BBM 202 - ALGORITHMS



DEPT. OF COMPUTER ENGINEERING

ERKUT ERDEM

SHORTEST PATH

Apr. 14, 2015

Acknowledgement: The course slides are adapted from the slides prepared by R. Sedgewick and K. Wayne of Princeton University.

SHORTEST PATHS

- **▶** Edge-weighted digraph API
- **→** Shortest-paths properties
- ▶ Dijkstra's algorithm
- **▶** Edge-weighted DAGs
- ▶ Negative weights

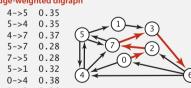
TODAY

- **→ Shortest Paths**
- **▶** Edge-weighted digraph API
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- Negative weights

Shortest paths in a weighted digraph

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

edge-weighted digraph



0->4 0.38 0->2 0.26 7->3 0.39 1->3 0.29

1->3 0.29 2->7 0.34 6->2 0.40 3->6 0.52

6->0 0.58 6->4 0.93

shortest path from 0 to 6

0->2 0.26 2->7 0.34 7->3 0.39 3->6 0.52

_

Google maps

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



Reference: Network Flows: Theory, Algorithms, and Applications, R. K. Ahuja, T. L. Magnanti, and J. B. Orlin, Prentice Hall, 1993.

Car navigation



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.

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Weighted directed edge: implementation in Java

Similar to Edge for undirected graphs, but a bit simpler.

```
public class DirectedEdge
{
    private final int v, w;
    private final double weight;

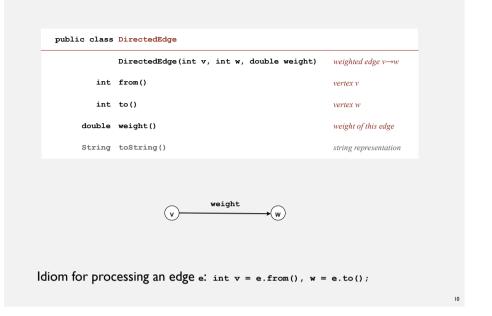
    public DirectedEdge(int v, int w, double weight)
    {
        this.v = v;
        this.weight = weight;
    }

    public int from()
    { return v; }

    public int to()
    { return w; }

    public int weight()
    { return weight; }
}
```

Weighted directed edge API



Edge-weighted digraph API



Conventions. Allow self-loops and parallel edges.

Edge-weighted digraph: adjacency-lists representation tinvEWD.txt $0 2 .26 \rightarrow 0 4 .38$ 1 3 .29 4 5 0.35 5 4 0.35 4 7 0.37 2 7 .34 5 7 0.28 7 5 0.28 3 6 .52 5 1 0.32 reference to a 0 4 0.38 0 2 0.26 4 7 .37 - 4 5 .35 7 3 0.39 1 3 0.29 5 1 .32 - 5 7 .28 - 5 4 .35 2 7 0.34 6 2 0.40 3 6 0.52 6 4 .93 - 6 0 .58 - 6 2 .40 6 0 0.58 6 4 0.93 7 3 .39 7 5 .28

Single-source shortest paths API

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

```
SP(EdgeWeightedDigraph G, int s) shortest paths from s in graph G

double distTo(int v) length of shortest path from s to v

Iterable <DirectedEdge> pathTo(int v) shortest path from s to v

boolean hasPathTo(int v) is there a path from s to v?

SP sp = new SP(G, s);
for (int v = 0; v < G.V(); v++)
{
    StdOut.printf("%d to %d (%.2f): ", s, v, sp.distTo(v));
    for (DirectedEdge e : sp.pathTo(v))
    StdOut.print(e + " ");
    StdOut.println();
}</pre>
```

Edge-weighted digraph: adjacency-lists implementation in Java

```
Same as EdgeWeightedGraph except replace Graph with Digraph.
        public class EdgeWeightedDigraph
           private final int V;
           private final Bag<Edge>[] adj;
           public EdgeWeightedDigraph(int V)
               this.V = V;
              adj = (Bag<DirectedEdge>[]) new Bag[V];
              for (int v = 0; v < V; v++)
                  adj[v] = new Bag<DirectedEdge>();
           public void addEdge(DirectedEdge e)
              int v = e.from();
                                                                add edge e = v \rightarrow w only to
              adj[v].add(e);
                                                                v's adjacency list
           public Iterable<DirectedEdge> adj(int v)
           { return adj[v]; }
```

Single-source shortest paths API

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

```
public class SP
                          SP (EdgeWeightedDigraph G, int s) shortest paths from s in graph G
                  double distTo(int v)
                                                              length of shortest path from s to v
Iterable <DirectedEdge> pathTo(int v)
                                                              shortest path from s to v
                boolean hasPathTo(int v)
                                                              is there a path from s to v?
            % java SP tinyEWD.txt 0
            0 to 0 (0.00):
            0 to 1 (1.05): 0->4 0.38 4->5 0.35 5->1 0.32
            0 to 2 (0.26): 0->2 0.26
            0 to 3 (0.99): 0->2 0.26 2->7 0.34 7->3 0.39
            0 to 4 (0.38): 0->4 0.38
            0 to 5 (0.73): 0->4 0.38 4->5 0.35
            0 to 6 (1.51): 0->2 0.26 2->7 0.34 7->3 0.39 3->6 0.52
            0 to 7 (0.60): 0->2 0.26 2->7 0.34
```

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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.

```
public double distTo(int v)
{    return distTo[v]; }

public Iterable<DirectedEdge> pathTo(int v)
{
    Stack<DirectedEdge> path = new Stack<DirectedEdge>();
    for (DirectedEdge e = edgeTo[v]; e != null; e = edgeTo[e.from()])
        path.push(e);
    return path;
}
```

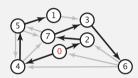
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shortest-paths tree from 0

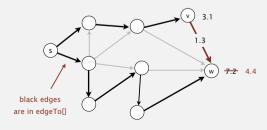
14

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 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 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;
  }
}
```

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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. \Rightarrow [sufficient]

- Suppose that $s = v_0 \rightarrow v_1 \rightarrow v_2 \rightarrow ... \rightarrow v_k = w$ is a shortest path from s to w.
- $\begin{array}{lll} \bullet \ \, \mbox{Then,} & \mbox{distTo}[\mathbf{v}_k] & \leq & \mbox{distTo}[\mathbf{v}_{k-1}] \ + \ e_k.\mbox{weight()} \\ & \mbox{distTo}[\mathbf{v}_{k-1}] \\ & \mbox{l} & \leq & \mbox{distTo}[\mathbf{v}_{k-2}] \ + \ e_{k-1}.\mbox{weight()} \\ & \mbox{l} & \mbox{path from s to w} \end{array}$
- $\begin{array}{ll} & \text{distTo}[v_1] \leq & \text{distTo}[v_0] & + e_1.\text{weight}() \\ \bullet & \text{Add inequalities; Simplify; and Substitute distTo}[v_0] = & \text{distTo}[s] = 0. \end{array}$

```
\texttt{distTo[w]} = \texttt{distTo[v_k]} \leq \underbrace{e_k.\texttt{weight()} + e_{k-1}.\texttt{weight()} + ... + e_1.\texttt{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

Shortest-paths optimality conditions

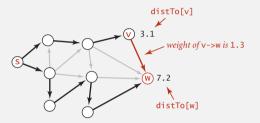
Proposition. Let *G* be an edge-weighted digraph.

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. ← [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 dist[w].



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Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

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

Repeat until optimality conditions are satisfied:

- Relax any edge.

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. •

Generic shortest-paths algorithm

Generic algorithm (to compute SPT from s)

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

Repeat until optimality conditions are satisfied:

- Relax any edge.

Efficient implementations. How to choose which edge to relax?

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

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Edsger W. Dijkstra: select quotes

- "Do only what only you can do."
- "In their capacity as a tool, computers will be but a ripple on the surface of our culture. In their capacity as intellectual challenge, they are without precedent in the cultural history of mankind."
- "The use of COBOL cripples the mind; its teaching should, therefore, be regarded as a criminal offence."
- "It is practically impossible to teach good programming to students that have had a prior exposure to BASIC: as potential programmers they are mentally mutilated beyond hope of regeneration."
- "APL is a mistake, carried through to perfection. It is the language of the future for the programming techniques of the past: it creates a new generation of coding bums."



Edsger W. Dijkstra Turing award 1972 ww.cs.utexas.edu/users/

www.cs.utexas.edu/users/EWD

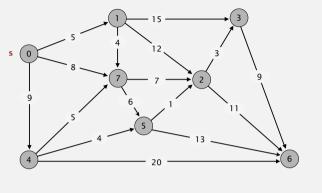
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- Consider vertices in increasing order of distance from s (non-tree vertex with the lowest distTo[] value).
- Add vertex to tree and relax all edges incident from that vertex.



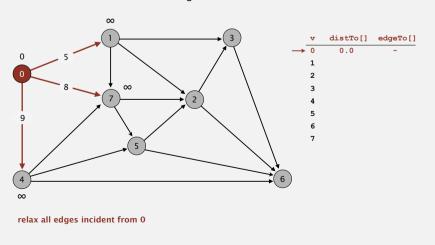
an edge-weighted digraph



6.0

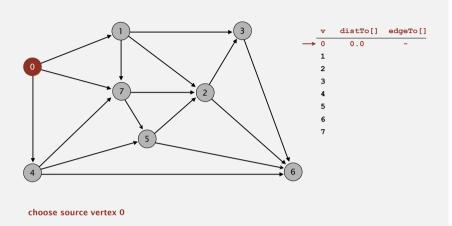
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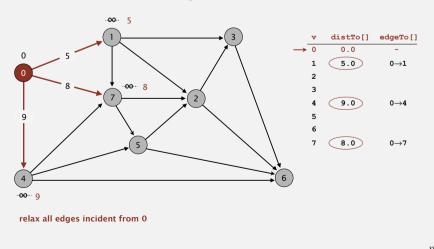


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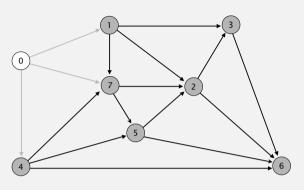
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 (non-tree vertex with the lowest distance 11 value).
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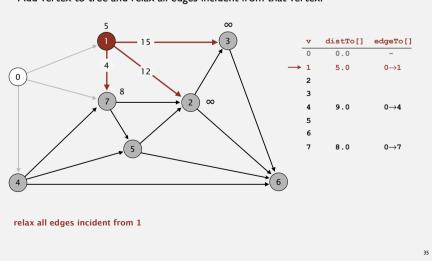


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2		
3		
4	9.0	0→4
5		
6		
7	8.0	0→7

33

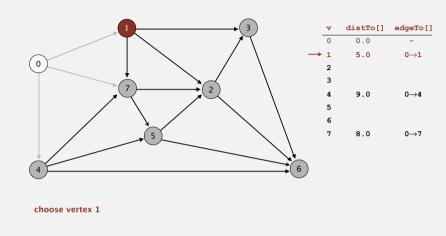
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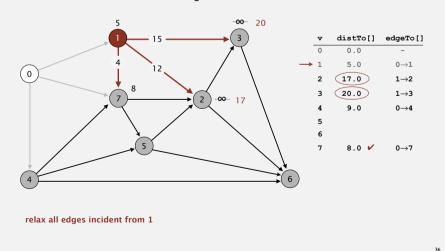
Dijkstra's algorithm

- Consider vertices in increasing order of distance from s
 (non-tree vertex with the lowest distance 1 value).
- Add vertex to tree and relax all edges incident from that vertex.

