Shortest paths in an edge-weighted digraph

Given an edge-weighted digraph, find the shortest path from *s* to *t*.

edge-weighted digraph

4->5 5->4 4->7 5->7 7->5 5->1	0.35 0.35 0.37 0.28 0.28 0.32	
0->4	0.38	
0->2	0.26	
/->3	0.39	shortest path from 0 to 6
1->3	0.29	0->2 0 26
2->7	0.34	
6->2	0.40	2->7 0.34
3->6	0.52	7->3 0.39
6->0	0.58	3->6 0.52
6->4	0.93	

Google maps



Car navigation



Shortest path applications

- PERT/CPM.
- Map routing.
- Seam carving.
- Robot navigation.
- Texture mapping.
- Typesetting in TeX.
- Urban traffic planning.
- Optimal pipelining of VLSI chip.
- Telemarketer operator scheduling.
- Routing of telecommunications messages.
- Network routing protocols (OSPF, BGP, RIP).
- Exploiting arbitrage opportunities in currency exchange.
- Optimal truck routing through given traffic congestion pattern.



http://en.wikipedia.org/wiki/Seam_carving



Shortest path variants

Which vertices?

- Source-sink: from one vertex to another.
- Single source: from one vertex to every other.
- All pairs: between all pairs of vertices.

Restrictions on edge weights?

- Nonnegative weights.
- Arbitrary weights.
- Euclidean weights.

Cycles?

- No directed cycles.
- No "negative cycles."

Simplifying assumption. Shortest paths from *s* to each vertex *v* exist.

Data structures for single-source shortest paths

Goal. Find the shortest path from *s* to every other vertex.

Observation. A shortest-paths tree (SPT) solution exists. Why?

Consequence. Can represent the SPT with two vertex-indexed arrays:

- distTo[v] is length of shortest path from s to v.
- edgeTo[v] is last edge on shortest path from s to v.



	edgeTo[]	distTo[]
0	null	0
1	5->1 0.32	1.05
2	0->2 0.26	0.26
3	7->3 0.37	0.97
4	0->4 0.38	0.38
5	4->5 0.35	0.73
6	3->6 0.52	1.49
7	2->7 0.34	0.60

shortest-paths tree from 0

parent-link representation

Edge relaxation

Relax edge $e = v \rightarrow w$.

- distTo[v] is length of shortest known path from s to v.
- distTo[w] is length of shortest known path from s to w.
- edgeTo[w] is last edge on shortest known path from s to w.
- If e = v→w gives shorter path to w through v, update both distTo[w] and edgeTo[w].

v→w successfully relaxes



Edge relaxation

Relax edge $e = v \rightarrow w$.

- distTo[v] is length of shortest known path from s to v.
- distTo[w] is length of shortest known path from s to w.
- edgeTo[w] is last edge on shortest known path from s to w.
- If e = v→w gives shorter path to w through v, update both distTo[w] and edgeTo[w].

```
private void relax(DirectedEdge e)
{
    int v = e.from(), w = e.to();
    if (distTo[w] > distTo[v] + e.weight())
    {
        distTo[w] = distTo[v] + e.weight();
        edgeTo[w] = e;
    }
}
```

Shortest-paths optimality conditions

Proposition. Let *G* be an edge-weighted digraph.

Then distTo[] are the shortest path distances from s iff:

- For each vertex v, distTo[v] is the length of some path from s to v.
- For each edge $e = v \rightarrow w$, distTo[w] \leq distTo[v] + e.weight().
- Pf. \leftarrow [necessary]
 - Suppose that distTo[w] > distTo[v] + e.weight() for some edge $e = v \rightarrow w$.
 - Then, e gives a path from s to w (through v) of length less than distTo[w].



Proposition. Let *G* be an edge-weighted digraph.

Then distTo[] are the shortest path distances from s iff:

- For each vertex v, distTo[v] is the length of some path from s to v.
- For each edge $e = v \rightarrow w$, distTo[w] \leq distTo[v] + e.weight().

```
Pf. \Rightarrow [ sufficient ]
```

- Suppose that $s = v_0 \rightarrow v_1 \rightarrow v_2 \rightarrow \dots \rightarrow v_k = w$ is a shortest path from s to w.
- Then, distTo[v₁] \leq distTo[v₀] + e₁.weight() distTo[v₂] \leq distTo[v₁] + e₂.weight() \rightarrow $e_i = i^{th} edge on shortest$ \dots distTo[v_k] \leq distTo[v_{k-1}] + e_k.weight()
- Add inequalities; simplify; and substitute distTo[v₀] = distTo[s] = 0:
 distTo[w] = distTo[v_k] ≤ e₁.weight() + e₂.weight() + ... + e_k.weight()

weight of shortest path from s to w

• Thus, distTo[w] is the weight of shortest path to w.

```
weight of some path from s to w
```



Proposition. Generic algorithm computes SPT (if it exists) from s. Pf sketch.

