Aside: Slime Mould Solving Shortest Path



CS 473: Algorithms, Spring 2018

Dynamic Programming: Shortest Paths

Lecture 5 Jan 30, 2018

Most slides are courtesy Prof. Chekuri

Ruta (UIUC)

Part I

Shortest Paths with Negative Length Edges

Single-Source Shortest Paths with Negative Edge Lengths

Single-Source Shortest Path Problems

Input: A *directed* graph G = (V, E) with arbitrary (including negative) edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

- Given nodes s, t find shortest path from s to t.
- Given node s find shortest path from s to all other nodes.



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Negative Length Cycles

Definition

A cycle C is a negative length cycle if the sum of the edge lengths of C is negative.



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Shortest Paths and Negative Cycles

Given G = (V, E) with edge lengths and s, t. Suppose

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- **2** s can reach C and C can reach t.

Question: What is the shortest **distance** from *s* to *t*?

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- undefined, that is $-\infty$ OR
- It the length of a shortest simple path from s to t.

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Possible answers: Define shortest distance to be:

- undefined, that is $-\infty$ OR
- **2** the length of a shortest **simple** path from **s** to **t**. **NP-Hard**!

Given a graph G = (V, E):

• A path is a sequence of *distinct* vertices v_1, v_2, \ldots, v_k such that $(v_i, v_{i+1}) \in E$ for $1 \le i \le k - 1$.

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Define dist(u, v) to be the length of a **shortest walk** from u to v.

- If there is a walk from u to v that contains negative length cycle then dist(u, v) = -∞
- 2 Else there is a path with at most n 1 edges whose length is equal to the length of a shortest walk and dist(u, v) is finite

Helpful to think about walks

Shortest Paths with Negative Edge Lengths Problems

Algorithmic Problems

Input: A directed graph G = (V, E) with edge lengths (could be negative). For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

Questions:

- Given nodes s, t, either find a negative length cycle C that s can reach or find a shortest path from s to t.
- Given node s, either find a negative length cycle C that s can reach or find shortest path distances from s to all reachable nodes.
- Oneck if G has a negative length cycle or not.

Shortest Paths with Negative Edge Lengths In Undirected Graphs

Note: Negative cycle detection in undirected graph can not be reduced to directed gaph by bi-directing edges, why?

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Problem can be solved efficiently in undirected graphs but algorithms are different and more involved than those for directed graphs. Need min-cost matchings which we will see later in the course.

Several Applications

- Shortest path problems useful in modeling many situations in some negative lenths are natural
- Negative length cycle can be used to find arbitrage opportunities in currency trading
- Important sub-routine in algorithms for more general problem: minimum-cost flow

What are the distances computed by Dijkstra's algorithm?



The distance as computed by Dijkstra algorithm starting from *s*:

A)
$$s = 0, x = 5, y = 1, z = 0$$

(B)
$$s = 0, x = 1, x = 2, z = 5$$

(C)
$$s = 0, x = 5, y = 1, z = 2$$

(D) IDK.



























With negative length edges, Dijkstra's algorithm can fail





False assumption: Dijkstra's algorithm is based on the assumption that if $s = v_0 \rightarrow v_1 \rightarrow v_2 \dots \rightarrow v_k$ is a shortest path from s to v_k then $dist(s, v_i) \leq dist(s, v_{i+1})$ for $0 \leq i < k$. Holds true only for non-negative edge lengths.

Shortest Paths with Negative Lengths

Lemma

Let G be a directed graph with arbitrary edge lengths. If

 $s \rightarrow v_1 \rightarrow v_2 \rightarrow \ldots \rightarrow v_k$ is a shortest path from s to v_k then for 1 < i < k:

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Cannot explore nodes in increasing order of distance! We need other strategies.

Shortest Paths and Recursion

- **(**) Compute the shortest path distance from *s* to *t* recursively?
- What are the smaller sub-problems?

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Sub-problem idea: paths of fewer hops/edges

Hop-based Recursion: Bellman-Ford Algorithm

Single-source problem: fix source s. Assume that all nodes can be reached by s in G. (Remove nodes unreachable from s).

d(v, k): shortest walk length from s to v using at most k edges (∞ if none exists).

