

Shortest path algorithms

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Shortest Path

- ▶ Fundamental problem with numerous applications.
- ▶ Appears as a subproblem in many network flow algorithms.
- ▶ Easy to solve.

Shortest path problem

Definition (Path cost). The cost of a directed path $\pi = (i_1, i_2, \dots, i_k)$ is the sum of cost of its individual links, i.e., $c^\pi = \sum_{i=1}^{k-1} t_{i,i+1}$.

Definition (Shortest Path Problem). Given $G(N, A)$, link costs $t : A \mapsto \mathbb{R}$, and origin $r \in N$, the **shortest path problem** (also known as single-source shortest path problem) is to determine for every non-source node $i \in N \setminus \{r\}$ a shortest cost directed path from node r .

OR

Definition (Shortest Path Problem). Given $G(N, A)$, link costs $t : A \mapsto \mathbb{R}$, and source $r \in N$, the **shortest path problem** is to determine how to send 1 unit of flow as cheaply as possible from r to each node $i \in N \setminus \{s\}$ in an uncapacitated network.

Types of shortest path (SP) problems

1. *Single-source shortest path*: SP from one node to all other nodes (if exists)
 - 1.1 with non-negative link costs.
 - 1.2 with arbitrary link costs.
2. *Single-pair shortest path* SP from between one node and another node.
3. *All-pairs shortest path* SP from every node to every node.
4. *Various generalizations of shortest path*:
 - Max capacity path problem
 - Max reliability path problem
 - SP with turn penalties
 - Resource-constraint SP problem
 - and many more

Lemma (Subpaths of shortest path are shortest paths)

Let $\pi = (r = i_1, \dots, i_h = k)$ be a shortest path from r to k and for $1 \leq p \leq q \leq h$, let $\pi_{pq} = (i_p, \dots, i_q)$ be a subpath of π from p to q . Then, π_{pq} is a shortest path from i_p to i_q .

Proof.

Decomposing path π into subpaths π_{rp} , π_{pq} , and π_{qk} , so that

$c^\pi = c^{\pi_{sp}} + c^{\pi_{pq}} + c^{\pi_{qk}}$. Assume that π'_{pq} be a path such that $c^{\pi_{pq}} > c^{\pi'_{pq}}$.

Then, $\pi' = \pi_{sp} + \pi'_{pq} + \pi_{qk}$ has cost $c^{(\pi')} = c^{\pi_{sp}} + c^{\pi'_{pq}} + c^{\pi_{qk}} < c^\pi$, which contradicts that π is a shortest path from r to k . □

LP formulation for a single pair shortest path

$$x_{ij} = \begin{cases} 1 & \text{if } (i, j) \in A \text{ is on shortest path} \\ 0 & \text{otherwise} \end{cases}$$

$$\min_{\mathbf{x}} \sum_{(i,j) \in A} t_{ij} x_{ij}$$

$$\text{s.t.} \quad \sum_{j \in FS(i)} x_{ij} - \sum_{j \in BS(i)} x_{ji} = \begin{cases} 1 & \text{if } i = r \\ -1 & \text{if } i = s \\ 0 & \text{otherwise} \end{cases}, \forall i \in N$$

$$1 \geq x_{ij} \geq 0, \forall (i, j) \in A$$

Remark. We can replace $x_{ij} \in \{0, 1\}$ with $1 \geq x_{ij} \geq 0$ due to a property whose discussion we are skipping here.

Let's write its KKT conditions ...

Optimality conditions

Theorem

For every node $j \in N$, let $l(j)$ denote the cost of some directed path from source r to j . Then, $l(j)$ represent the shortest path costs if and only if they satisfy the following optimality conditions:

$$l(j) \leq l(i) + t_{ij}, \forall (i, j) \in A \quad (\star)$$

Proof.

\implies Let $l(j)$ represent the SP cost labels for $j \in N$. Assume that they do not satisfy the (\star) . Then, some link $(i, j) \in A$ must satisfy $l(i) > l(j) + t_{ij}$. In this case, we can improve the cost of SP to node j by coming through node i , thereby contradicting the fact that $l(j)$ represents the SP label of node j .



Proof (contd.)