- Throughout algorithm, distTo[v] is the length of a simple path from s to v (and edgeTo[v] is last edge on path).
- Each successful relaxation decreases distTo[v] for some v.
- The entry distTo[v] can decrease at most a finite number of times.



Efficient implementations. How to choose which edge to relax?

- Ex 1. Dijkstra's algorithm (nonnegative weights).
- Ex 2. Topological sort algorithm (no directed cycles).
- Ex 3. Bellman-Ford algorithm (no negative cycles).

Dijkstra's algorithm demo

- Consider vertices in increasing order of distance from s (non-tree vertex with the lowest distTo[] value).
- Add vertex to tree and relax all edges pointing from that vertex.



Dijkstra's algorithm demo

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shortest-paths tree from vertex s

Dijkstra's algorithm seem familiar?

- Prim's algorithm is essentially the same algorithm.
- Both are in a family of algorithms that compute a graph's spanning tree.

Main distinction: Rule used to choose next vertex for the tree.

- Prim's: Closest vertex to the tree (via an undirected edge).
- Dijkstra's: Closest vertex to the source (via a directed path).



Note: DFS and BFS are also in this family of algorithms.

Depends on PQ implementation: *V* insert, *V* delete-min, *E* decrease-key.

PQ implementation	insert	delete-min	decrease-key	total
unordered array	1	V	1	V ²
binary heap	log V	log V	log V	E log V
d-way heap (Johnson 1975)	d log _d V	d log _d V	log _d V	E log _{E/V} V
Fibonacci heap (Fredman-Tarjan 1984)	1 †	log V †	1 †	E + V log V

† amortized

Bottom line.

- Array implementation optimal for dense graphs.
- Binary heap much faster for sparse graphs.
- d-way heap worth the trouble in performance-critical situations.
- Fibonacci heap best in theory, but not worth implementing.

Acyclic edge-weighted digraphs

Q. Suppose that an edge-weighted digraph has no directed cycles. Is it easier to find shortest paths than in a general digraph?

A. Yes!

Acyclic shortest paths demo

- Consider vertices in topological order.
- Relax all edges pointing from that vertex.



an edge-weighted DAG

6.0

7.0

7→5

7→2

Acyclic shortest paths demo

- Consider vertices in topological order.
- Relax all edges pointing from that vertex.



shortest-paths tree from vertex s

Shortest paths in edge-weighted DAGs

Proposition. Topological sort algorithm computes SPT in any edgeweighted DAG in time proportional to E + V.

edge weights can be negative!

Pf.

- Each edge e = v→w is relaxed exactly once (when v is relaxed), leaving distTo[w] ≤ distTo[v] + e.weight().
- Inequality holds until algorithm terminates because:

 - distTo[v] will not change because of topological order, no edge pointing to v will be relaxed after v is relaxed
- Thus, upon termination, shortest-paths optimality conditions hold.

```
public class AcyclicSP
{
   private DirectedEdge[] edgeTo;
   private double[] distTo;
   public AcyclicSP(EdgeWeightedDigraph G, int s)
   {
      edgeTo = new DirectedEdge[G.V()];
      distTo = new double[G.V()];
      for (int v = 0; v < G.V(); v++)
         distTo[v] = Double.POSITIVE_INFINITY;
      distTo[s] = 0.0;
      Topological topological = new Topological(G); 	
                                                                topological order
      for (int v : topological.order())
         for (DirectedEdge e : G.adj(v))
            relax(e);
    }
 }
```

Seam carving. [Avidan and Shamir] Resize an image without distortion for display on cell phones and web browsers.







In the wild. Photoshop CS 5, Imagemagick, GIMP, ...

To find vertical seam:

- Grid DAG: vertex = pixel; edge = from pixel to 3 downward neighbors.
- Weight of pixel = energy function of 8 neighboring pixels.
- Seam = shortest path (sum of vertex weights) from top to bottom.

•	•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	٠	•	•
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To find vertical seam:

- Grid DAG: vertex = pixel; edge = from pixel to 3 downward neighbors.
- Weight of pixel = energy function of 8 neighboring pixels.
- Seam = shortest path (sum of vertex weights) from top to bottom.



