CS60020: Foundations of Algorithm Design and Machine Learning

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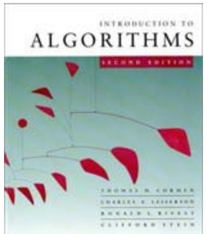
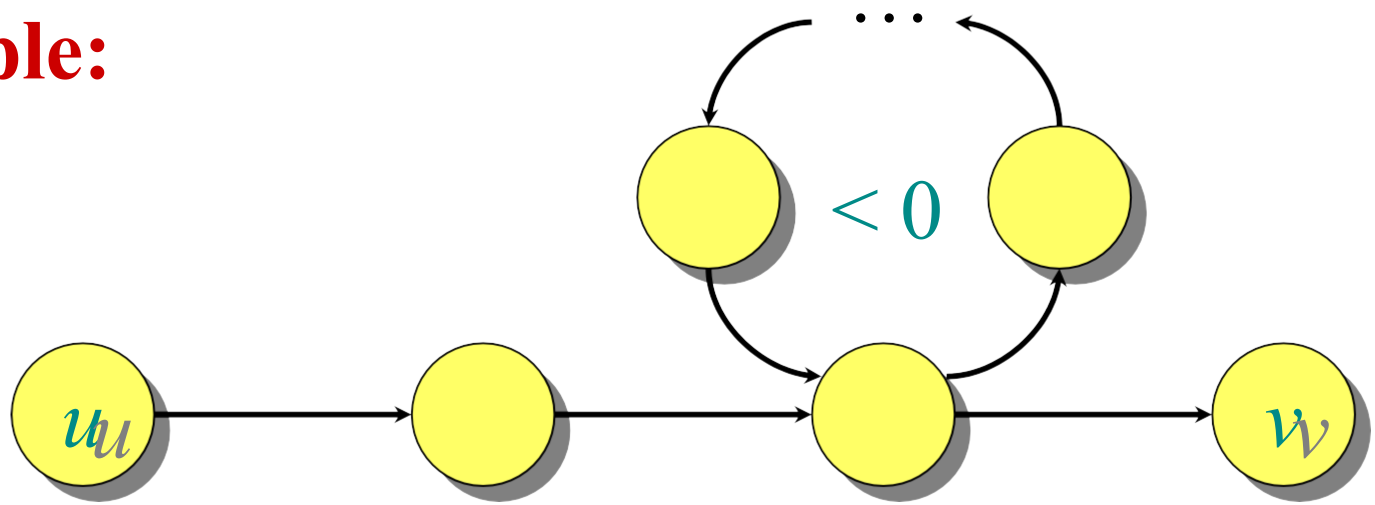


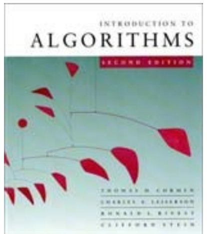
Negative-weight cycles

Recall: If a graph $G = (V, E)$ contains a negative-weight cycle, then some shortest paths may not exist.

Example:



Bellman-Ford algorithm: Finds all shortest-path lengths from a ***source*** $s \in V$ to all $v \in V$ or determines that a negative-weight cycle exists.



Dijkstra's algorithm

$d[s] \leftarrow 0$

for each $v \in V - \{s\}$

    do $d[v] \leftarrow \infty$

$S \leftarrow \varnothing$

$Q \leftarrow V$ ⊳ Q is a priority queue maintaining $V - S$

while $Q \neq \varnothing$

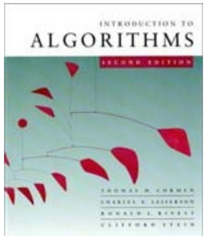
    do $u \leftarrow$ EXTRACT-MIN(Q)

        $S \leftarrow S \cup \{u\}$

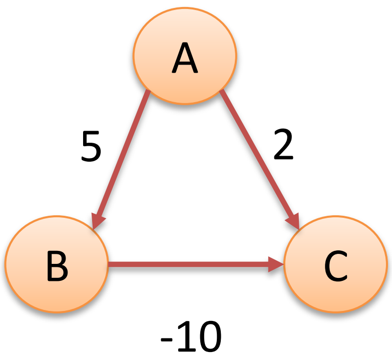
        for each $v \in Adj[u]$

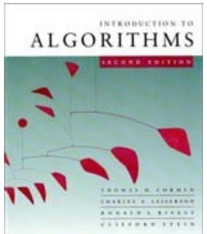
            do if $d[v] > d[u] + w(u, v)$

                then $d[v] \leftarrow d[u] + w(u, v)$



Example Failure Graph





Bellman-Ford algorithm

$d[s] \leftarrow 0$
for each $v \in V - \{s\}$
    do $d[v] \leftarrow \infty$

} initialization

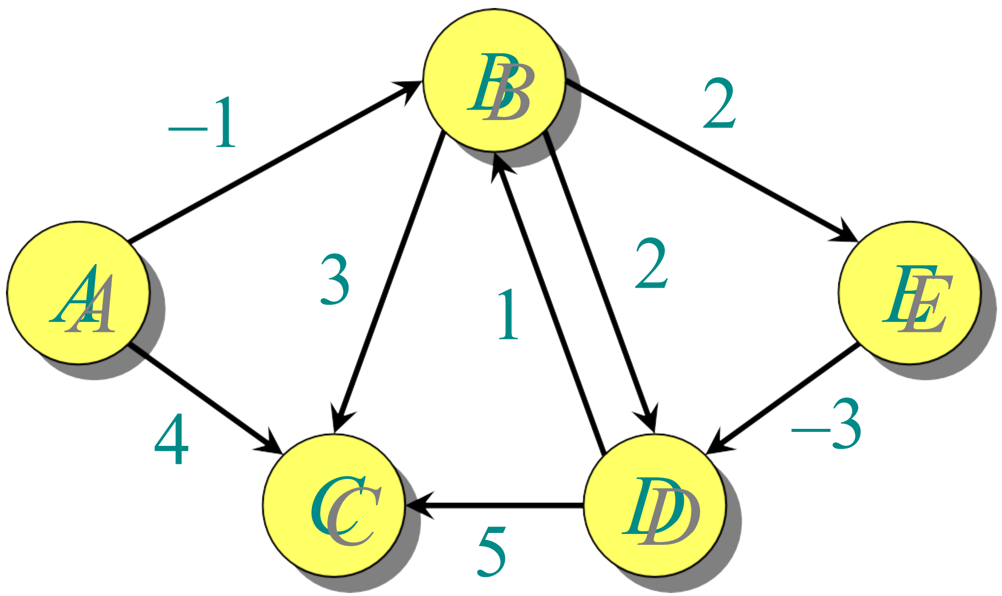
for $i \leftarrow 1$ **to** $|V| - 1$
    do for each edge $(u, v) \in E$
        do if $d[v] > d[u] + w(u, v)$
            then $d[v] \leftarrow d[u] + w(u, v)$

} ***relaxation step***

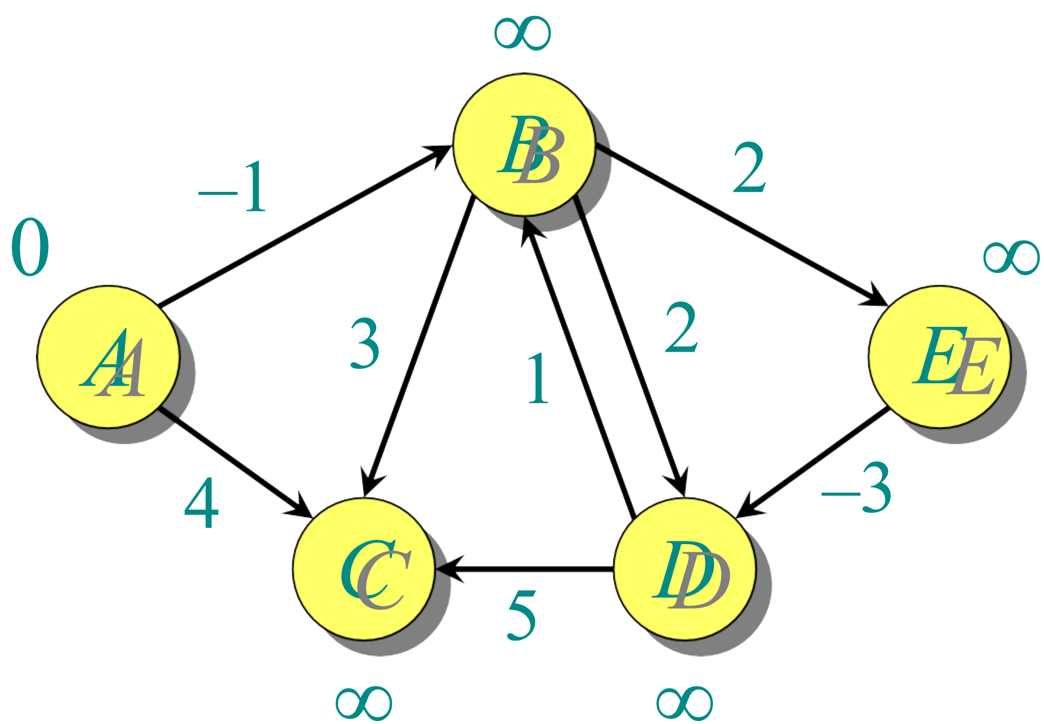
for each edge $(u, v) \in E$
    do if $d[v] > d[u] + w(u, v)$
        then report that a negative-weight cycle exists

At the end, $d[v] = \delta(s, v)$, if no negative-weight cycles.
Time $= O(VE)$.

