

CS4311
Design and Analysis of
Algorithms

Lecture 27:
Single-Source Shortest-Path

About this lecture

- What is the problem about ?
- Dijkstra's Algorithm [1959]
 - ~ Prim's Algorithm [1957]
- Folklore Algorithm for DAG [???]
- Bellman-Ford Algorithm
 - Discovered by Bellman [1958], Ford [1962]
 - Allowing **negative** edge weights

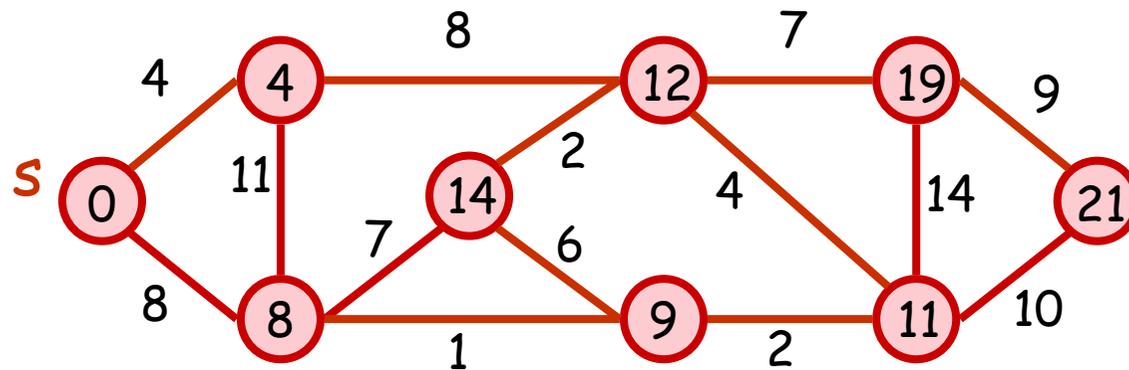
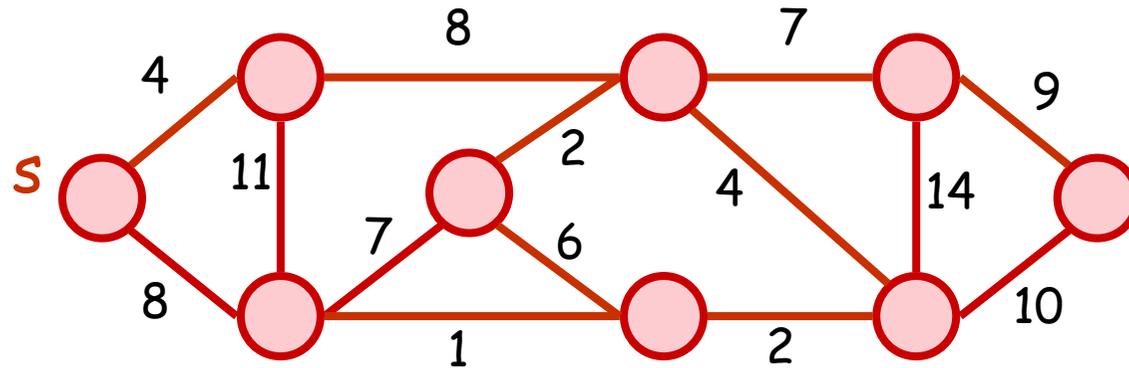
Single-Source Shortest Path

- Let $G = (V, E)$ be a weighted graph
 - the edges in G have **weights**
 - can be directed/undirected
 - can be connected/disconnected
- Let s be a special vertex, called **source**

Target: For each vertex v , compute the length of shortest path from s to v

Single-Source Shortest Path

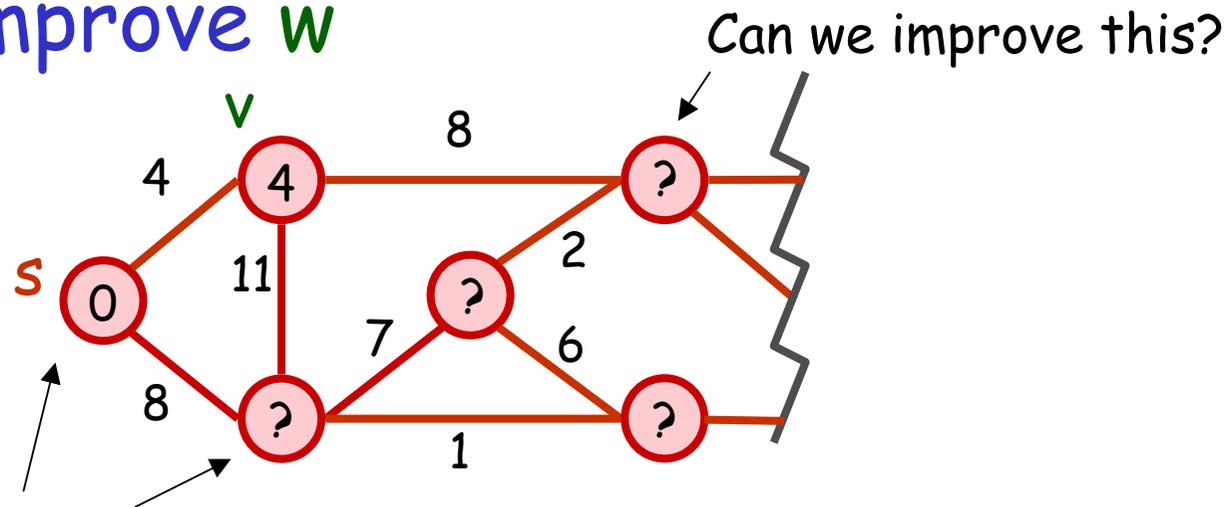
- E.g.,



Relax

- A common operation that is used in the three algorithms is called **Relax** :
when a vertex **v** can be reached from the **source** with a certain distance, we examine an outgoing edge, say **(v,w)**, and check if we can improve **w**

- E.g.,



Can we improve these?

Dijkstra's Algorithm

Dijkstra(G, s)

For each vertex v ,

Mark v as unvisited, and set $d(v) = \infty$;

Set $d(s) = 0$;

while (there is unvisited vertex) {

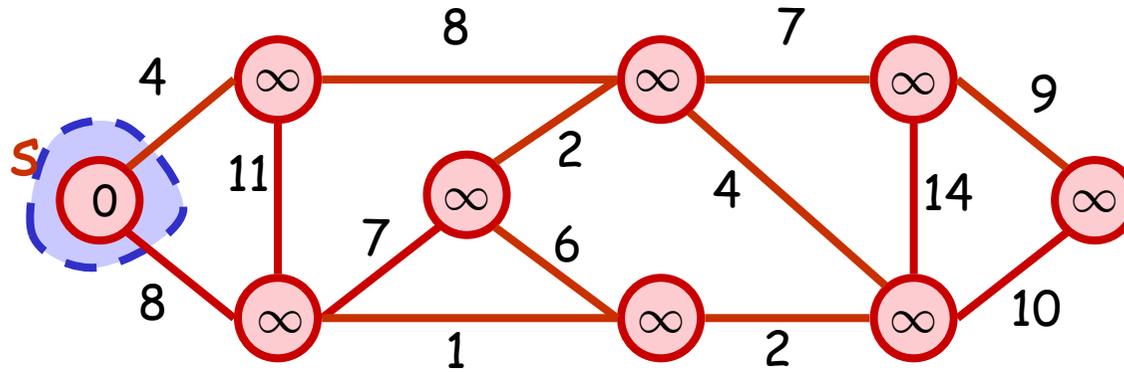
v = unvisited vertex with smallest d ;

Visit v , and Relax all its outgoing edges;

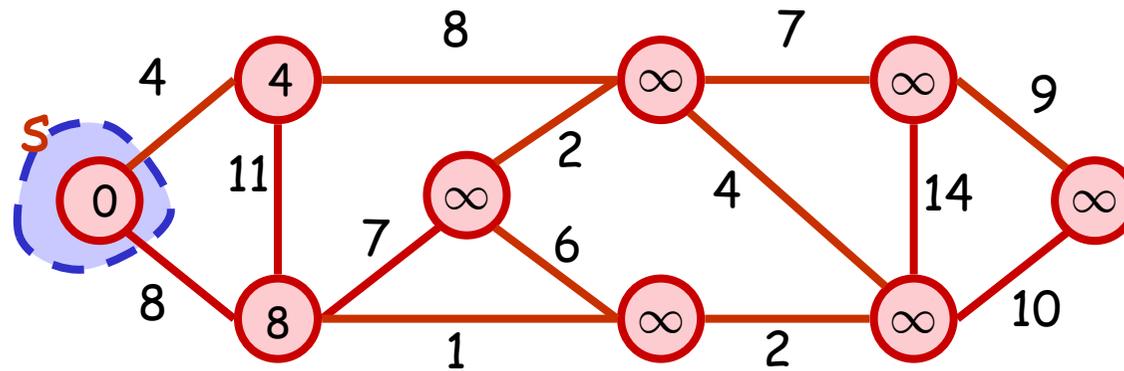
}

return d ;

