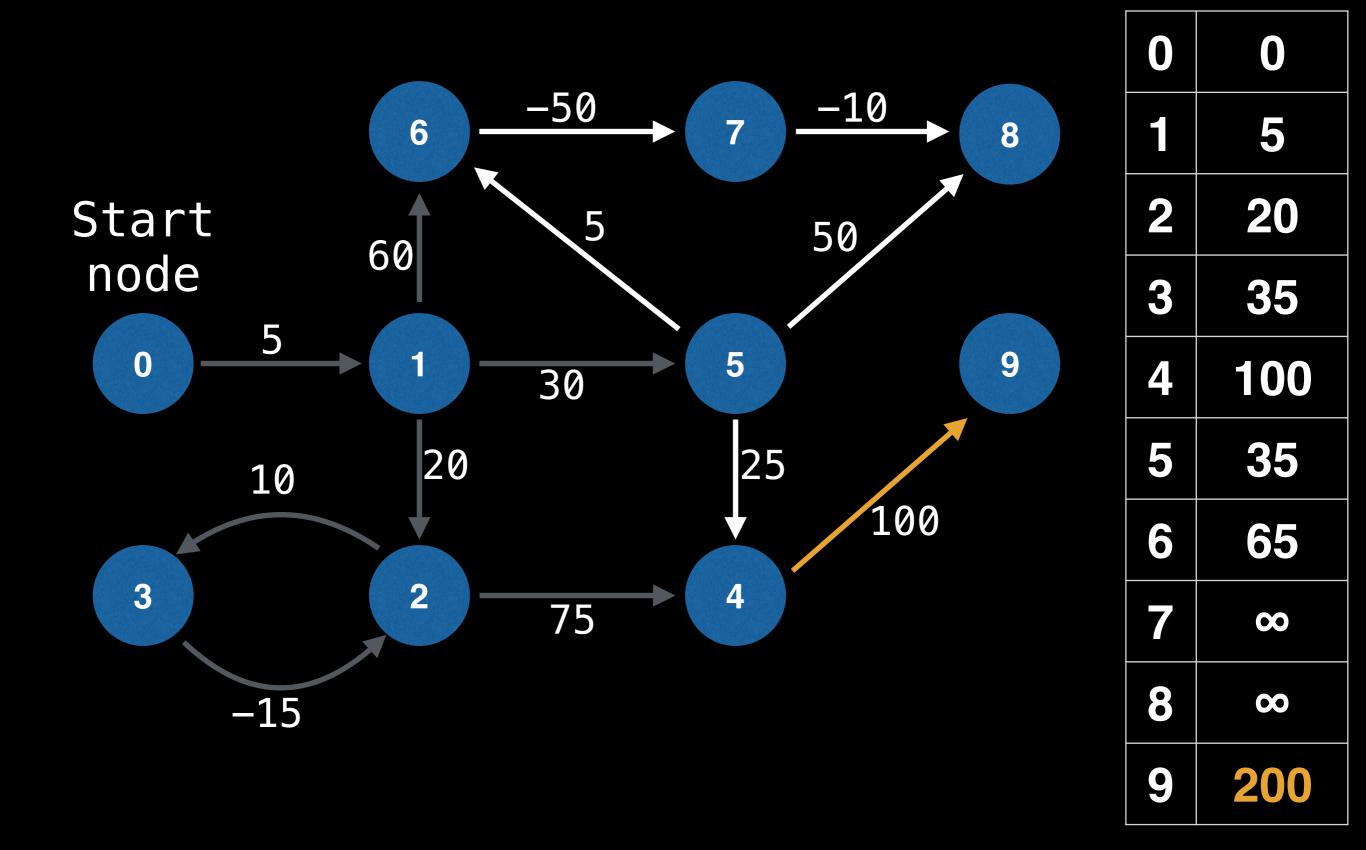


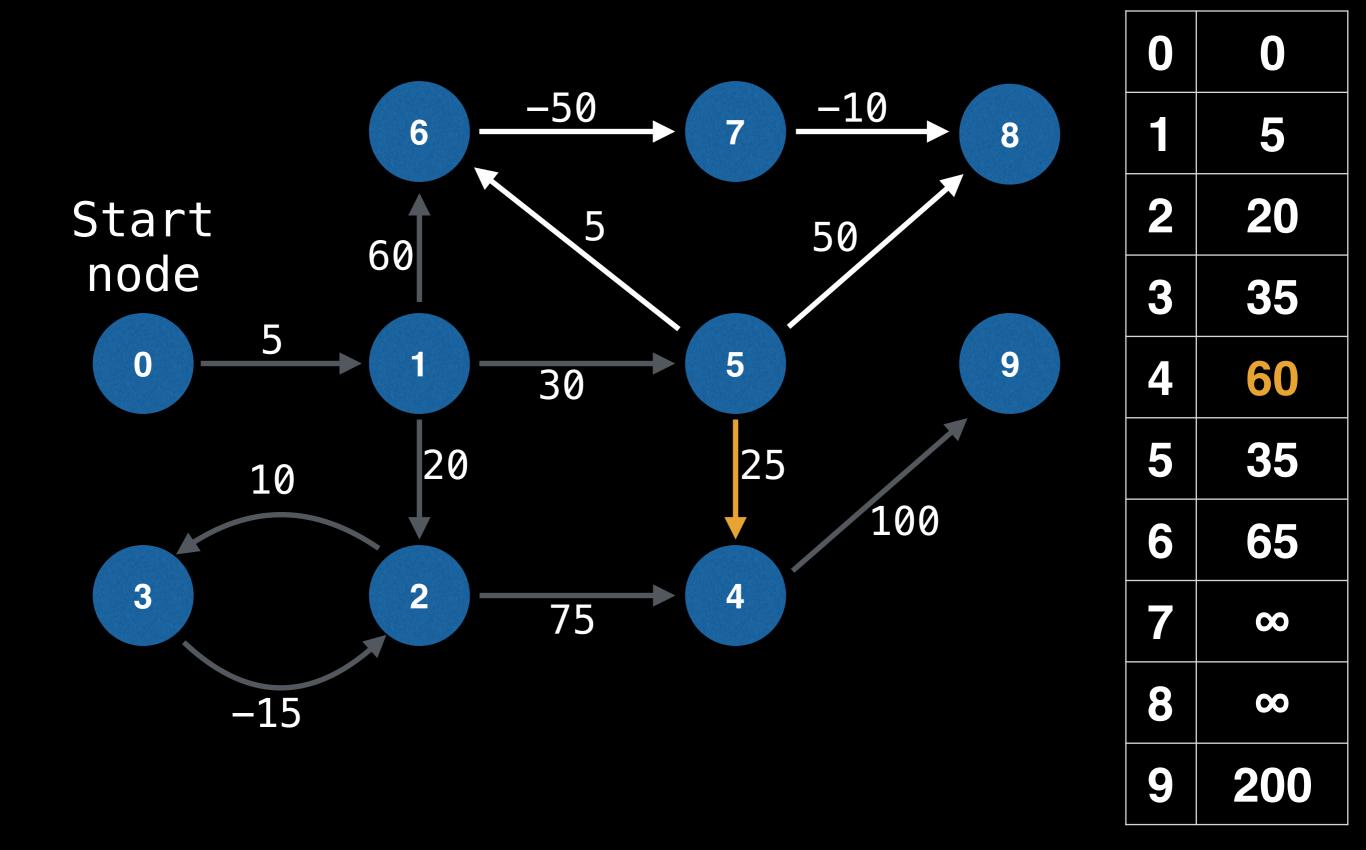


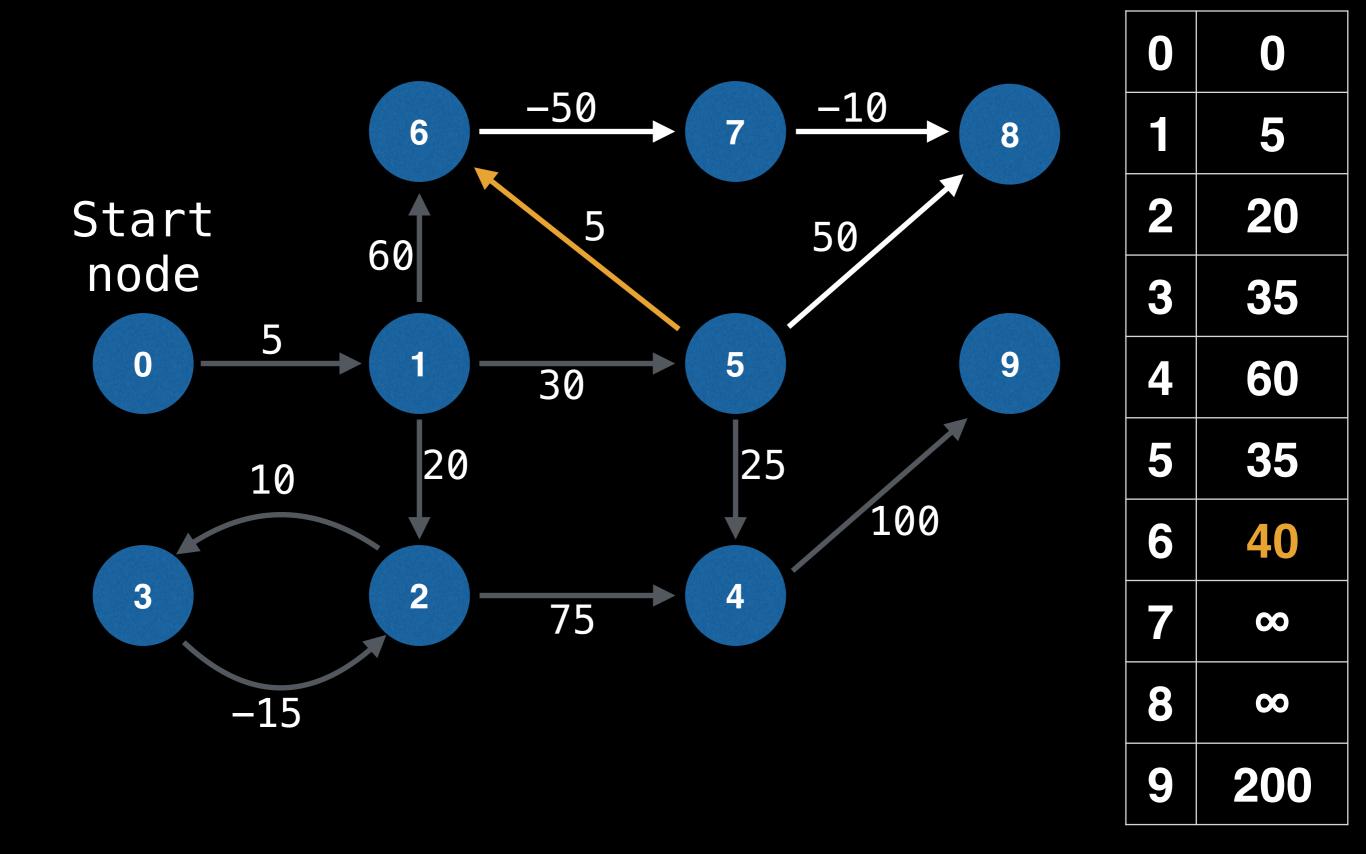


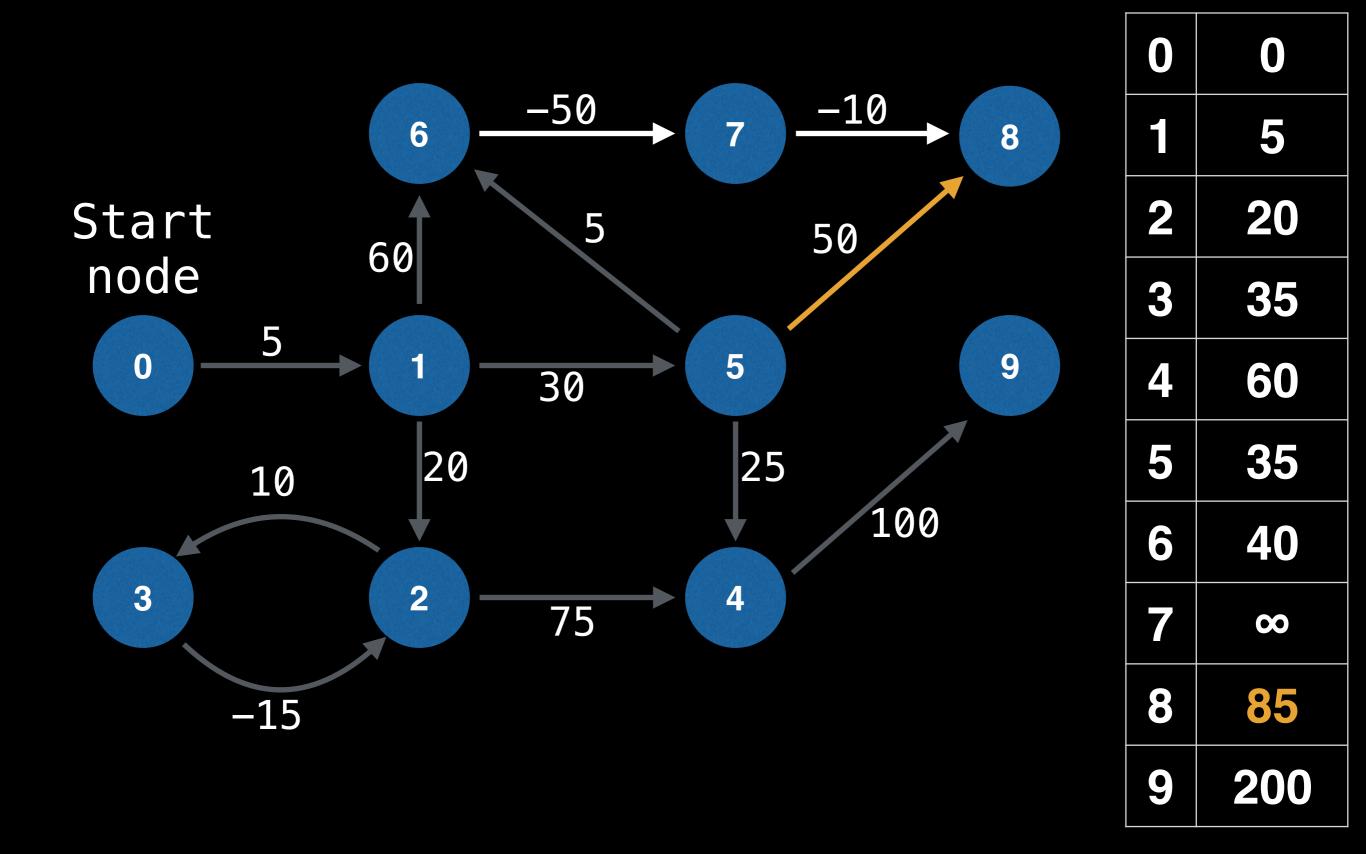


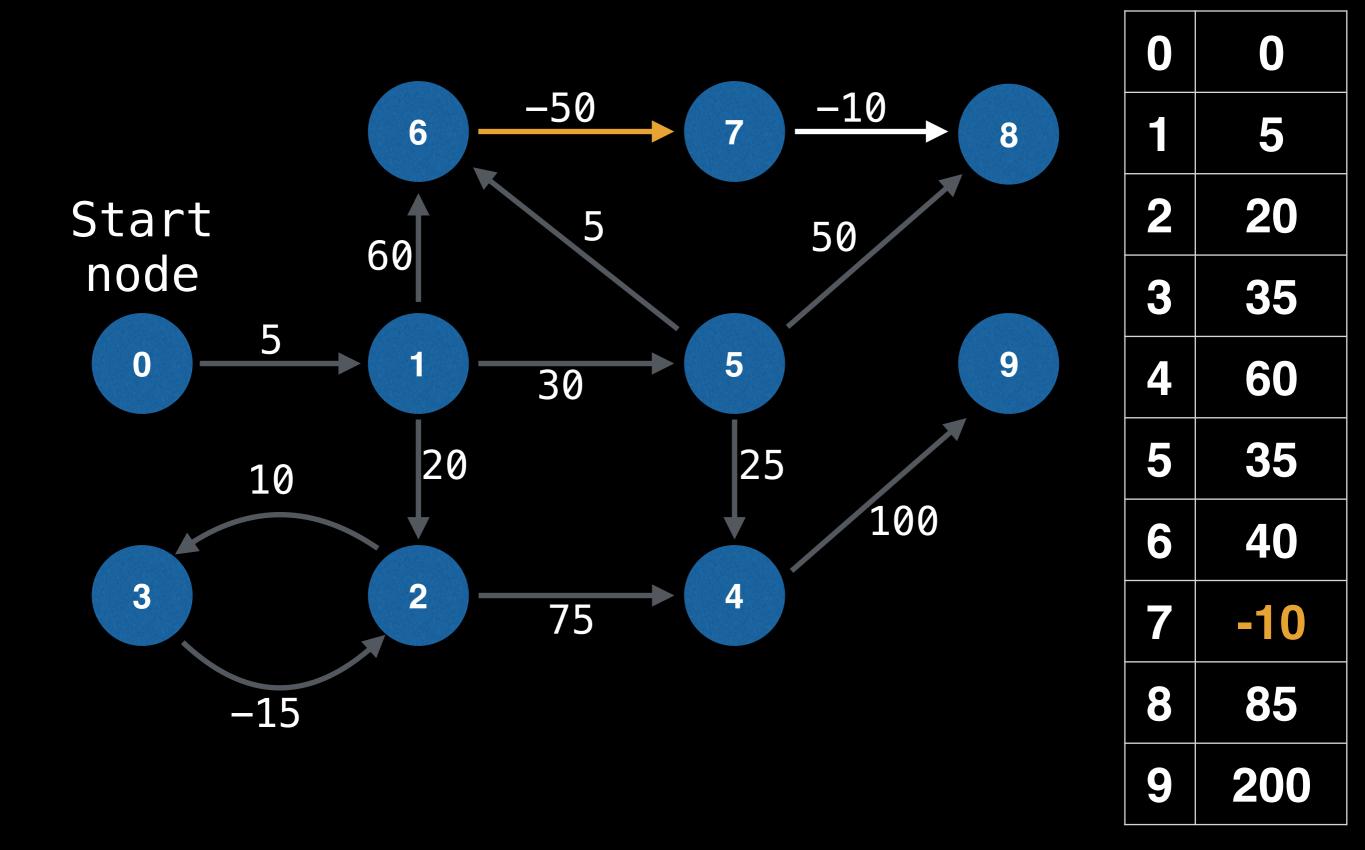