Example of Bellman-Ford

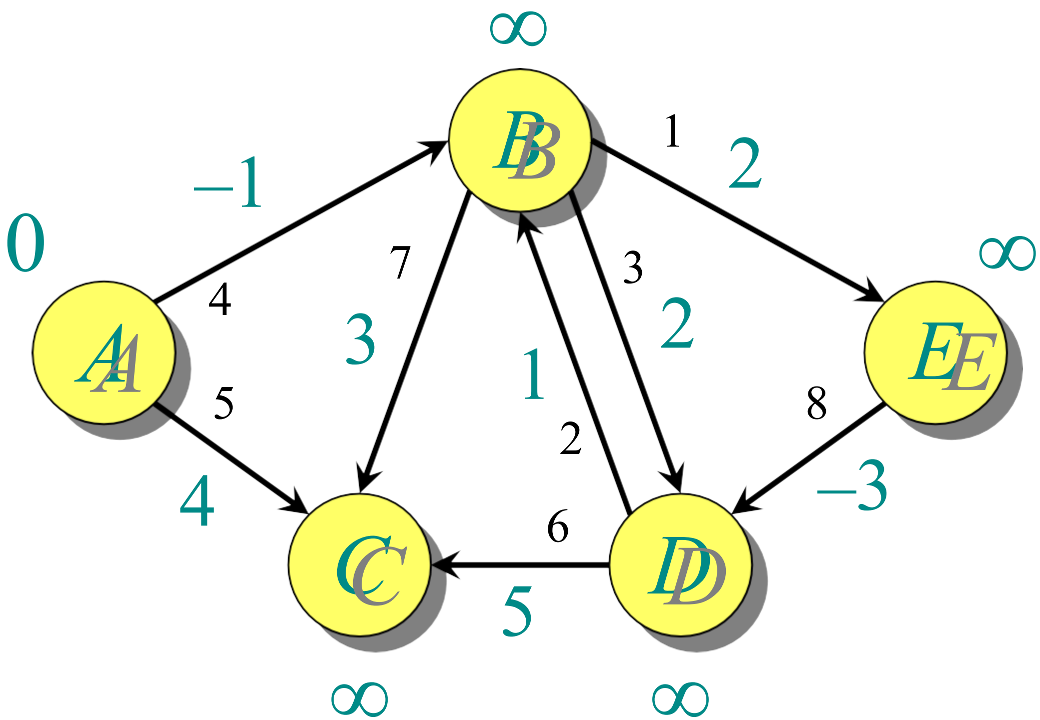


Example of Bellman-Ford



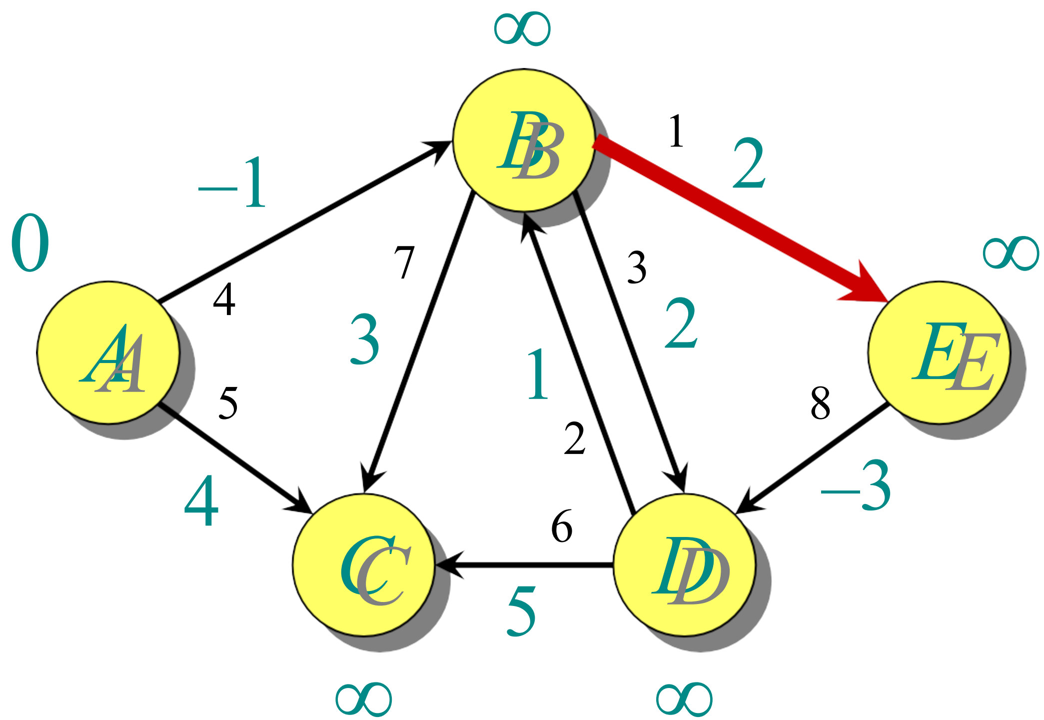
Initialization.

Example of Bellman-Ford

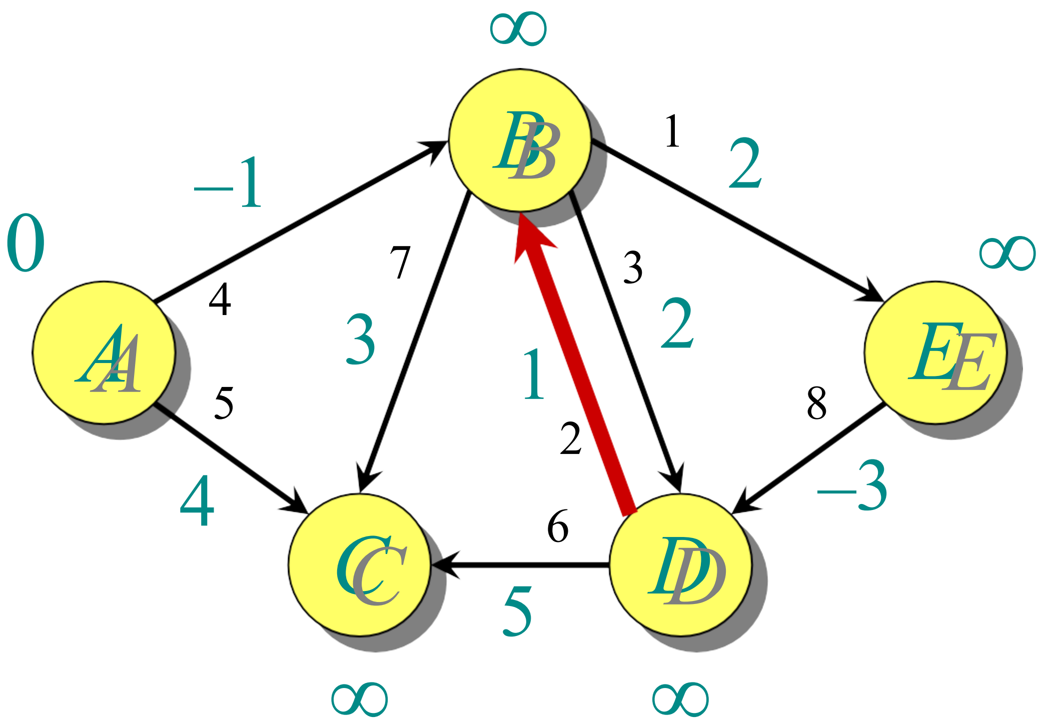


Order of edge relaxation.

