

2004

Tirgul 13

Single-Source-Shortest-Paths

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Unweighted Graphs

- Wishful Thinking – you decide to go to work on your sun-tan in 'Hatzuk' beach in Tel-Aviv. Therefore, you take your swimming suit and Tel-Aviv's bus trails map, and go on bus 405 to the central station of Tel-Aviv. The bus ride inside the city costs 1 nis per station.
- How will you find the cheapest way from the central station to the beach?

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Unweighted Graphs - cont.

- **BFS** finds shortest paths from a single source (i.e – the central station) in an unweighted graph.
- How much will you pay?
- n nis, when n is the number of stations you passed in your way.
- Can you think of an algorithm that finds a single shortest **path**, and always works better than BFS?
- No such algorithm is known.

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Weighted Graphs

- Now assume that you pay for the bus ride between stations according to the distance between the stations. That is – every 'edge' is the bus trails map has a different price (= weight).
- Total payment = sum over the costs between the stations on the way.
- Will BFS work?
- No – BFS counts the number of edges on the path, but does not refer to the edges weights.

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Other Versions of Shortest Paths

- If we know how to find shortest paths from a single source, we can also find:
- A shortest path between a **pair of vertices**
- The shortest paths **from all vertices** to a single source. How?
- By reversing the direction of the edges in the graph
- Shortest paths between **every pair of vertices**. How?
- By running the sssp from every vertex (there are more efficient solutions)

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Observations

- Observation 1:** When can **negative weights** become a problem?
- When there is a circle with negative weight, reduce the weight of the path by repeating the circle over and over.
 - Solution: either require non-negative weights, or identify and report circles with negative weights

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Observations – cont.

Observation 2: Let $u \sim y \sim z \sim v$ be the shortest path between u and v . Is $y \sim z$ optimal, too?

- Yes! If there was a shorter path between y and z , we could use it to shorten the path between u and v → contradiction
- This property suggests that we can use **greedy** algorithms to find the shortest path

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Relaxation

The Idea: Build a shortest paths tree rooted in S . For every vertex, v , keep a value, $d[v]$, of the shortest path from s that is currently known.

The general algorithm scheme:

- Initialization: $d[v] = \infty, d[s] = 0$
- In every iteration of the algorithm we check if we can do **relaxation** – that is, find a shorter path from s to a vertex v then the path currently known.

We will learn two algorithms:

- Dijkstra – all weights are non-negative
- Belman-Ford – identifies circles with negative weight

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Dijkstra

- The idea: Maintain a set of vertices whose final shortest path weights from s have already been determined
- How will we choose the next vertex to add to the set?
- We will take the vertex u with the minimal d value. This is also the 'real' value of the shortest path.
- What relaxation can be done?
- We can check all the edges leaving u .

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Dijkstra Run Time

- How can we keep the vertices, so we can easily find the next vertex to insert?
- We need to extract the minimal d value in each iteration, so a binary heap is a good choice.
- Run time analysis:
 - Build heap takes $O(V)$.
 - Extract-Min $O(\log V)$.
 - Altogether $O(V \log V)$.
 - Going over the adjacent list $O(E)$.
 - Relaxation of values in the heap $O(\log V)$.
 - Altogether $O(E \log V)$.
- Total run-time complexity: $O(E \log V + V \log V) = O(E \log V)$

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Bellman-Ford's Algorithm

- Now we want to identify negative circles.
- Assume that every iteration we do relaxation from all the edges. What edges might be relaxed on iteration i ?
- The edges that have a path with i edges from s (shorter paths – updated in previous iterations)
- What is the maximum number of edges in any shortest path from s ?

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Bellman-Ford's Algorithm

- So – how many iterations are needed if there are no negative circles?
- $|V| - 1$. After the $|V| - 1$ iteration, all d values will be the lengths of the shortest paths.
- And how can we identify negative circles?
- By running the $|V|$ iteration – if we can find a relaxation, then there is a negative circle in the graph

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Bellman-Ford's Algorithm

```

Initialize(G, s)
for i ← 1 to |V|-1
  for each edge (u, v) ∈ E[G]
    do Relax(u, v, w)
for each edge (u, v) ∈ E[G]
  if d[v] > d[u] + w(u, v) return false
return true
  
```

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Bellman-Ford Run Time

- The algorithm run time is:
 - Goes over $V-1$ vertices, $O(V)$
 - For each vertex relaxation over E , $O(E)$
 - Altogether $O(VE)$

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Application of Bellman-Ford

- Linear programming problems – find an optimal value (min / max) of a linear function of n variables, with linear constraints.
- A special case: Set of difference constraints

$$\begin{aligned} x_1 - x_2 &\leq 0 \\ x_2 - x_5 &\leq 1 \\ x_3 - x_1 &\leq 5 \\ x_4 - x_1 &\leq 4 \\ x_4 - x_3 &\leq -1 \\ x_5 - x_3 &\leq -3 \\ x_5 - x_4 &\leq -3 \end{aligned}$$