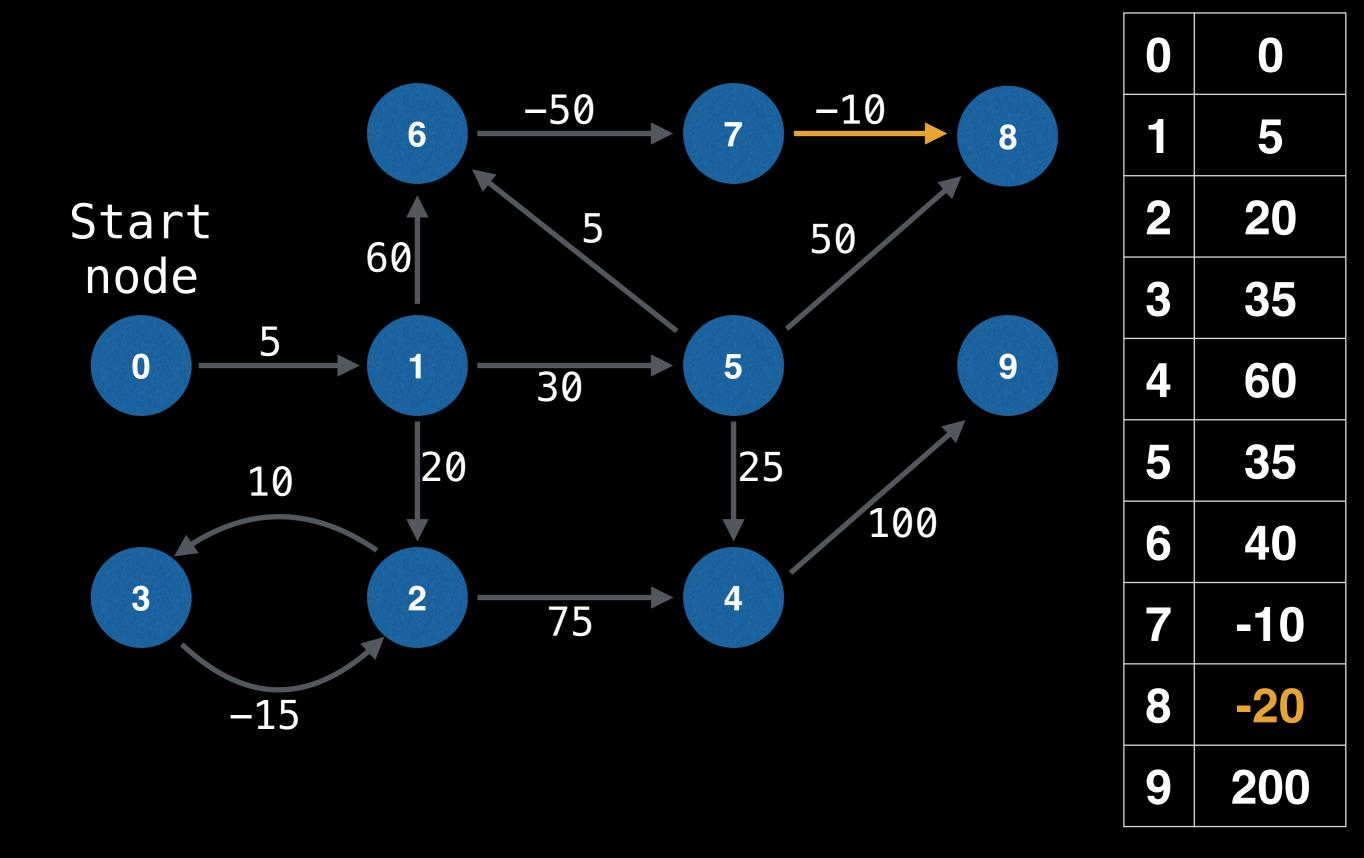


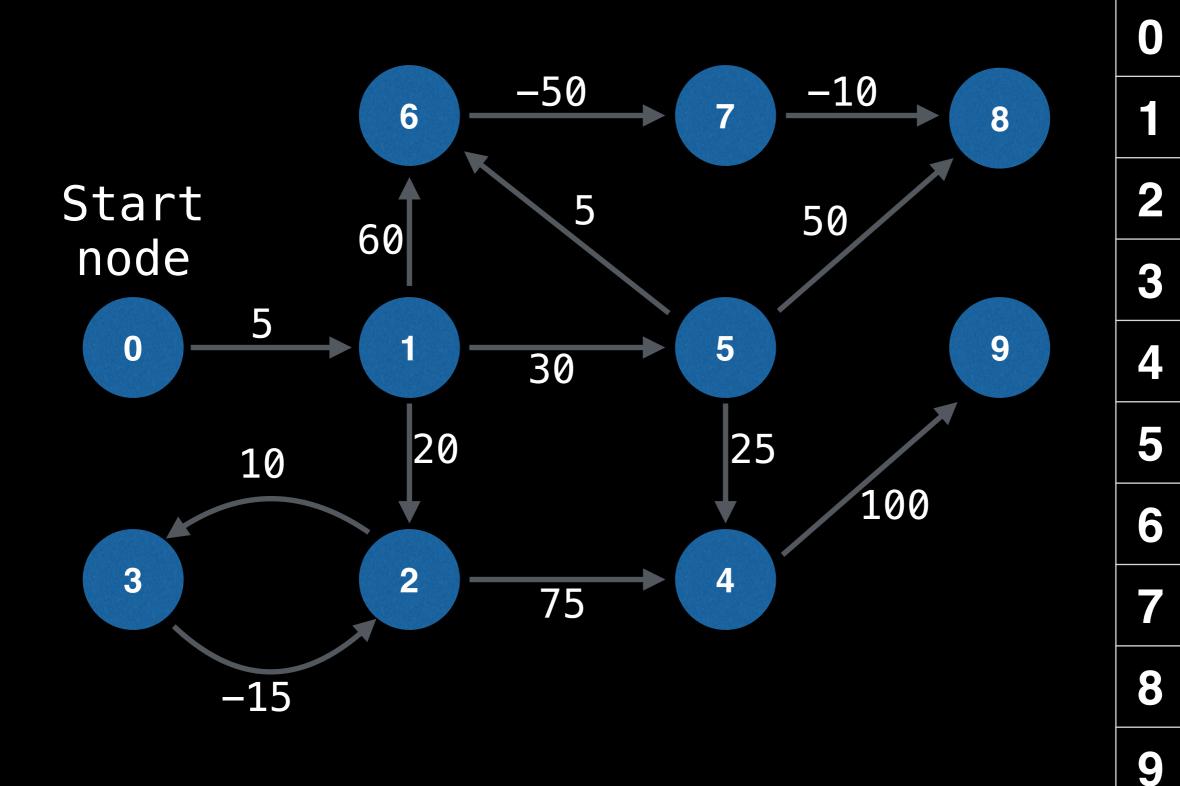








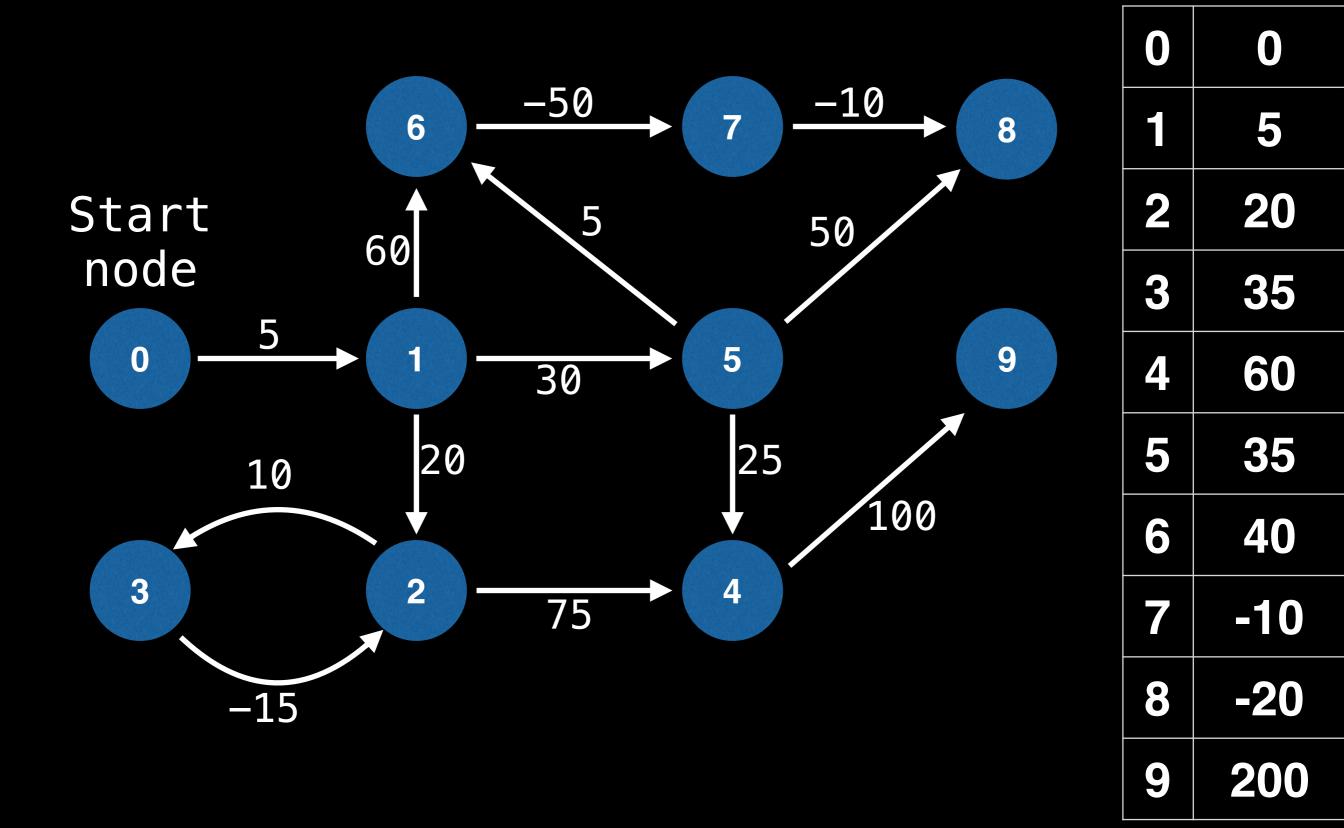


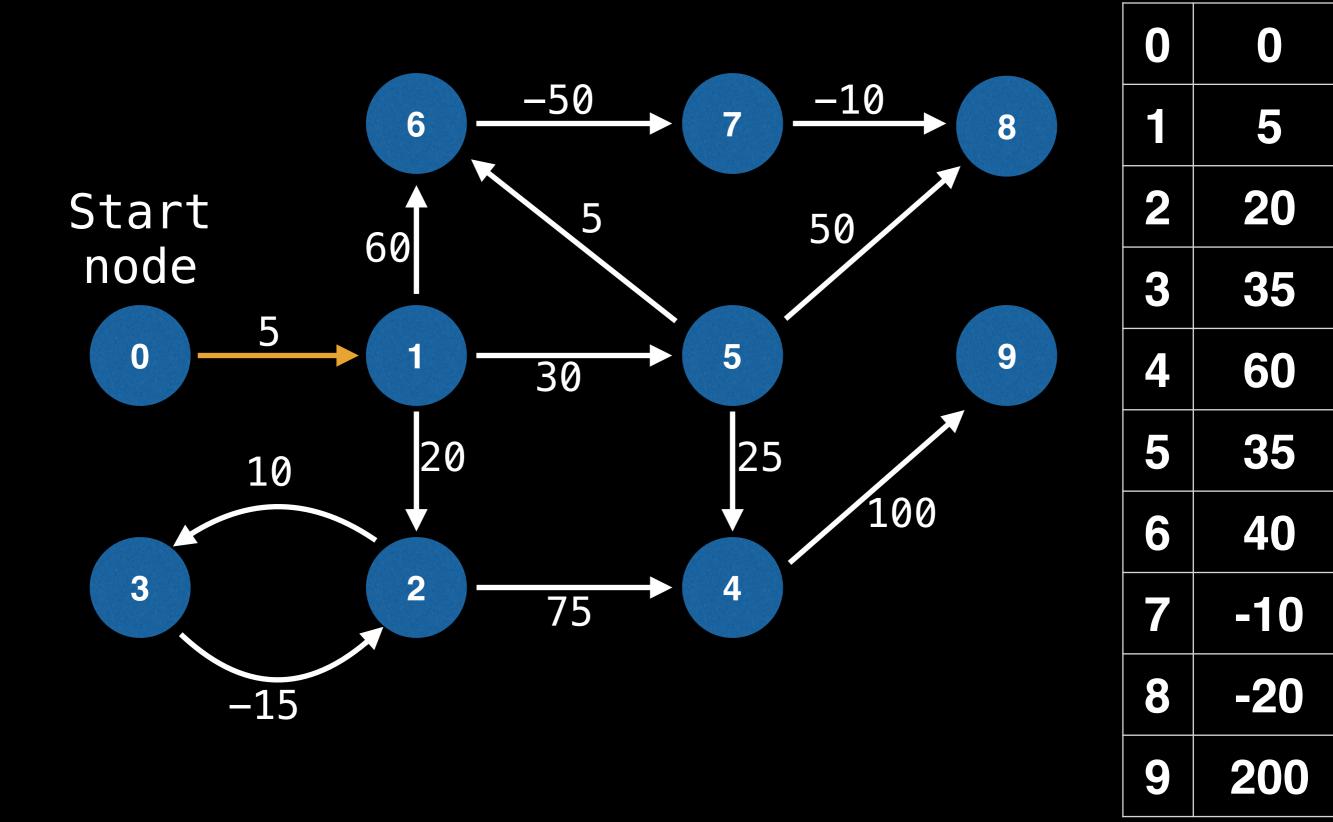


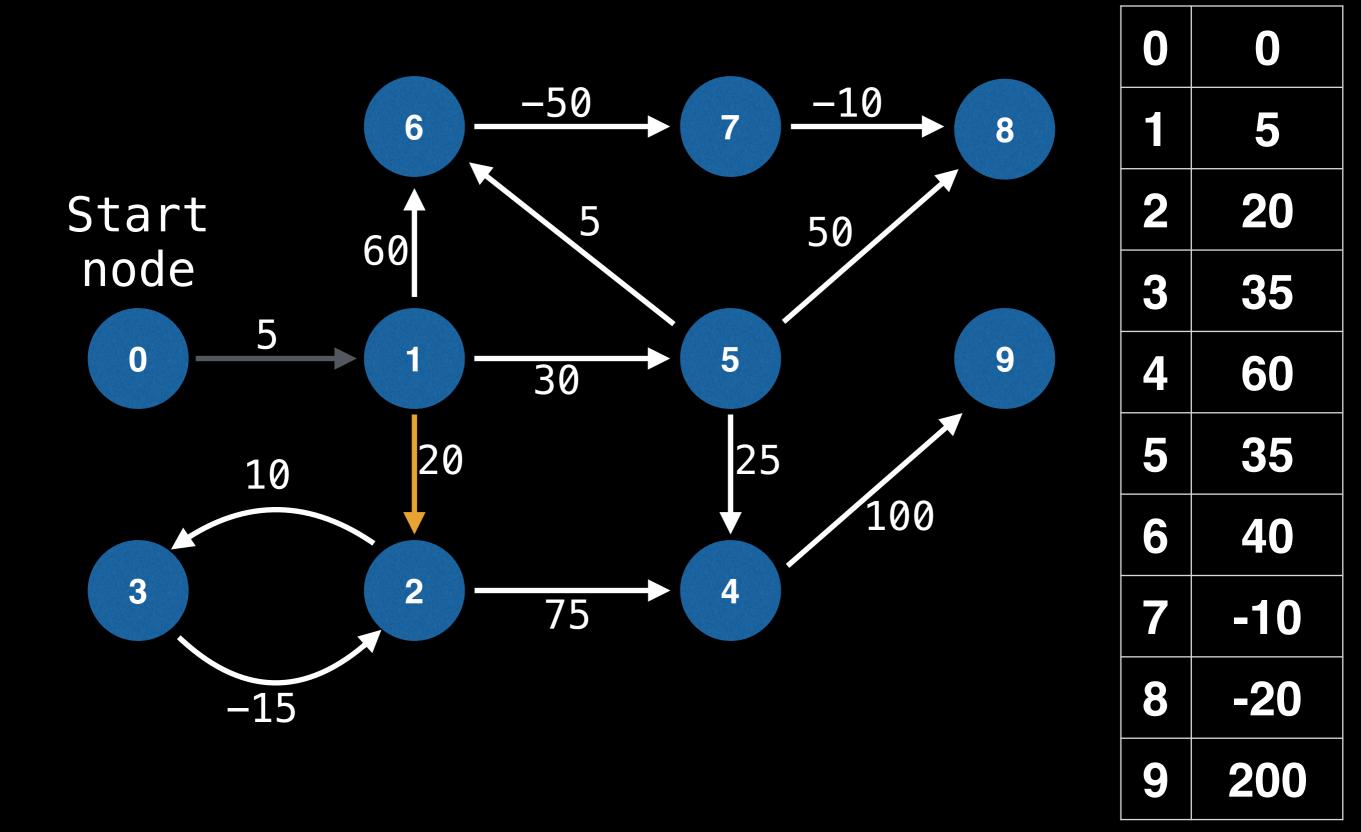