Example of Bellman-Ford



Example of Bellman-Ford



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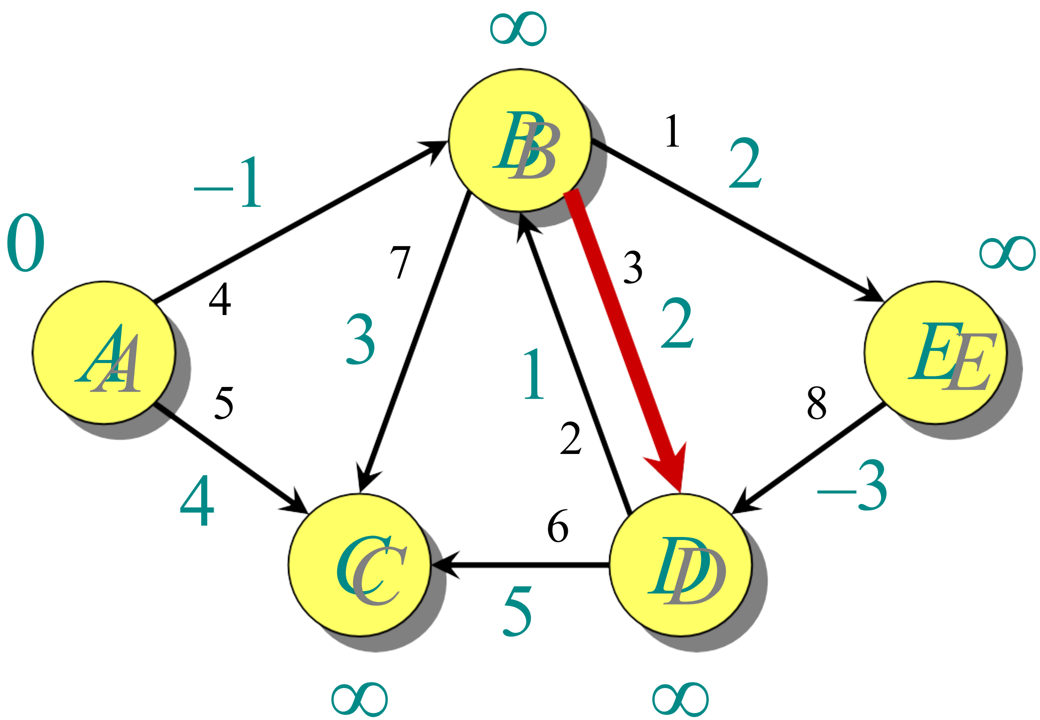
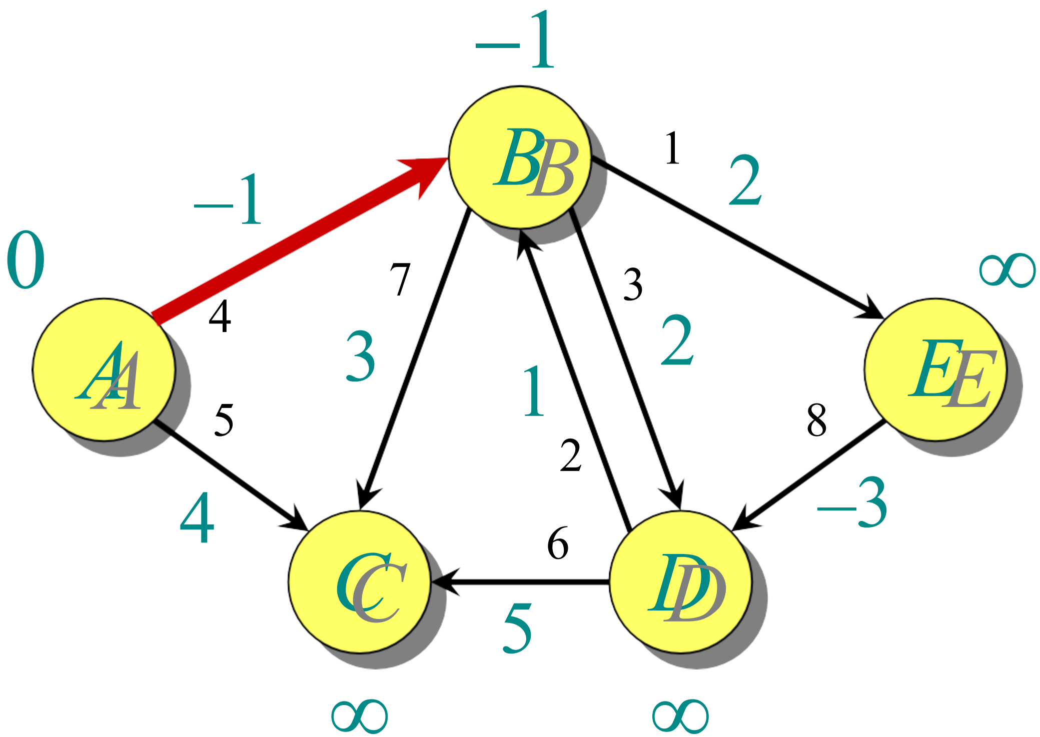
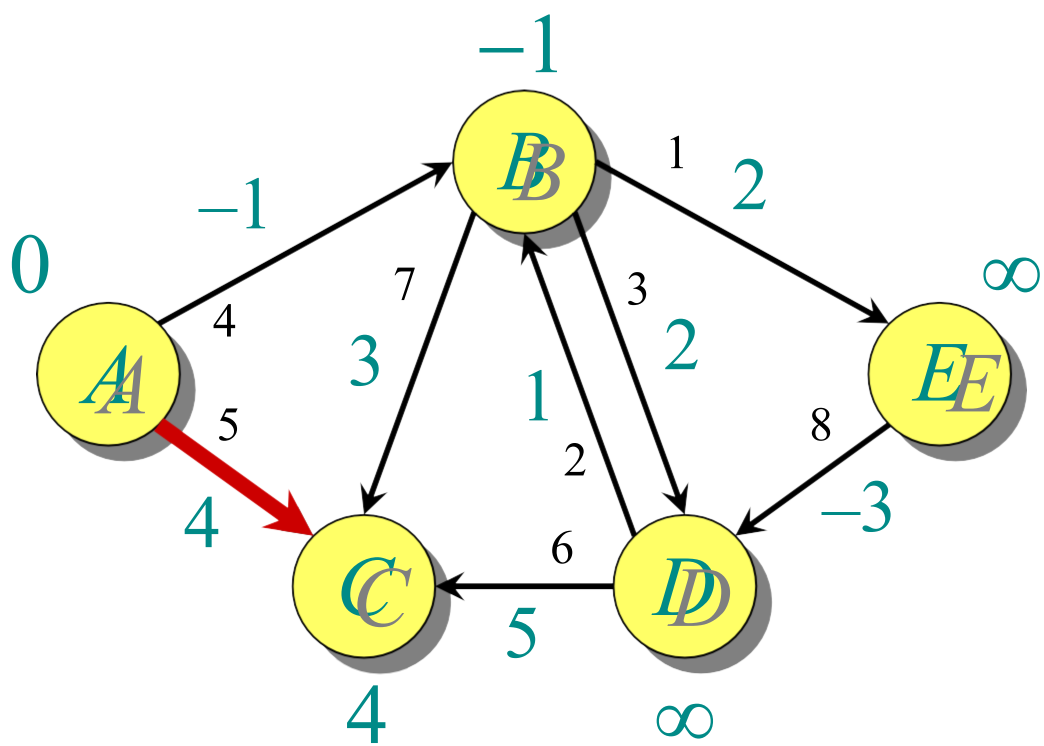