To remove vertical seam:

• Delete pixels on seam (one in each row).



To remove vertical seam:

• Delete pixels on seam (one in each row).

•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•
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•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•
•	•	•	•	•	•	•	•	•
•	•			•	•	•	•	•

Formulate as a shortest paths problem in edge-weighted DAGs.

- Negate all weights.
- Find shortest paths.

equivalent: reverse sense of equality in relax()

• Negate weights in result. 4

longest p	aths input	shortest paths input
5->4	0.35	5->4 -0.35
4->7	0.37	4->7 -0.37
5->7	0.28	5->7 -0.28
5->1	0.32	5->1 -0.32
4->0	0.38	4->0 -0.38
0->2	0.26	0->2 -0.26
3->7	0.39	3->7 -0.39
1->3	0.29	1->3 -0.29
7->2	0.34	7->2 -0.34
6->2	0.40	6->2 -0.40
3->6	0.52	3->6 -0.52
6->0	0.58	6->0 -0.58
6->1	0 03	6->1 -0 93



Key point. Topological sort algorithm works even with negative weights.

Longest paths in edge-weighted DAGs: application

Parallel job scheduling. Given a set of jobs with durations and precedence constraints, schedule the jobs (by finding a start time for each) so as to achieve the minimum completion time, while respecting the constraints.



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Critical path method

CPM. To solve a parallel job-scheduling problem, create edge-weighted DAG:

 Source and sink vertices. *must complete* job duration before • Two vertices (begin and end) for each job. 0 41.0 1 • Three edges for each job. 51.0 2 1 2 50.0 begin to end (weighted by duration) 3 36.0 38.0 4 source to begin (0 weight) 45.0 5 6 21.0 3 8 end to sink (0 weight) 3 8 7 32.0 32.0 2 8 • One edge for each precedence constraint (0 weight). 9 29.0 4 6



9

7

CPM. Use longest path from the source to schedule each job.







Shortest paths with negative weights: failed attempts

Dijkstra. Doesn't work with negative edge weights.



Dijkstra selects vertex 3 immediately after 0. But shortest path from 0 to 3 is $0 \rightarrow 1 \rightarrow 2 \rightarrow 3$.

Re-weighting. Add a constant to every edge weight doesn't work.



Adding 9 to each edge weight changes the shortest path from $0 \rightarrow 1 \rightarrow 2 \rightarrow 3$ to $0 \rightarrow 3$.

Conclusion. Need a different algorithm.

Def. A negative cycle is a directed cycle whose sum of edge weights is negative.



Proposition. A SPT exists iff no negative cycles.

assuming all vertices reachable from s

Bellman-Ford algorithm

Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

Repeat V times:

- Relax each edge.

for (int i = 0; i < G.V(); i++)
for (int v = 0; v < G.V(); v++)
for (DirectedEdge e : G.adj(v))
relax(e);</pre>

Bellman-Ford algorithm demo



Bellman-Ford algorithm demo

Repeat *V* times: relax all *E* edges.



shortest-paths tree from vertex s

Bellman-Ford algorithm visualization



Initia	alize distTo[s] = 0 and distTo[v] = ∞ for all other vertices
Repe	at V times:
_	Relax each edge.

Proposition. Dynamic programming algorithm computes SPT in any edgeweighted digraph with no negative cycles in time proportional to $E \times V$.

Pf idea. After pass *i*, found shortest path containing at most *i* edges.

Single source shortest-paths implementation: cost summary

algorithm	restriction	typical case	worst case	extra space
topological sort	no directed cycles	E + V	E + V	V
Dijkstra (binary heap)	no negative weights	E log V	E log V	V
Bellman-Ford	no negative	ΕV	EV	V
Bellman-Ford (queue-based)	cycles	E + V	EV	V

- Remark 1. Directed cycles make the problem harder.
- Remark 2. Negative weights make the problem harder.
- Remark 3. Negative cycles makes the problem intractable.

Shortest paths summary

Dijkstra's algorithm.

- Nearly linear-time when weights are nonnegative.
- Generalization encompasses DFS, BFS, and Prim.

Acyclic edge-weighted digraphs.

- Arise in applications.
- Faster than Dijkstra's algorithm.
- Negative weights are no problem.

Negative weights and negative cycles.

- Arise in applications.
- If no negative cycles, can find shortest paths via Bellman-Ford.
- If negative cycles, can find one via Bellman-Ford.

Shortest-paths is a broadly useful problem-solving model.