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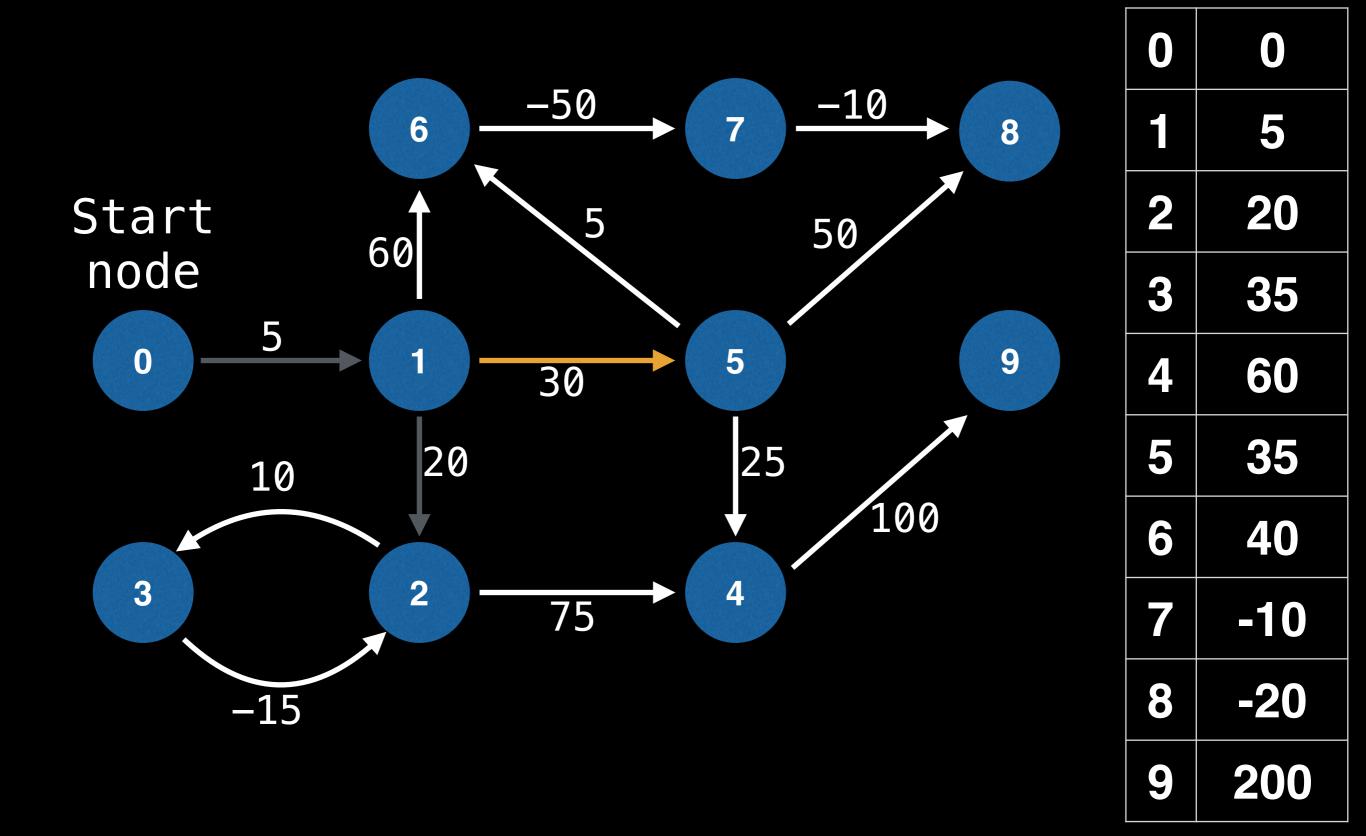
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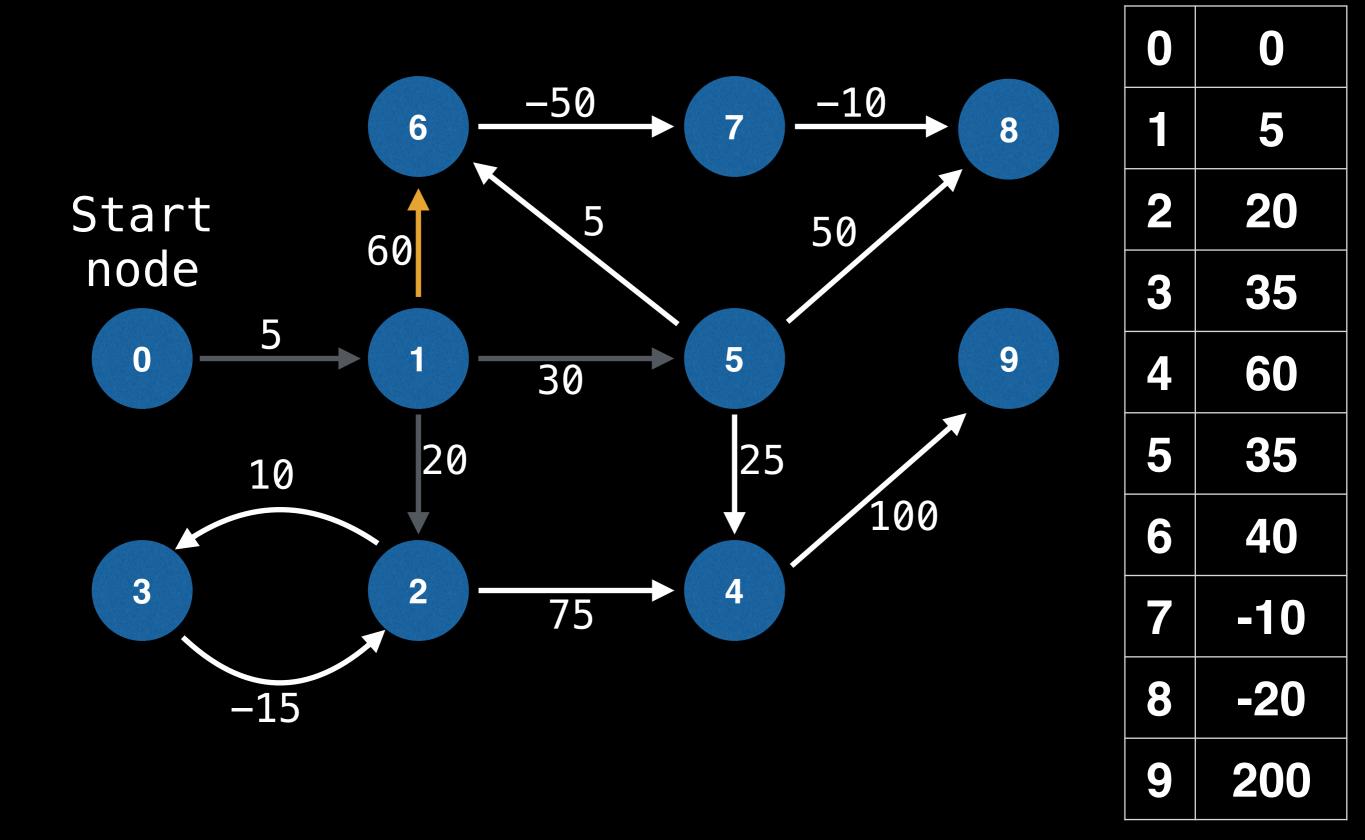
Iteration 1 complete, 8 more to go...