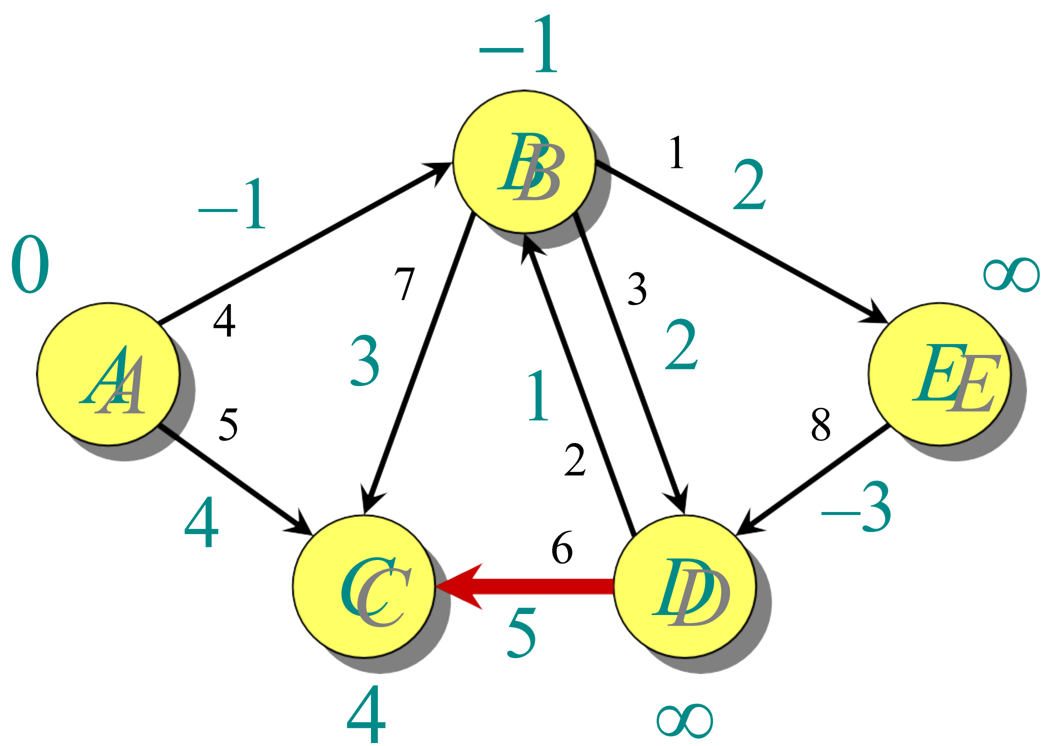
Example of Bellman-Ford



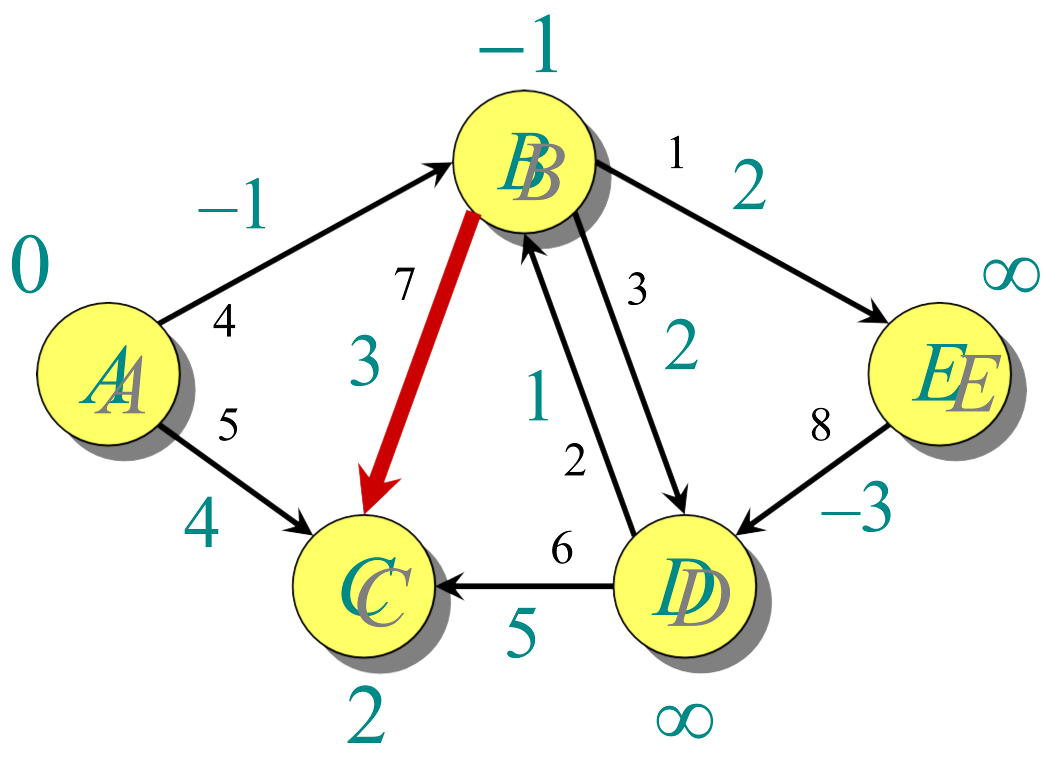
Example of Bellman-Ford

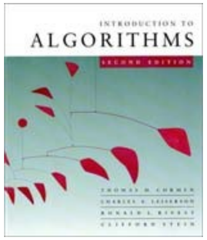


Example of Bellman-Ford

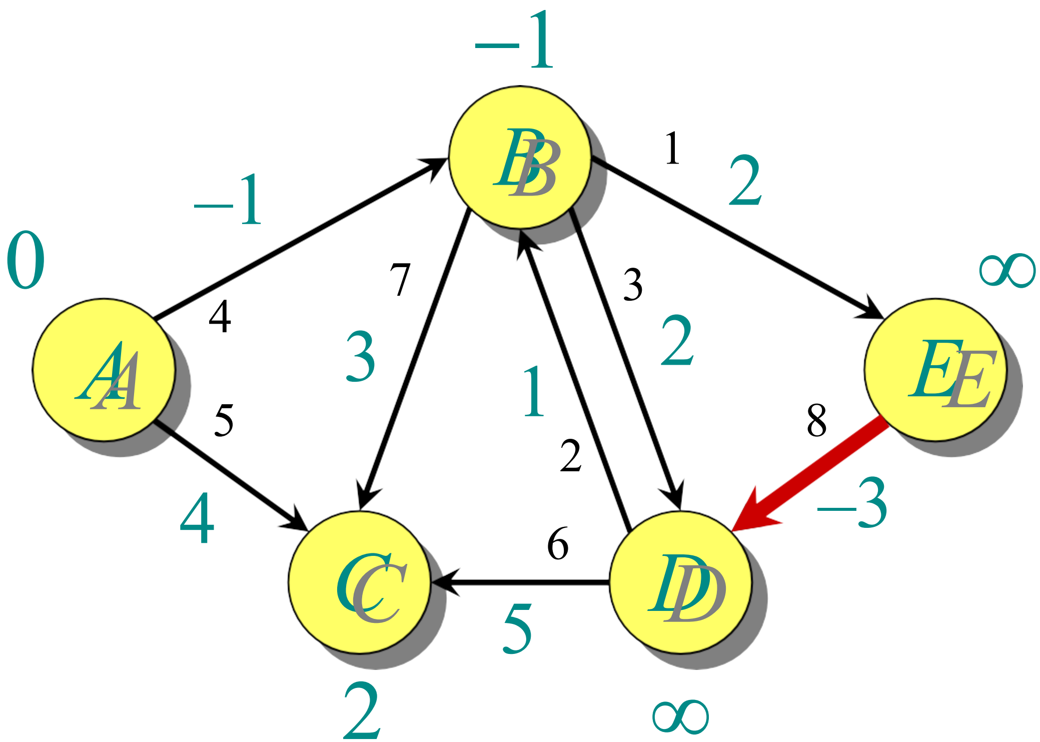