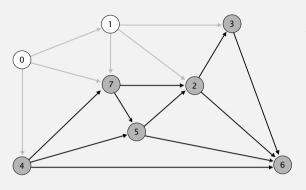


34

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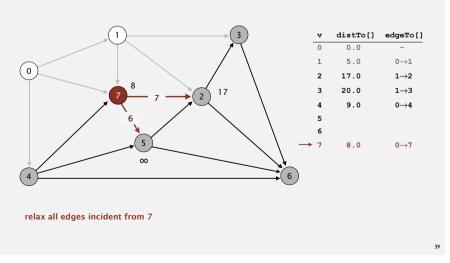


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0→1
2	17.0	1→2
3	20.0	1→3
4	9.0	0→4
5		
6		
7	8.0	0→7

37

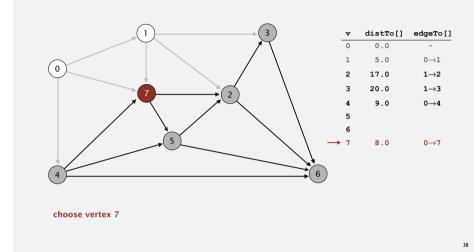
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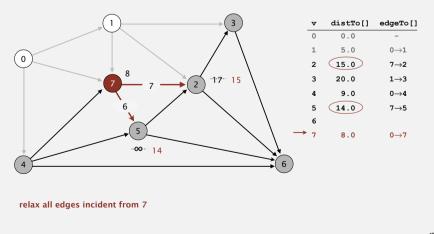
Dijkstra's algorithm

- Consider vertices in increasing order of distance from s
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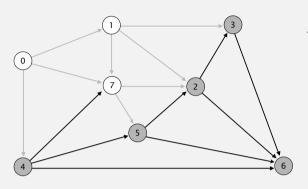


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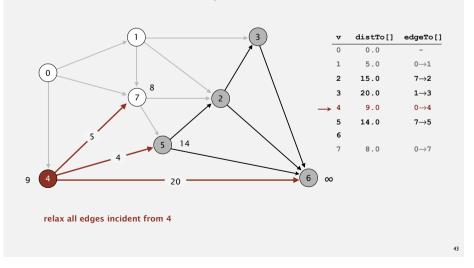


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0-1
2	15.0	7→2
3	20.0	1→3
4	9.0	0→4
5	14.0	7→5
6		
7	8.0	0→7

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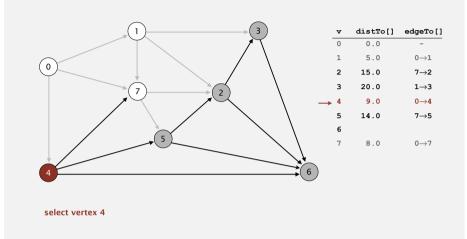
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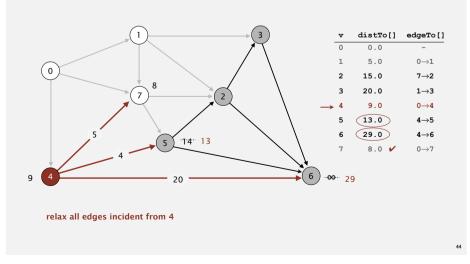


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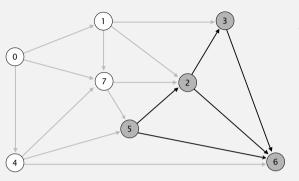
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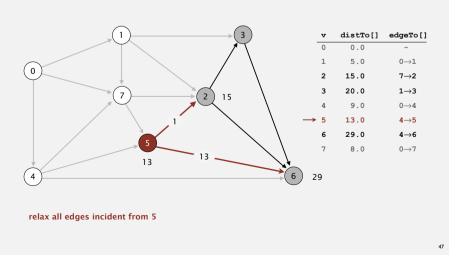
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5	13.0	4→5
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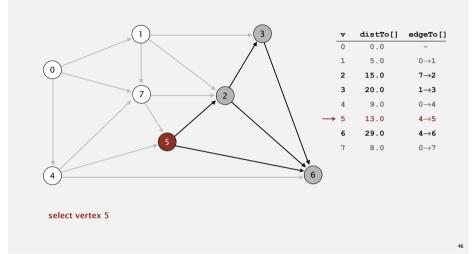
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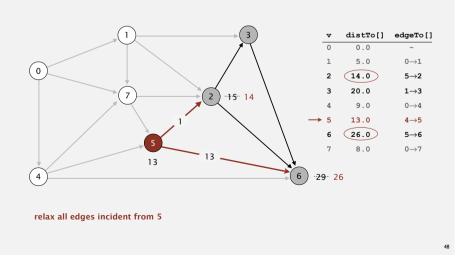


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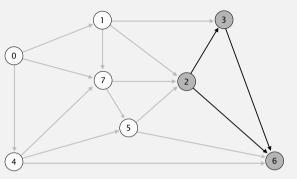
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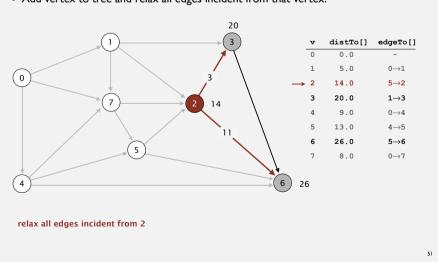
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6	26.0	5→6
7	8.0	0→7

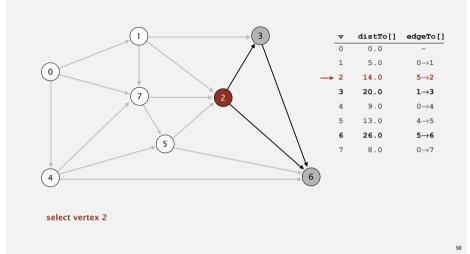
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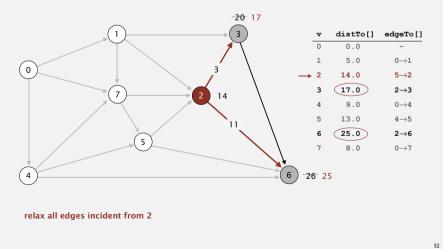


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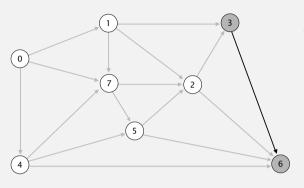
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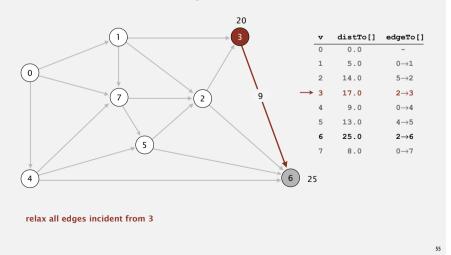


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2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

53

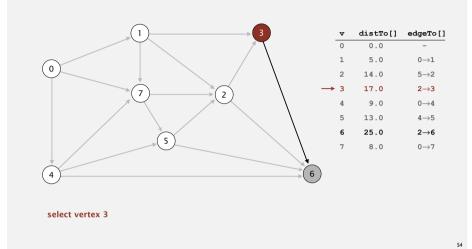
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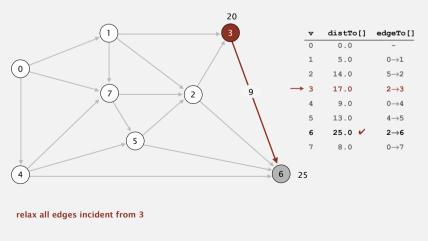
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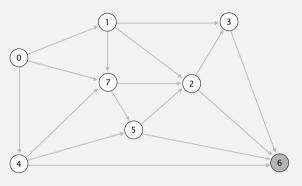


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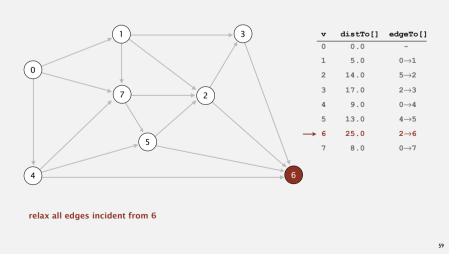


v	distTo[]	edgeTo[]
0	0.0	-
1	5.0	0->1
2	14.0	5→2
3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

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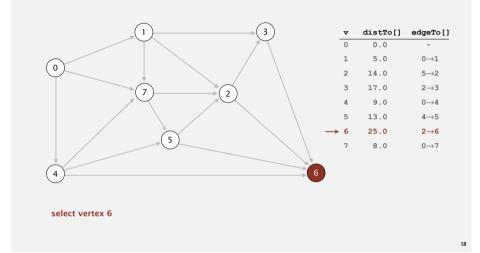
Dijkstra's algorithm

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



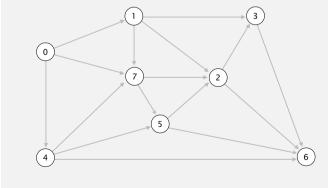
Dijkstra's algorithm

- Consider vertices in increasing order of distance from s
 (non-tree vertex with the lowest distance 1 value).
- Add vertex to tree and relax all edges incident from that vertex.