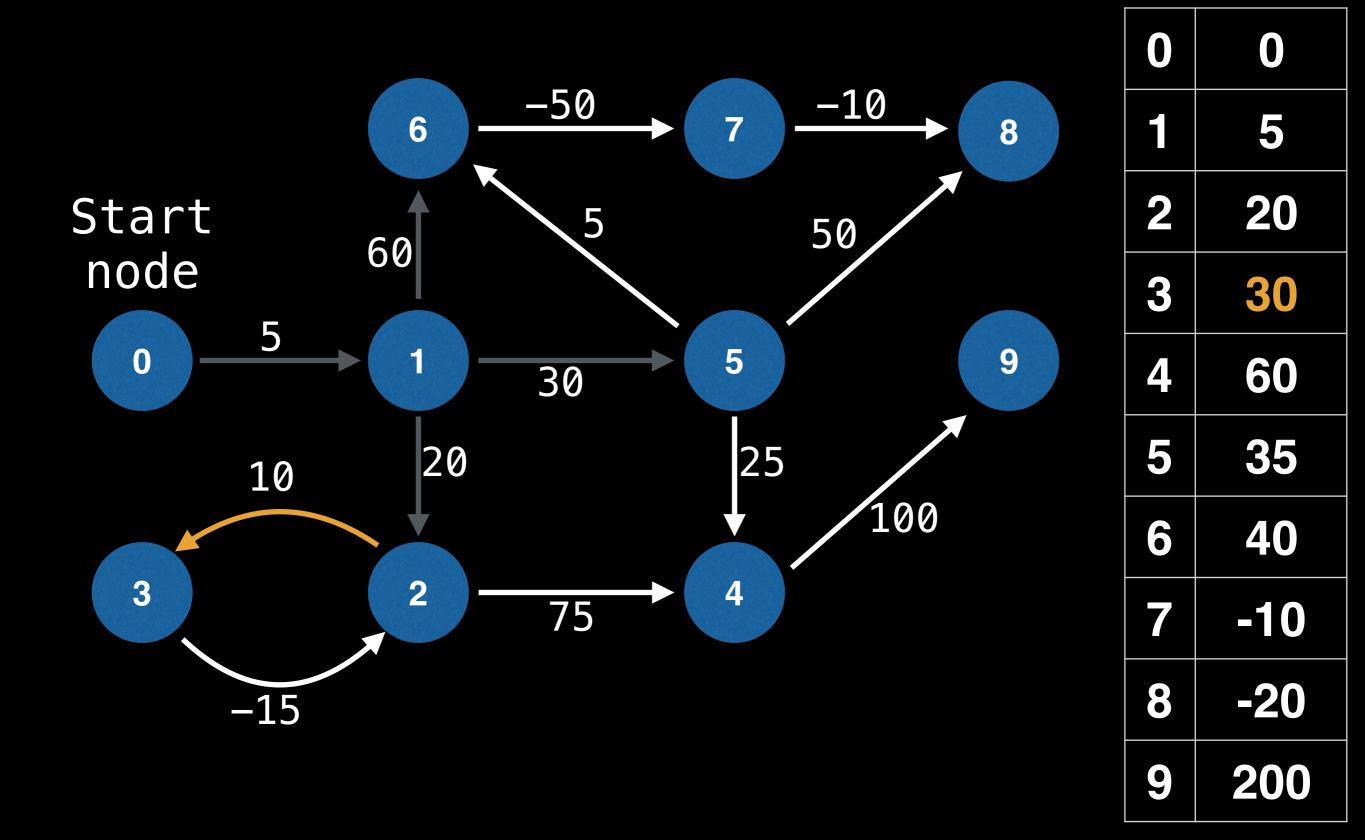


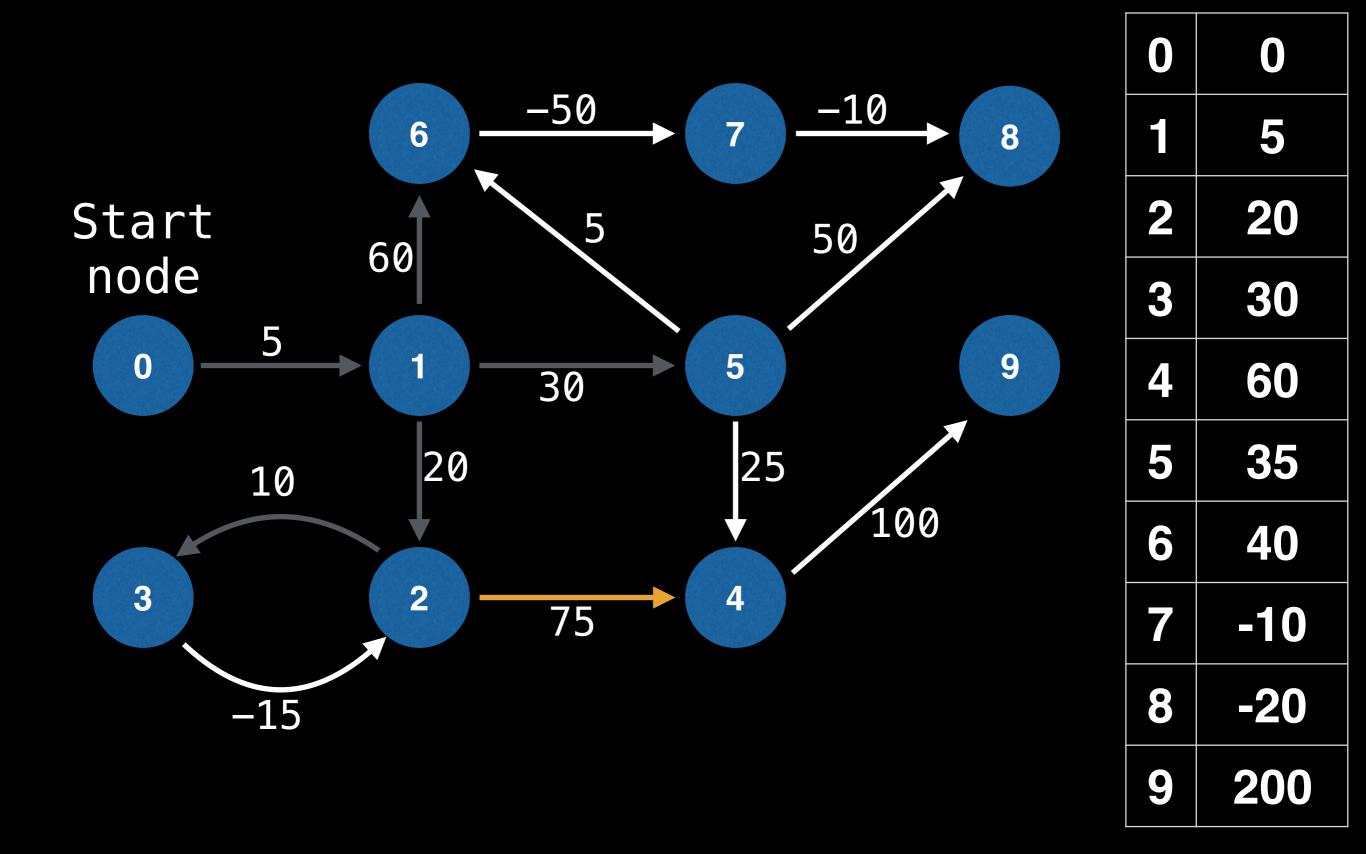


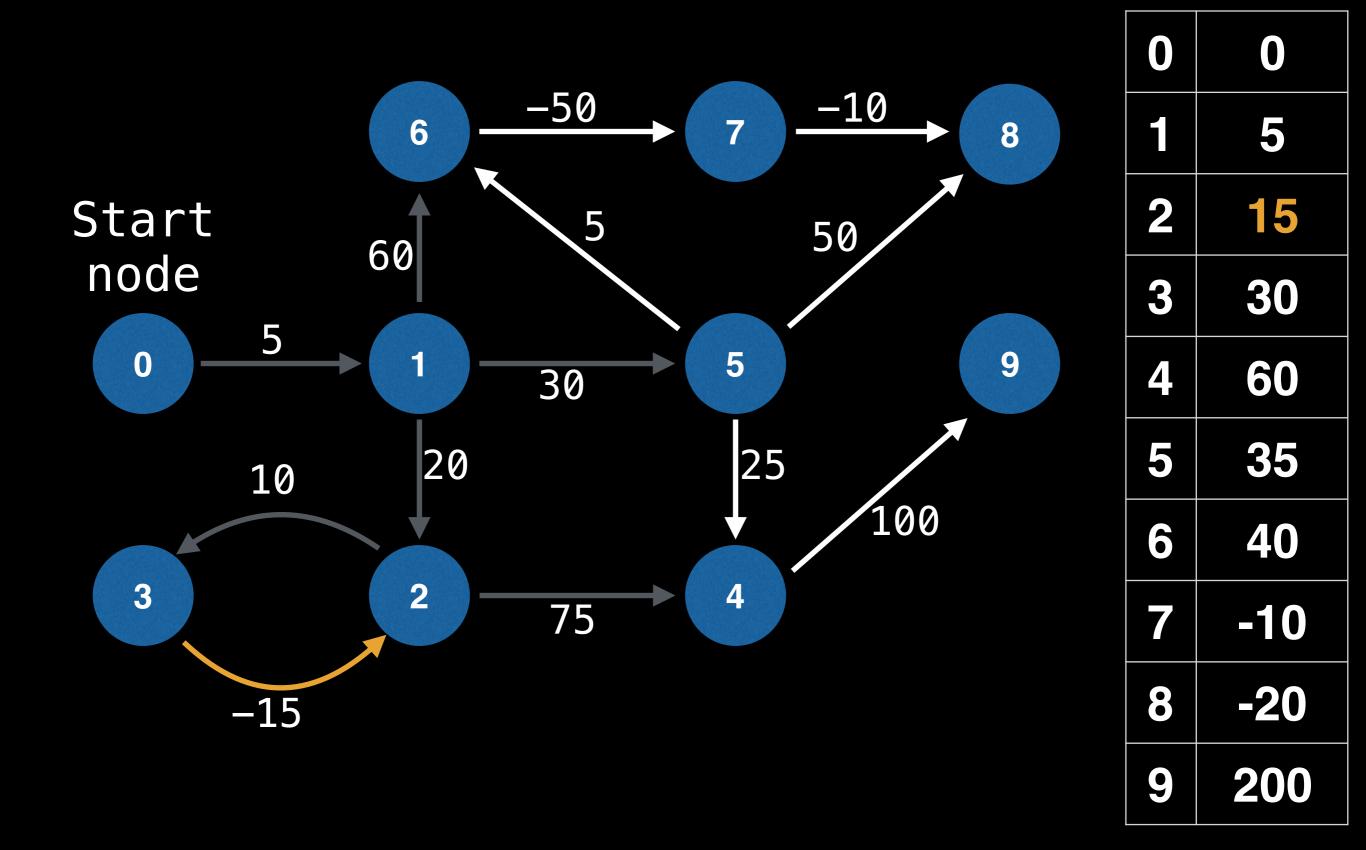


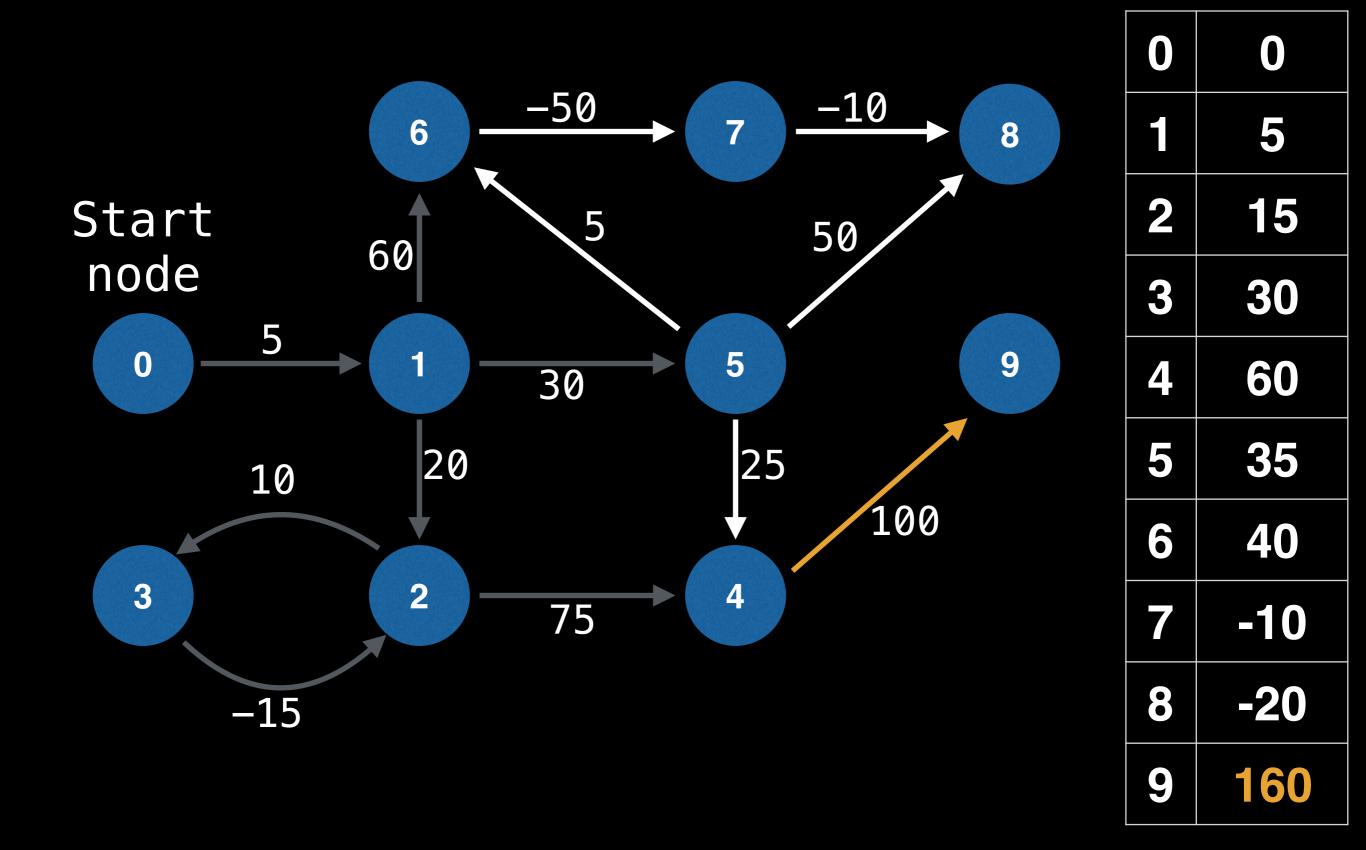


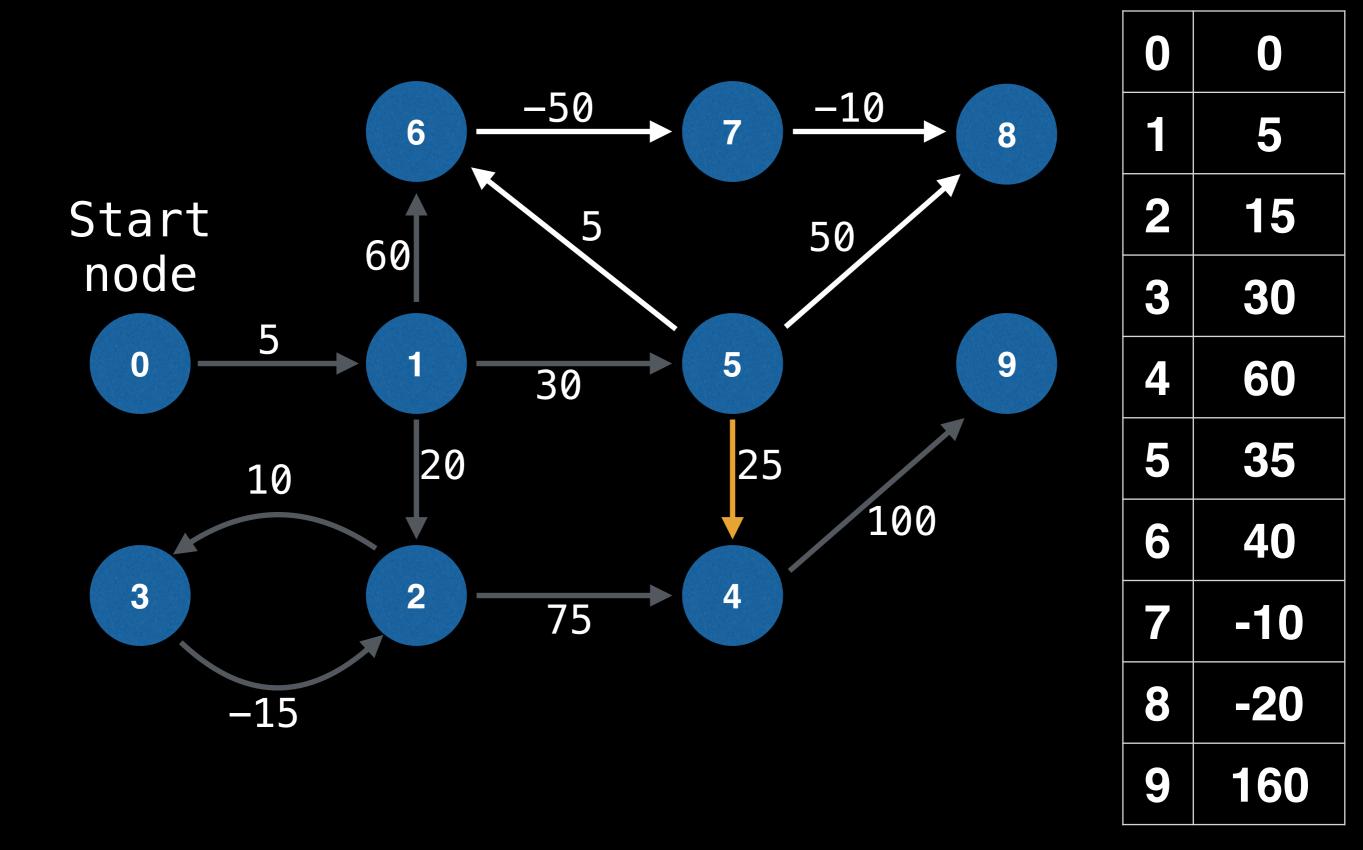


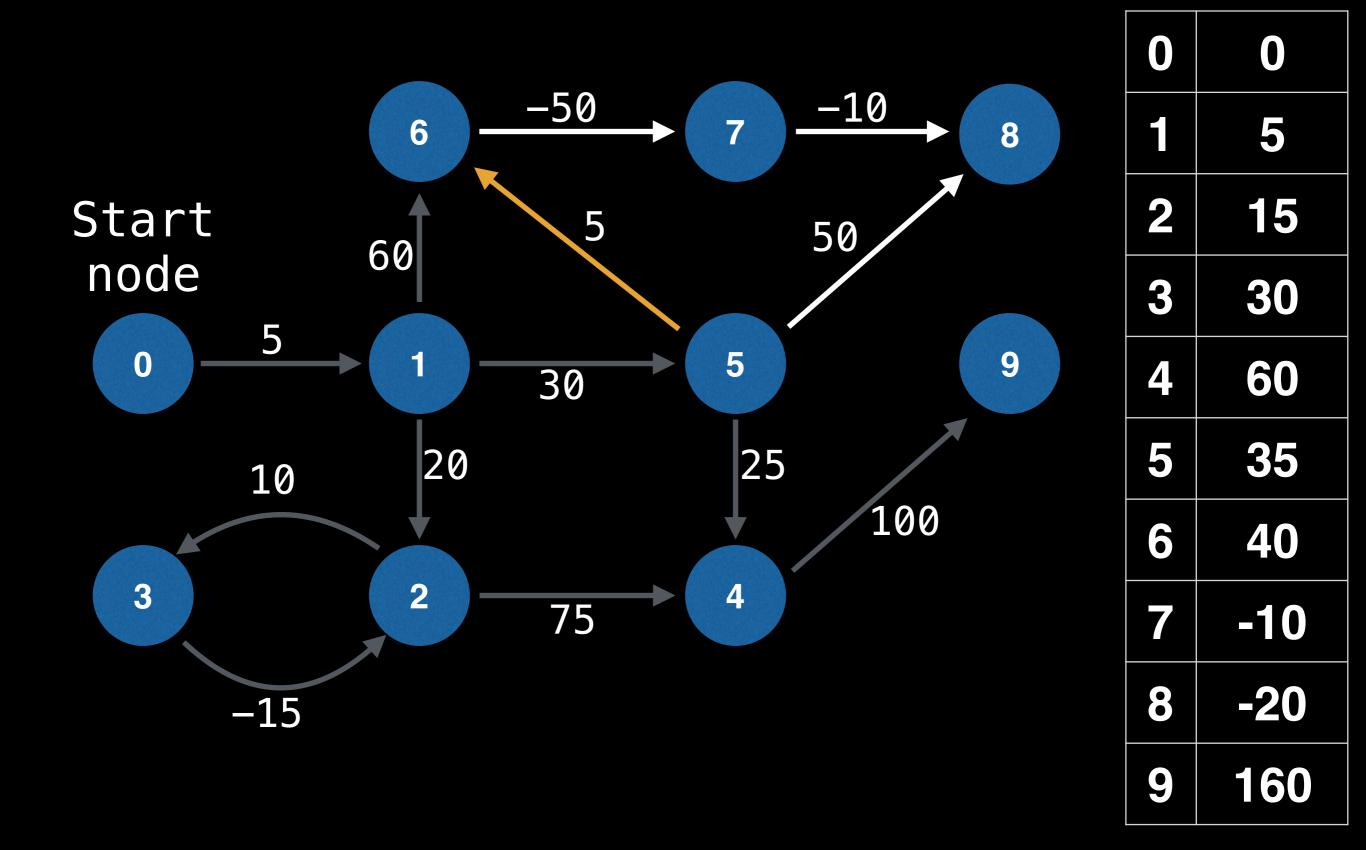


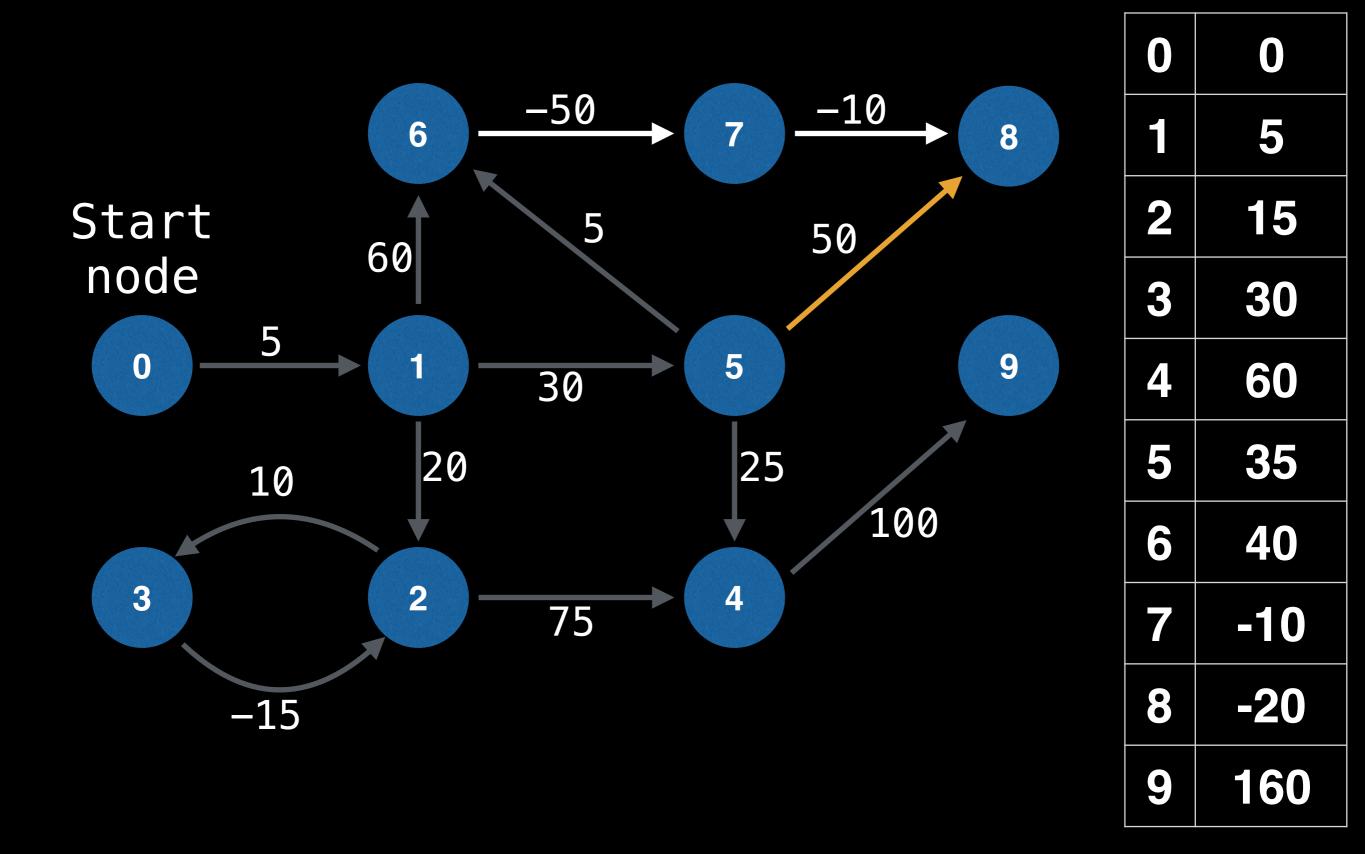


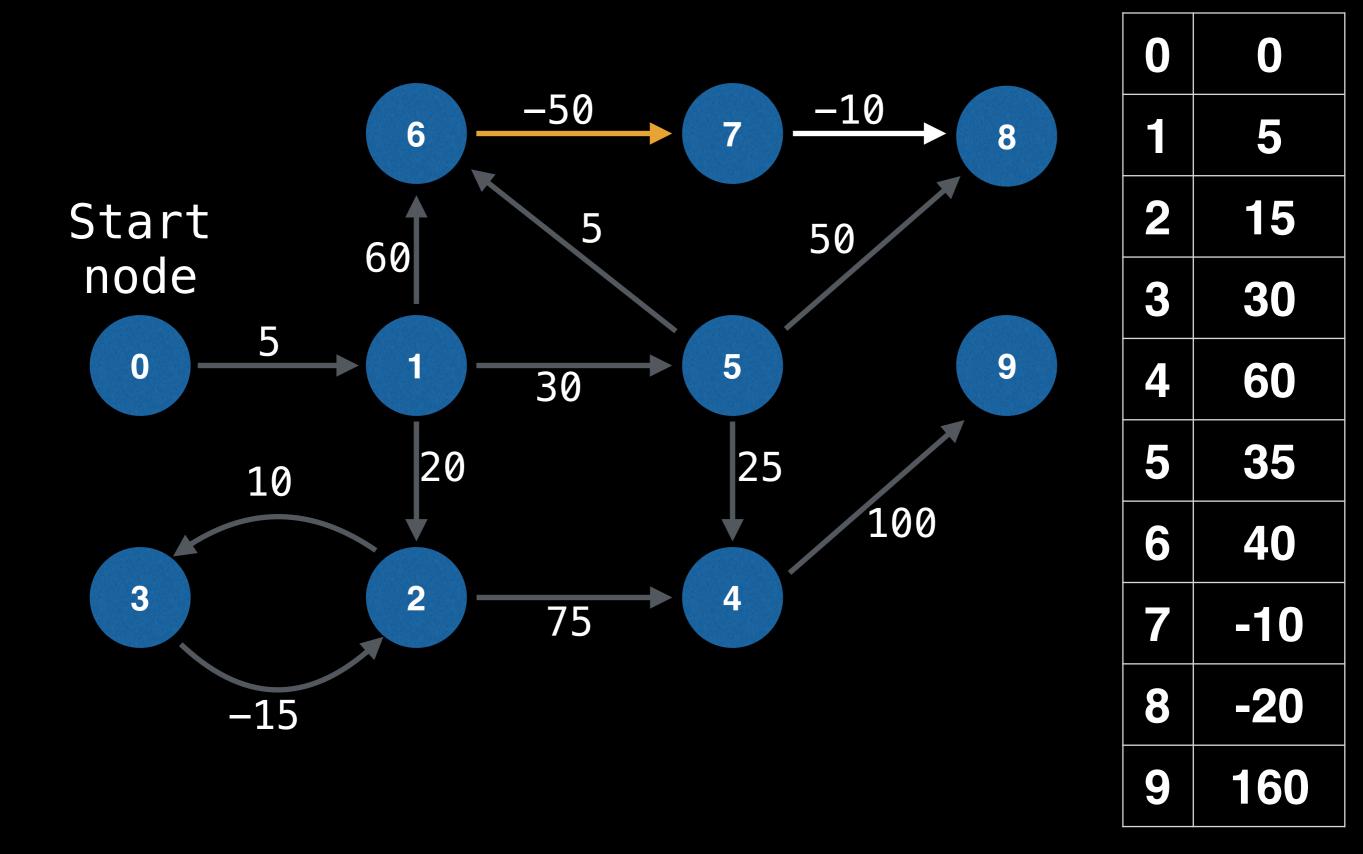


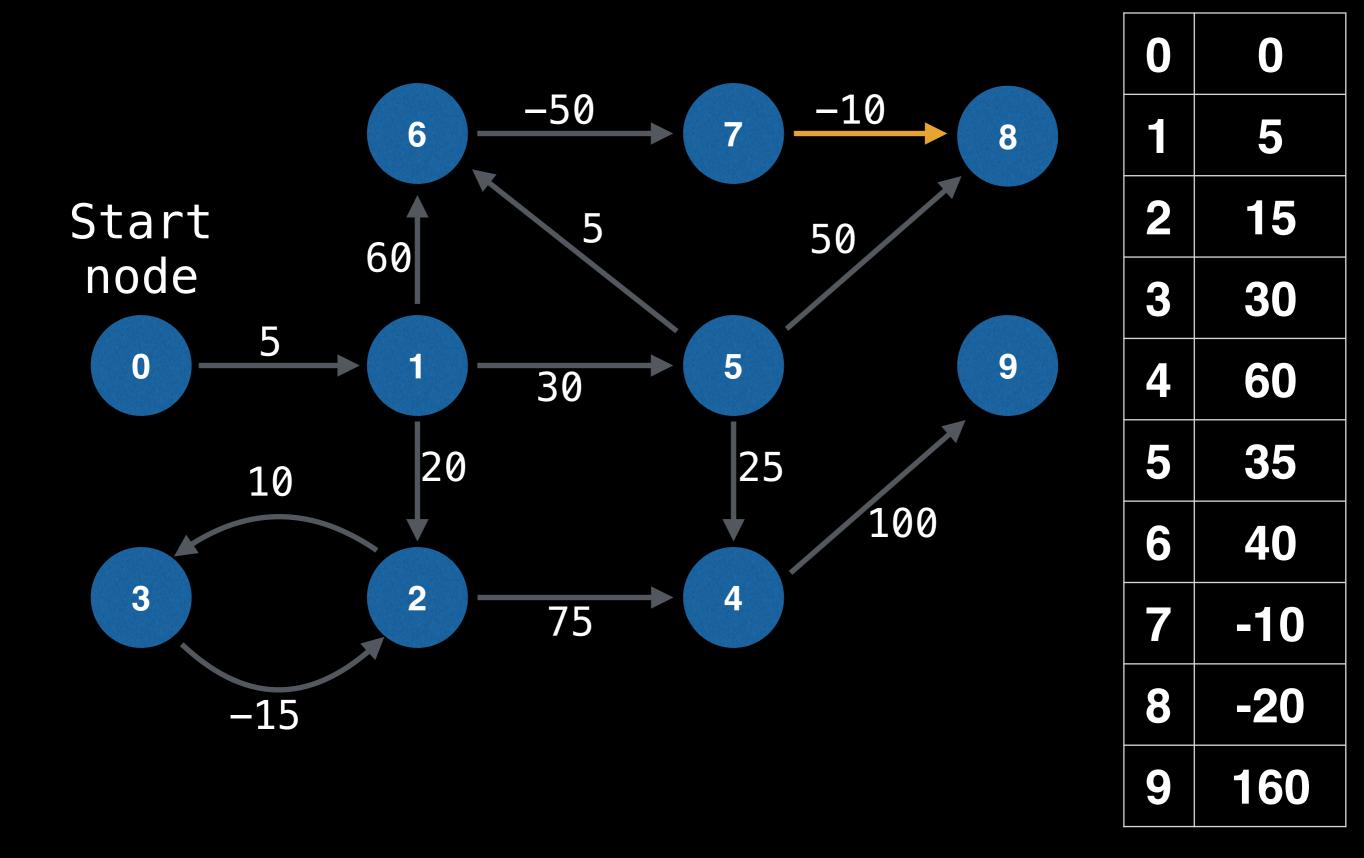