Example of Bellman-Ford

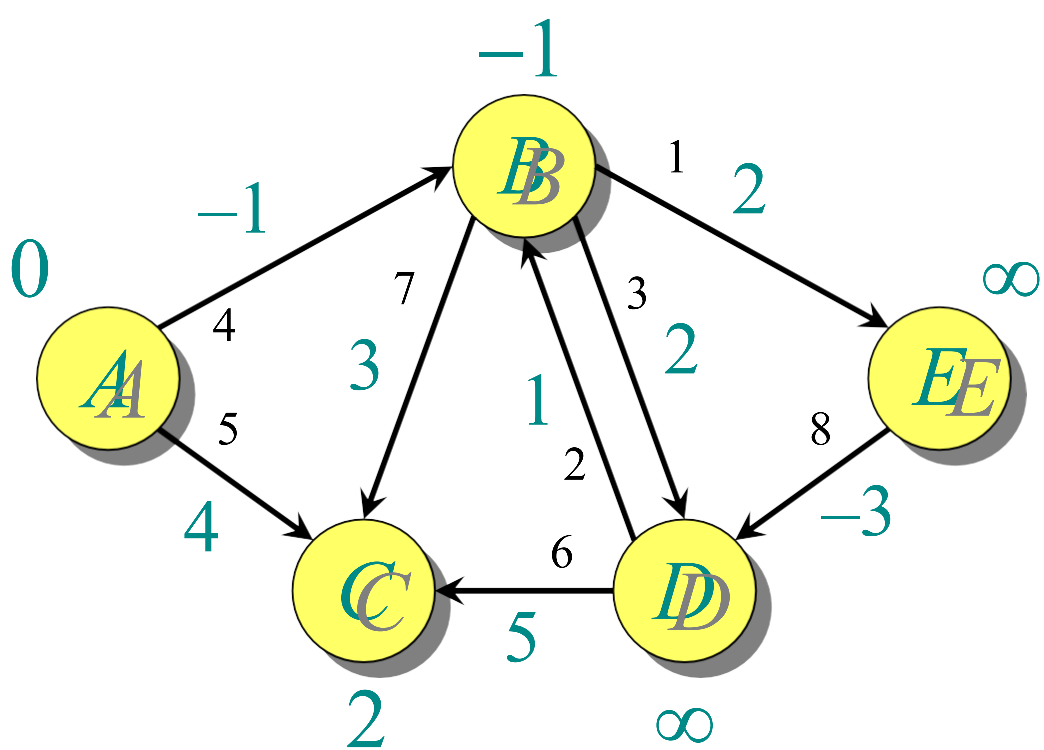




Example of Bellman-Ford

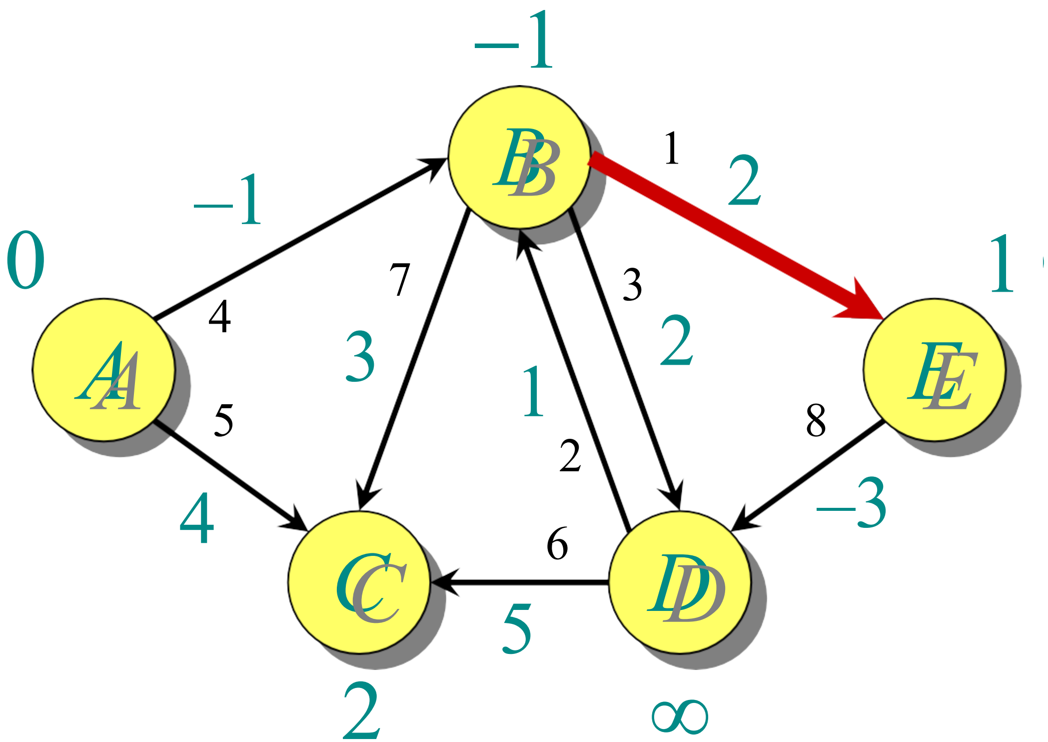


Example of Bellman-Ford

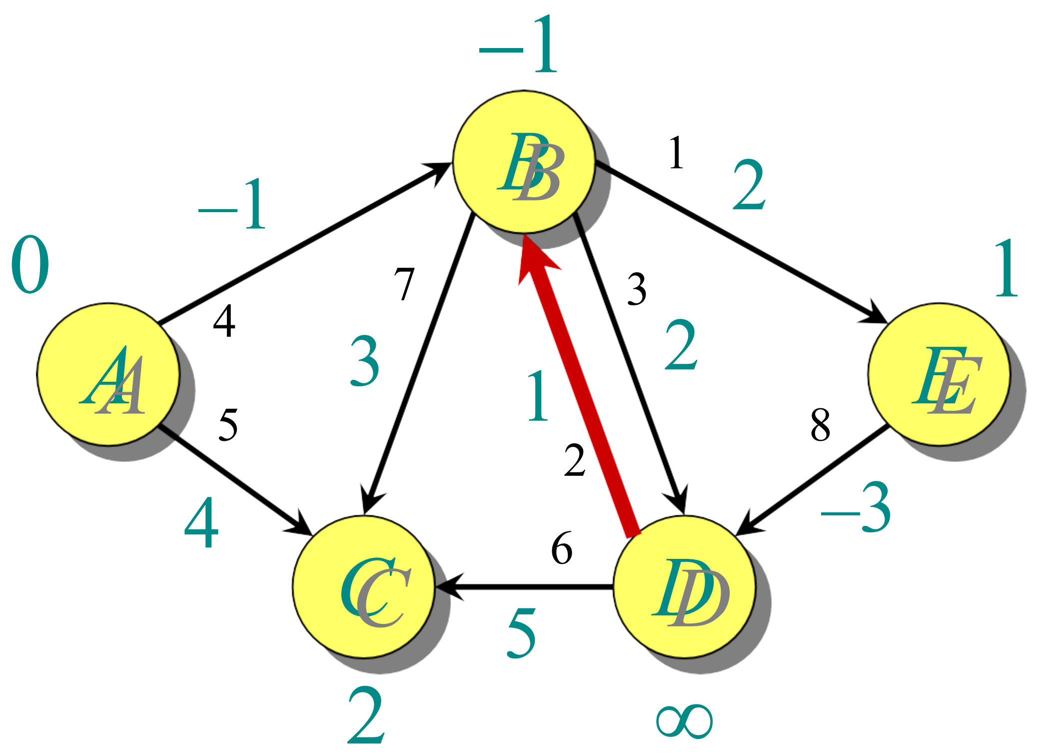


End of pass 1.