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Recursion for d(v, k):

$$d(v,k) = \min \begin{cases} \min_{u \in V} (d(u,k-1) + \ell(u,v)). \\ d(v,k-1) \end{cases}$$

Base case:

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Base case: d(s, 0) = 0 and $d(v, 0) = \infty$ for all $v \neq s$.

Example



A Basic Lemma

Lemma

Assume s can reach all nodes in G = (V, E). Then,

- There is a negative length cycle in G iff d(v, n) < d(v, n − 1) for some node v ∈ V.</p>
- If there is no negative length cycle in G then dist(s, v) = d(v, n − 1) for all v ∈ V.

for each $u \in V$ do $d(u,0) \leftarrow \infty$ $d(s,0) \leftarrow 0$

```
for each u \in V do

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d(s,0) \leftarrow 0

for k = 1 to n do

for each v \in V do

d(v,k) \leftarrow d(v,k-1)

for each edge (u,v) \in ln(v) do

d(v,k) = \min\{d(v,k), d(u,k-1) + \ell(u,v)\}
```





Running time:



Running time: O(mn)



Running time: **O(mn)** Space:



Running time: O(mn) Space: $O(m + n^2)$

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Bellman-Ford with Space Saving

```
for each u \in V do

d(u) \leftarrow \infty

d(s) \leftarrow 0

for k = 1 to n - 1 do

for each v \in V do

for each edge (u, v) \in ln(v) do

d(v) = \min\{d(v), d(u) + \ell(u, v)\}
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Bellman-Ford with Space Saving

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for each \boldsymbol{\mu} \in \boldsymbol{V} do
    d(u) \leftarrow \infty
d(s) \leftarrow 0
for k = 1 to n - 1 do
           for each \mathbf{v} \in \mathbf{V} do
                for each edge (u, v) \in In(v) do
                      d(v) = \min\{d(v), d(u) + \ell(u, v)\}
(* One more iteration to check if distances change *)
for each \mathbf{v} \in \mathbf{V} do
     for each edge (u, v) \in In(v) do
           if (d(v) > d(u) + \ell(u, v))
                Output "Negative Cycle"
for each v \in V do
           dist(s, v) \leftarrow d(v)
```

Exercise: Show that this algorithm achieves same result.

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Via induction show: For each v, d(v, k) is the length of a shortest walk from s to v with at most k hops.

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Via induction show: For each v, d(v, k) is the length of a shortest walk from s to v with at most k hops. And for each $1 \le k \le n - 1$, $d(v, k) \le d(v, k - 1)$.

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- If there is no negative length cycle in G then dist(s, v) = d(v, n 1) for all $v \in V$.

Exercise: Prove algorithm correctness from above two.

Proposition

Suppose there is no negative length cycle in **G** then $d(v, h) \ge d(v, n-1)$ for all $h \ge n$ and for all $v \in V$.

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Proof.

Suppose not. Let $C = v_1 \rightarrow v_2 \rightarrow \ldots \rightarrow v_h \rightarrow v_1$ be negative length cycle reachable from *s*. $d(v_i, n-1)$ is finite for $1 \le i \le h$ since *C* is reachable from *s*.

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Exercise: Finish proof of lemma using the two propositions.

Finding the Paths and a Shortest Path Tree

How do we find a shortest path tree in addition to distances?

- For each v the d(v) can only get smaller as algorithm proceeds.
- If d(v) becomes smaller it is because we found a vertex u such that d(v) > d(u) + ℓ(u, v) and we update
 d(v) = d(u) + ℓ(u, v). That is, we found a shorter path to v through u.
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 d(v) = d(u) + ℓ(u, v). That is, we found a shorter path to v through u.
- For each v have a prev(v) pointer and update it to point to u if v finds a shorter path via u.
- At end of algorithm *prev(v)* pointers give a shortest path tree oriented towards the source *s*.

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- Bellman-Ford checks whether there is a negative cycle C that is reachable from a specific vertex s. There may negative cycles not reachable from s.
- In Bellman-Ford |V| times, one from each node u?