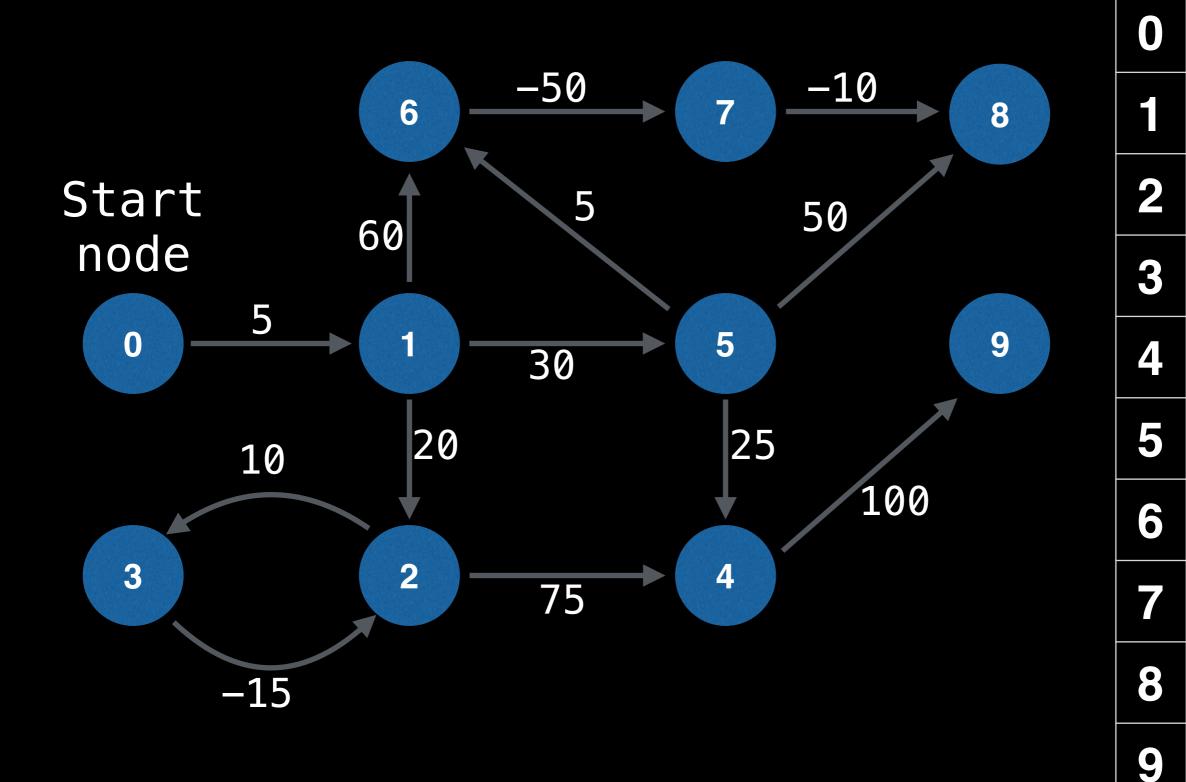










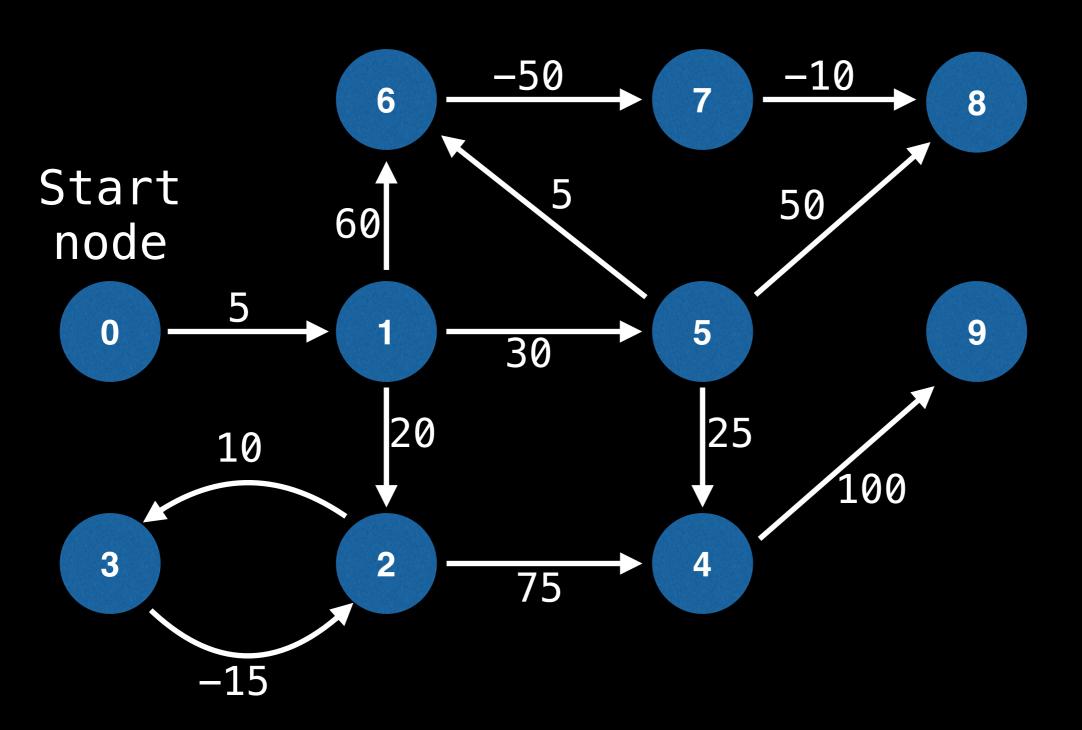


-10

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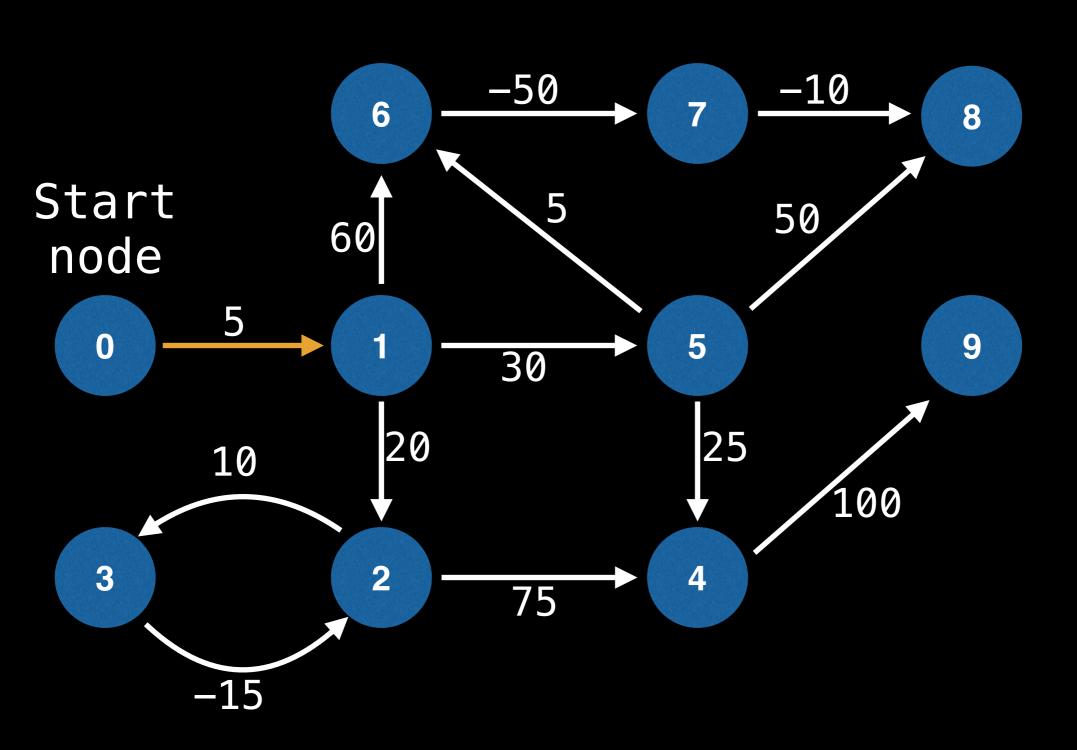
Iteration 2 complete, 7 more to go...

Let's fast-forward to the end...



We're finished with the SSSP part. Now let's detect those negative cycles. If we can relax an edge then there's a negative cycle.