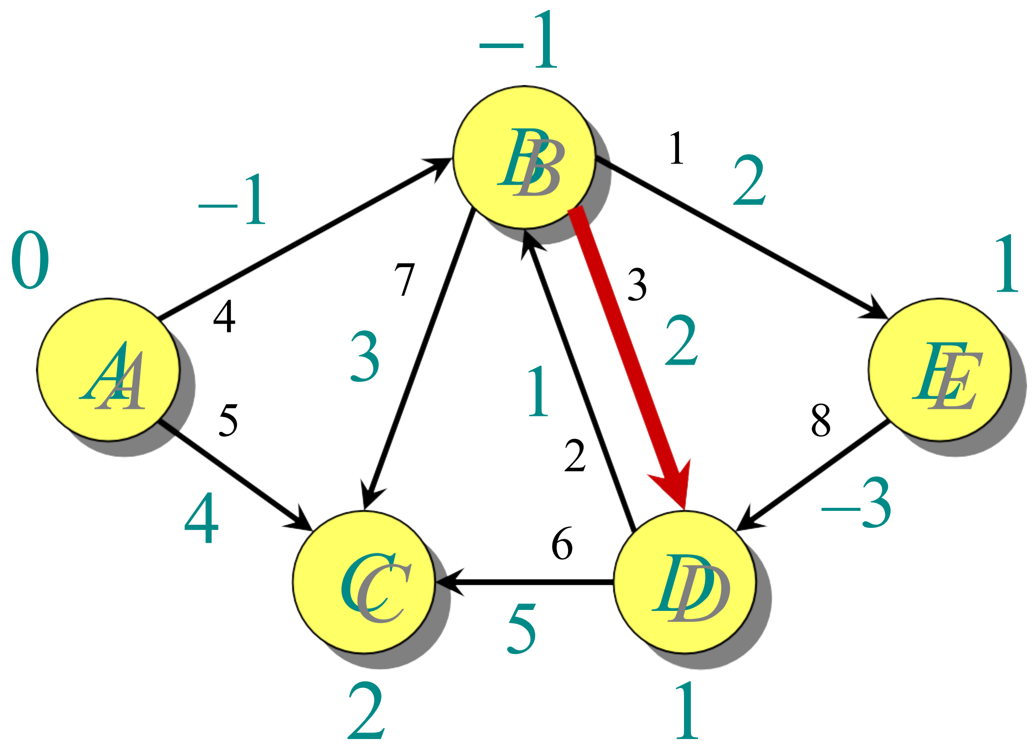
Example of Bellman-Ford

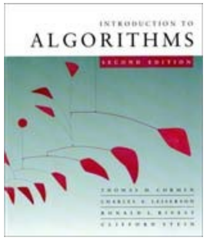


Example of Bellman-Ford

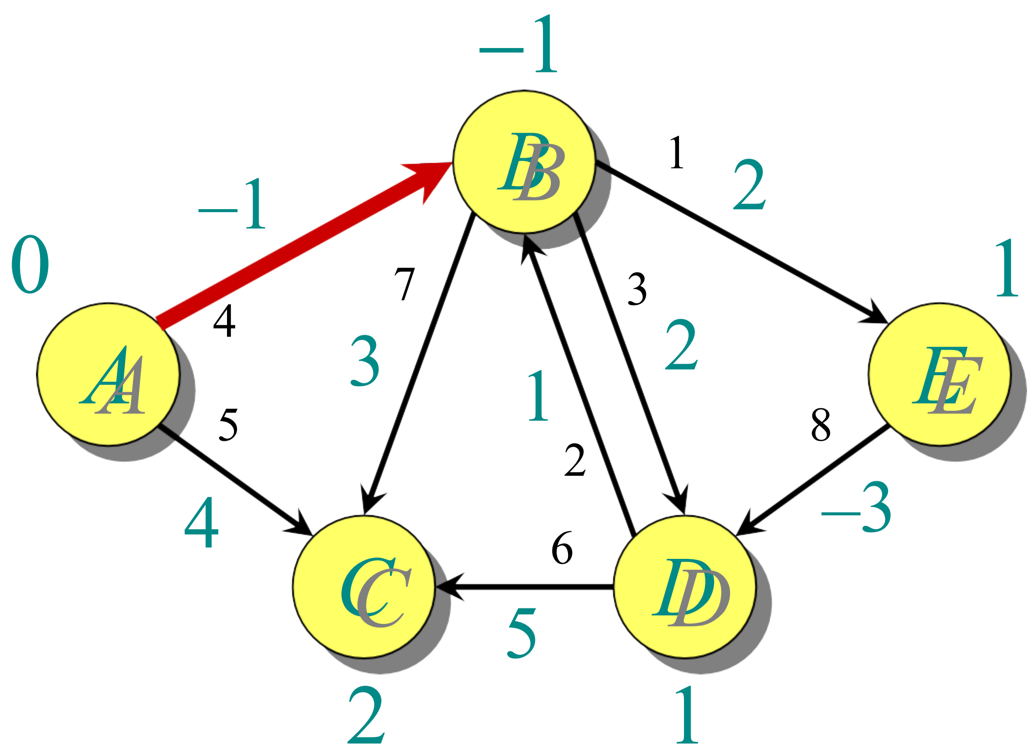


Example of Bellman-Ford

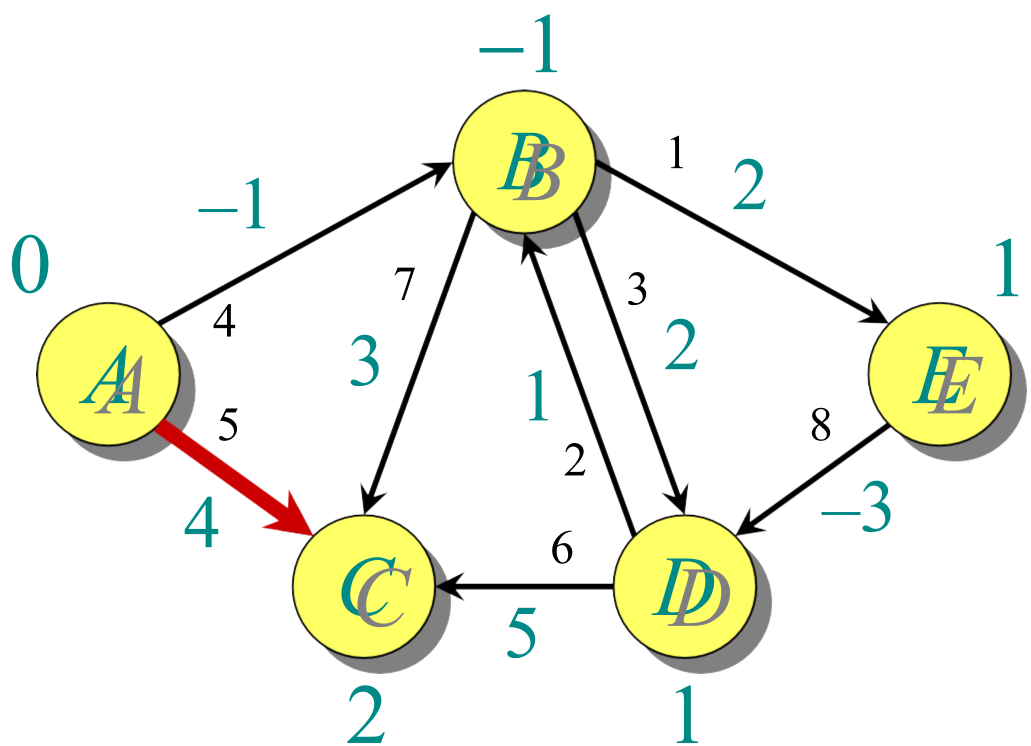




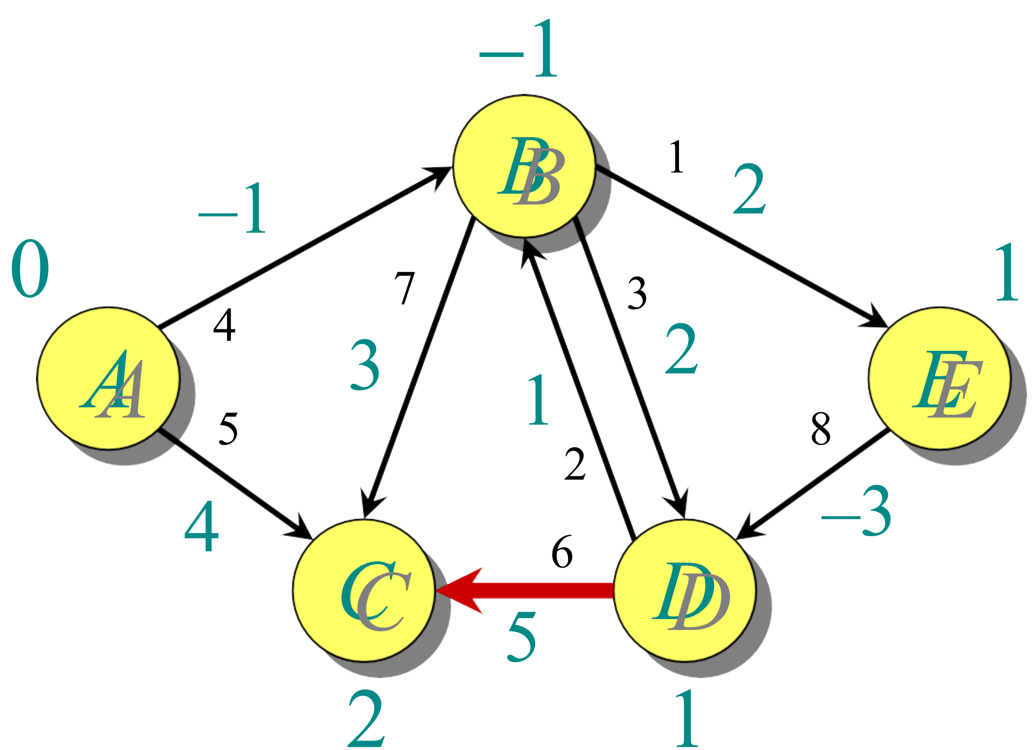
Example of Bellman-Ford



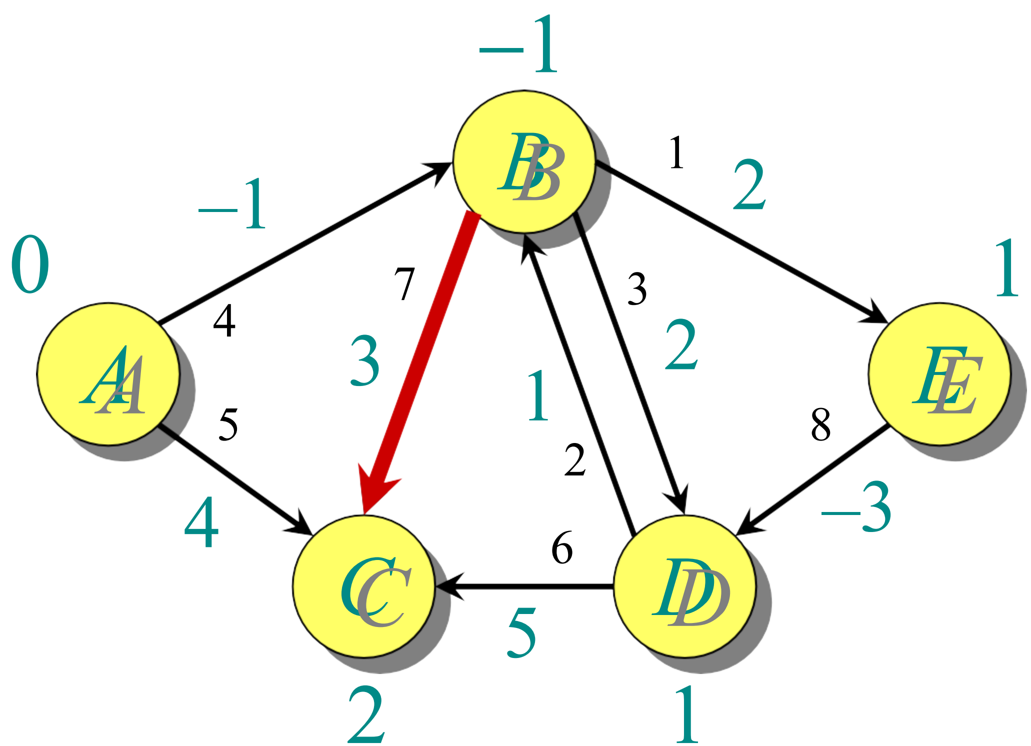
Example of Bellman-Ford



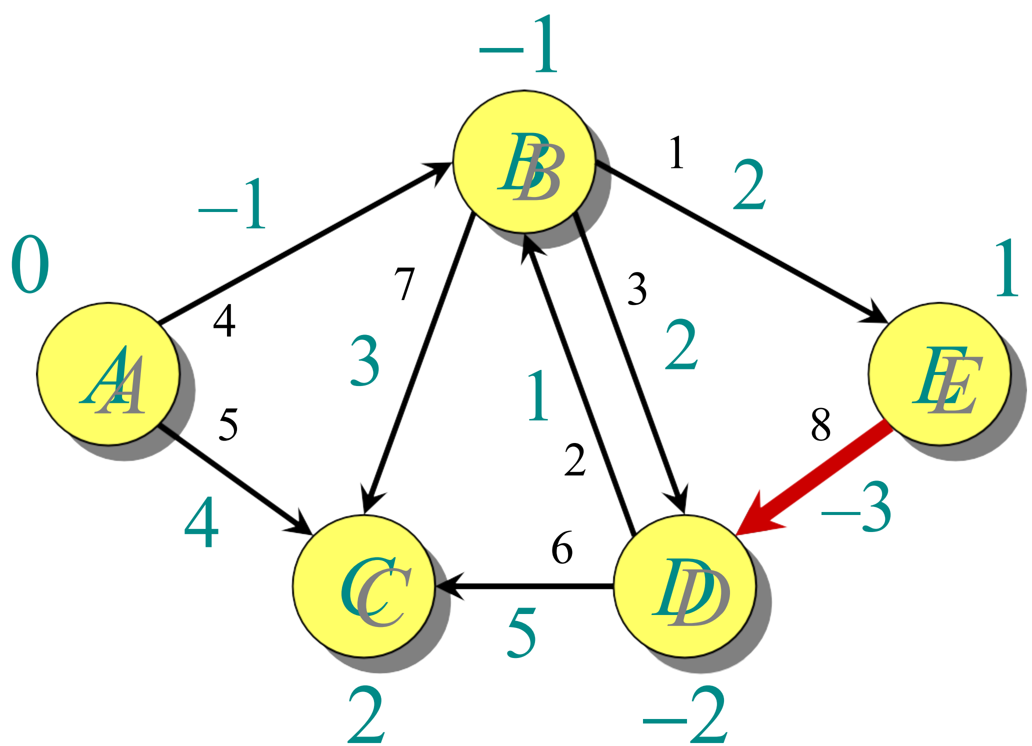
Example of Bellman-Ford



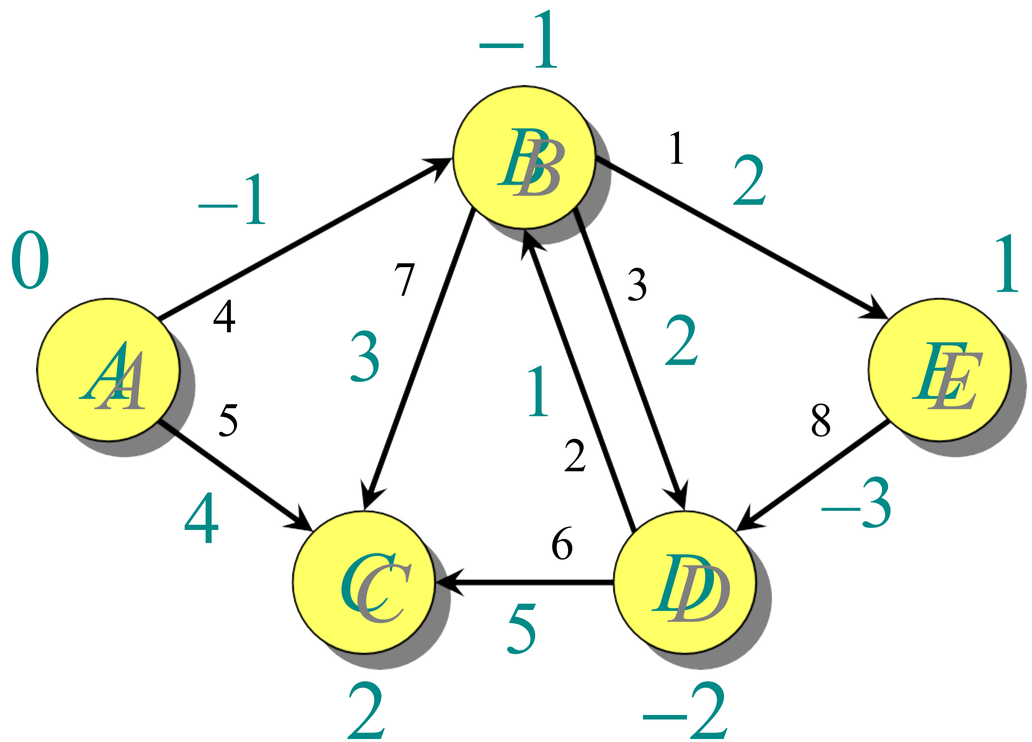
Example of Bellman-Ford



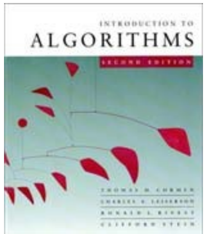
Example of Bellman-Ford



Example of Bellman-Ford

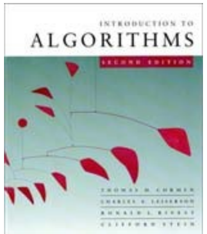


End of pass 2 (and 3 and 4).



Correctness

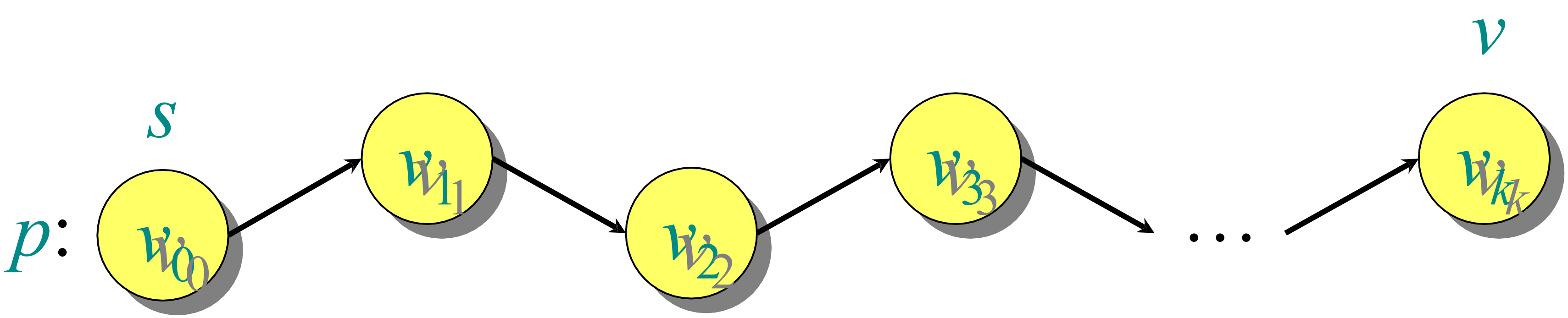
Theorem. If $G = (V, E)$ contains no negative-weight cycles, then after the Bellman-Ford algorithm executes, $d[v] = \delta(s, v)$ for all $v \in V$.



Correctness

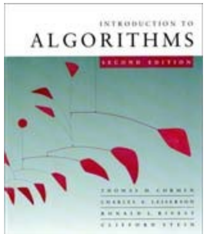
Theorem. If $G = (V, E)$ contains no negative-weight cycles, then after the Bellman-Ford algorithm executes, $d[v] = \delta(s, v)$ for all $v \in V$.

Proof. Let $v \in V$ be any vertex, and consider a shortest path p from s to v with the minimum number of edges.