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Application of Bellman-Ford

- There are many uses for a set of difference constraints, for instance:
 - The variables can represent the times of different events
 - The inequalities are the constraints over there synchronization.
- The set of linear inequalities can also be expressed in matrix notation:

$$A \cdot x \leq b$$

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Application of Bellman-Ford

$$\begin{matrix} A & & x \leq b \\ \left(\begin{array}{ccccc} 1 & -1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & -1 \\ 0 & 1 & 0 & 0 & -1 \\ -1 & 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 0 & 1 \\ 0 & 0 & 0 & -1 & 1 \end{array} \right) & \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{pmatrix} & \leq & \begin{pmatrix} 0 \\ -1 \\ 1 \\ 5 \\ 4 \\ -1 \\ -3 \\ -3 \end{pmatrix} \end{matrix}$$

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Application of Bellman-Ford

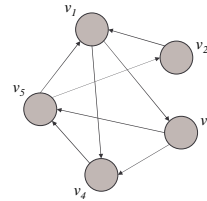
- What is the connection between the Bellman-Ford algorithm and a set of linear inequalities?
- We can interpret the problem as a directed graph.
- The graph is called the *constraint graph* of the problem
- After constructing the graph, we could use the Bellman-Ford algorithm.
- The result of the Bellman-Ford algorithm is the vector x that solves the set of inequalities.

Application of Bellman-Ford

- Building the *constraint graph* out of matrix A:
 - Each variable represents a vertex (node)
 - Each constraint represents an edge
 - If edge *i* goes **out of** vertex *j* than $A[i,j] = -1$
 - If edge *i* goes **into** vertex *j* than $A[i,j] = 1$
 - Otherwise $A[i,j] = 0$
 - Each row contains a single '1', a single '-1' and zeros.

Application of Bellman-Ford

- The problem is represented by the graph:



Application of Bellman-Ford

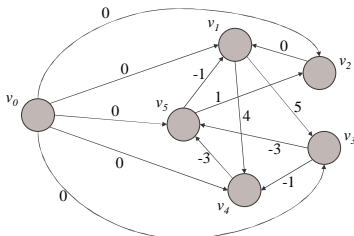
- How can we extend the *constraint graph* to a single-source-shortest-paths problem?
- By adding vertex v_0 that directs at all the other vertices.
- Weight all edges from v_0 as zero.
- The weight of the other edges is determined by the inequality constraints.

Application of Bellman-Ford

- Formally:
- Each node v_i corresponds to a variable x_i in the original problem, and an extra node - v_0 (will be s).
 $V = \{v_0, v_1, \dots, v_n\}$
- Each edge is a constraint, except for edges (v_0, v_i) that were added.
 $E = \{(v_i, v_j) | x_j - x_i \leq b \text{ is a constraint} \} \cup \{(v_0, v_i) | i = 1..n\}$
- Assign weights:
 $w(v_0, v_i) = 0$ for $i = 1..n$
 $w(v_i, v_j) = b_k$ if $x_i - x_j \leq b_k$ is a constraint

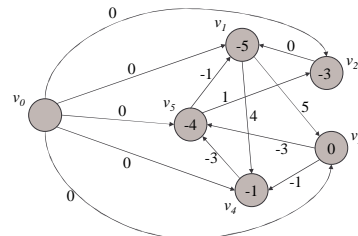
Application of Bellman-Ford

- The extended constraint graph:



Application of Bellman-Ford

- The solution:



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Application of Bellman-Ford

- The Bellman-Ford solution $\delta(v_0, v_i)$ for the extended constraint graph is a set of values which meets the constraints.
- Formally: $x_i := \delta(v_0, v_i)$
- Why is this correct?

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Application of Bellman-Ford

- Because $\forall j, i \quad j \neq i$

$$\delta(v_0, v_j) \leq \delta(v_0, v_i) + w(v_i, v_j)$$

$$\Rightarrow \delta(v_0, v_j) - \delta(v_0, v_i) \leq w(v_i, v_j)$$

$$\Rightarrow x_j - x_i \leq b_k \quad (\text{for some } k)$$

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Application of Bellman-Ford

- If there is a negative cycle reachable from v_0 – there are no feasible solutions:
- Suppose the cycle is $\langle v_1, v_2, \dots, v_k \rangle$ where $v_k = v_1$
- v_0 cannot be on it (it has no incoming edges)
- This cycle corresponds to :
 - $x_2 - x_1 \leq b_{k_{2,1}} = w(v_1, v_2)$
 - $x_3 - x_2 \leq b_{k_{3,2}} = w(v_2, v_3)$
 - \vdots
 - $x_1 - x_{k-1} \leq b_{k_{1,k-1}} = w(v_{k-1}, v_1)$

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Application of Bellman-Ford

- The left side sums to 0.

$$\sum_{i=1}^{k-1} (x_{i+1} - x_i) = x_k - x_1 = 0$$

- The right side sums to the cycle's weight $w(c)$
- We get $0 \leq w(c)$
- But we assumed the cycle was negative...