0	0
1	5
2	-20
3	-5
4	60
5	35
6	40
7	-10
8	-20
9	160

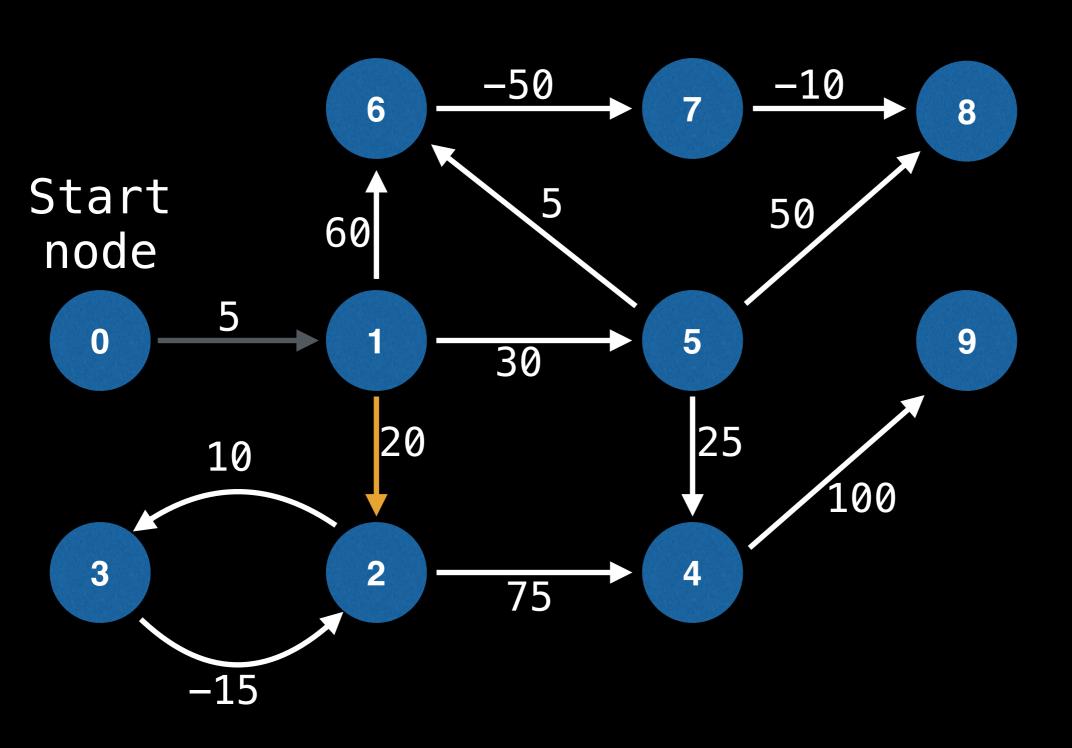


0	0
1	5
2	-20
3	-5
4	60
5	35
6	40
7	-10
8	-20
9	160







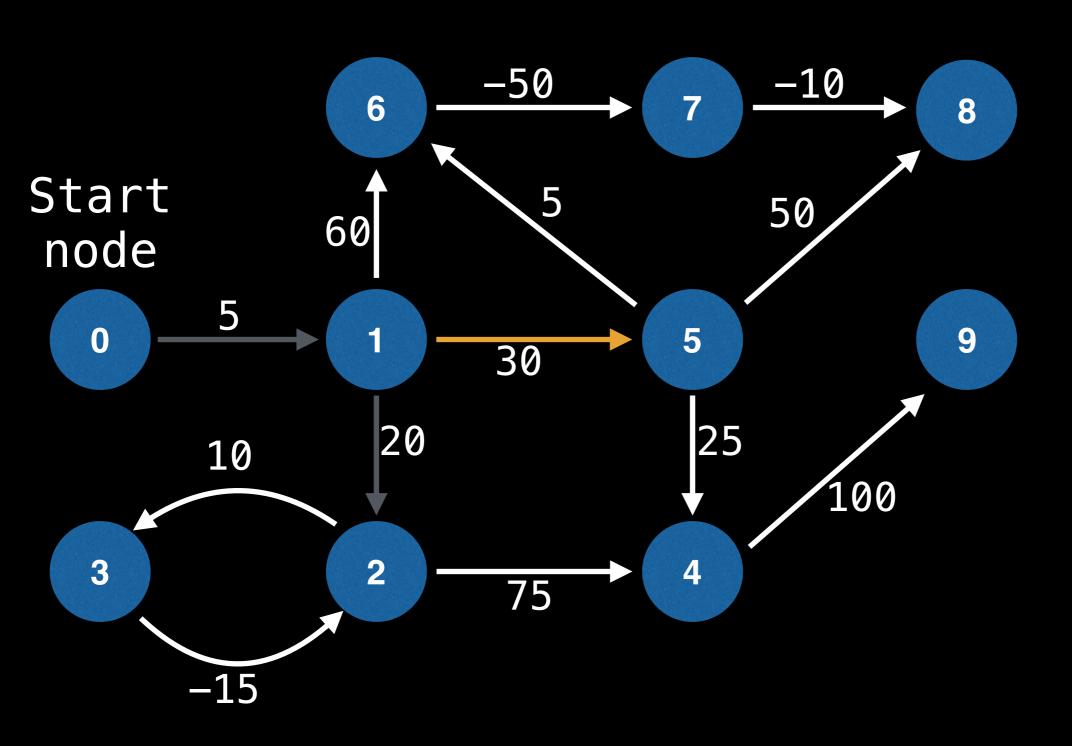


0	0
1	5
2	-20
3	-5
4	60
5	35
6	40
7	-10
8	-20
9	160







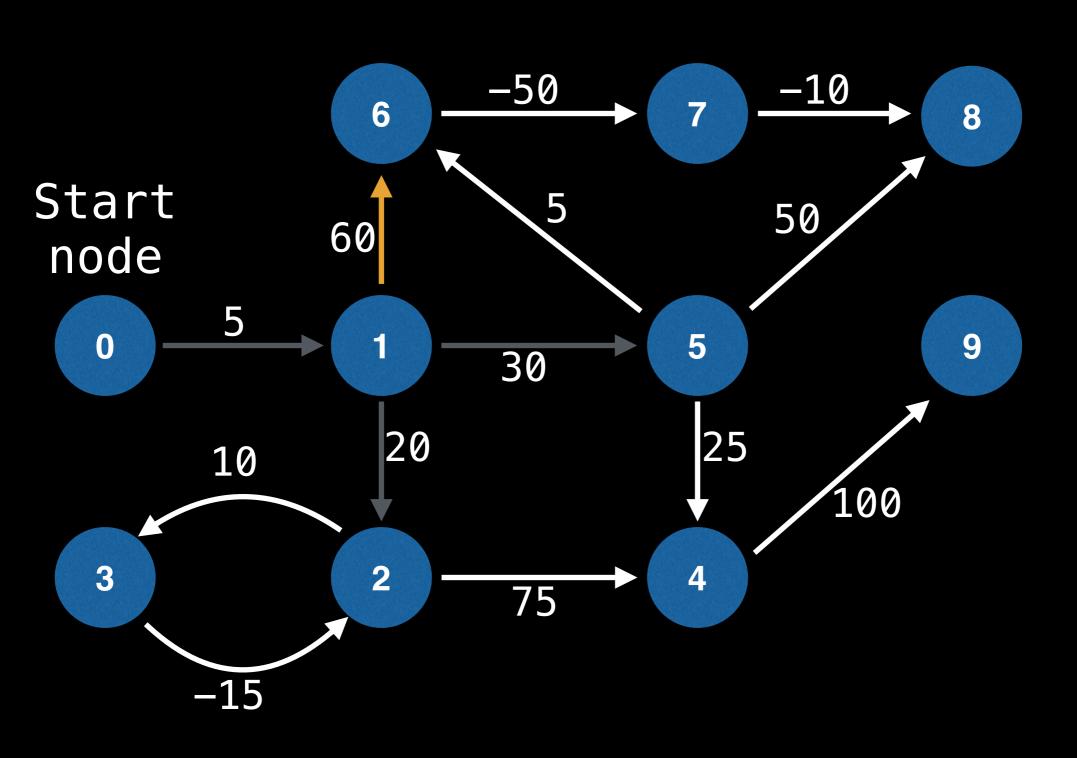


0	0
1	5
2	-20
3	-5
4	60
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9	160