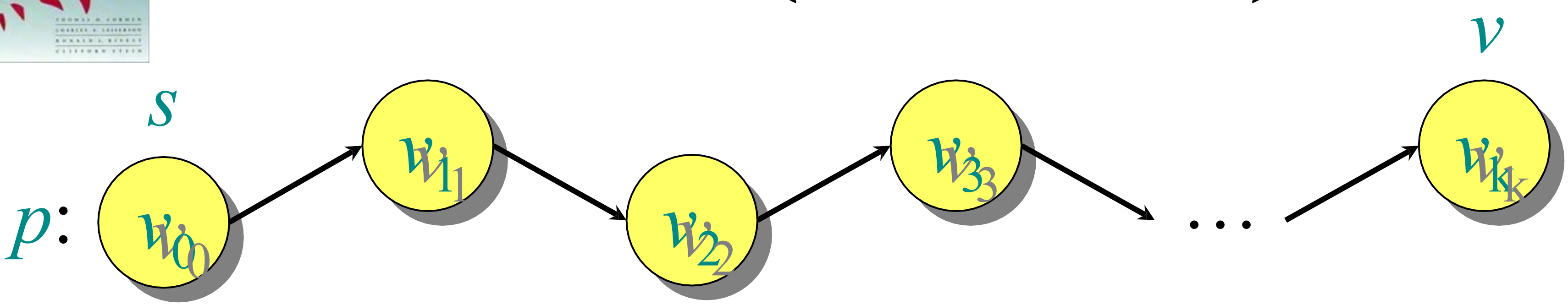


Since p is a shortest path, we have

$$\delta(s, v_i) = \delta(s, v_{i-1}) + w(v_{i-1}, v_i) .$$



Correctness (continued)

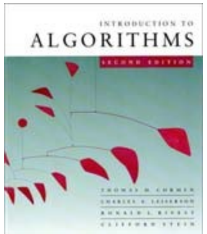


Initially, $d[v_0] = 0 = \delta(s, v_0)$, and $d[v_0]$ is unchanged by subsequent relaxations (because of the lemma from that $d[v] \geq \delta(s, v)$).

- After 1 pass through E, we have $d[v_1] = \delta(s, v_1)$.
- After 2 passes through E, we have $d[v_2] = \delta(s, v_2)$.

  M
- After k passes through E, we have $d[v_k] = \delta(s, v_k)$.

Since G contains no negative-weight cycles, p is simple. Longest simple path has $\leq |V| - 1$ edges. ∎



Detection of negative-weight cycles

Corollary. If a value $d[v]$ fails to converge after $|V| - 1$ passes, there exists a negative-weight cycle in G reachable from s. $\square$

Shortest paths

Single-source shortest paths

- Nonnegative edge weights
  - Dijkstra's algorithm: $O(E + V \lg V)$
- General
  - Bellman-Ford: $O(VE)$
- DAG
  - One pass of Bellman-Ford: $O(V + E)$

All-pairs shortest paths

- Nonnegative edge weights
  - Dijkstra's algorithm $|V|$ times: $O(VE + V^2 \lg V)$
- General
  - Three algorithms today.