The Bellman-Ford Algorithm

Optimal Substructure (Formal)

Lemma: Let G = (V, E) be a directed graph with edge lengths c_e and source vertex s.

[G might or might not have a negative cycle] For every $v \in V$, $i \in \{1, 2, ...\}$, let P = shortest s-v path with at most i edges. (Cycles are permitted.)

Case 1: If P has $\leq (i - 1)$ edges, it is a shortest *s*-*v* path with $\leq (i - 1)$ edges. Case 2: If P has *i* edges with last hop (w, v), then P' is a shortest *s*-*w* path with $\leq (i - 1)$ edges.



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Proof of Optimal Substructure

Case 1: By (obvious) contradiction.

Case 2: If Q (from s to w, $\leq (i-1)$ edges) is shorter than P' then Q + (w, v) (from s to $v, \leq i$ edges) is shorter than P' + (w, v) (= P) which contradicts the optimality of P. QED!

The Recurrence

Notation: Let $L_{i,v}$ = minimum length of a *s*-*v* path with $\leq i$ edges.

- With cycles allowed
- Defined as $+\infty$ if no *s*-*v* paths with $\leq i$ edges

Recurrence: For every $v \in V$, $i \in \{1, 2, ...\}$

$$L_{i,v} = \min \left\{ \begin{array}{c} L_{(i-1),v} & \text{Case 1} \\ \min_{(u,v)\in E} \{L_{(i-1),w} + c_{wv}\} & \text{Case 2} \end{array} \right\}$$

Correctness: Brute-force search from the only (1+in-deg(v)) candidates (by the optimal substructure lemma).

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If No Negative Cycles

Now: Suppose input graph G has no negative cycles.

 \Rightarrow Shortest paths do not have cycles

[removing a cycle only decreases length]

$$\Rightarrow \mathsf{Have} \leq (n-1) \mathsf{ edges}$$

Point: If G has no negative cycle, only need to solve subproblems up to i = n - 1.

Subproblems: Compute $L_{i,v}$ for all $i \in \{0, 1, ..., n-1\}$ and all $v \in V$.

The Bellman-Ford Algorithm

Let A = 2-D array (indexed by *i* and *v*)

Base case: A[0, s] = 0; $A[0, v] = +\infty$ for all $v \neq s$.

For
$$i = 1, 2, ..., n - 1$$

For each $v \in V$

$$A[i, v] = \min \left\{ \begin{array}{l} A[i-1, v] \\ \min_{(w,v)\in E} \{A[i-1, w] + c_{wv}\} \end{array} \right\}$$

As discussed: If G has no negative cycle, then algorithm is correct [with final answers = A[n - 1, v]'s]

Stopping Early

Note: Suppose for some j < n - 1, A[j, v] = A[j - 1, v] for all vertices v.

 \Rightarrow For all v, all future A[i, v]'s will be the same

 \Rightarrow Can safely halt (since A[n-1, v]'s = correct shortest-path distances)

From Bellman-Ford to Internet Routing

Note: The Bellman-Ford algorithm is intuitively "distributed".

Toward a routing protocol:

(1) Switch from source-driven to destination driven

[Just reverse all directions in the Bellman-Ford algorithm]

- Every vertex v stores shortest-path distance from v to destination t and the first hop of a shortest path

[For all relevant destinations t]

("Distance vector protocols")

Handling Asynchrony

(2) Can't assume all A[i, v]'s get computed before all A[i - 1, v]'s

Fix: Switch from "pull-based" to "push-based": As soon as A[i, v] < A[i - 1, v], v notifies all of its neighbors.

Fact: Algorithm guaranteed to converge eventually. (Assuming no negative cycles)

[Reason: Updates strictly decrease sum of shortest-path estimates]

 \Rightarrow RIP, RIP2 Internet routing protocols very close to this algorithm [see RFC 1058]

Example:



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Handling Failures

Problem: Convergence guaranteed only for static networks (not true in practice).

Counting to Infinity:



Fix: Each V maintains entire shortest path to t, not just the next hop.

"Path vector protocol" "Border Gateway Protocol (BGP)"

Con: More space required.

Pro#1: More robust to failures.

Pro#2: Permits more sophisticated route selection (e.g., if you care about intermediate stops).