Dijkstra's algorithm

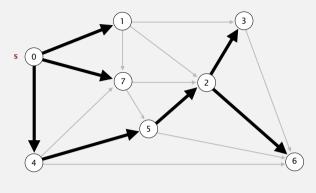
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3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7



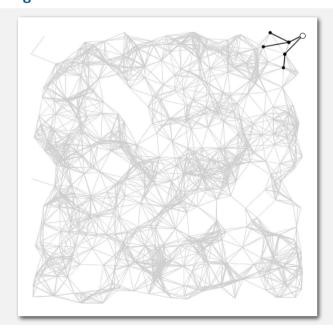
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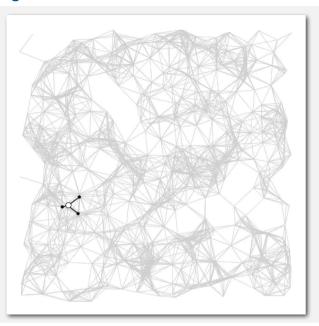
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3	17.0	2→3
4	9.0	0→4
5	13.0	4→5
6	25.0	2→6
7	8.0	0→7

shortest-paths tree from vertex s

Dijkstra's algorithm visualization



Dijkstra's algorithm visualization



Dijkstra's algorithm: correctness proof

Proposition. Dijkstra's algorithm computes a SPT in any edge-weighted digraph with nonnegative weights.

Pf.

- Each edge e = v→w is relaxed exactly once (when v is relaxed),
 leaving distTo[v] ≤ distTo[v] + e.weight().
- Inequality holds until algorithm terminates because:
- distTo[w] cannot increase distTo[] values are monotone decreasing
- distTo[v] will not change edge weights are nonnegative and we choose lowest distTo[] value at each step
- Thus, upon termination, shortest-paths optimality conditions hold. •

Dijkstra's algorithm: Java implementation

```
public class DijkstraSP
  private DirectedEdge[] edgeTo;
  private double[] distTo;
  private IndexMinPQ<Double> pq;
  public DijkstraSP(EdgeWeightedDigraph G, int s)
     edgeTo = new DirectedEdge[G.V()];
     distTo = new double[G.V()];
     pg = new IndexMinPQ<Double>(G.V());
     for (int v = 0; v < G.V(); v++)
        distTo[v] = Double.POSITIVE INFINITY;
     distTo[s] = 0.0;
     pq.insert(s, 0.0);
                                                            relax vertices in order
     while (!pq.isEmpty())
                                                              of distance from s
          int v = pq.delMin();
          for (DirectedEdge e : G.adj(v))
             relax(e);
```

Dijkstra's algorithm: which priority queue?

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

PQ implementation	insert	delete-min	decrease-key	total
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.

Dijkstra's algorithm: Java implementation

Priority-first search

Insight. Four of our graph-search methods are the same algorithm!

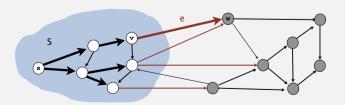
- Maintain a set of explored vertices S.
- Grow S by exploring edges with exactly one endpoint leaving S.

DFS. Take edge from vertex which was discovered most recently.

BFS. Take edge from vertex which was discovered least recently.

Prim. Take edge of minimum weight.

Dijkstra. Take edge to vertex that is closest to S.



Challenge. Express this insight in reusable Java code.

SHORTEST PATHS

- **▶** Edge-weighted digraph API
- > Shortest-paths properties
- → Dijkstra's algorithm
- **▶** Edge-weighted DAGs
- Negative weights

Acyclic edge-weighted digraphs

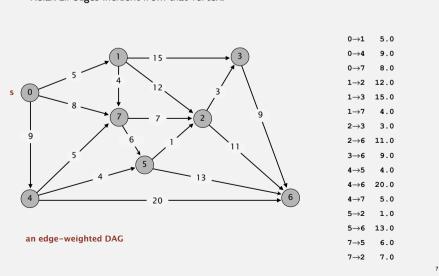
Q. Suppose that an edge-weighted digraph has no directed cycles. Is it easier to find shortest paths than in a general digraph?

A. Yes!

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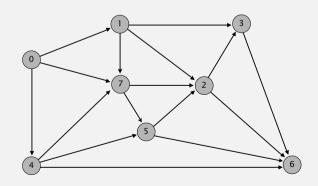
Topological sort algorithm

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

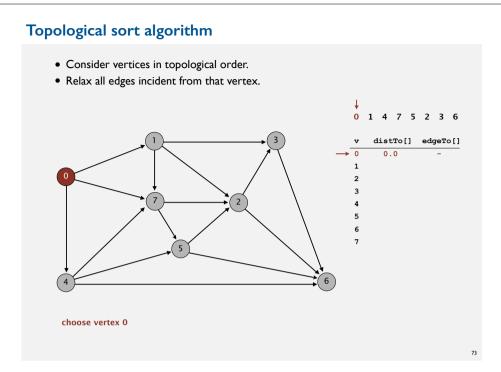


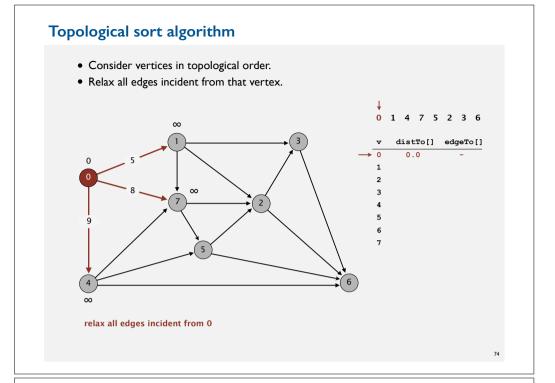
Topological sort algorithm

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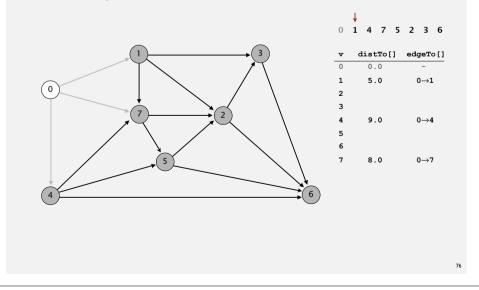
topological order: 0 1 4 7 5 2 3 6

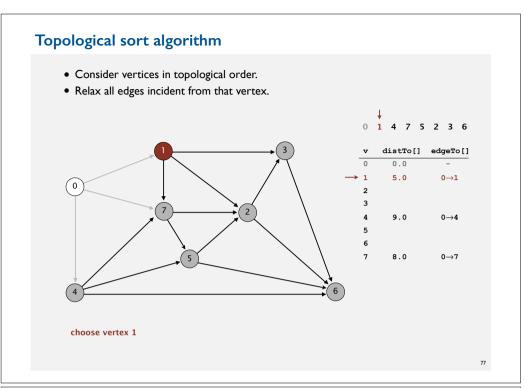


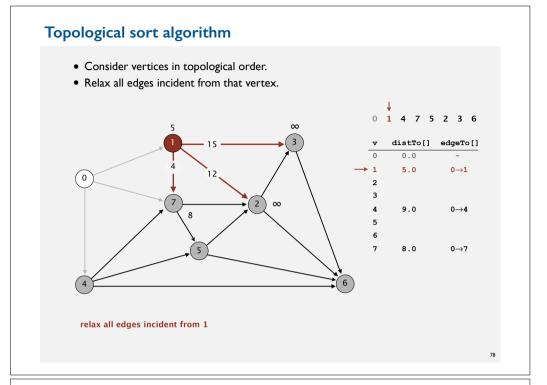


Topological sort algorithm

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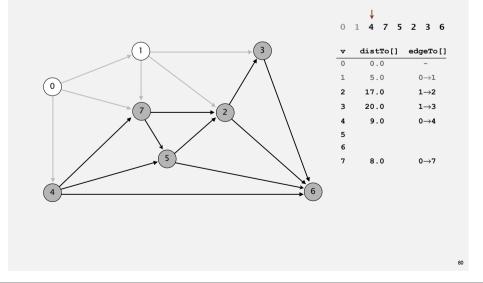


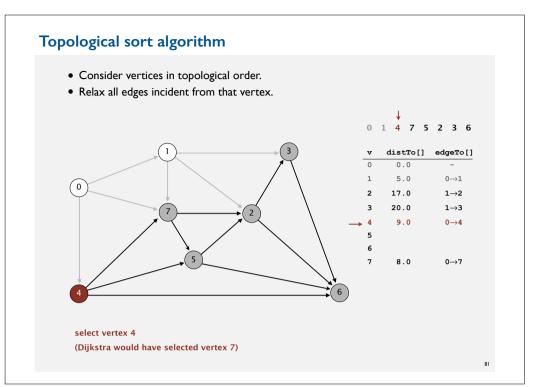


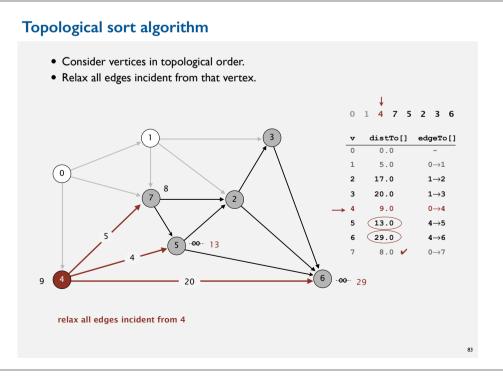




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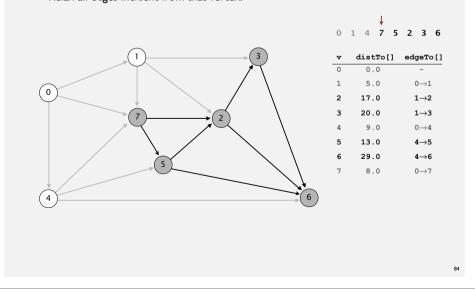