All-pairs shortest paths

Input: Digraph $G = (V, E)$, where $V = \{1, 2, \ldots, n\}$, with edge-weight function $w : E \to \mathbb{R}$.

Output: $n \times n$ matrix of shortest-path lengths $\delta(i, j)$ for all $i, j \in V$.

IDEA:

- Run Bellman-Ford once from each vertex.
- Time $= O(V^2E)$.
- Dense graph (n^2 edges) $\Rightarrow \Theta(n^4)$ time in the worst case.

Good first try!

Dynamic programming

Consider the $n \times n$ adjacency matrix $A = (a_{ij})$ of the digraph, and define

$d_{ij}^{(m)}$ = weight of a shortest path from i to j that uses at most m edges.

Claim: We have

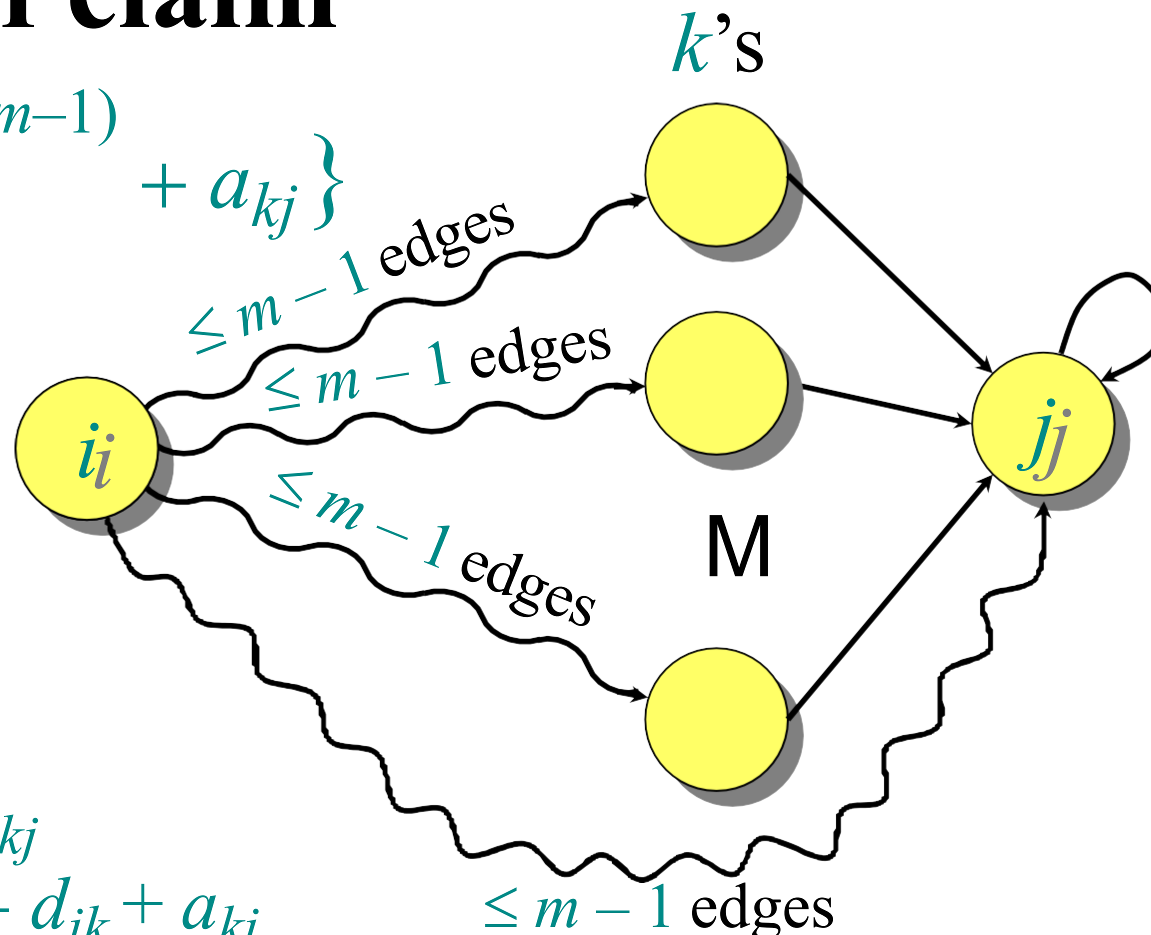
$$d_{ij}^{(0)} = \begin{cases} 0 & \text{if } i = j, \\ \infty & \text{if } i \neq j; \end{cases}$$

and for $m = 1, 2, \ldots, n - 1$,

$$d_{ij}^{(m)} = \min_k \{ d_{ik}^{(m-1)} + a_{kj} \}.$$

Proof of claim

$$d_{ij}^{(m)} = \min_k \{ d_{ik}^{(m-1)} + a_{kj} \}$$



Relaxation!

for $k \leftarrow 1$ **to** n
do if $d_{ij} > d_{ik} + a_{kj}$
then $d_{ij} \leftarrow d_{ik} + a_{kj}$

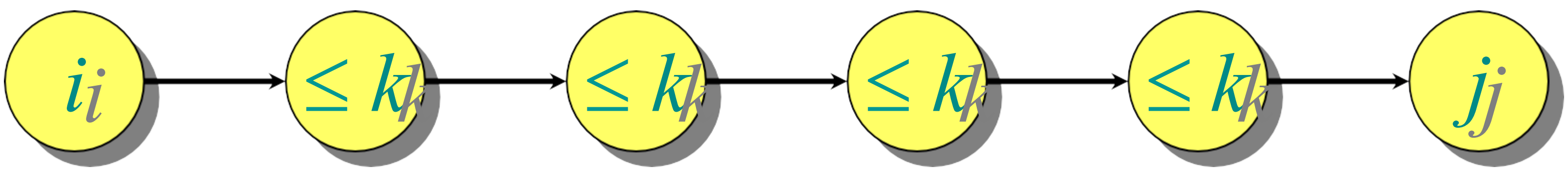
Note: No negative-weight cycles implies

$$\delta(i, j) = d_{ij}^{(n-1)} = d_{ij}^{(n)} = d_{ij}^{(n+1)} = \ldots$$

Floyd-Warshall algorithm

Also dynamic programming, but faster!

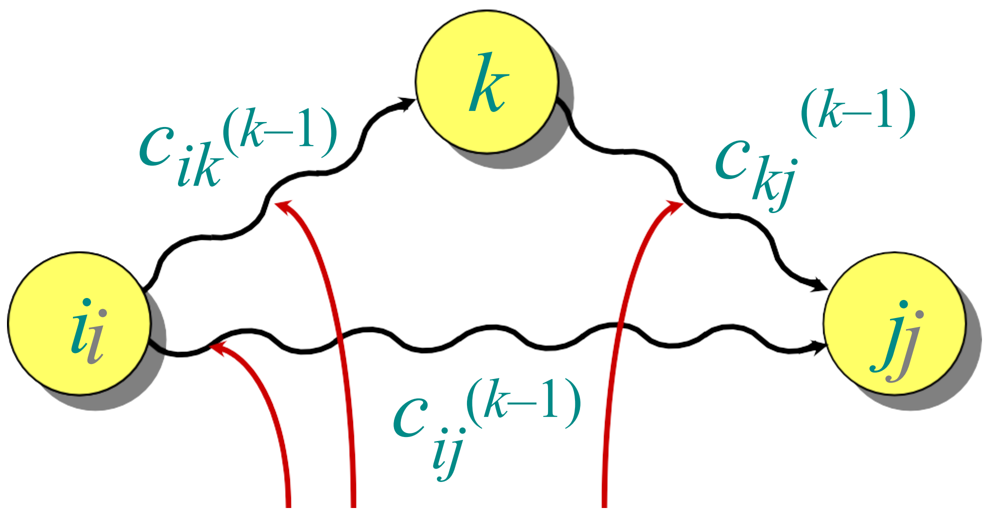
Define $c_{ij}^{(k)}$ = weight of a shortest path from i to j with intermediate vertices belonging to the set $\{1, 2, \ldots, k\}$.



Thus, $\delta(i, j) = c_{ij}^{(n)}$. Also, $c_{ij}^{(0)} = a_{ij}$.

Floyd-Warshall recurrence

$$c_{ij}^{(k)} = \min_k \{c_{ij}^{(k-1)}, c_{ik}^{(k-1)} + c_{kj}^{(k-1)}\}$$



intermediate vertices in $\{1, 2, \ldots, k\}$

Pseudocode for Floyd-Warshall

for $k \leftarrow 1$ **to** n
  do for $i \leftarrow 1$ **to** n
    do for $j \leftarrow 1$ **to** n
      do if $c_{ij} > c_{ik} + c_{kj}$
        then $c_{ij} \leftarrow c_{ik} + c_{kj}$

} ***relaxation***

Notes:

- Okay to omit superscripts, since extra relaxations can't hurt.
- Runs in $\Theta(n^3)$ time.
- Simple to code.
- Efficient in practice.