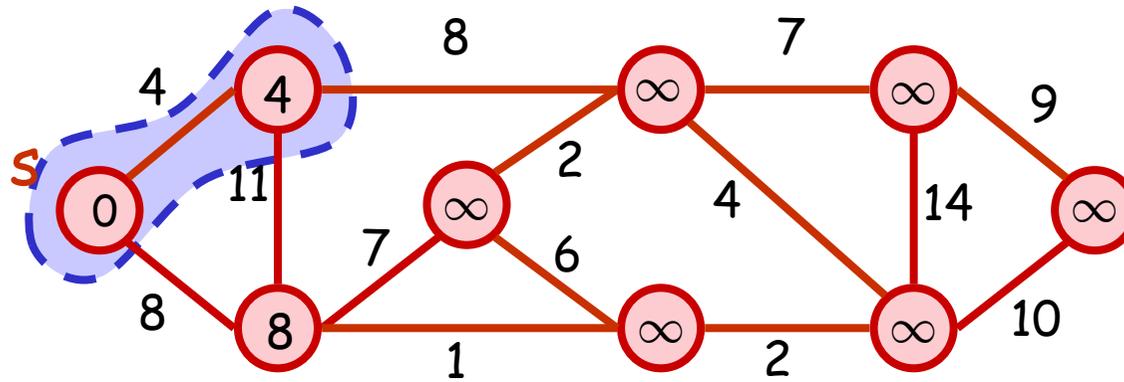
Example



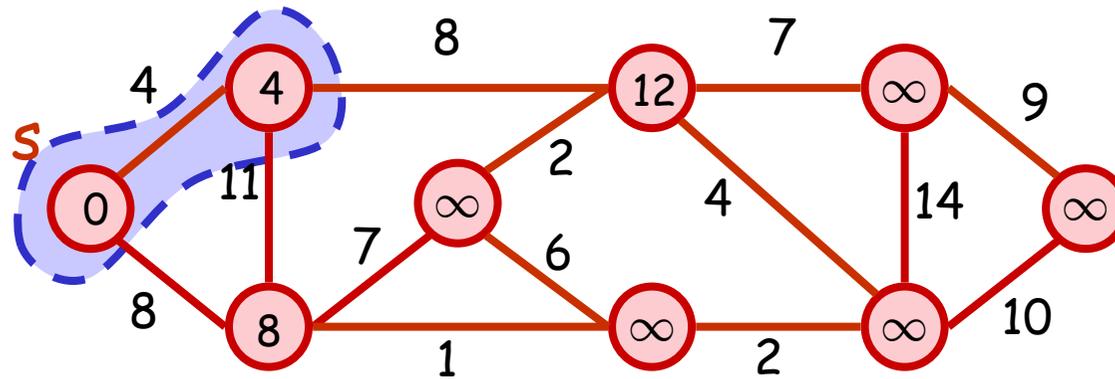
Relax



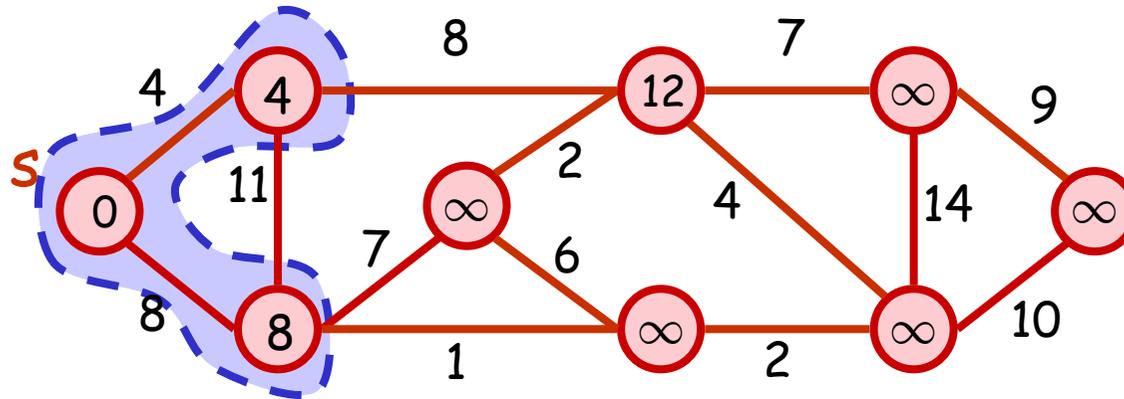
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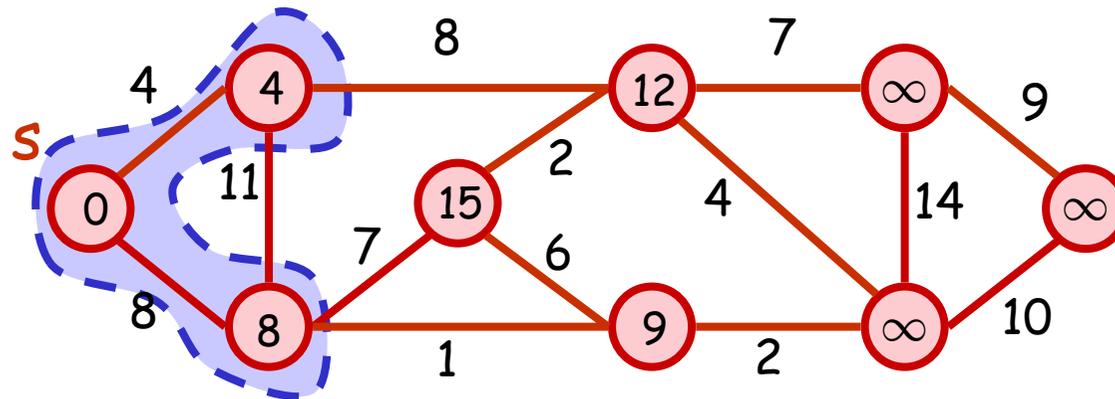
Relax