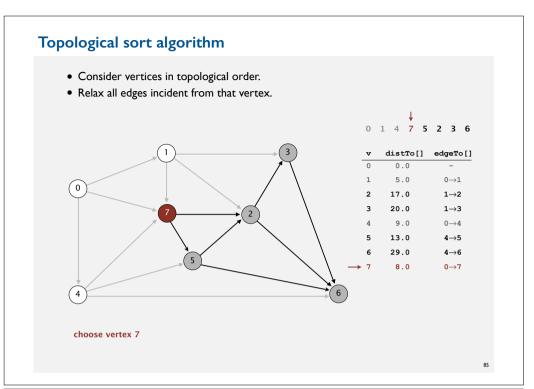


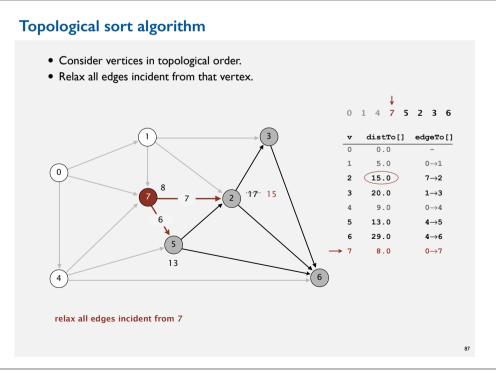


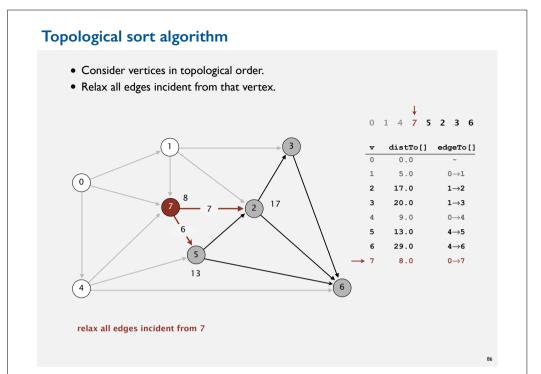
Topological sort algorithm

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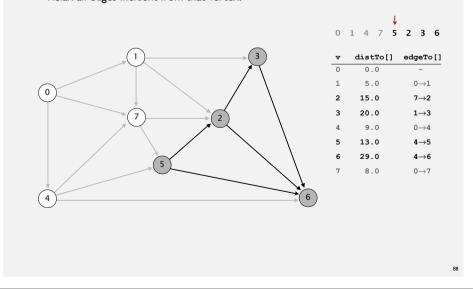


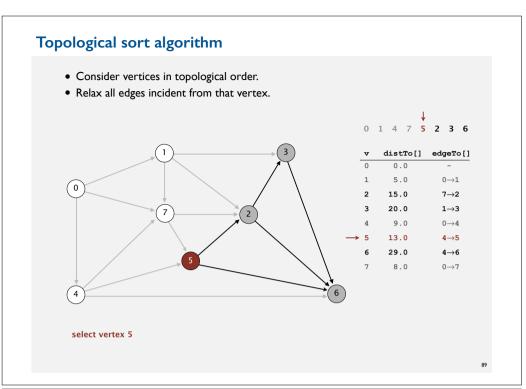


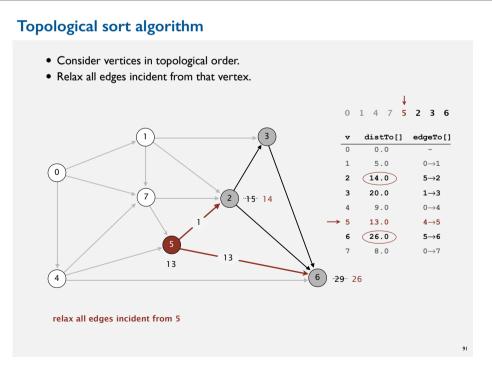


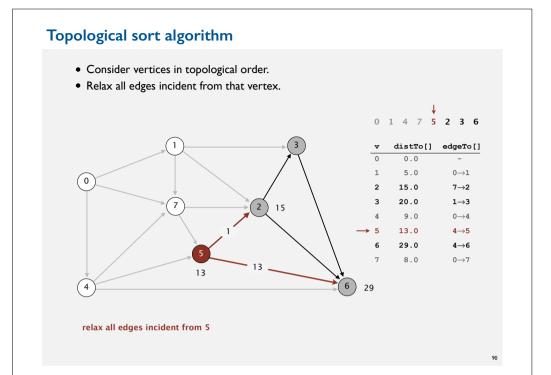


- Consider vertices in topological order.
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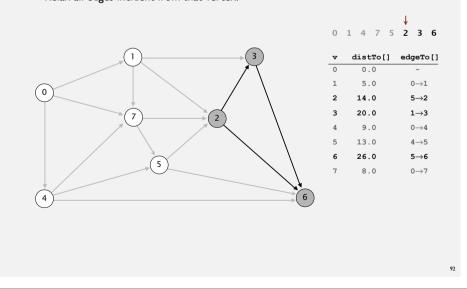


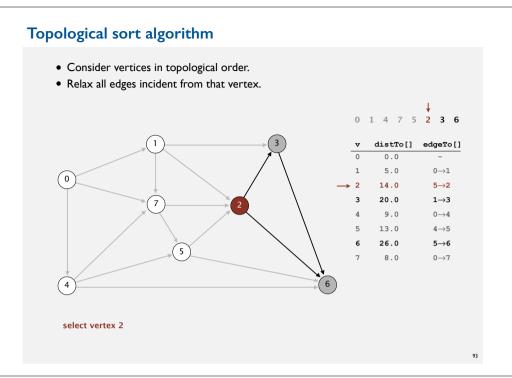


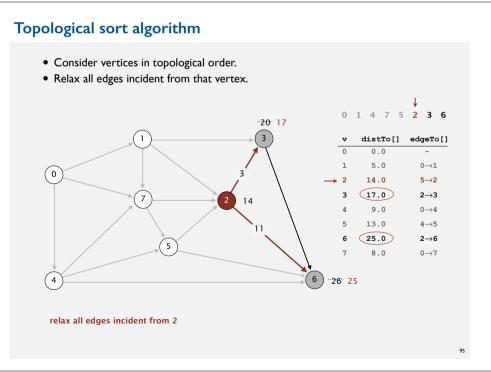


Topological sort algorithm

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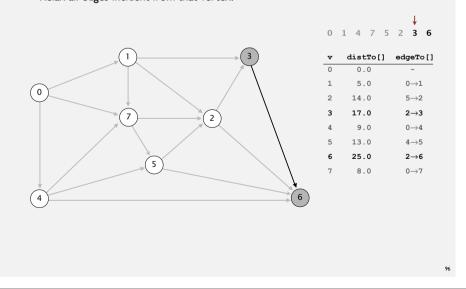


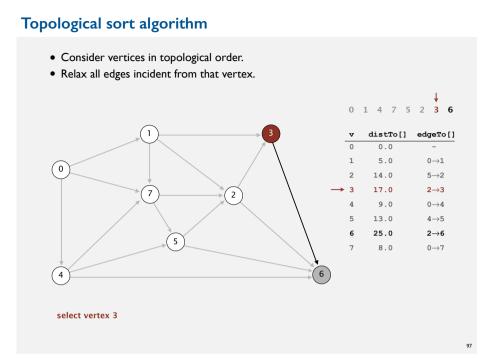


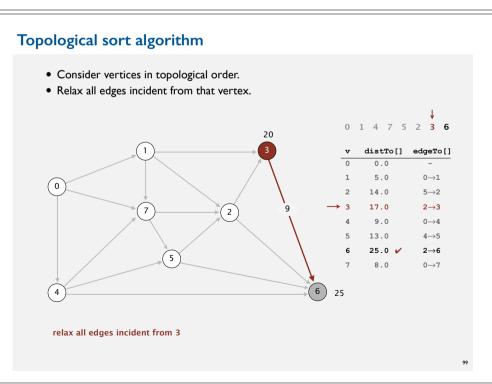
Topological sort algorithm • Consider vertices in topological order. • Relax all edges incident from that vertex. 0 1 4 7 5 2 3 6 distTo[] edgeTo[] 0.0 5.0 0→1 0 ` 14.0 5→2 20.0 1→3 9.0 0→4 13.0 4→5 26.0 5→6 8.0 0→7 26 relax all edges incident from 2

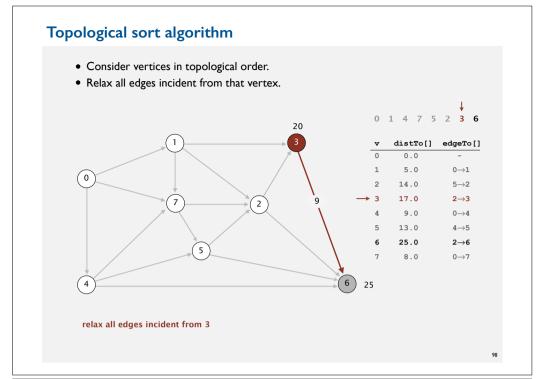


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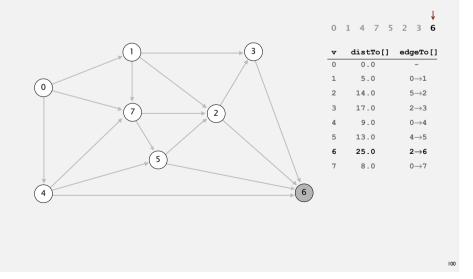


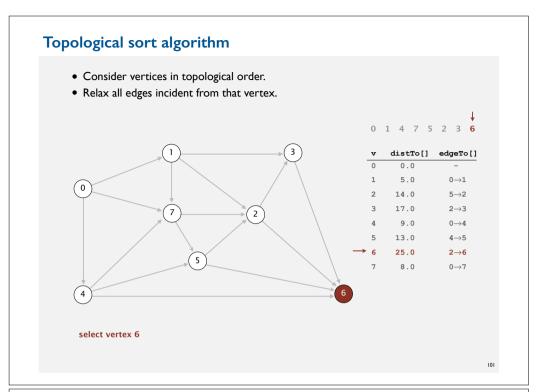




Topological sort algorithm

- Consider vertices in topological order.
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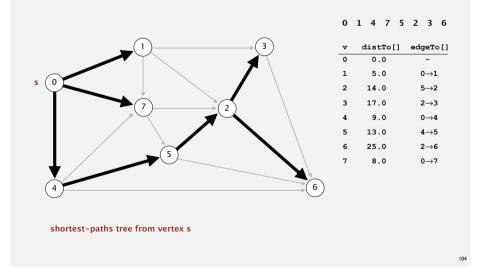


Topological sort algorithm • Consider vertices in topological order. • Relax all edges incident from that vertex. 0 1 4 7 5 2 3 6 distTo[] edgeTo[] 0.0 5.0 0-1 14.0 5→2 17.0 2→3 (2) 9.0 0→4 13.0 4→5 25.0 2→6 8.0 0→7

Topological sort algorithm • Consider vertices in topological order. • Relax all edges incident from that vertex. 0 1 4 7 5 2 3 6 distTo[] edgeTo[] 0.0 5.0 0→1 0 ` 14.0 5→2 17.0 2→3 ໌2 ` 9.0 0→4 13.0 4→5 25.0 2→6 8.0 0→7 relax all edges incident from 6



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



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[w] cannot increase
- distTo[] values are monotone decreasing
- 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. •

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Content-aware resizing

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



Shortest paths in edge-weighted DAGs

Content-aware resizing

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





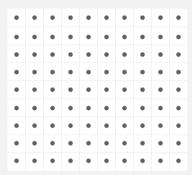


In the wild. Photoshop CS 5, Imagemagick, GIMP, ...