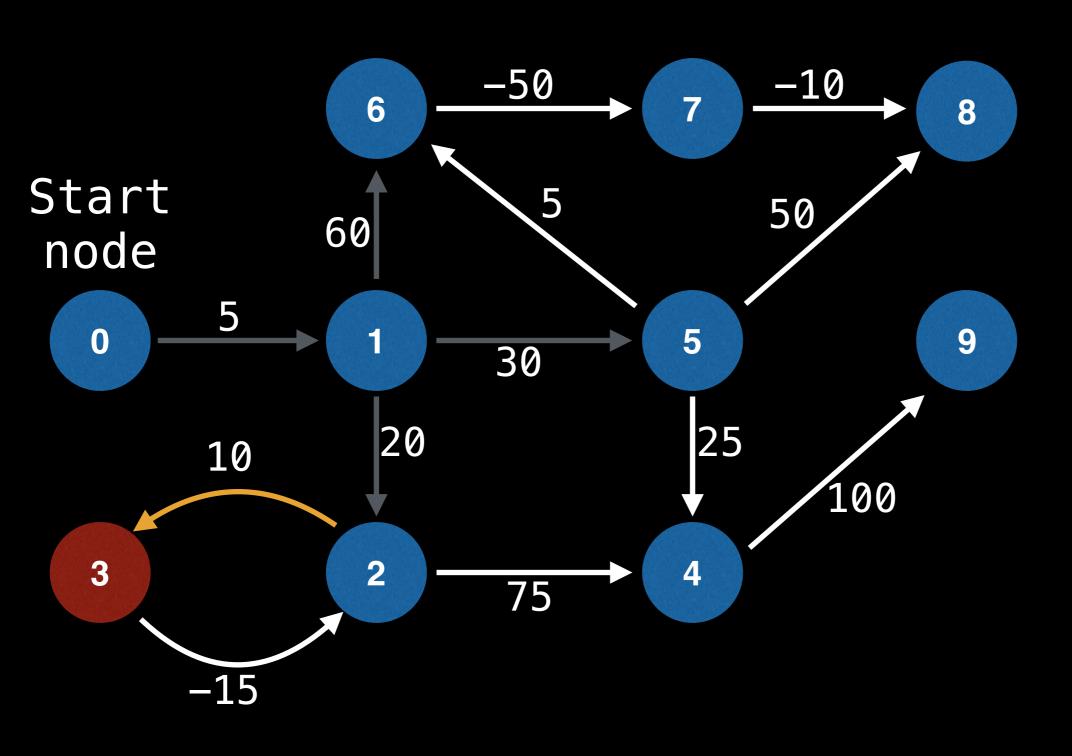


0	0
1	5
2	-20
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4	60
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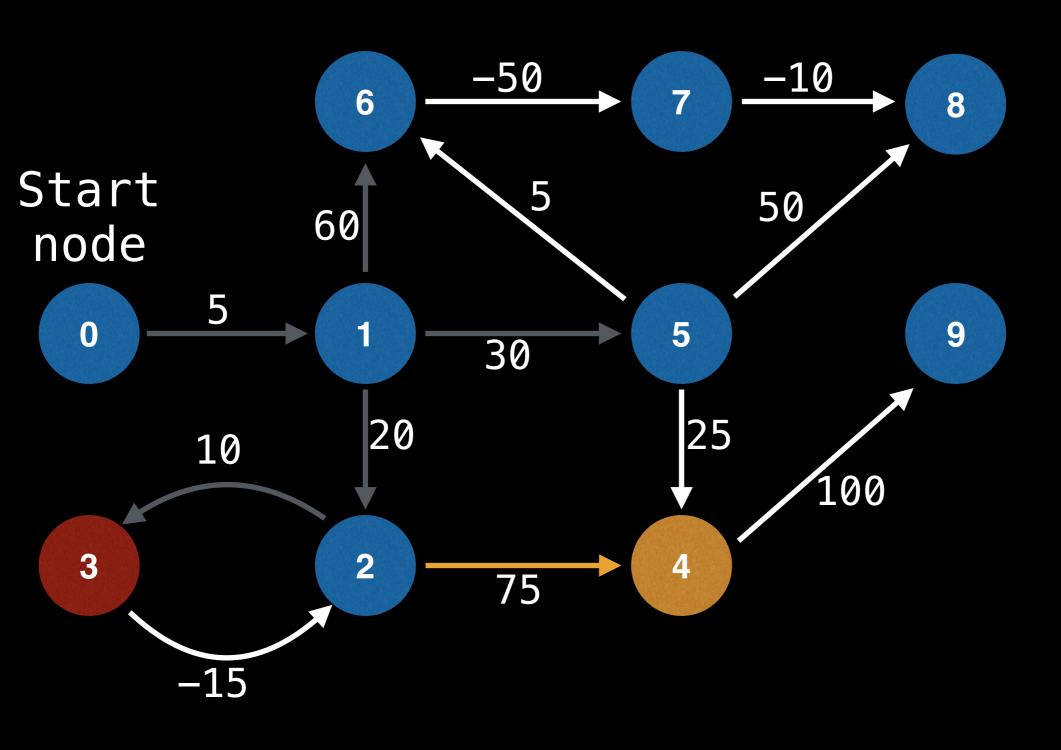