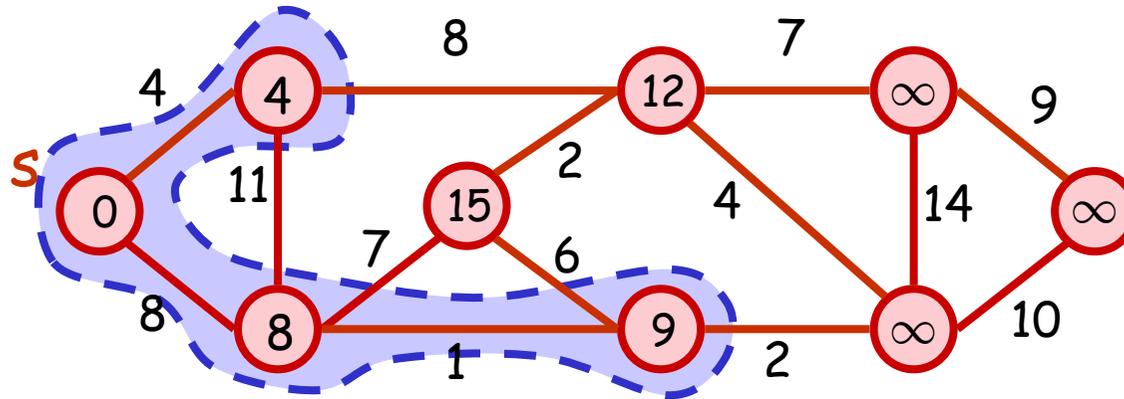
Example



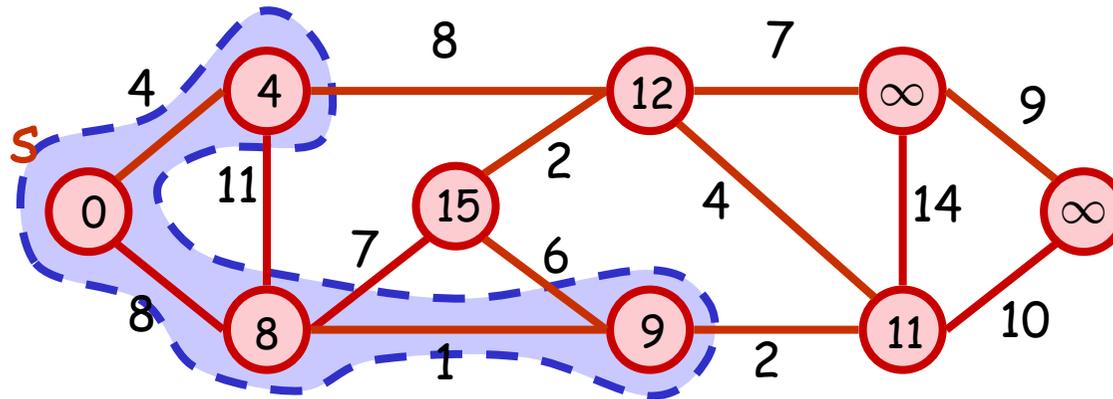
Relax



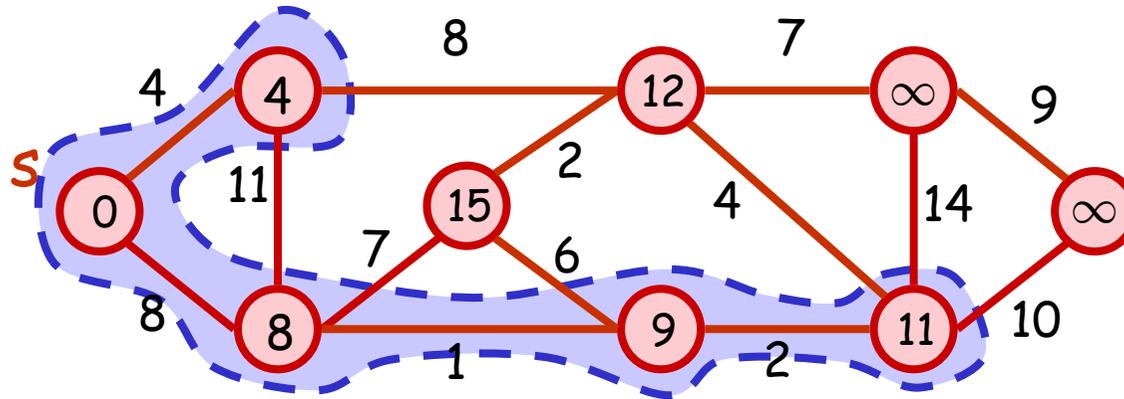
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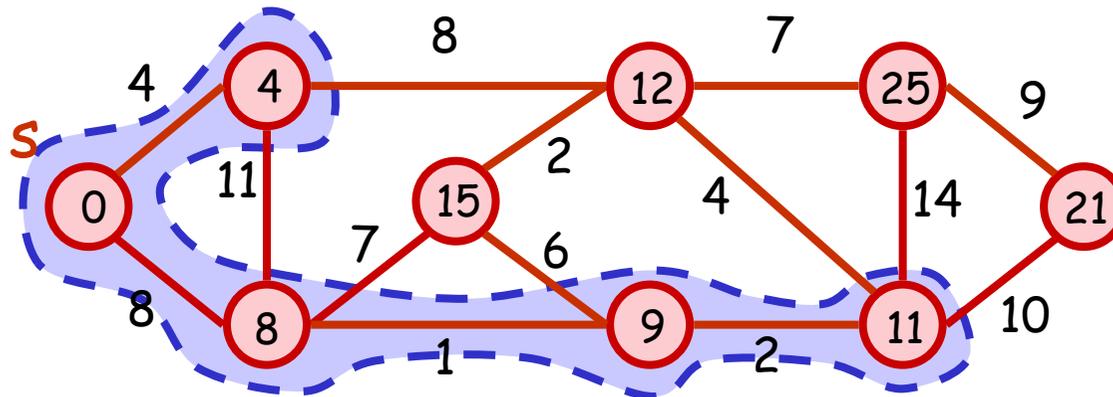
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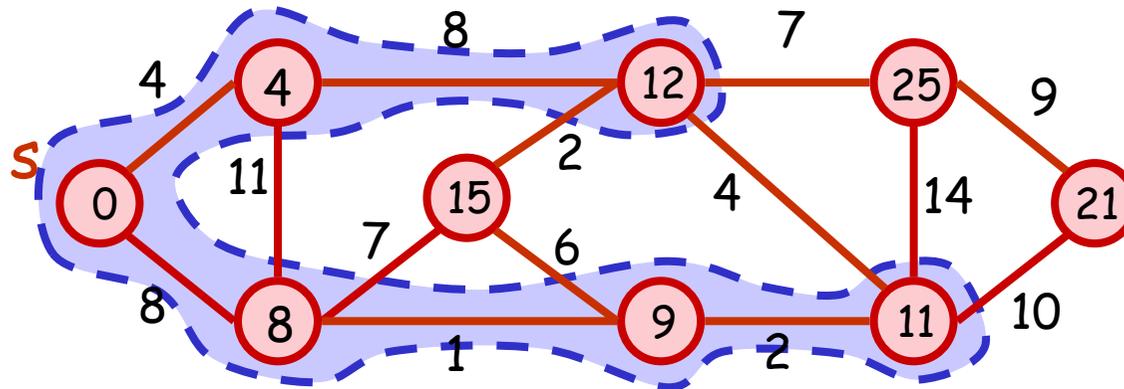
Example



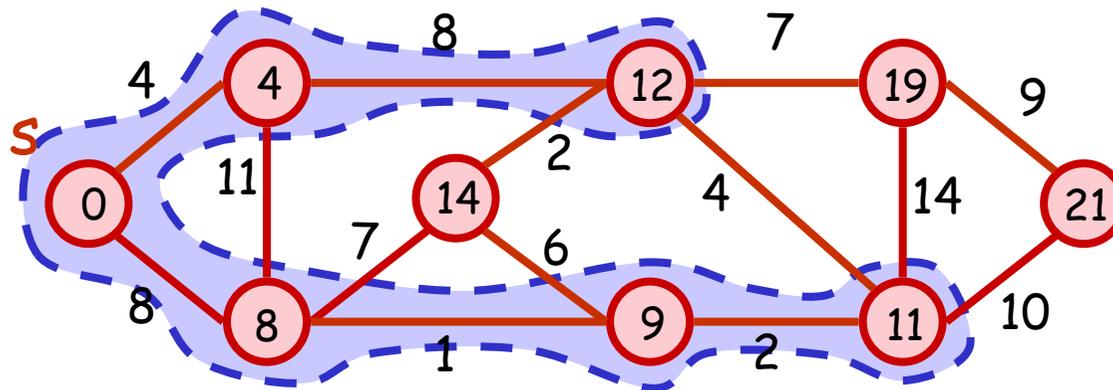
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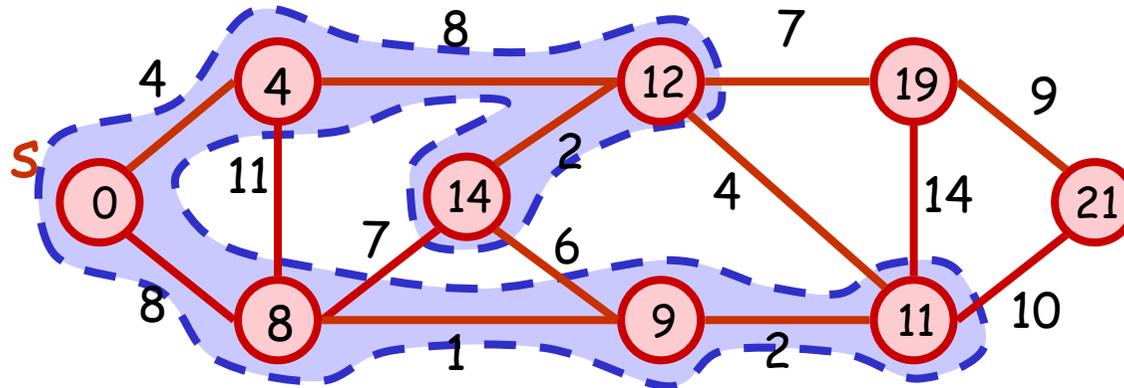
Example



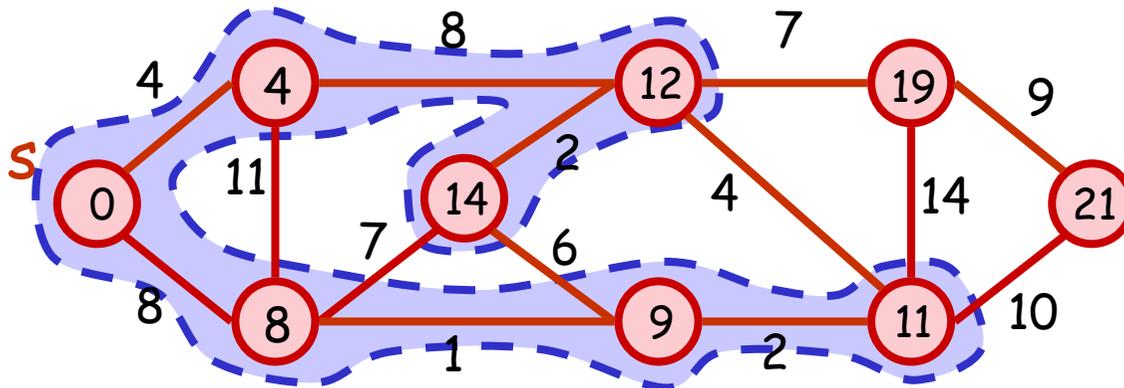
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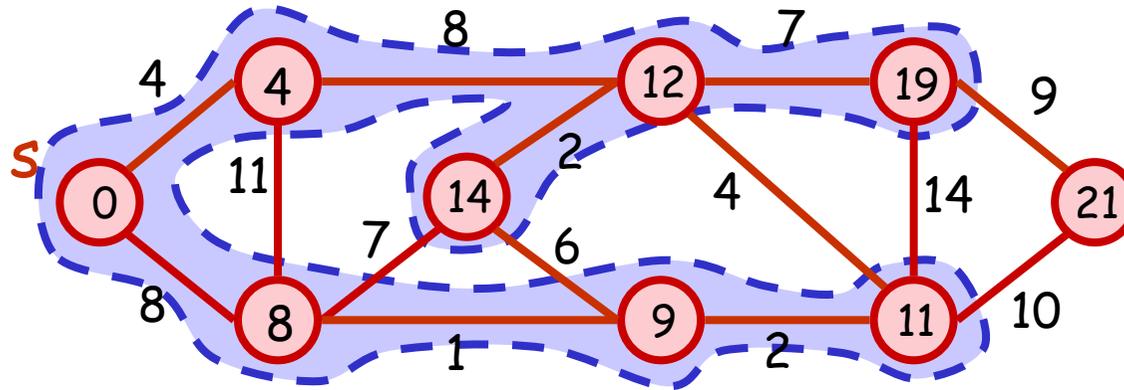
Example