- Add a new node s' and connect it to all nodes of G with zero length edges. Bellman-Ford from s' will fill find a negative length cycle if there is one. Exercise: why does this work?
- Negative cycle detection can be done with one Bellman-Ford invocation.

Part II

Shortest Paths in DAGs

Shortest Paths in a DAG

Single-Source Shortest Path Problems

Input A directed acyclic graph G = (V, E) with arbitrary (including negative) edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

- Given nodes s, t find shortest path from s to t.
- ② Given node s find shortest path from s to all other nodes.

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- Given nodes *s*, *t* find shortest path from *s* to *t*.
- **2** Given node *s* find shortest path from *s* to all other nodes.

Simplification of algorithms for DAGs

- No cycles and hence no negative length cycles! Hence can find shortest paths even for negative edge weights.
- 2 Can order nodes using topological sort.

- Want to find shortest paths from s. Ignore nodes not reachable from s.
- 2 Let $s = v_1, v_2, v_{i+1}, \ldots, v_n$ be a topological sort of G

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Observation:

• shortest path from s to v_i cannot use any node from v_{i+1}, \ldots, v_n

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Observation:

- shortest path from s to v_i cannot use any node from v_{i+1},..., v_n, since no path from s to v_i uses any of them.
- 2 can find shortest paths in topological sort order.

```
for i = 1 to n do

d(s, v_i) = \infty

d(s, s) = 0

for i = 1 to n - 1 do

for each edge (v_i, v_j) in Adj(v_i) do

d(s, v_j) = \min\{d(s, v_j), d(s, v_i) + \ell(v_i, v_j)\}
```

return $d(s, \cdot)$ values computed

Correctness by induction: If by the end of *i*th round $d(s, v_j)$ is the shortest path length from s to v_j for each $1 \le i \le j$, then after (i + 1)th round $d(s, v_{i+1})$ is the shortest path length from s to v_{i+1} .