Content-aware resizing

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 from top to bottom.

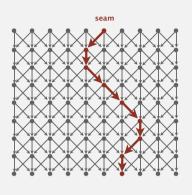


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Content-aware resizing

To find vertical seam:

- Grid DAG: vertex = pixel; edge = from pixel to 3 downward neighbors.
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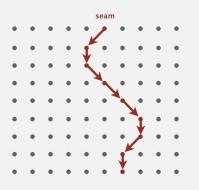


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Content-aware resizing

To remove vertical seam:

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



Content-aware resizing

To remove vertical seam:

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

- 11

Longest paths in edge-weighted DAGs

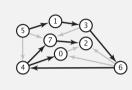
Formulate as a shortest paths problem in edge-weighted DAGs.

- Negate all weights.
- Find shortest paths.
- Negate weights in result.



equivalent: reverse sense of equality in relax()





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

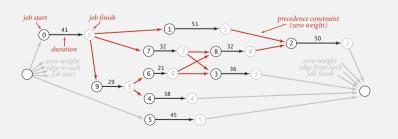
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Critical path method

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

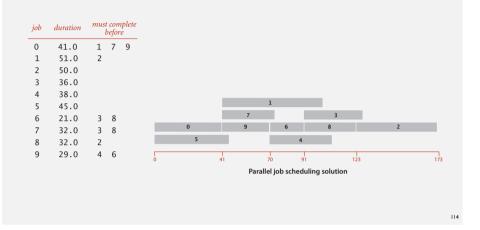
- Source and sink vertices.
- Two vertices (begin and end) for each job.
- Three edges for each job.
- begin to end (weighted by duration)
- source to begin (0 weight)
- end to sink (0 weight)
- One edge for each precedence constraint (0 weight).

job	duration	mus	t con befor	ipie e
0	41.0	1	7	9
1	51.0	2		
2	50.0			
3	36.0			
4	38.0			
5	45.0			
6	21.0	3	8	
7	32.0	3	8	
8	32.0	2		
9	29.0	4	6	



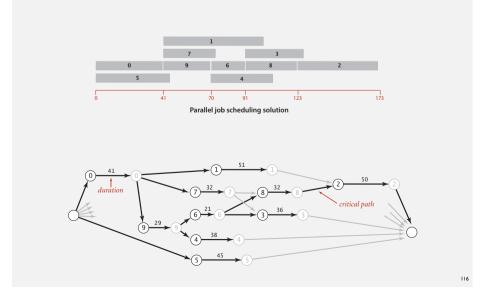
Longest paths in edge-weighted DAGs: application

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.



Critical path method

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

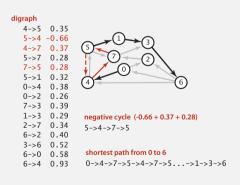


SHORTEST PATHS

- **▶** Edge-weighted digraph API
- ➤ Shortest-paths properties
- ▶ Dijkstra's algorithm
- **▶** Edge-weighted DAGs
- Negative weights

Negative cycles

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

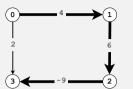


Proposition. A SPT exists iff no negative cycles.

assuming all vertices reachable from s

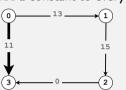
Shortest paths with negative weights: failed attempts

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 $0\rightarrow 3$.

Bad news. Need a different algorithm.

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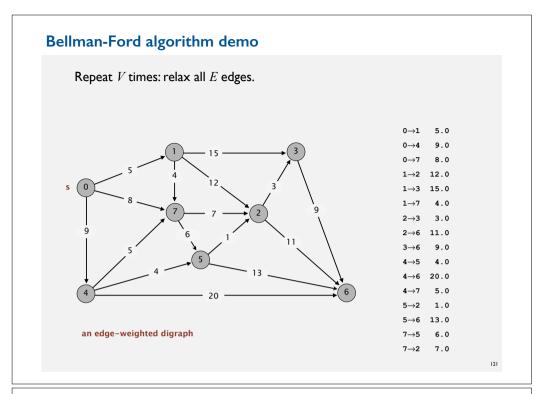
Bellman-Ford algorithm

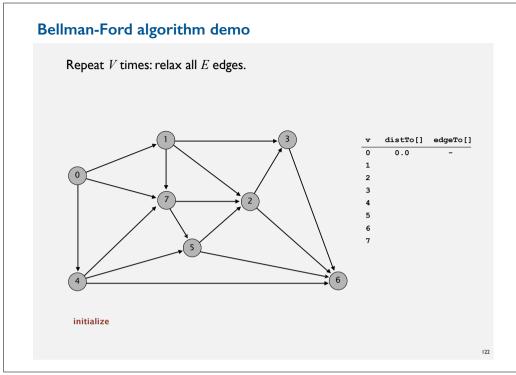
Bellman-Ford algorithm

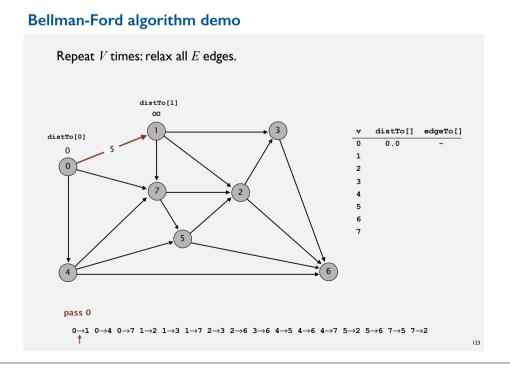
Initialize distTo[s] = 0 and distTo[v] = ∞ for all other vertices.

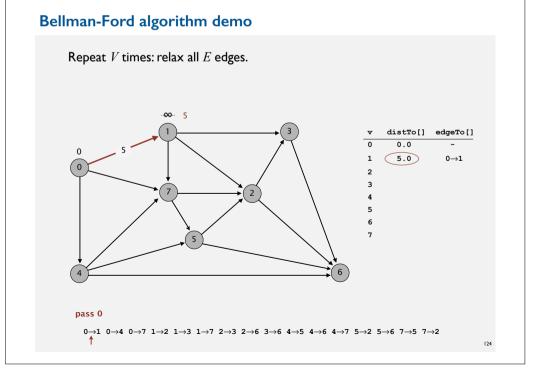
Repeat V times:

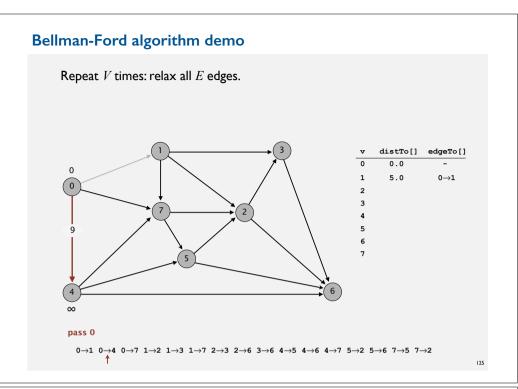
- Relax each edge.