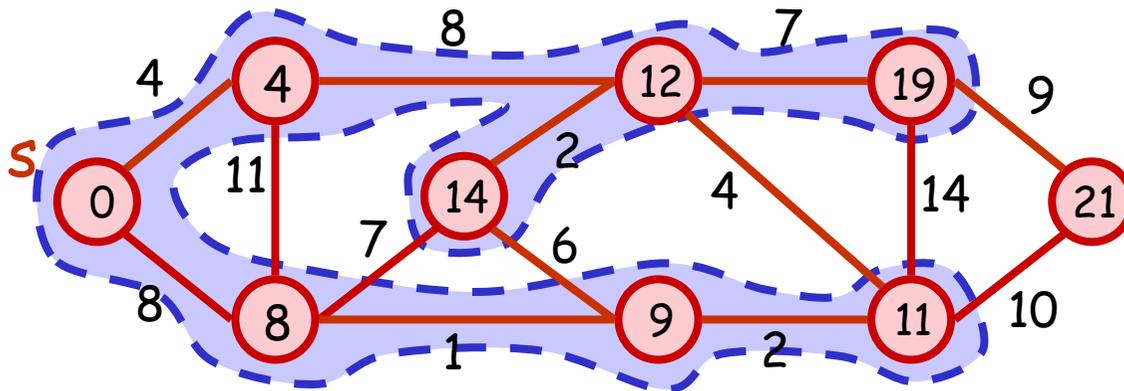
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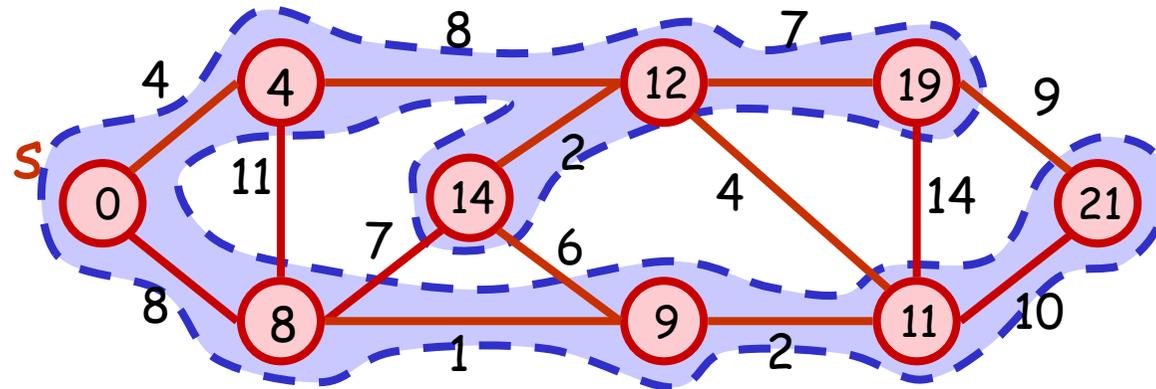
Example



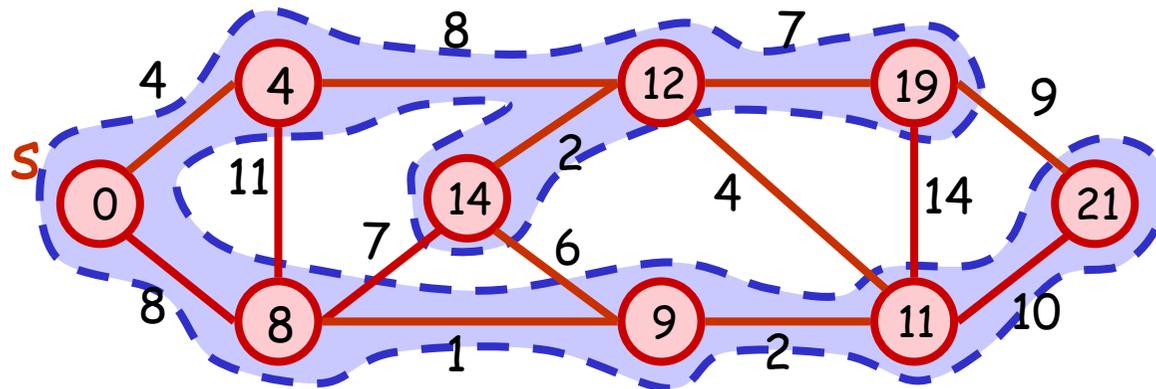
Relax



Example



Relax



Correctness

Theorem:

The k^{th} vertex closest to the source s is selected at the k^{th} step inside the while loop of Dijkstra's algorithm

Also, by the time a vertex v is selected, $d(v)$ will store the length of the shortest path from s to v

How to prove ? (By induction)

Proof

- Both statements are true for $k = 1$;
- Let $v_j = j^{\text{th}}$ closest vertex from s
- Now, suppose both statements are true for $k = 1, 2, \dots, r-1$
- Consider the r^{th} closest vertex v_r
 - If there is no path from s to v_r
→ $d(v_r) = \infty$ is never changed
 - Else, there must be a shortest path from s to v_r ; Let v_t be the vertex immediately before v_r in this path

Proof (cont)

- Then, we have $t \leq r-1$ (why??)
- $d(v_r)$ is set correctly once v_t is selected, and the edge (v_t, v_r) is relaxed (why??)
- After that, $d(v_r)$ is fixed (why??)
- $d(v_r)$ is correct when v_r is selected ; also, v_r must be selected at the r^{th} step, because no unvisited nodes can have a smaller d value at that time

Thus, the proof of inductive case completes

Performance

- Dijkstra's algorithm is similar to Prim's
- By using Fibonacci Heap,
 - Relax \Leftrightarrow Decrease-Key
 - Pick vertex \Leftrightarrow Extract-Min
- Running Time:
 - $O(V)$ Insert/Extract-Min
 - At most $O(E)$ Decrease-Key
 - Total Time: $O(E + V \log V)$

Finding Shortest Path in DAG

We have a faster algorithm for DAG :

DAG-Shortest-Path(G, s)

Topological Sort G ;

For each v , set $d(v) = \infty$; Set $d(s) = 0$;

for ($k = 1$ to $|V|$) {

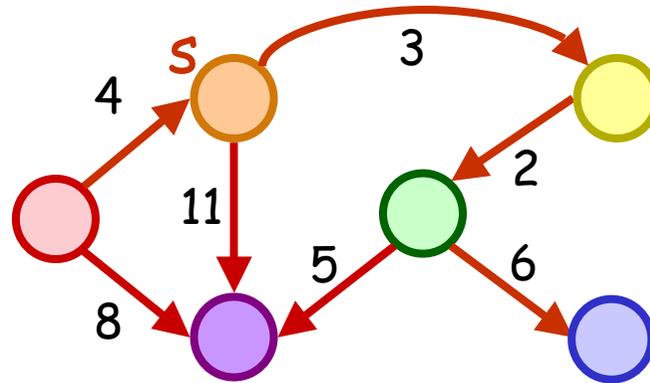
$v = k^{\text{th}}$ vertex in topological order ;

Relax all outgoing edges of v ;