\Leftarrow Consider labels $l(j)$ satisfying (\star) . Let $(r = i_1, i_2, \dots, i_k = j)$ be any directed path π from source r to node j . The conditions (\star) imply that

$$\begin{aligned}l(j) = l(i_k) &\leq l(i_{k-1}) + t_{i_{k-1}i_k} \\l(i_{k-1}) &\leq l(i_{k-2}) + t_{i_{k-2}i_{k-1}} \\&\vdots \\l(i_2) &\leq l(i_1) + t_{i_1i_2} = t_{i_1i_2}\end{aligned}$$

Adding above inequations, we get

$l(j) = l(i_k) \leq t_{i_{k-1}i_k} + t_{i_{k-2}i_{k-1}} + \dots + t_{i_1i_2} = \sum_{(i,j) \in \pi} t_{ij}$. Thus $l(j)$ is a LB on the cost of any directed path from r to j . Since $l(j)$ is the cost of some directed path from r to j , it is also an UB on the SP cost.

Therefore, $l(j)$ is the shortest path cost from r to j . □

Single-source shortest path

Assumptions

1. Network is directed
2. Link costs are integers
3. There exists a directed path from r to every other node (can be satisfied by creating an artificial link from s to other nodes)
4. The network does not contain a negative cycle.

Remark. For a network containing a negative cycle reachable from r , the above LP will be unbounded since we can send an infinite amount of flow along that cycle.

Can SP contain a cycle?

1. It cannot contain negative cycles.
2. It cannot contain positive cycles since removing the cycle produces a path with lower cost.
3. One can also remove zero weight cycle without affecting the cost of SP.

Label setting and label correcting algorithms

- ▶ Shortest path algorithms assign tentative distance label to each node that represents an upper bound on the cost of shortest path to that node.
- ▶ Depending on how they update these labels, the algorithms can be classified into two types:
 1. Label setting
 2. Label correcting
- ▶ Label setting algorithms make one label permanent in each iteration
- ▶ Label correcting algorithms keep all labels temporary until the termination of the algorithm.
- ▶ Label setting algorithms are more efficient but label correcting algorithms can be applied to more general class of problems.

Dijkstra's algorithm

A label setting algorithm

- 1: **Input:** Graph $G(N, A)$, link costs \mathbf{t} , and source r
- 2: **Output:** Optimal cost labels l and predecessors $pred$
- 3: **procedure** DIJKSTRA(G, \mathbf{t}, r)
- 4: $SE = \{r\}$ ▷ Scan Eligible List
- 5: $l(i) \leftarrow \infty, \forall i \in N \setminus \{r\}; l(r) \leftarrow 0$
- 6: $pred(i) \leftarrow \mathbf{NA}, \forall i \in N \setminus \{r\}; pred(r) \leftarrow 0$
- 7: **while** $SE \neq \emptyset$ **do**
- 8: Choose a node i with minimum $l(i)$ from SE
- 9: **for** $j \in FS(i)$ **do**
- 10: **if** $l(j) > l(i) + t_{ij}$ **then**
- 11: $l(j) \leftarrow l(i) + t_{ij}$
- 12: $pred(j) \leftarrow i$
- 13: $SE \leftarrow SE \cup \{j\}$
- 14: **end if**
- 15: **end for**
- 16: **end while**
- 17: **end procedure**

Label correcting algorithm

```
1: Input: Graph  $G(N, A)$ , costs  $t$ , and source  $r$ 
2: Output: Optimal cost labels  $l$  and predecessors  $pred$ 
3: procedure LABELCORRECTING( $G, t, r$ )
4:    $SE = \{r\}$ 
5:    $l(i) \leftarrow \infty, \forall i \in N \setminus \{r\}; l(r) \leftarrow 0$ 
6:    $pred(i) \leftarrow \text{NA}, \forall i \in N \setminus \{r\}; pred(r) \leftarrow 0$ 
7:   while  $SE \neq \emptyset$  do
8:     Remove an element  $i$  from  $SE$ 
9:     for  $j \in FS(i)$  do
10:      if  $l(j) > l(i) + t_{ij}$  then
11:         $l(j) \leftarrow l(i) + t_{ij}$ 
12:         $pred(j) \leftarrow i$ 
13:        if  $j$  not in  $SE$  then
14:           $SE = SE \cup \{j\}$ 
15:        end if
16:      end if
17:    end for
18:  end while
19: end procedure
```

▷ Scan Eligible List

Single pair shortest path

A* algorithm

- ▶ This algorithm requires a heuristic cost $h(i)$ of reaching destination s from any node i . $h(i)$ should be a lower bound on the value of cost of reaching from i to s . In highway networks, $h(i)$ can be taken as the Euclidean distance between i and s divided by the highest speed possible in the network.
- ▶ The Dijkstra's algorithm can be slightly modified to convert it into A* algorithm. Make the following changes in Line 8.
Choose a node i with minimum $l(i) + h(i)$
Stop the algorithm if $i = s$.