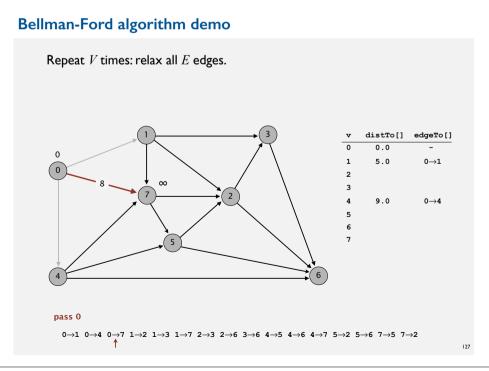


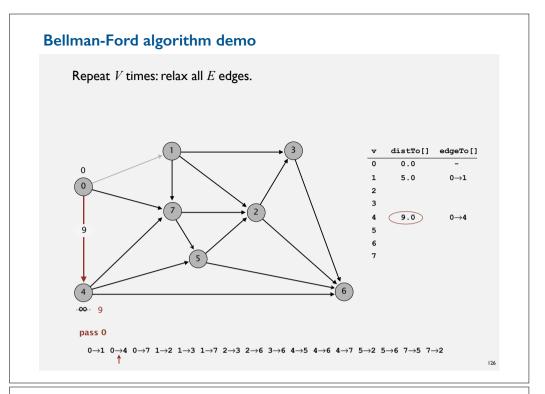


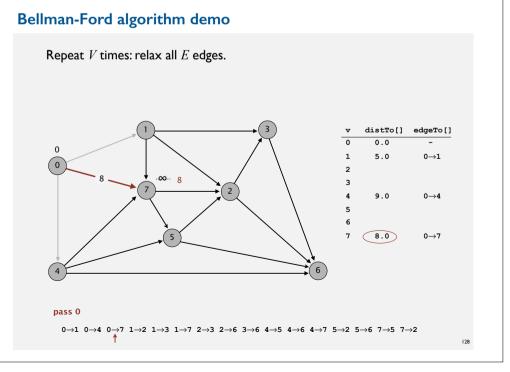


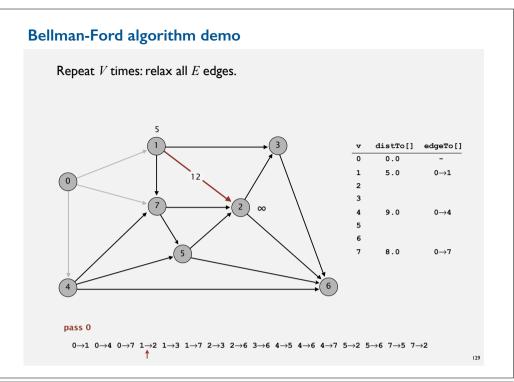


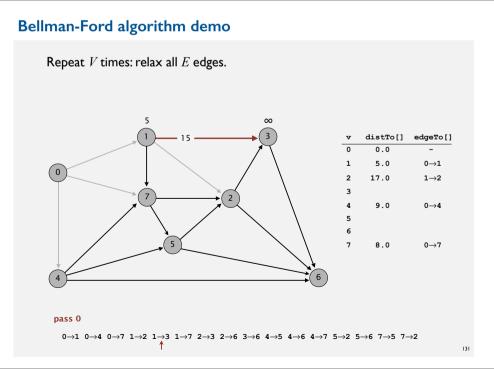


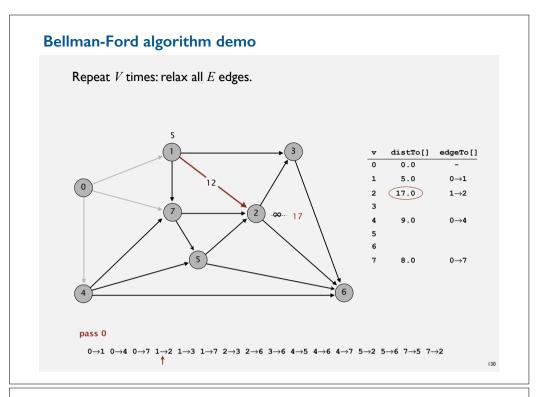


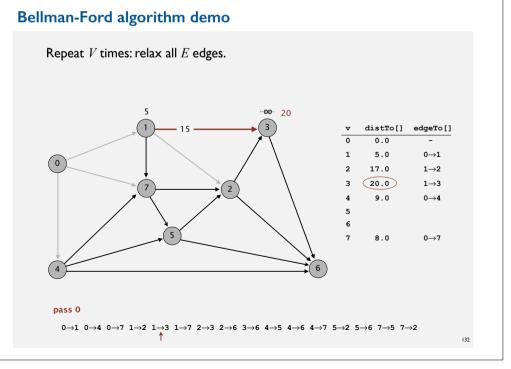


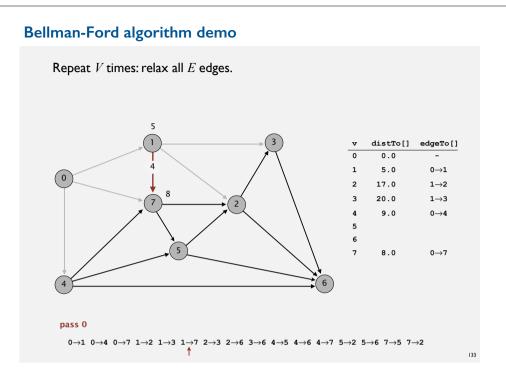


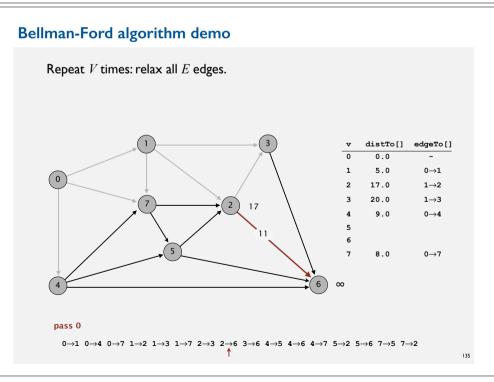


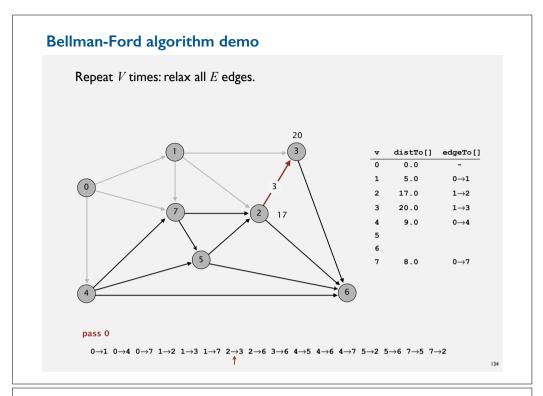


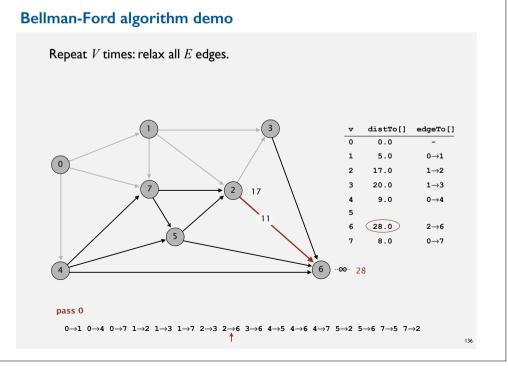


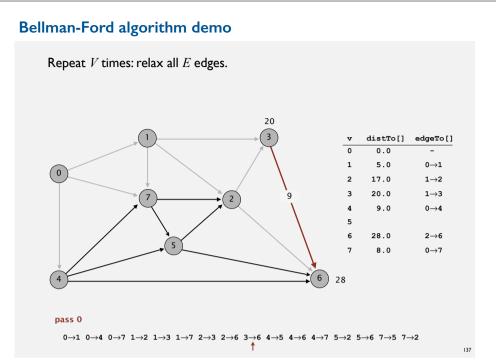


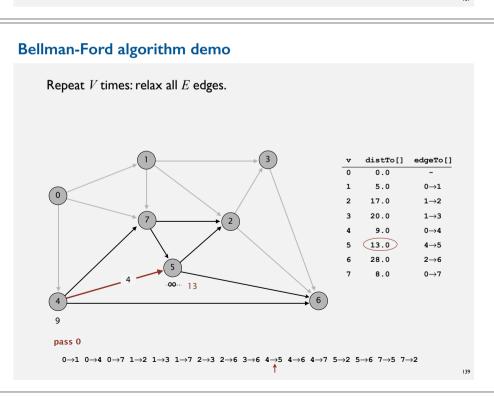


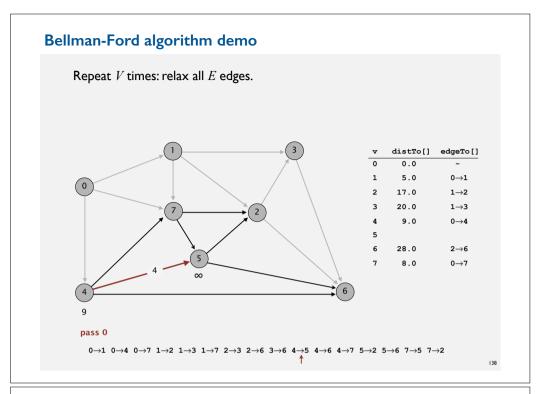


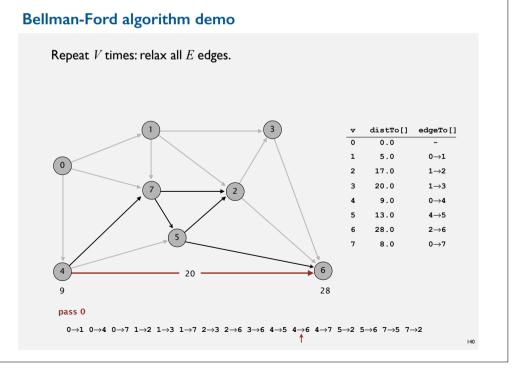


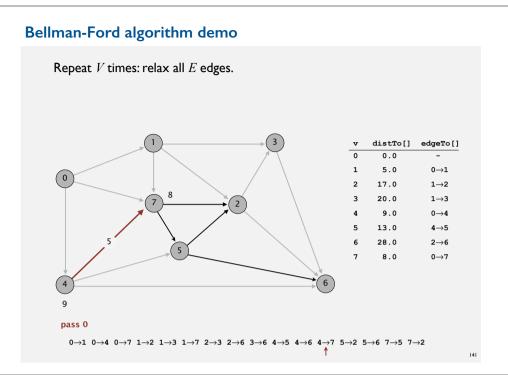


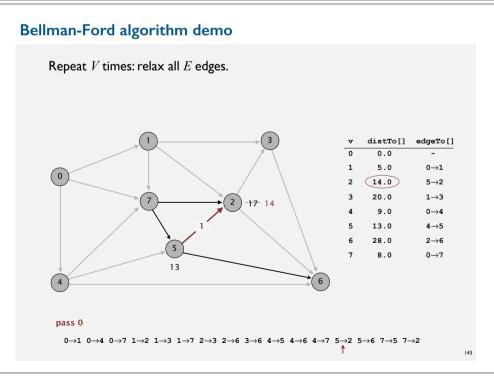


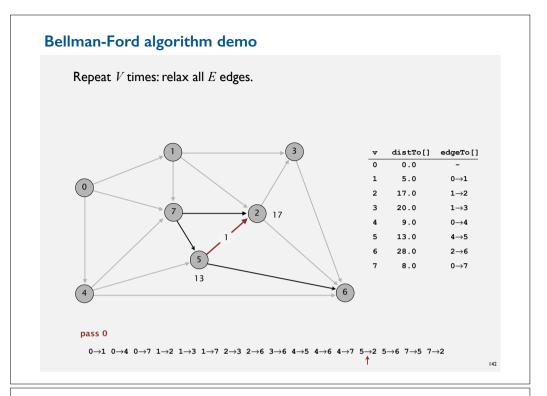


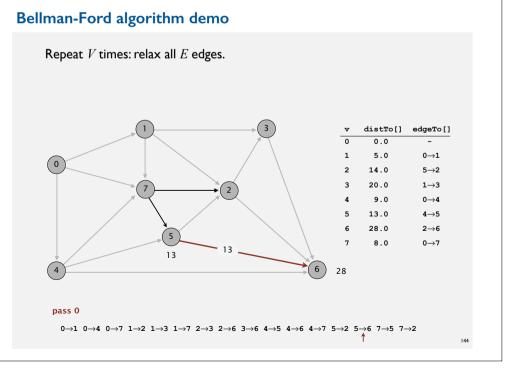


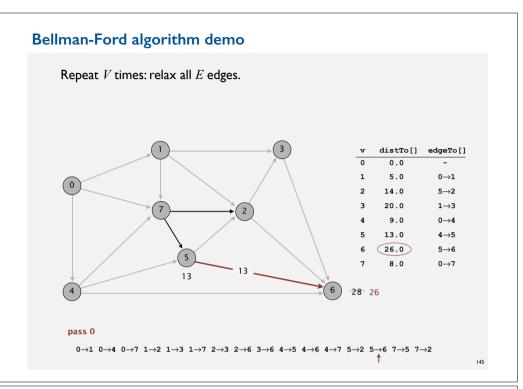


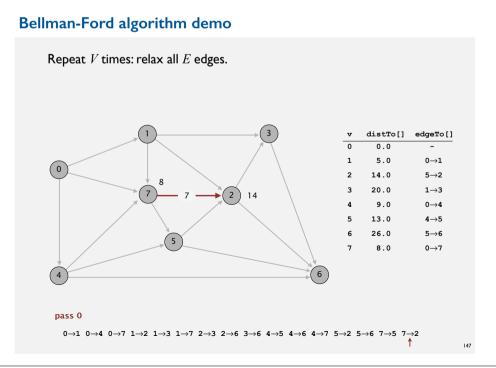


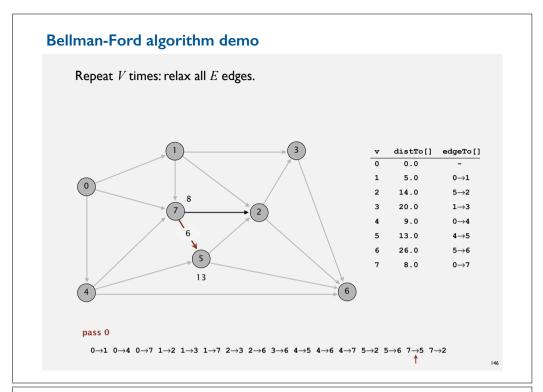


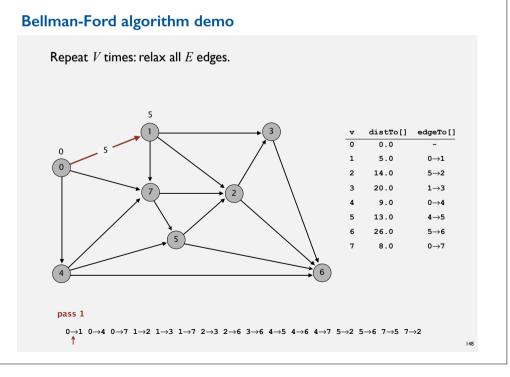


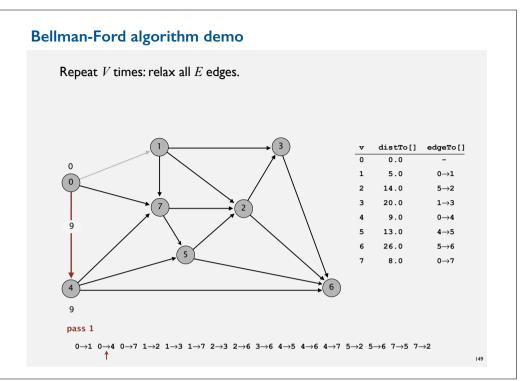


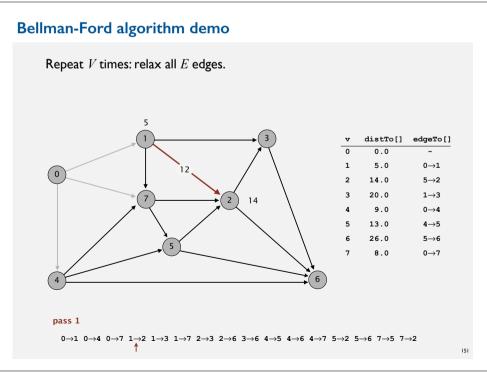


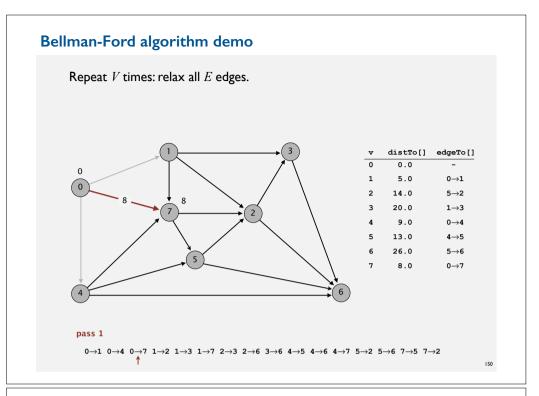


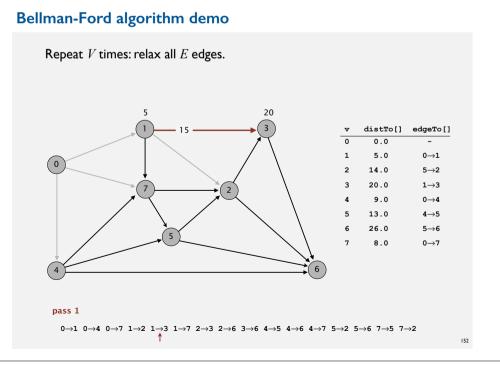


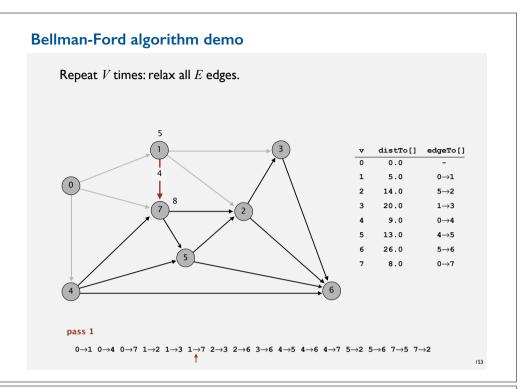


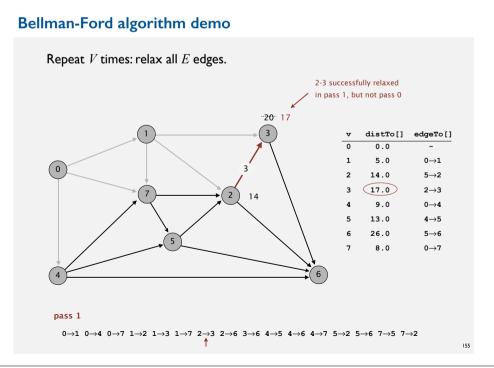


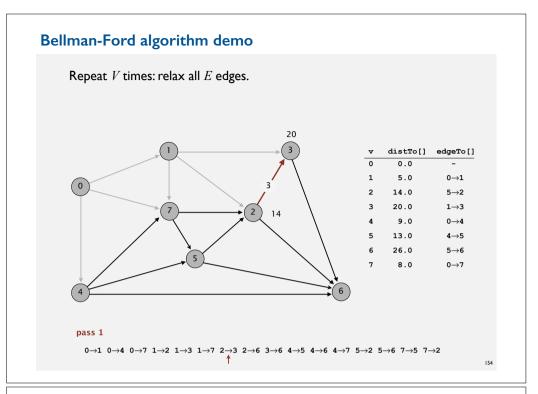


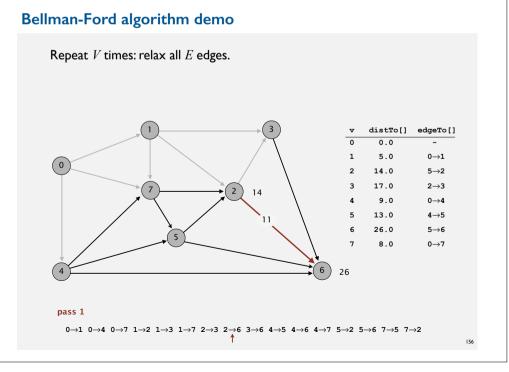


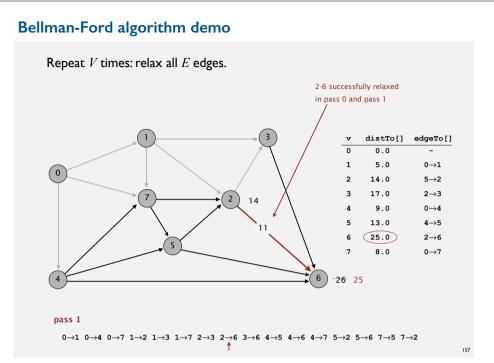


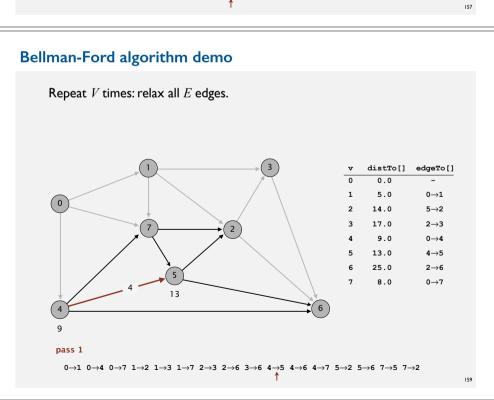


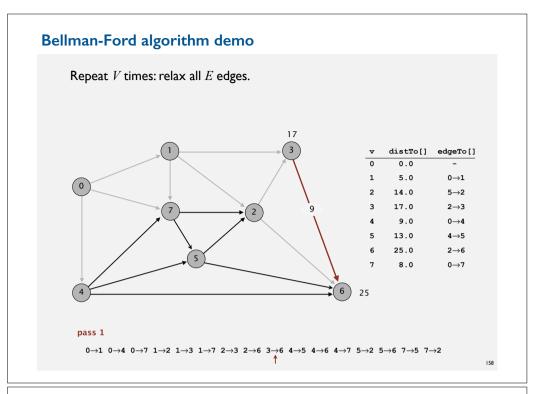


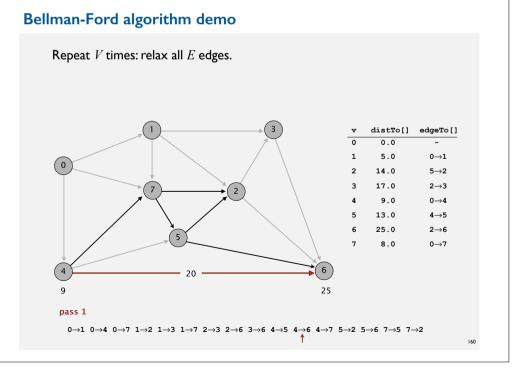


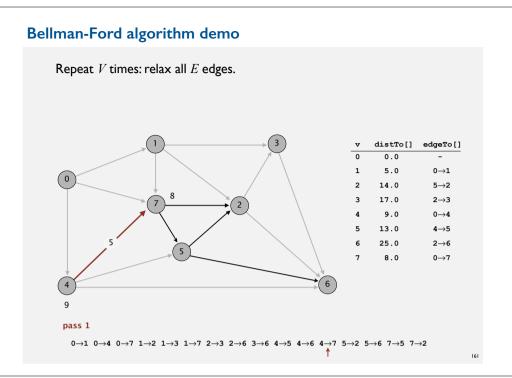


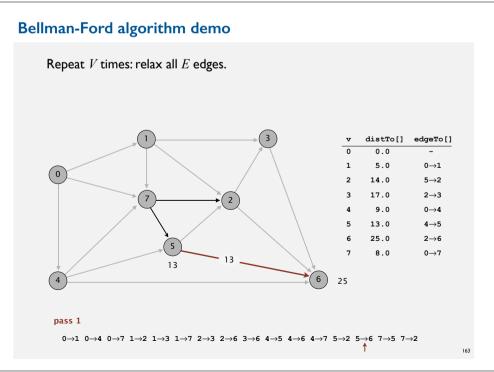


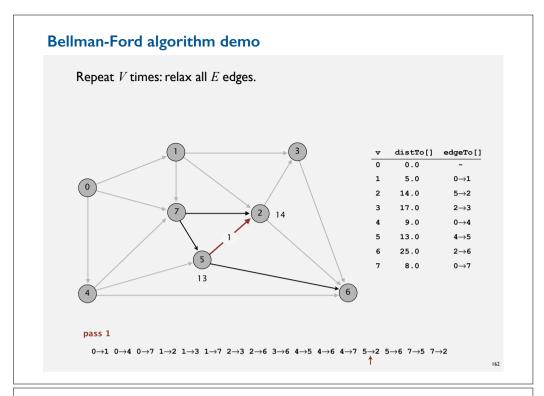


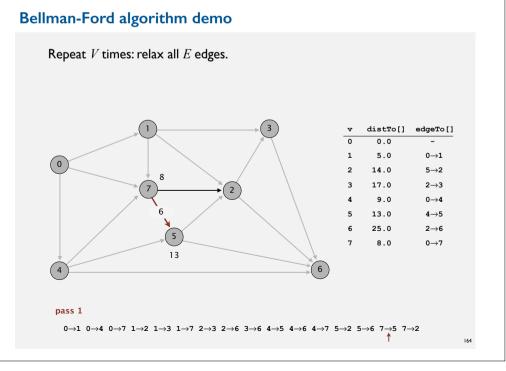


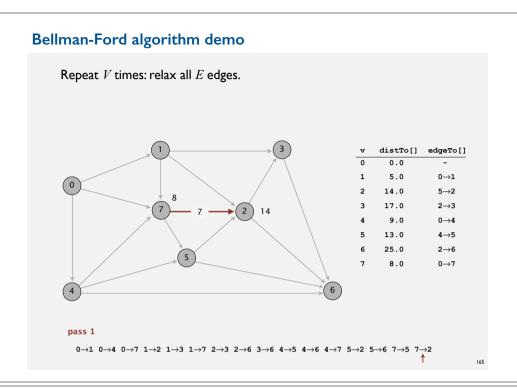


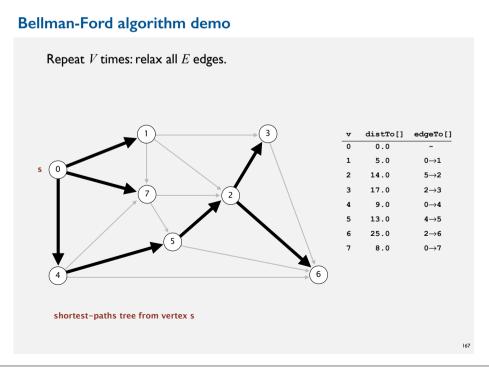


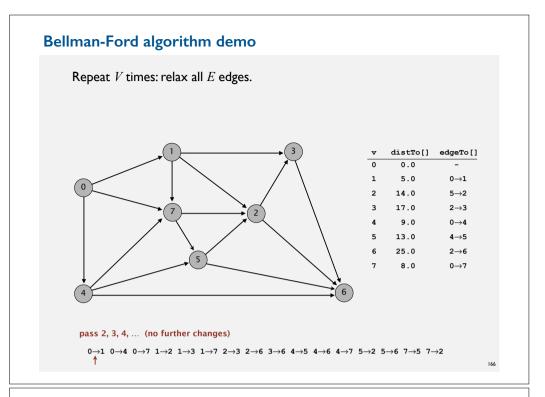


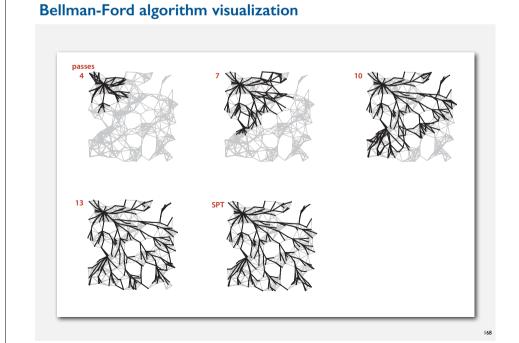












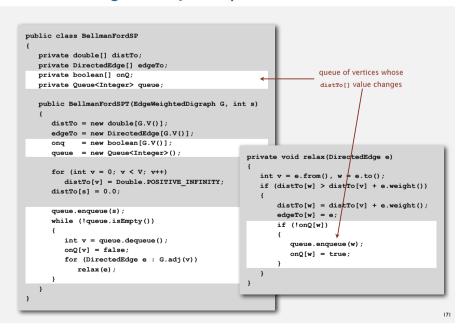
Bellman-Ford algorithm: analysis

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.

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Bellman-Ford algorithm: Java implementation



Bellman-Ford algorithm: practical improvement

Observation. If distTo[v] does not change during pass i, no need to relax any edge pointing from v in pass i + 1.

FIFO implementation. Maintain queue of vertices whose distTo[] changed.

be careful to keep at most one copy of each vertex on queue (why?)

Overall effect.

- The running time is still proportional to $E \times V$ in worst case.
- But much faster than that in practice.

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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	EV	ΕV	V
Bellman-Ford (queue-based)	cycles	E + V	ΕV	V

Remark I. Directed cycles make the problem harder.

Remark 2. Negative weights make the problem harder.

Remark 3. Negative cycles makes the problem intractable.

Finding a negative cycle

Negative cycle. Add two method to the API for SP.

boolean hasNegativeCycle() is there a negative cycle?

Iterable <DirectedEdge> negativeCycle() negative cycle reachable from s

digraph

4->5 0.35

5->4 -0.66

4->7 0.37

5->7 0.28

7->5 0.28

5->1 0.32

0->4 0.38

0->2 0.26

7->3 0.39

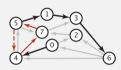
1->3 0.29

2->7 0.34

6->2 0.40

3->6 0.52 6->0 0.58

6->4 0.93



negative cycle (-0.66 + 0.37 + 0.28) 5->4->7->5

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Negative cycle application: arbitrage detection

Problem. Given table of exchange rates, is there an arbitrage opportunity?

	USD	EUR	GBP	CHF	CAD
USD	1	0,741	0,657	1,061	1,011
EUR	1,35	1	0,888	1,433	1,366
GBP	1,521	1,126	1	1,614	1,538
CHF	0,943	0,698	0,62	1	0,953
CAD	0,995	0,732	0,65	1,049	1

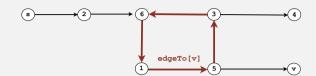
Ex. \$1,000 \Rightarrow 741 Euros \Rightarrow 1,012.206 Canadian dollars \Rightarrow \$1,007.14497.

1000 × 0.741 × 1.366 × 0.995 = 1007.14497

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Finding a negative cycle

Observation. If there is a negative cycle, Bellman-Ford gets stuck in loop, updating distTo[] and edgeTo[] entries of vertices in the cycle.



Proposition. If any vertex v is updated in phase V, there exists a negative cycle (and can trace back edgeTo[v] entries to find it).

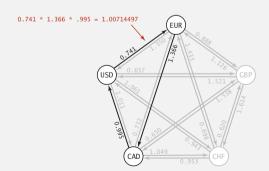
In practice. Check for negative cycles more frequently.

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Negative cycle application: arbitrage detection

Currency exchange graph.

- Vertex = currency.
- Edge = transaction, with weight equal to exchange rate.
- Find a directed cycle whose product of edge weights is > 1.

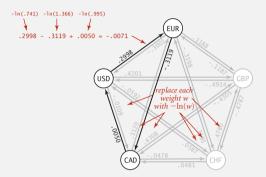


Challenge. Express as a negative cycle detection problem.

Negative cycle application: arbitrage detection

Model as a negative cycle detection problem by taking logs.

- Let weight of edge $v \rightarrow w$ be ln (exchange rate from currency v to w).
- Multiplication turns to addition; > 1 turns to < 0.
- Find a directed cycle whose sum of edge weights is < 0 (negative cycle).



Remark. Fastest algorithm is extraordinarily valuable!

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.

1/0