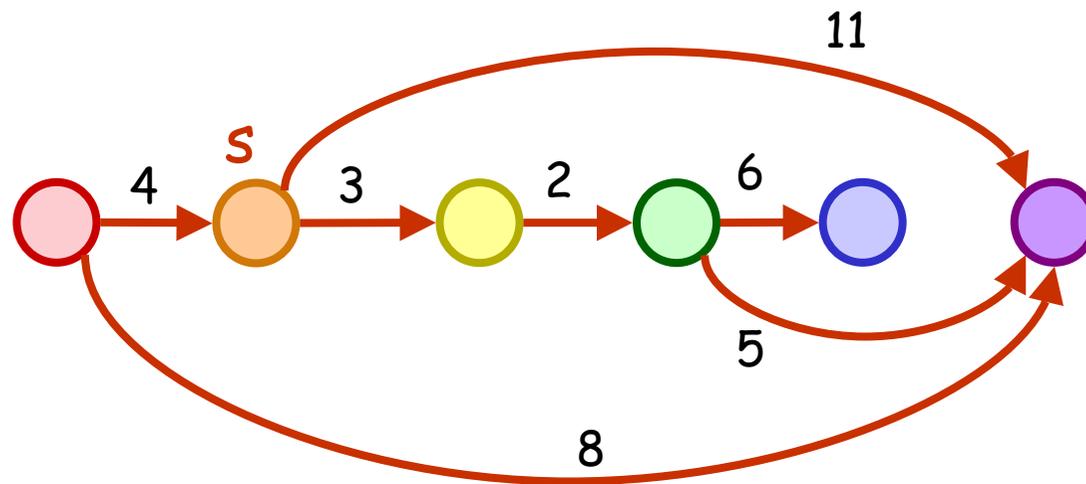
}

return d ;

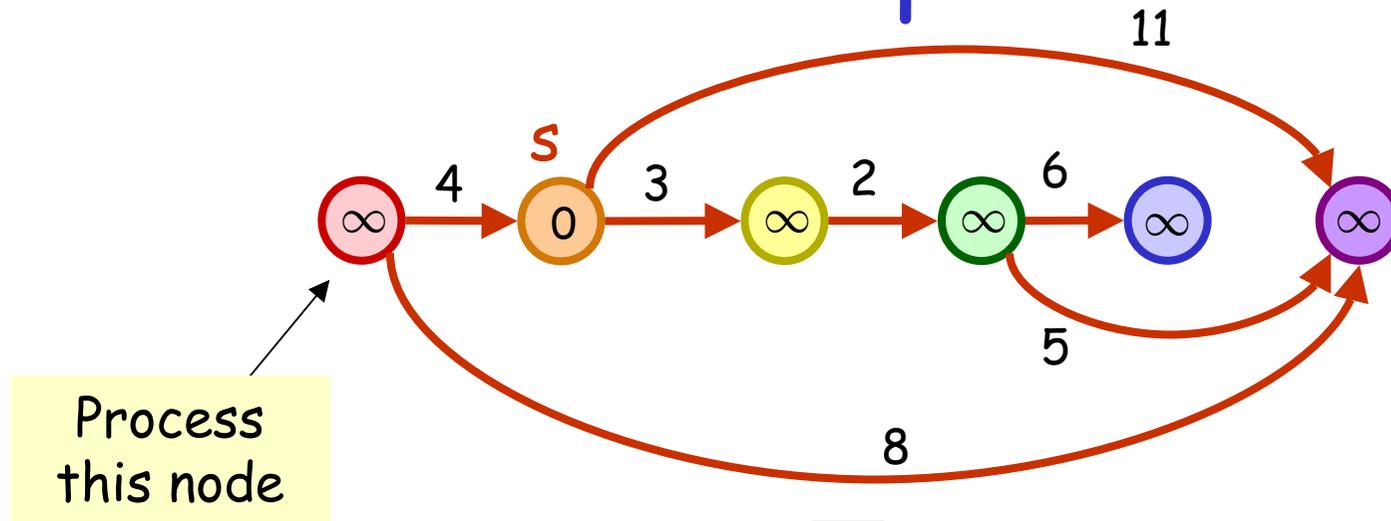
Example



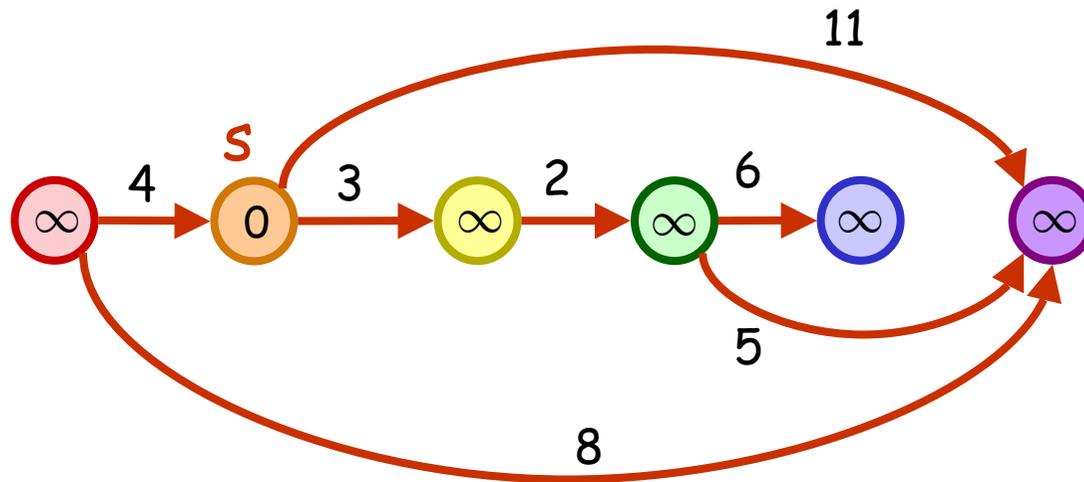
Topological Sort



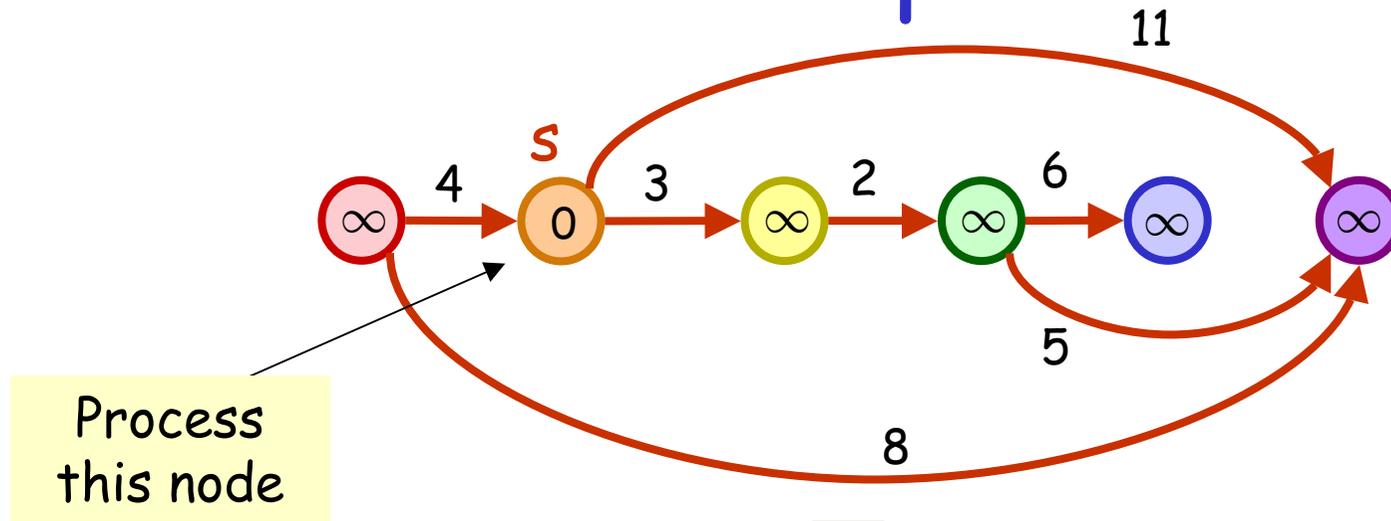
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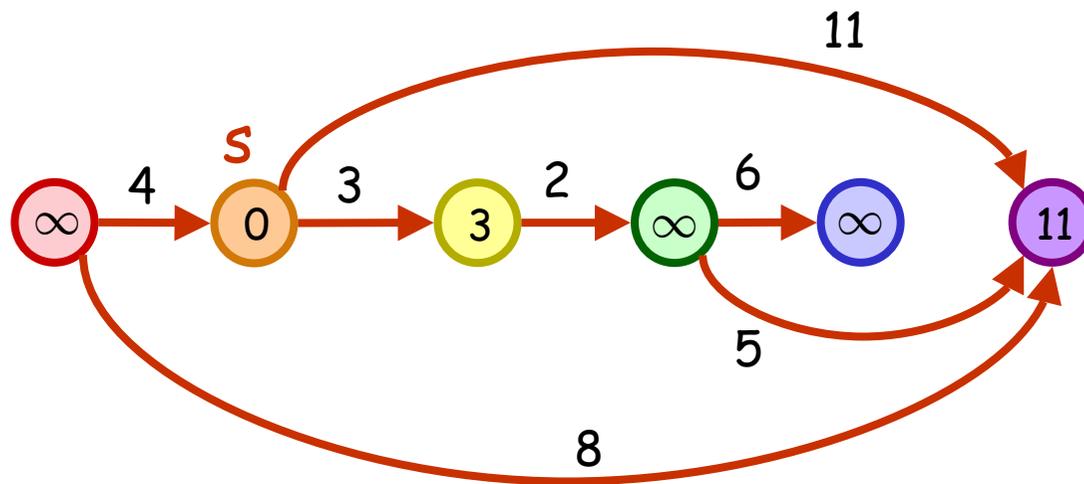
Relax