0	0
1	5
2	-20
3	-00
4	60
5	35
6	40
7	-10
8	-20
9	160







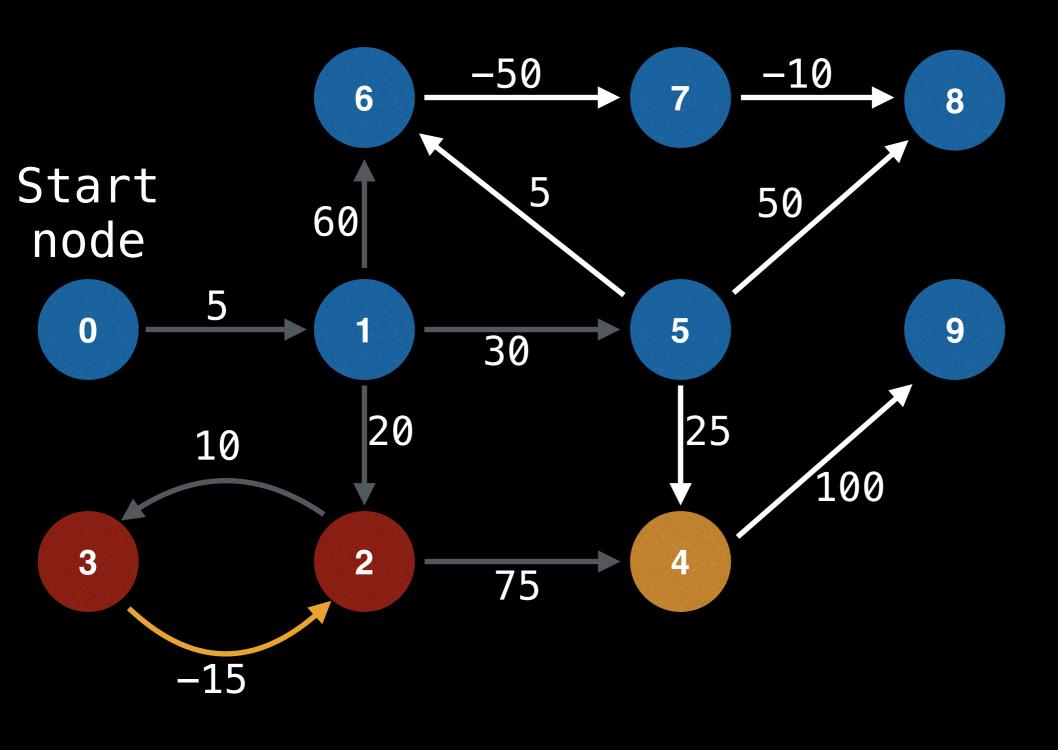


0	0
1	5
2	-20
3	-00
4	-00
5	35
6	40
7	-10
8	-20
9	160







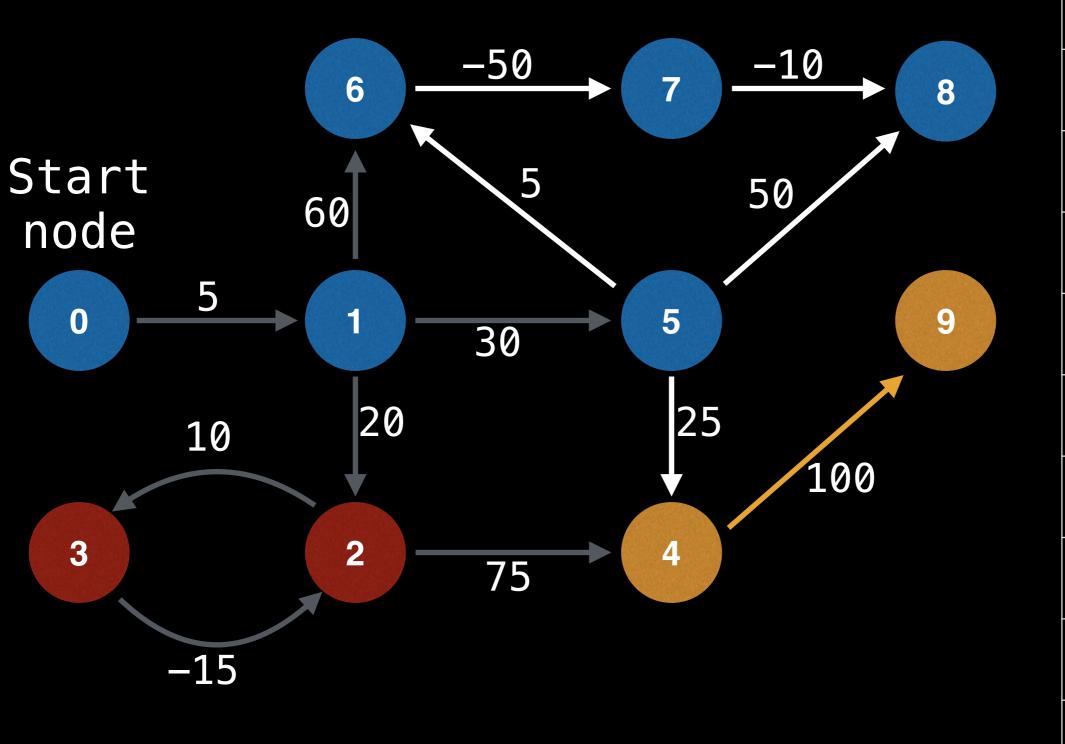


0	0
1	5
2	-∞
3	-∞
4	-∞
5	35
6	40
7	-10
8	-20
9	160







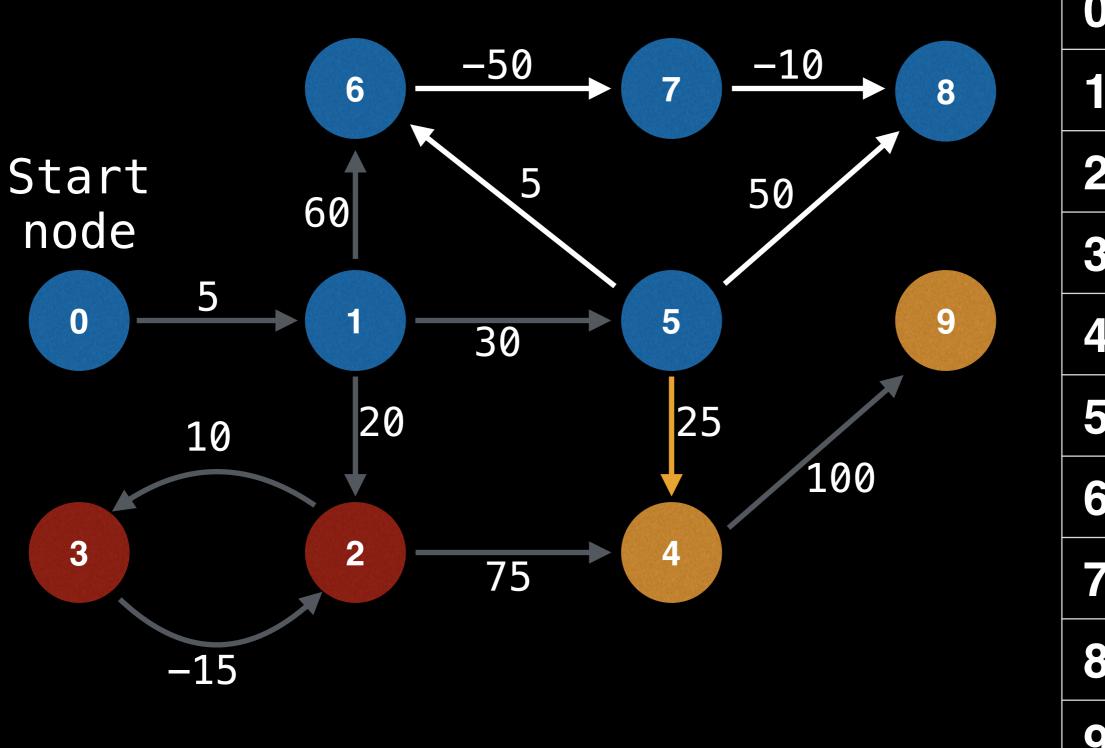


0	0
1	5
2	-00
3	-∞
4	-∞
5	35
6	40
7	-10
8	-20
9	-00







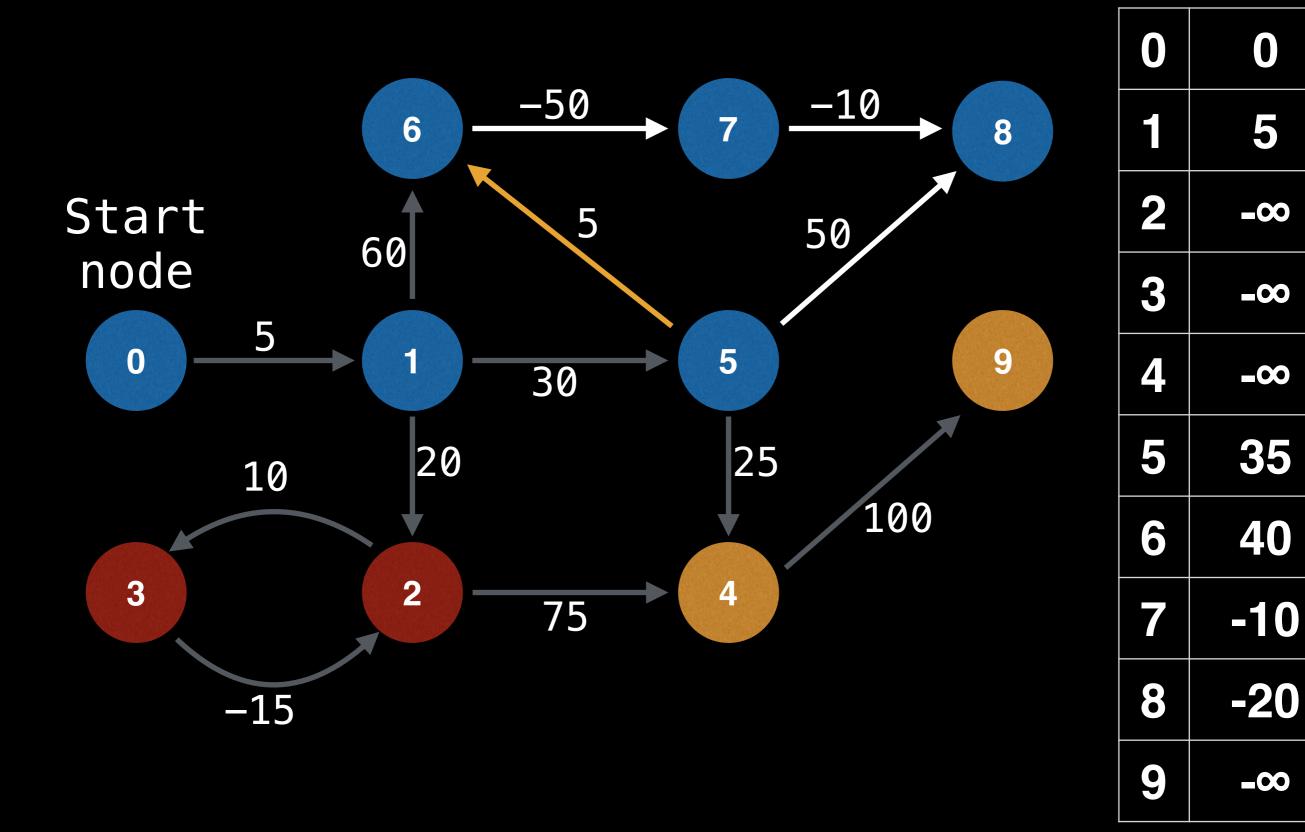


0	0
1	5
2	-∞
3	-∞
4	-∞
5	35
6	40
7	-10
8	-20
9	-00





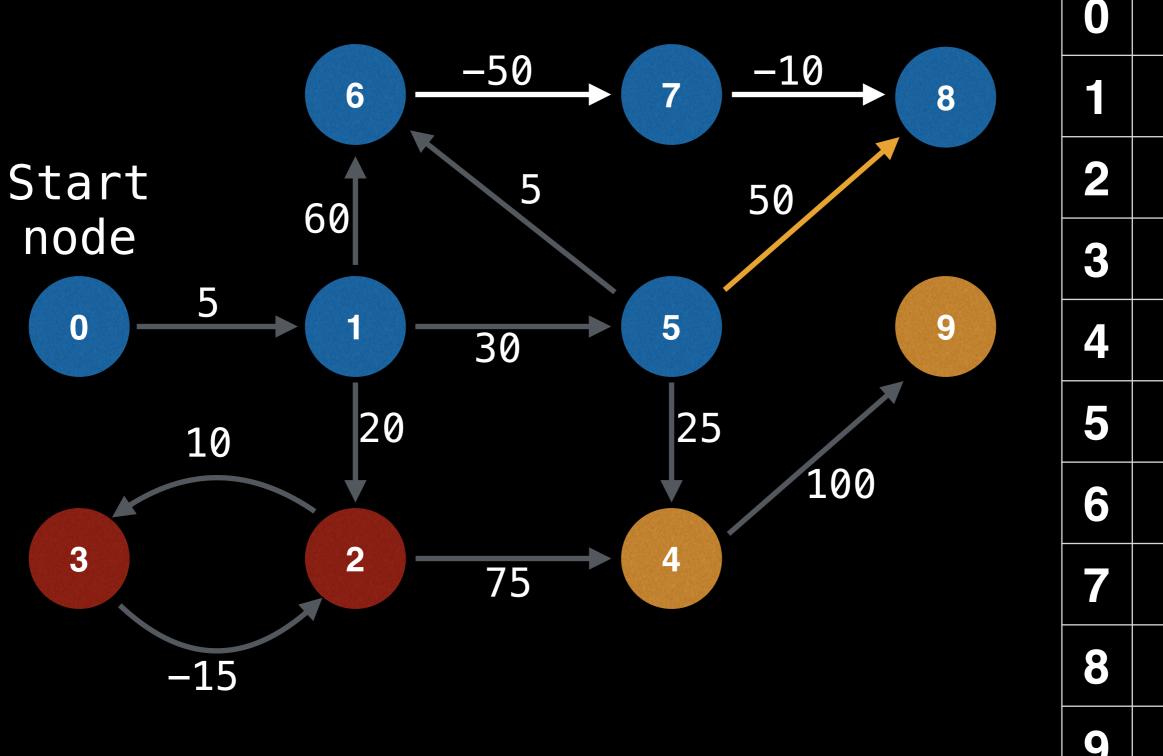










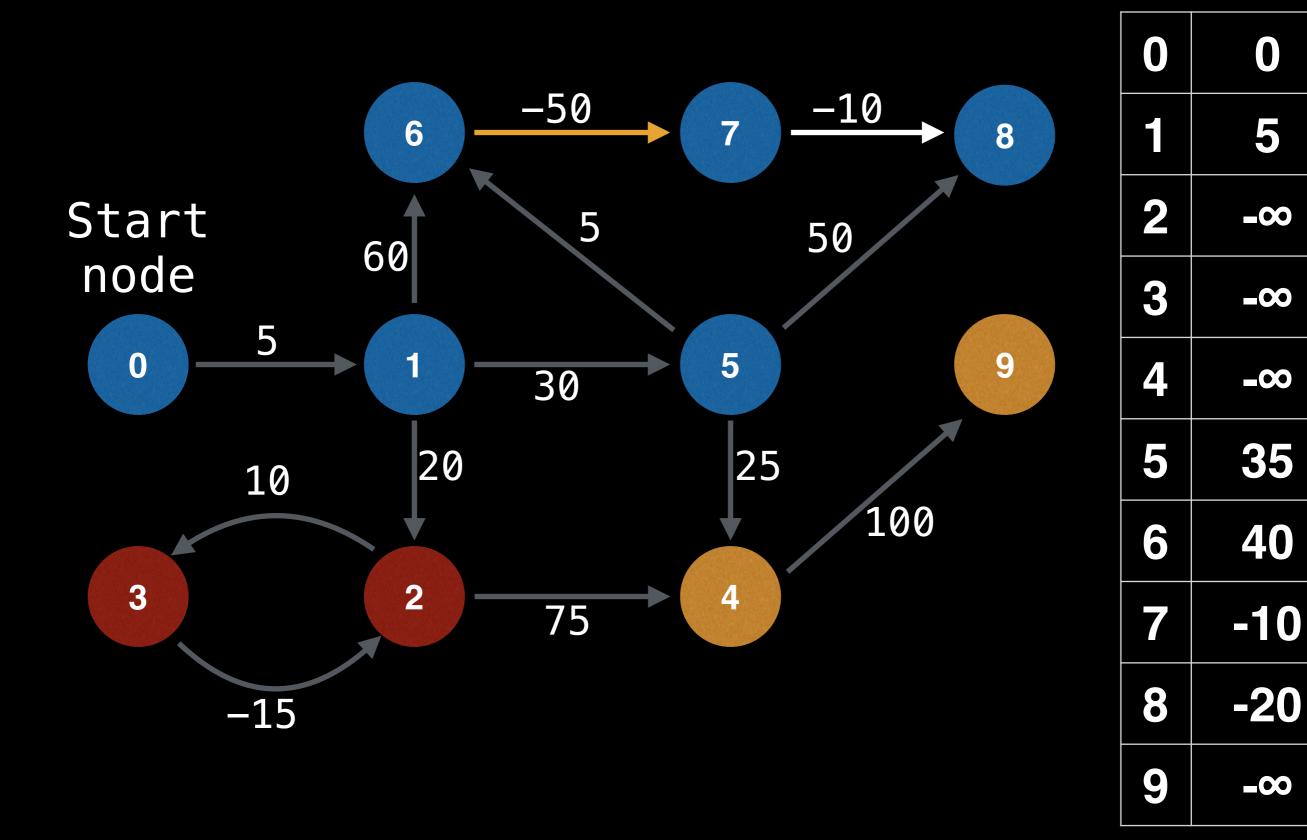


0	0
1	5
2	-∞
3	-∞
4	-∞
5	35
6	40
7	-10
8	-20
9	-00







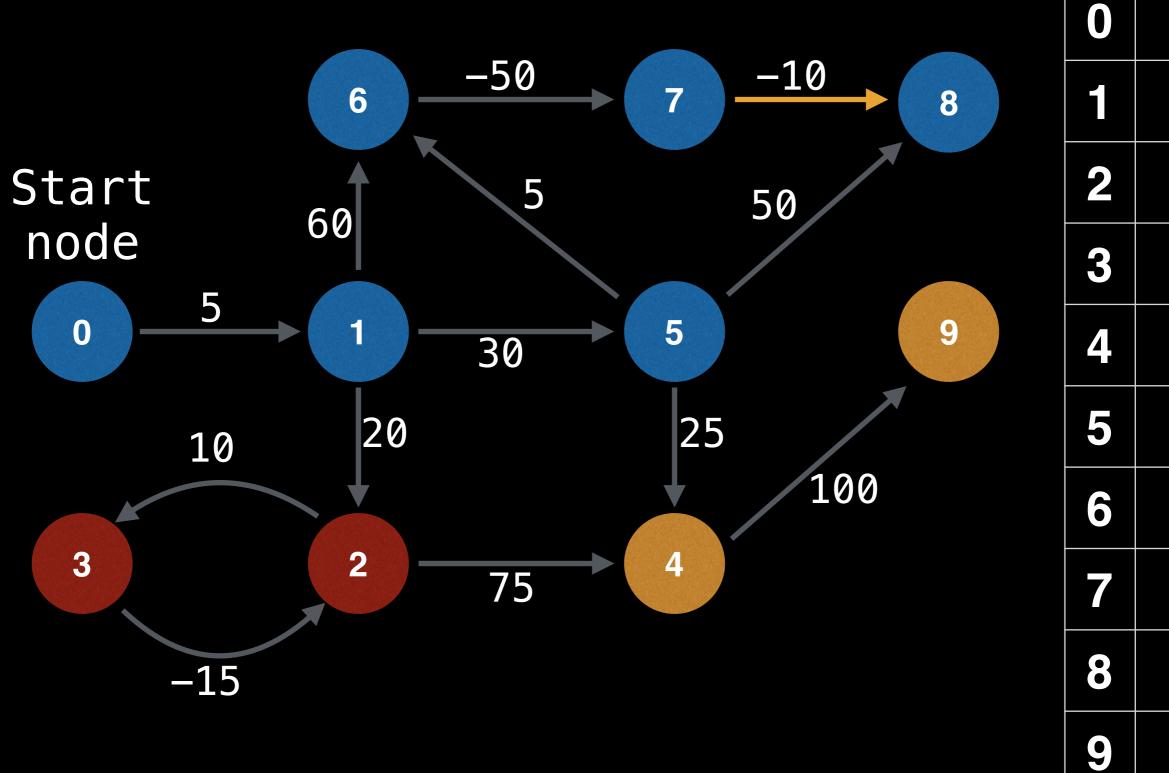


Unaffected node



Directly in negative cycle





5 -00 -00 -00 35 40 -10 -20 -00

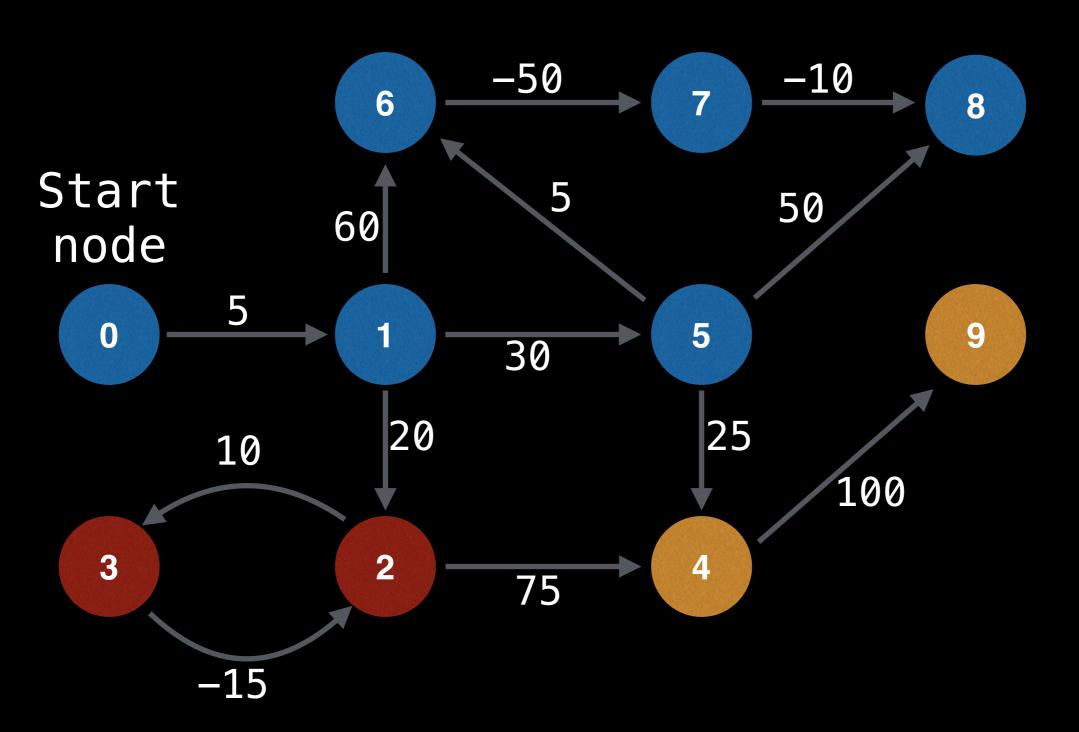
0





Directly in negative cycle





Repeat this for another 8 iterations in order to ensure the cycles fully propagate. In this example, we happened to detect all cycles on the first iteration, but this was a coincidence.

0	0
1	5
2	-00
3	-00
4	-00
5	35
6	40
7	-10
8	-20
9	-∞

Source Code Link

Implementation source code can be found at the following link:

github.com/williamfiset/algorithms

Link in the description:

