

Problem-Sheet 6

My Solution

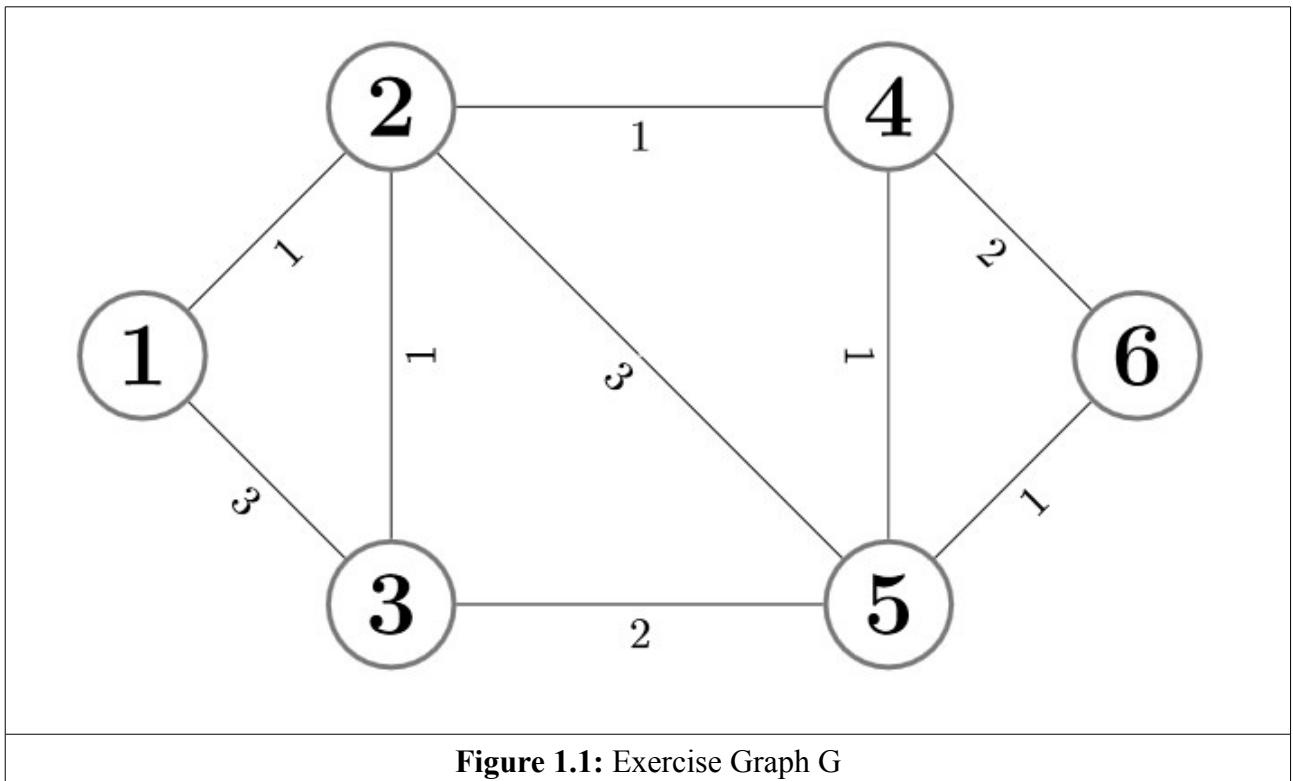
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Task1:

Given the undirected Graph $G = (E, V)$ as shown in Figure 1



a)

Give a linear Program that solves the problem of finding a shortest path from Vertex 1 to Vertex 6.

The general formulation of such a linear program for finding the shortest path from a given starting vertex s to a certain target vertex t is shown in figure 1.2.

Note that the variables

- y_k denotes the length of the shortest path from the source vertex s to the vertex k in the Graph G .
- w_{ij} denotes the weight of the edge ij – i.e. The edge from vertex i to vertex j .

$$\begin{aligned}
 & \max y_t - y_s \\
 \text{s.t.} \quad & y_j - y_i \leq w_{ij}, \forall ij \in E
 \end{aligned}$$

Figure 1.2: General LP for finding the Shortest Path

For the graph in figure 1.1, it has the following weight vector

$$\begin{aligned}
 w = & [w_{12}, w_{13}, w_{21}, w_{23}, w_{24}, w_{25}, w_{31}, \\
 & w_{32}, w_{35}, w_{42}, w_{45}, w_{46}, w_{52}, w_{53}, w_{54}, w_{56}, w_{64}, w_{65}] \\
 = & [1, 3, 1, 1, 1, 3, 3, 1, 2, 1, 1, 2, 3, 2, 1, 1, 2, 1]
 \end{aligned}$$

Applying this LP to our given example graph G from figure 1.1 gives us the LP as shown in figure 1.3 below:

$$\begin{aligned}
 & \max \quad y_6 - y_1 \\
 \text{s.t.} \quad & y_2 - y_1 \leq 1 \\
 & y_3 - y_1 \leq 3 \\
 & y_3 - y_2 \leq 1 \\
 & y_5 - y_2 \leq 3 \\
 & y_4 - y_2 \leq 1 \\
 & y_5 - y_3 \leq 2 \\
 & y_5 - y_4 \leq 1 \\
 & y_6 - y_4 \leq 2 \\
 & y_6 - y_5 \leq 1 \\
 & y_1 - y_2 \leq 1 \\
 & y_1 - y_3 \leq 3 \\
 & y_2 - y_3 \leq 1 \\
 & \cancel{y_2} - y_5 \leq 3 \\
 & y_2 - y_4 \leq 1 \\
 & y_3 - y_5 \leq 2 \\
 & y_4 - y_5 \leq 1 \\
 & y_4 - y_6 \leq 2 \\
 & y_5 - y_6 \leq 1
 \end{aligned}$$

Figure 1.3: LP from figure 1.2 applied to the example graph from figure 1.1

b) Solve the linear program

Solving the LP from a) we get $\mathbf{y} = [y_1, y_6] = [0, 4]$

thus, the solution (for the maximum) is then: $y_6 - y_1 = 4 - 0 = 4$.

c) Derive the dual problem and explain it.

The general formulation of the dual problem of a) for finding the shortest path from a given starting vertex s to a certain target vertex t is shown in figure 1.4.

- x_{ij} is an indicator variable telling us whether an edge ij in E is part of the shortest path. If ij is in the shortest path, then x_{ij} is equal 1 otherwise it is equal 0.
- Note that since our graph G is undirected we have to consider both, x_{ij} AND x_{ji}
 - Corresponds to the same as we would have a directed graph having an edge from Vertex i to Vertex j and one edge from j to i .
- Here: $\mathbf{x} = [x_{12}, x_{13}, x_{21}, x_{23}, x_{24}, x_{25}, x_{31}, x_{32}, x_{35}, x_{42}, x_{45}, x_{46}, x_{52}, x_{53}, x_{54}, x_{56}, x_{64}, x_{65}]$

$$\begin{aligned}
 & \min \quad \sum_{ij \in E} w_{ij} x_{ij} \\
 \text{s.t.} \quad & x_{ij} \geq 0, \forall ij \in E \\
 & \forall i : \sum_{j: ij \in E} x_{ij} - \sum_{j: ji \in E} x_{ji} = \begin{cases} 1, & \text{if } i=s \\ -1, & \text{if } i=t \\ 0, & \text{else} \end{cases}
 \end{aligned}$$

Figure 1.4: General Dual Problem from c)

Applying this dual Problem to our given example graph G from figure 1.1 gives us the LP as shown in figure 1.5 below:

The image shows a handwritten linear programming problem on a grid-lined notebook page. At the top right, there is a red logo that partially reads "co". The problem is written in blue ink.

$\min (x_{12} + 3x_{13} + x_{21} + x_{23} + x_{24} + 3x_{25} + 3x_{31} + x_{32} + 2x_{35} - x_{42} + x_{45}$
 $+ 2x_{46} + 3x_{52} + 2x_{53} + x_{54} + x_{56} + 2x_{64} + x_{65})$

s.t.

$(x_{12} + x_{13}) - (x_{21} + x_{31})$	= 1
$(x_{21} + x_{23} + x_{24} + x_{25}) - (x_{12} + x_{32} + x_{42} + x_{52})$	= 0
$(x_{31} + x_{32} + x_{35}) - (x_{13} + x_{23} + x_{53})$	= 0
$(x_{42} + x_{45} + x_{46}) - (x_{24} + x_{54} + x_{64})$	= 0
$(x_{52} + x_{53} + x_{54} + x_{56}) - (x_{25} + x_{35} + x_{45} + x_{65})$	= 0
$(x_{64} + x_{65}) - (x_{46} + x_{56})$	= -1

$x_{ij} \geq 0, \forall ij \in E$

Figure 1.5: dual problem from figure 1.4 applied to the example graph from figure 1.1.

d) Solve the linear program

Given our dual problem, we are looking for the entries of the vector

$$\mathbf{x} = [x_{12}, x_{13}, x_{21}, x_{23}, x_{24}, x_{25}, x_{31}, \\ x_{32}, x_{35}, x_{42}, x_{45}, x_{46}, x_{52}, x_{53}, x_{54}, x_{56}, x_{64}, x_{65}]$$

There exists actually two possible solutions:

- solution#1: $x_{12} = 1, x_{24} = 1$ and $x_{46} = 1$ and every other x_{ij} of \mathbf{x} is zero
- solution#2: $x_{12} = 1, x_{24} = 1, x_{45} = 1$ and $x_{56} = 1$ and every other x_{ij} in \mathbf{x} is zero

Using the solution#1, we get the following minimum: $x_{21} + x_{24} + x_{46} = 1 + 1 + 2 * 1 = 4$

Using the solution#2, we get the following minimum: $x_{21} + x_{24} + x_{45} + x_{56} = 1 + 1 + 1 + 1 = 4$

Since the solution for the Primal and dual Problem give us both 4 – for every case – we have found the correct solution.

Note that there are two possible shortest path:

1. From v1=>v2=>v4=>v6
2. From v1=>v2=>v4=>v5=>v6

Both having a cost of 4.

Task2:

A directed graph G is given by the table from figure 2.1.

d_{ij}	1	2	3	4	5	6
1		2			9	
2		2				6
3		15	2		3	9
4						1
5				10	9	
6					4	3

Figure 2.1: Adjacency matrix of example graph for task 2.

Implment the algorithm of Floyd and Warshall in a programming language of your chouce and test it on the graph from figure 2.1. Give the shortest paths and their lengths for all pairs of noces.

I have implemented the „Floyd and Warshall“ Algoirthm in Ruby. You can find my source-code on github: <https://github.com/simplay/combo>

Please read the READMEmd + the WIKI on the Repository.

Usage: simply run: **ruby combo -t 2** in your console for solving for the shortest paths for the graph shown in figure 2.1.

Running my code I get the following output:

```
directed Graph G=(V,E,w)
```

```
6 vertices V with their label values l:
```

```
1 l: -1
2 l: -1
3 l: -1
4 l: -1
5 l: -1
6 l: -1
```

```
14 edges E with their weight w:
```

```
1->2 w: 2.0
1->5 w: 9.0
2->1 w: 2.0
2->6 w: 6.0
3->1 w: 15.0
3->2 w: 2.0
3->4 w: 3.0
3->5 w: 3.0
3->6 w: 9.0
4->6 w: 1.0
5->3 w: 10.0
5->4 w: 9.0
6->4 w: 4.0
6->5 w: 3.0
```

All shortest paths for each vertex pair (i,j):

```
Distance from vertex i=1 to vertex j=1: 0.0 path: does not exist
Distance from vertex i=1 to vertex j=2: 2.0 path: [1,2]
Distance from vertex i=1 to vertex j=3: 19.0 path: [1,5,3]
Distance from vertex i=1 to vertex j=4: 12.0 path: [1,2,6,4]
Distance from vertex i=1 to vertex j=5: 9.0 path: [1,5]
Distance from vertex i=1 to vertex j=6: 8.0 path: [1,2,6]
Distance from vertex i=2 to vertex j=1: 2.0 path: [2,1]
Distance from vertex i=2 to vertex j=2: 0.0 path: does not exist
Distance from vertex i=2 to vertex j=3: 19.0 path: [2,6,5,3]
Distance from vertex i=2 to vertex j=4: 10.0 path: [2,6,4]
Distance from vertex i=2 to vertex j=5: 9.0 path: [2,6,5]
Distance from vertex i=2 to vertex j=6: 6.0 path: [2,6]
Distance from vertex i=3 to vertex j=1: 4.0 path: [3,2,1]
Distance from vertex i=3 to vertex j=2: 2.0 path: [3,2]
Distance from vertex i=3 to vertex j=3: 0.0 path: does not exist
Distance from vertex i=3 to vertex j=4: 3.0 path: [3,4]
Distance from vertex i=3 to vertex j=5: 3.0 path: [3,5]
Distance from vertex i=3 to vertex j=6: 4.0 path: [3,4,6]
Distance from vertex i=4 to vertex j=1: 18.0 path: [4,6,5,3,2,1]
Distance from vertex i=4 to vertex j=2: 16.0 path: [4,6,5,3,2]
Distance from vertex i=4 to vertex j=3: 14.0 path: [4,6,5,3]
Distance from vertex i=4 to vertex j=4: 0.0 path: does not exist
Distance from vertex i=4 to vertex j=5: 4.0 path: [4,6,5]
Distance from vertex i=4 to vertex j=6: 1.0 path: [4,6]
Distance from vertex i=5 to vertex j=1: 14.0 path: [5,3,2,1]
Distance from vertex i=5 to vertex j=2: 12.0 path: [5,3,2]
Distance from vertex i=5 to vertex j=3: 10.0 path: [5,3]
Distance from vertex i=5 to vertex j=4: 9.0 path: [5,4]
Distance from vertex i=5 to vertex j=5: 0.0 path: does not exist
Distance from vertex i=5 to vertex j=6: 10.0 path: [5,4,6]
Distance from vertex i=6 to vertex j=1: 17.0 path: [6,5,3,2,1]
Distance from vertex i=6 to vertex j=2: 15.0 path: [6,5,3,2]
Distance from vertex i=6 to vertex j=3: 13.0 path: [6,5,3]
Distance from vertex i=6 to vertex j=4: 4.0 path: [6,4]
Distance from vertex i=6 to vertex j=5: 3.0 path: [6,5]
Distance from vertex i=6 to vertex j=6: 0.0 path: does not exist
```

The most important code is in the file „src/adj_matrix.rb“

```
class AdjMatrix

  attr_accessor :schema

  ALMOST_INF = (1 << (1.size * 8 - 2) - 1)

  def initialize(graph)
    @vertices = graph.vertices
    @v_count = @vertices.count

    @schema = []
    @next = []

    # init adj. mat
    @v_count.times do
      a_row = []
      a_next_row = []
      @v_count.times do
        a_row << ALMOST_INF
        a_next_row << nil
      end
      @schema << a_row
      @next << a_next_row
    end

    #foreach edge label
    graph.edges.each do |edge|
      @schema[edge.u][edge.v] = edge.weight
      @next[edge.u][edge.v] = edge.to
    end

    graph.vertices.each do |vertex|
      v_idx = vertex.idx
      @schema[v_idx][v_idx] = 0.0
    end
  end

  # Floyd-Warshall algorithm
  def shortest_paths
    distances = copied_schema

    @v_count.times do |k|
      @v_count.times do |i|
        @v_count.times do |j|
          relax(distances, i, j, k)
        end
      end
    end
    distances
  end
end
```

```

# get path from a given vertex to a given vertex
# convention: report 'path does not exist'
# in case we query for path from Vertex v to Vertex v.
# @param from Vertex start
# @param to Vertex destination
def shortest_path(from, to)
  u = from; v = to
  return "does not exist" if @next[u.idx][v.idx].nil?

  path = ("["+u.to_s + ",")

  until(u.eql?(v))
    u = @next[u.idx][v.idx]
    path += (u.to_s + ",")
  end
  path = path[0..path.size-2]
  path += "]"
  path
end

def to_s
  @schema.each do |row|
    row.each do |element|
      value = element.eql?(ALMOST_INF) ? "inf" : element.to_s
      print value + " "
    end
    puts
  end
end

private

# update (i,j)-th element of given container
# if it can be relaxed
def relax(container, i, j, k)
  if(container[i][j] > container[i][k] + container[k][j])
    container[i][j] = container[i][k] + container[k][j]
    @next[i][j] = @next[i][k]
  end
end

# copy each value in the :schema into
# a new instantiated 2d array.
def copied_schema
  c = []
  @v_count.times do |i|
    c_row = []
    @v_count.times do |j|
      c_row << @schema[i][j]
    end
    c << c_row
  end
  c
end

end

```