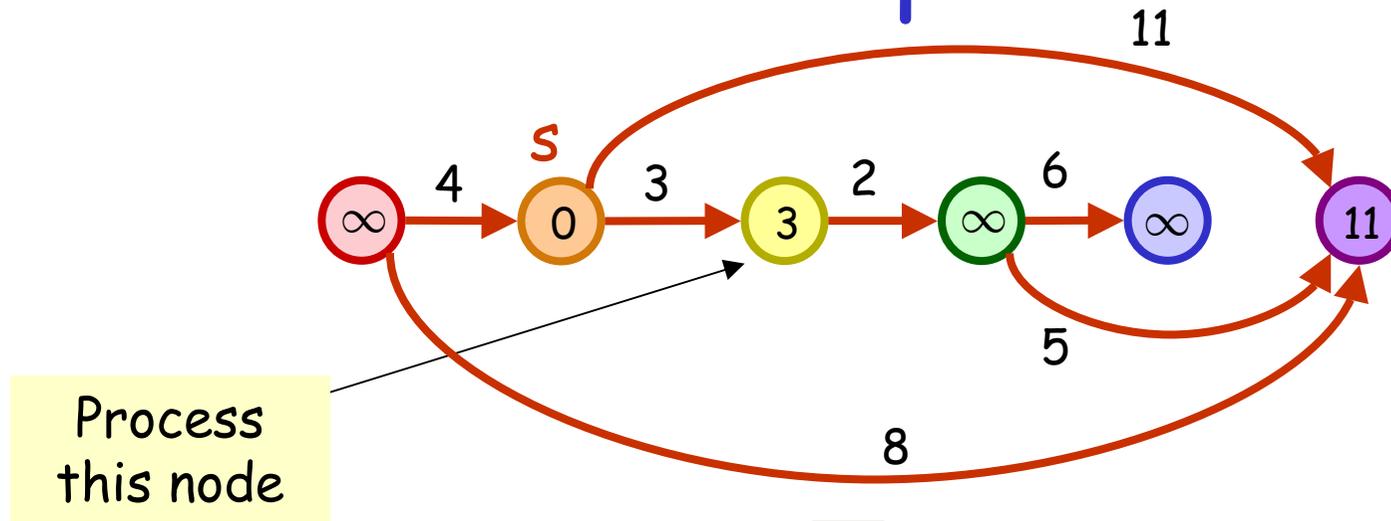
Example



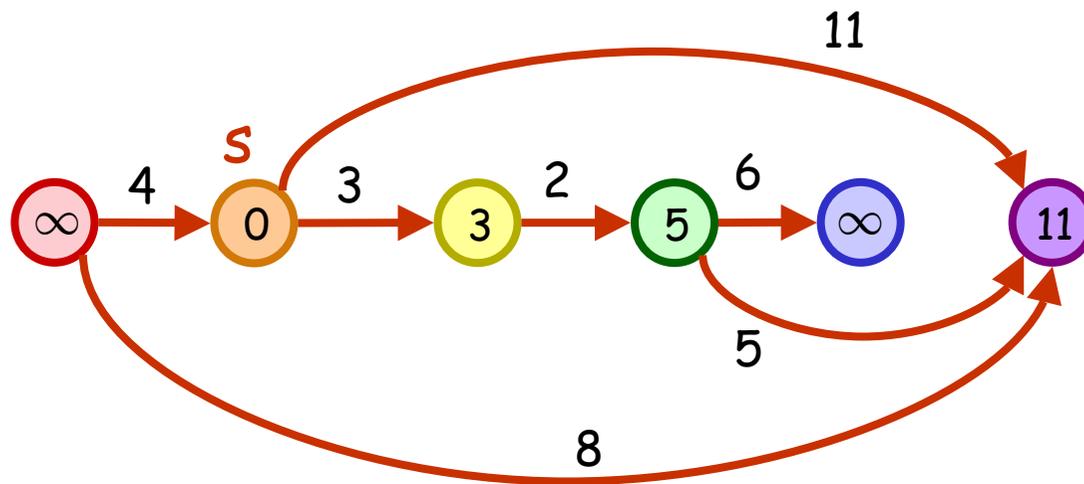
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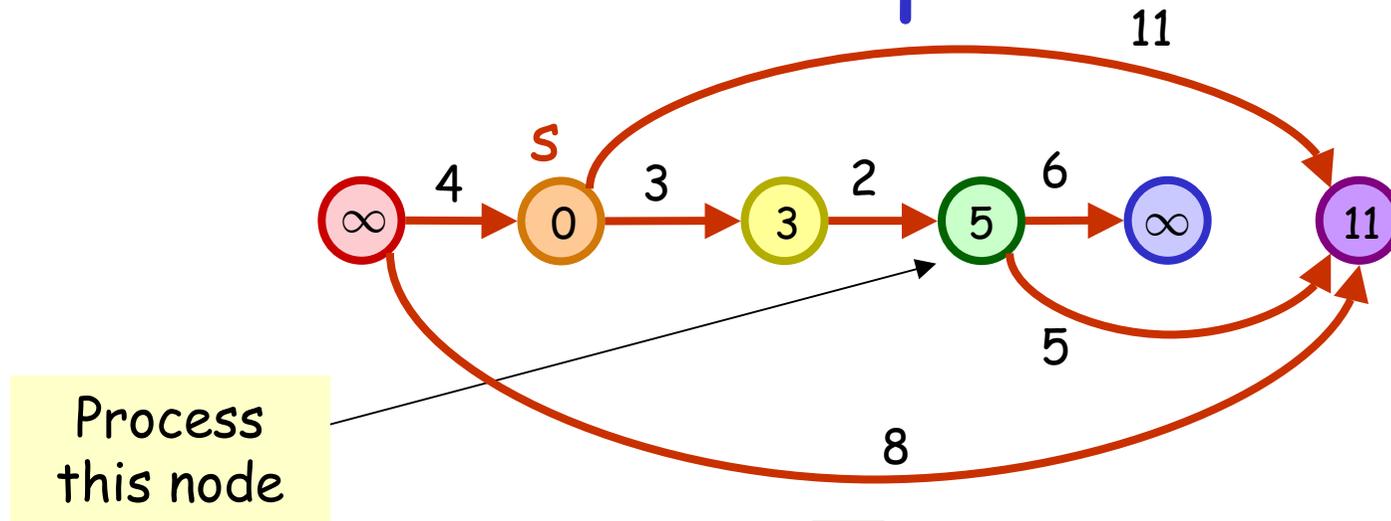
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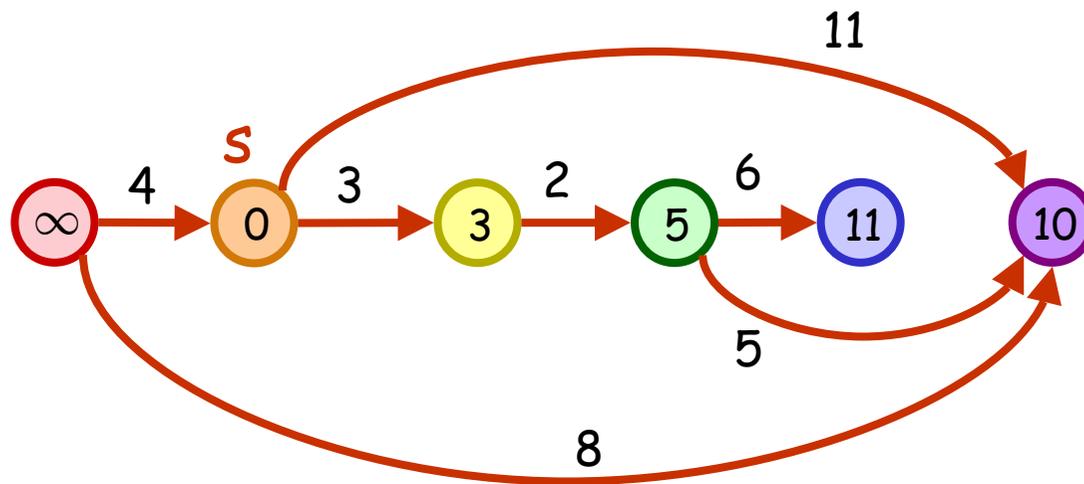
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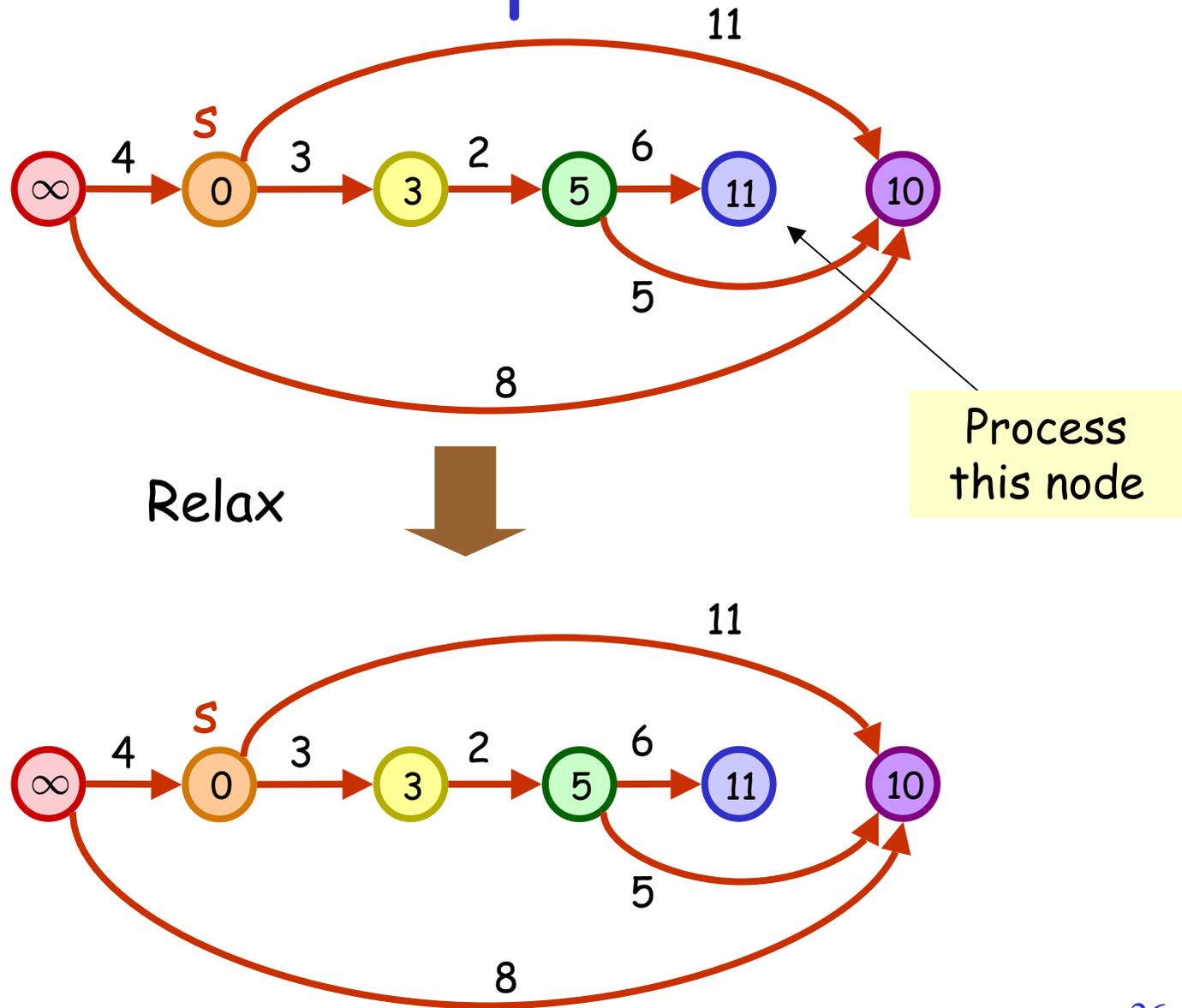
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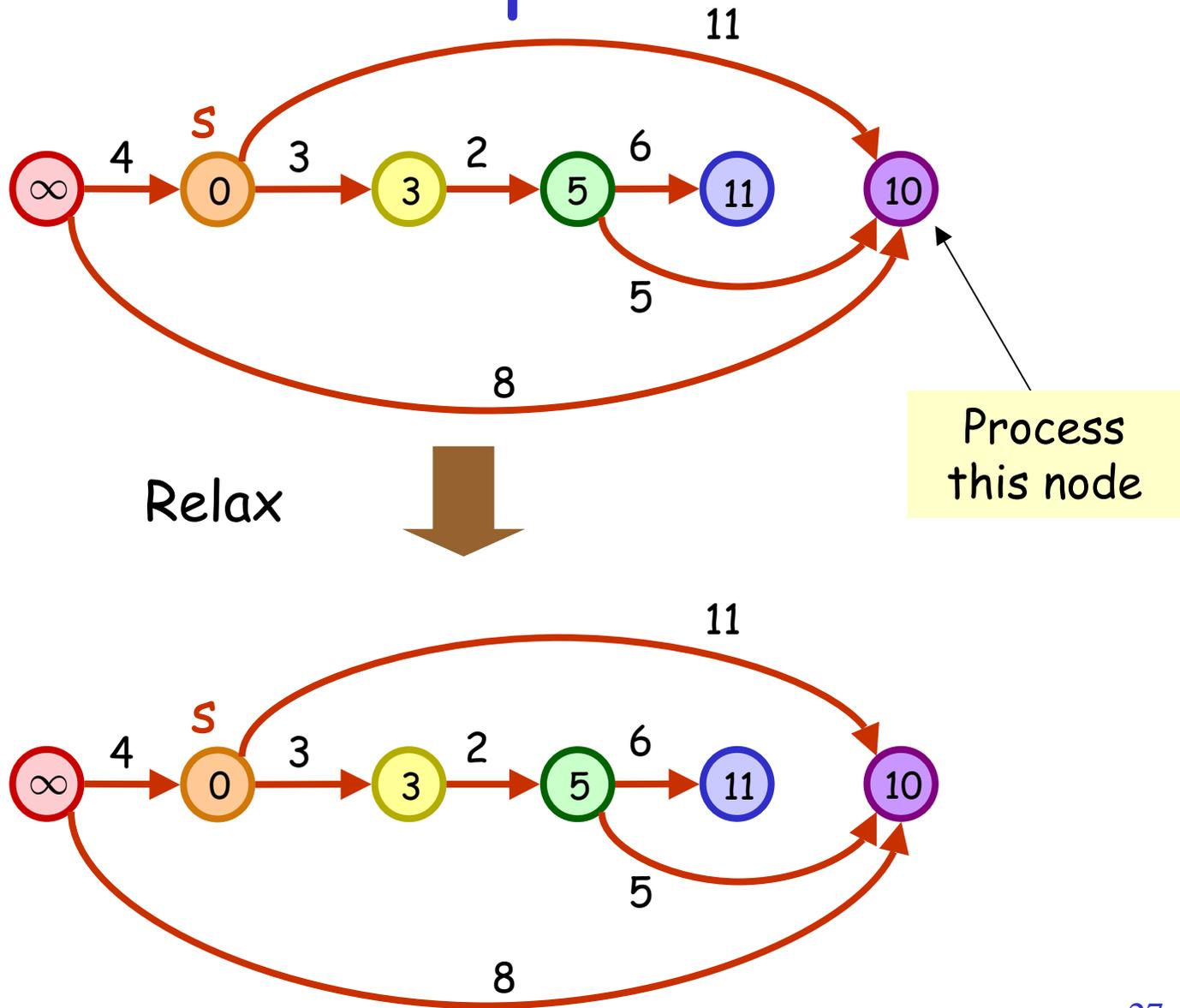
Relax



Example



Example



Correctness

Theorem:

By the time a vertex v is selected,
 $d(v)$ will store the length of the shortest
path from s to v

How to prove ? (By induction)

Proof

- Let $v_j = j^{\text{th}}$ vertex in the topological order
- We will show that $d(v_k)$ is set correctly when v_k is selected, for $k = 1, 2, \dots, |V|$
- When $k = 1,$

$$v_k = v_1 = \text{leftmost vertex}$$

If it is the source, $d(v_k) = 0$

If it is not the source, $d(v_k) = \infty$

→ In both cases, $d(v_k)$ is correct (why?)

→ Base case is correct

Proof (cont)

- Now, suppose the statement is true for $k = 1, 2, \dots, r-1$
- Consider the vertex v_r
 - If there is no path from s to v_r
→ $d(v_r) = \infty$ is never changed
 - Else, we shall use similar arguments as proving the correctness of Dijkstra's algorithm ...