Shortest path in Directed Acyclic Graph (DAG)

Directed acyclic graphs and topological ordering

Definition (Directed acyclic graph (DAG)). A directed graph is DAG if does not contain any directed cycle.

Definition (Topological ordering). We say that a labeling *order* of a graph is **topological ordering** if $\forall (i, j) \in A$, we have $order(i) < order(j)$. A network containing directed cycle cannot be topologically ordered.

Conversely, a directed acyclic graph can be topologically ordered.

```

1: Input: Graph  $G(N, A)$ 
2: Output: Topological ordering  $order$  of  $N$ 
3: procedure TOPOLOGICALORDERING( $G$ )
4:    $inDegree(i) \leftarrow 0, \forall i \in N$ 
5:    $order(i) \leftarrow \text{NA}, \forall i \in N$ 
6:    $count \leftarrow 1$ 
7:   for  $(i, j) \leftarrow A$  do
8:      $inDegree(j) \leftarrow inDegree(j) + 1$ 
9:   end for
10:   $Q \leftarrow \{n \in N : inDegree(n) = 0\}$ 
11:  while  $Q \neq \phi$  do
12:    Remove "next" node  $i$  from  $Q$ 
13:     $order(j) \leftarrow count$ 
14:     $count = count + 1$ 
15:    for  $j \in FS(i)$  do
16:       $inDegree[j] \leftarrow inDegree[j] - 1$ 
17:      if  $inDegree[j] == 0$  then
18:         $Q \leftarrow Q \cup \{j\}$ 
19:      end if
20:    end for
21:  end while
22:  if  $count < |N|$  then
23:     $G$  has cycle(s)
24:  else
25:     $G$  is acyclic and return  $order$ 
26:  end if
27:  return  $order$ 
28: end procedure

```

Shortest path in acyclic networks

Remember that we can always order nodes in acyclic networks $G(N, A)$ such that $order(i) < order(j), \forall (i, j) \in A$ in $O(|A|)$ time.

- 1: **Input:** Graph $G(N, A)$, costs \mathbf{t} , and source r
- 2: **Output:** Optimal cost labels l and predecessors $pred$
- 3: **procedure** SHORTESTPATHSDAG(G, \mathbf{t}, s)
- 4: $l(i) \leftarrow \infty, \forall i \in N \setminus \{r\}; l(r) \leftarrow 0$
- 5: $pred(i) \leftarrow \mathbf{NA}, \forall i \in N \setminus \{s\}; pred(r) \leftarrow 0$
- 6: $order \leftarrow \text{TOPOLOGICALORDERING}(G)$
- 7: **for** each node i in $order$ **do**
- 8: **for** $j \in FS(i)$ **do**
- 9: **if** $l(j) > l(i) + t_{ij}$ **then**
- 10: $l(j) \leftarrow l(i) + t_{ij}$
- 11: $pred(j) \leftarrow i$
- 12: **end if**
- 13: **end for**
- 14: **end for**
- 15: **end procedure**

Longest path in acyclic networks

```
1: Input: Graph  $G(N, A)$ , costs  $\mathbf{t}$ , and source  $r$ 
2: Output: Optimal cost labels  $l$  and predecessors  $pred$ 
3: procedure SHORTESTPATHSDAG( $G, \mathbf{t}, s$ )
4:    $l(i) \leftarrow -\infty, \forall i \in N \setminus \{r\}; l(r) \leftarrow 0$ 
5:    $pred(i) \leftarrow \text{NA}, \forall i \in N \setminus \{s\}; pred(r) \leftarrow 0$ 
6:    $order \leftarrow \text{TOPOLOGICALORDERING}(G)$ 
7:   for each node  $i$  in  $order$  do
8:     for  $j \in FS(i)$  do
9:       if  $l(j) < l(i) + t_{ij}$  then
10:         $l(j) \leftarrow l(i) + t_{ij}$ 
11:         $pred(j) \leftarrow i$ 
12:       end if
13:     end for
14:   end for
15: end procedure
```

Suggested reading

1. BLU Book Chapter 2
2. AMO Chapter 4 and 5

Thank you!