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for i = 1 to n - 1 do

for each edge (v_i, v_j) in Adj(v_i) do

d(s, v_j) = \min\{d(s, v_j), d(s, v_i) + \ell(v_i, v_j)\}
```

return $d(s, \cdot)$ values computed

Correctness by induction: If by the end of *i*th round $d(s, v_j)$ is the shortest path length from s to v_j for each $1 \le i \le j$, then after (i + 1)th round $d(s, v_{i+1})$ is the shortest path length from s to v_{i+1} . Use observation in the previous slide. Running time: O(m + n) time algorithm! Works for negative edge lengths and hence can find *longest* paths in a DAG.

Part III

All Pairs Shortest Paths

Shortest Path Problems

Input A (undirected or directed) graph G = (V, E) with edge lengths (or costs). For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

- Given nodes s, t find shortest path from s to t.
- I Given node s find shortest path from s to all other nodes.
- Sind shortest paths for all pairs of nodes.

Single-Source Shortest Paths

Single-Source Shortest Path Problems

Input A (undirected or directed) graph G = (V, E) with edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

- Given nodes s, t find shortest path from s to t.
- **2** Given node *s* find shortest path from *s* to all other nodes.

Single-Source Shortest Path Problems

Input A (undirected or directed) graph G = (V, E) with edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

- **1** Given nodes *s*, *t* find shortest path from *s* to *t*.
- **2** Given node *s* find shortest path from *s* to all other nodes.

Dijkstra's algorithm for non-negative edge lengths. Running time: $O((m + n) \log n)$ with heaps and $O(m + n \log n)$ with advanced priority queues.

Bellman-Ford algorithm for arbitrary edge lengths. Running time: O(nm).

All-Pairs Shortest Path Problem

Input A (undirected or directed) graph G = (V, E) with edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

Ind shortest paths for all pairs of nodes.

All-Pairs Shortest Path Problem

Input A (undirected or directed) graph G = (V, E) with edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

Ind shortest paths for all pairs of nodes.

Apply single-source algorithms n times, once for each vertex.

Non-negative lengths. O(nm log n) with heaps and O(nm + n² log n) using advanced priority queues.

Arbitrary edge lengths:
$$O(n^2m)$$
.
 $\Theta(n^4)$ if $m = \Omega(n^2)$.

All-Pairs Shortest Path Problem

Input A (undirected or directed) graph G = (V, E) with edge lengths. For edge e = (u, v), $\ell(e) = \ell(u, v)$ is its length.

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• Non-negative lengths. $O(nm \log n)$ with heaps and $O(nm + n^2 \log n)$ using advanced priority queues.

Arbitrary edge lengths: O(n²m).

$$\Theta(n^4)$$
 if $m = \Omega(n^2)$.

Can we do better?

- Number vertices arbitrarily as v_1, v_2, \ldots, v_n
- dist(i, j, k): length of shortest walk from v_i to v_j among all walks in which the largest index of an *intermediate node* is at most k (could be -∞ if there is a negative length cycle).



dist(i, j, 0) = dist(i, j, 1) = dist(i, j, 2) =dist(i, j, 3) =

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dist(i, j, 0) = 100 dist(i, j, 1) = dist(i, j, 2) =dist(i, j, 3) =

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dist(i, j, 0) = 100 dist(i, j, 1) = 9 dist(i, j, 2) =dist(i, j, 3) =

- Number vertices arbitrarily as v_1, v_2, \ldots, v_n
- dist(i, j, k): length of shortest walk from v_i to v_j among all walks in which the largest index of an *intermediate node* is at most k (could be -∞ if there is a negative length cycle).



dist(i, j, 0) = 100dist(i, j, 1) = 9dist(i, j, 2) = 8dist(i, j, 3) =

- Number vertices arbitrarily as v_1, v_2, \ldots, v_n
- dist(i, j, k): length of shortest walk from v_i to v_j among all walks in which the largest index of an *intermediate node* is at most k (could be -∞ if there is a negative length cycle).



dist(i, j, 0) = 100dist(i, j, 1) = 9dist(i, j, 2) = 8dist(i, j, 3) = 5

For the following graph, dist(i, j, 2) is...



(A) 9
(B) 10
(C) 11
(D) 12
(E) 15



$$dist(i, j, k) = \min egin{cases} dist(i, j, k-1) \ dist(i, k, k-1) + dist(k, j, k-1) \end{cases}$$



$$dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1) \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$$

Base case: $dist(i, j, 0) = \ell(i, j)$ if $(i, j) \in E$, otherwise ∞



$$dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1) \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$$

Base case: $dist(i, j, 0) = \ell(i, j)$ if $(i, j) \in E$, otherwise ∞ Correctness: If $i \to j$ shortest walk goes through k then k occurs only once on the path — otherwise there is a negative length cycle.

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If dist(k, k, k - 1) < 0 then G has a negative length cycle containing k.

If dist(k, k, k - 1) < 0 then G has a negative length cycle containing k. Now if i can reach k and k can reach j then $dist(i, j, k) = -\infty$.

Therefore, recursion below is valid only if $dist(k, k, k-1) \ge 0$.

$$dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1) \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$$

If dist(k, k, k - 1) < 0 then G has a negative length cycle containing k. Now if i can reach k and k can reach j then $dist(i, j, k) = -\infty$.

Therefore, recursion below is valid only if $dist(k, k, k-1) \ge 0$.

$$dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1) \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$$

We can detect this during the algorithm or wait till the end.

Floyd-Warshall Algorithm for All-Pairs Shortest Paths

for i = 1 to n do for j = 1 to n do $dist(i, j, 0) = \ell(i, j)$ (* $\ell(i, j) = \infty$ if $(i, j) \notin E$, 0 if i = j *)

Floyd-Warshall Algorithm for All-Pairs Shortest Paths