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All-Pairs Shortest Paths (APSP)

Quiz

Question: How many invocations of a single-source shortest-path subroutine are needed to solve the all-pairs shortest path problem? [n = # of vertices]

A) 1

- B) *n*−1
- C) n
- D) *n*²

Running time (nonnegative edge costs): $n \cdot \text{Dijkstra} = O(nm \log n) = \begin{array}{l} O(n^2 \log n) \text{ if } m = \Theta(n) \\ O(n^3 \log n) \text{ if } m = \Theta(n^2) \end{array}$

Running time (general edge costs):

$$n \cdot \text{Bellman-Ford} = O(n^2 m) = \begin{array}{c} O(n^3) \text{ if } m = \Theta(n) \\ O(n^4) \text{ if } m = \Theta(n^2) \end{array}$$

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Motivation

Floyd-Warshall algorithm: $O(n^3)$ algorithm for APSP.

- Works even with graphs with negative edge lengths.

Thus: (1) At least as good as n Bellman-Fords, better in dense graphs.

(2) In graphs with nonnegative edge costs, competitive with *n* Dijkstra's in dense graphs.

Important special case: Transitive closure of a binary (i.e., all-pairs reachability) relation.

Open question: Solve APSP significantly faster than $O(n^3)$ in dense graphs?

Optimal Substructure

Recall: Can be tricky to define ordering on subproblems in graph problems.

Key idea: Order the vertices $V = \{1, 2, ..., n\}$ arbitrarily. Let $V^{(k)} = \{1, 2, ..., k\}.$

Lemma: Suppose G has no negative cycle. Fix source $i \in V$, destination $j \in V$, and $k \in \{1, 2, ..., n\}$. Let P = shortest (cycle-free) i-j path with all internal nodes in $V^{(k)}$.

Example: [i = 17, j = 10, k = 5]



Optimal Substructure (con'd)

Optimal substructure lemma: Suppose G has no negative cost cycle. Let P be a shortest (cycle-free) i-j path with all internal nodes in $V^{(k)}$. Then:

Case 1: If k not internal to P, then P is a shortest (cycle-free) i-j path with all internal vertices in $V^{(k-1)}$.

Case 2: If k is internal to P, then:

 $P_1 = \text{shortest}$ (cycle-free) *i*-*k* path with all internal nodes in $V^{(k-1)}$ and

 $P_2 =$ shortest (cycle-free) k-j path with all internal nodes in $V^{(k-1)}$



Proof: Similar to Bellman-Ford opt substructure (you check!)

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Problem Definition

Input: Directed graph G = (V, E) with edge costs c_e for each edge $e \in E$, [No distinguished source vertex.]

Goal: Either

(A) Compute the length of a shortest $u \rightarrow v$ path for all pairs of vertices $u, v \in V$

OR

(B) Correctly report that G contains a negative cycle.

Quiz

Setup: Let A = 3-D array (indexed by i, j, k).

Intent: $A[i, j, k] = \text{length of a shortest } i-j \text{ path with all internal nodes in } \{1, 2, \dots, k\}$ (or $+\infty$ if no such paths)

Question: What is A[i, j, 0] if (1) i = j (2) $(i, j) \in E$ (3) $i \neq j$ and $(i, j) \notin E$ A) 0, 0, and $+\infty$ B) 0, c_{ij} , and c_{ij} C) 0, c_{ij} , and $+\infty$ D) $+\infty$, c_{ij} , and $+\infty$

The Floyd-Warshall Algorithm

Let
$$A = 3$$
-D array (indexed by i, j, k)
Base cases: For all $i, j \in V$:

$$A[i, j, 0] = \begin{cases} 0 \text{ if } i = j \\ c_{ij} \text{ if } (i, j) \in E \\ +\infty \text{ if } i \neq j \text{ and } (i, j) \notin E \end{cases}$$
For $k = 1$ to n
For $i = 1$ to n
For $j = 1$ to n
 $A[i, j, k] = \min \begin{cases} A[i, j, k - 1] & \text{Case 1} \\ A[i, k, k - 1] + A[k, j, k - 1] & \text{Case 2} \end{cases}$

Correctness: From optimal substructure + induction, as usual. Running time: O(1) per subproblem, $O(n^3)$ overall.

Odds and Ends

Question #1: What if input graph G has a negative cycle?



Answer: Will have A[i, i, n] < 0 for at least one $i \in V$ at end of algorithm.

Question #2: How to reconstruct a shortest i-j path?

Answer: In addition to A, have Floyd-Warshall compute $B[i,j] = \max$ label of an internal node on a shortest *i*-*j* path for all $i, j \in V$. [Reset B[i,j] = k if 2nd case of recurrence used to compute A[i,j,k]]

 \Rightarrow Can use the B[i,j]'s to recursively reconstruct shortest paths!