```
for i = 1 to n do
for j = 1 to n do
dist(i, j, 0) = \ell(i, j) (* \ell(i, j) = \infty if (i, j) \notin E, 0 if i = j *)
for k = 1 to n do
for i = 1 to n do
for j = 1 to n do
dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1), \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}
```
for
$$i = 1$$
 to n do
for $j = 1$ to n do
 $dist(i, j, 0) = \ell(i, j)$ (* $\ell(i, j) = \infty$ if $(i, j) \notin E$, 0 if $i = j$ *)
for $k = 1$ to n do
for $i = 1$ to n do
 $dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1), \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$
for $i = 1$ to n do
if $(dist(i, i, n) < 0)$ then
Output that there is a negative length cycle in G

for
$$i = 1$$
 to n do
for $j = 1$ to n do
 $dist(i, j, 0) = \ell(i, j)$ (* $\ell(i, j) = \infty$ if $(i, j) \notin E$, 0 if $i = j$ *)
for $k = 1$ to n do
for $i = 1$ to n do
 $dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1), \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$
for $i = 1$ to n do
if $(dist(i, i, n) < 0)$ then
Output that there is a negative length cycle in G

Running Time:

for
$$i = 1$$
 to n do
for $j = 1$ to n do
 $dist(i, j, 0) = \ell(i, j)$ (* $\ell(i, j) = \infty$ if $(i, j) \notin E$, 0 if $i = j$ *)
for $k = 1$ to n do
for $i = 1$ to n do
 $dist(i, j, k) = \min \begin{cases} dist(i, j, k - 1), \\ dist(i, k, k - 1) + dist(k, j, k - 1) \end{cases}$
for $i = 1$ to n do
if $(dist(i, i, n) < 0)$ then
Output that there is a negative length cycle in G

Running Time: $\Theta(n^3)$, Space: $\Theta(n^3)$.



Running Time: $\Theta(n^3)$, Space: $\Theta(n^3)$. Correctness: via induction and recursive definition

Ruta (UIUC)

Floyd-Warshall Algorithm: Finding the Paths

Question: Can we find the paths in addition to the distances?

- Create a n × n array Next that stores the next vertex on shortest path for each pair of vertices
- With array Next, for any pair of given vertices *i*, *j* can compute a shortest path in O(n) time.

Floyd-Warshall Algorithm Finding the Paths

for
$$i = 1$$
 to n do
for $j = 1$ to n do
 $dist(i,j,0) = \ell(i,j)$
(* $\ell(i,j) = \infty$ if (i,j) not edge, 0 if $i = j$ *)
 $Next(i,j) = -1$
for $k = 1$ to n do
for $i = 1$ to n do
for $j = 1$ to n do
 $dist(i,j,k) = dist(i,j,k-1)$
if $(dist(i,j,k-1) > dist(i,k,k-1) + dist(k,j,k-1))$ then
 $dist(i,j,k) = dist(i,k,k-1) + dist(k,j,k-1)$ then
 $dist(i,j) = k$
for $i = 1$ to n do
if $i = 1$ to n do

if (*dist(i, i, n) <* 0) then

Output that there is a negative length cycle in \boldsymbol{G}

Exercise: Given *Next* array and any two vertices i, j describe an O(n) algorithm to find a i-j shortest path.

Johnson's Algorithm

- Bellman-Ford gives O(nm) time algorithm to solve single-source shortest paths when G has no negative lengths.
- To compute APSP running Bellman-Ford n times will give a run time of $O(n^2m)$.
- However, if G has no negative length cycle, after computing shortest paths from one vertex using Bellman-Ford, one can use "reduced" costs to convert the graph into one with *non-negative* edge lengths. And then one can run n Dijkstra's on this new graphs to solve APSP. This gives a run time of O(nm + n² log n) for APSP.

See notes for more details.

Summary of results on shortest paths

Single Source Shortest Paths

No negative edges	Dijkstra	$O(n \log n + m)$
Edge lengths can be negative	Bellman Ford	<i>O</i> (<i>nm</i>)

All Pairs Shortest Paths

No negative edges	n * Dijkstra	$O(n^2 \log n + nm)$
No negative cycles	n * Bellman Ford	$O(n^2m) = O(n^4)$
No negative cycles	BF + n * Dijkstra	$O(nm + n^2 \log n)$
No negative cycles	Floyd-Warshall	O (n ³)
Unweighted	Matrix multiplication	$O(n^{2.38}), O(n^{2.58})$