Proof (cont)

- First, let v_t be the vertex immediately before v_r in the shortest path from s to v_r
 - $t \leq r-1$
 - $d(v_r)$ is set correctly once v_t is selected, and the edge (v_t, v_r) is relaxed
 - After that, $d(v_r)$ is fixed
 - $d(v_r)$ is correct when v_r is selected

Thus, the proof of inductive case completes

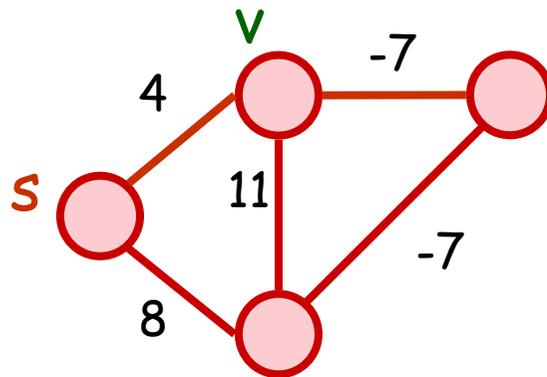
Performance

- DAG-Shortest-Path selects vertex sequentially according to topological order
 - no need to perform Extract-Min
- We can store the d values of the vertices in a single array \rightarrow Relax takes $O(1)$ time
- Running Time:
 - Topological sort : $O(V + E)$ time
 - $O(V)$ select, $O(E)$ Relax : $O(V + E)$ time \rightarrow Total Time: $O(V + E)$

Handling Negative Weight Edges

- When a graph has **negative** weight edges, shortest path may not be well-defined

E.g.,



What is the shortest path from **s** to **v**?

Handling Negative Weight Edges

- The problem is due to the presence of a cycle C , reachable by the source, whose total weight is negative
 - C is called a *negative-weight cycle*
- How to handle *negative-weight edges* ??
 - if input graph is known to be a DAG, *DAG-Shortest-Path* is still correct
 - For the general case, we can use *Bellman-Ford* algorithm

Bellman-Ford Algorithm

Bellman-Ford(G, s) // runs in $O(VE)$ time

For each v , set $d(v) = \infty$; Set $d(s) = 0$;

for ($k = 1$ to $|V|-1$)

Relax all edges in G in any order ;

/* check if s reaches a neg-weight cycle */

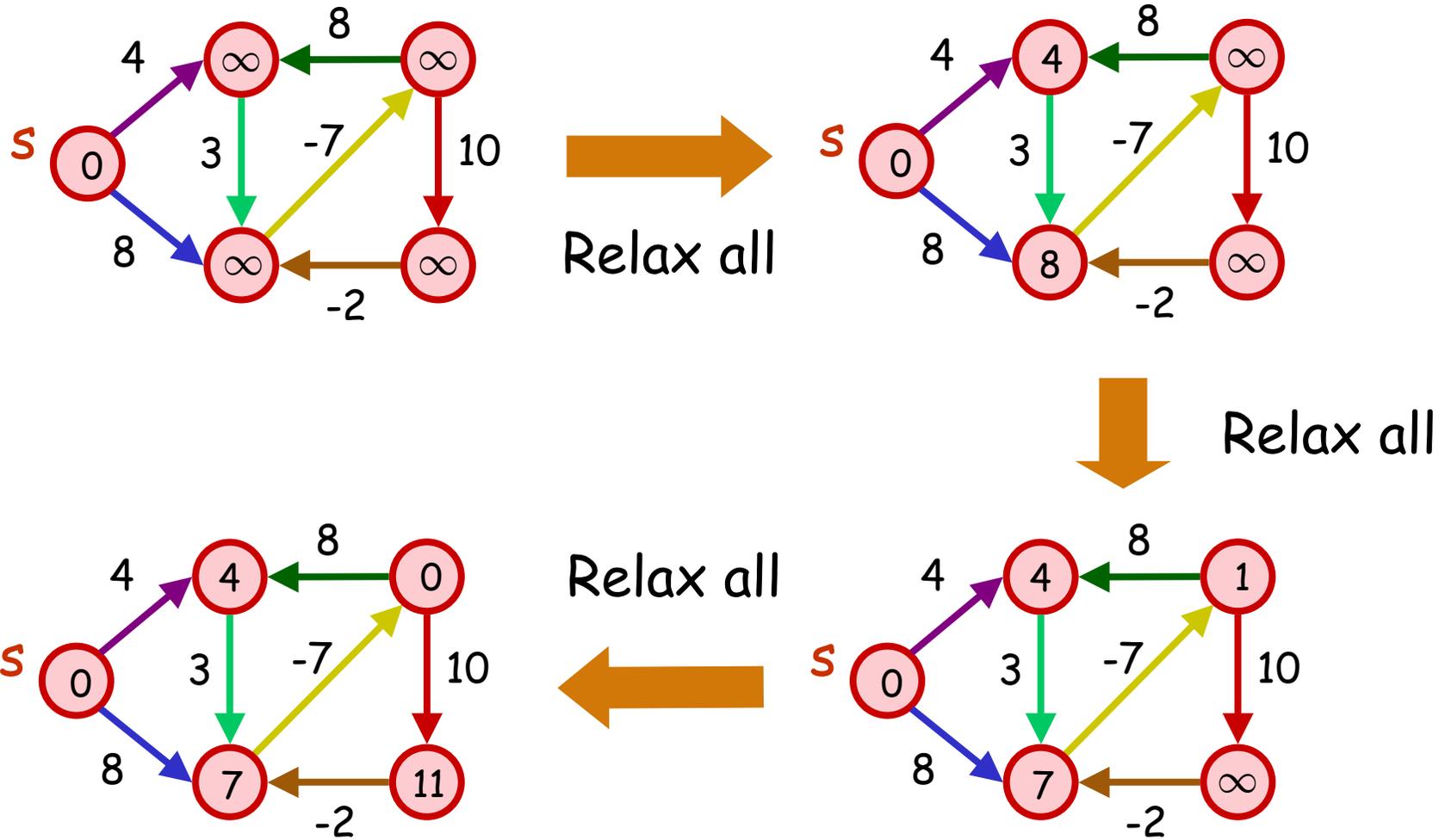
for each edge (u,v) ,

if ($d(v) > d(u) + \text{weight}(u,v)$)

return "something wrong !!" ;

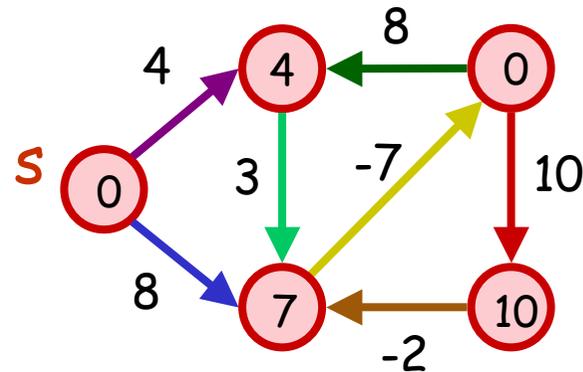
return d ;

Example 1



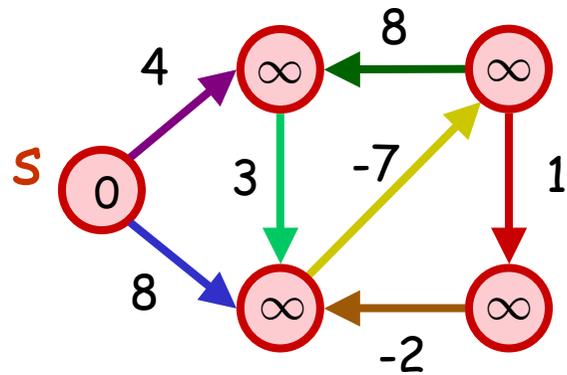
Example 1

After the 4th Relax all

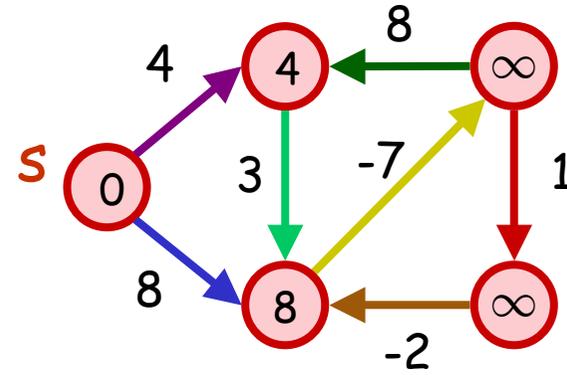


After checking, we found that there is nothing wrong → distances are correct

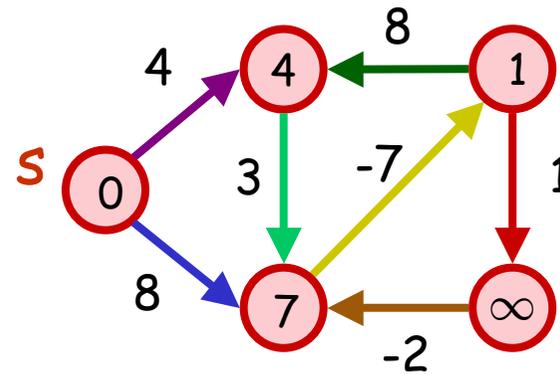
Example 2



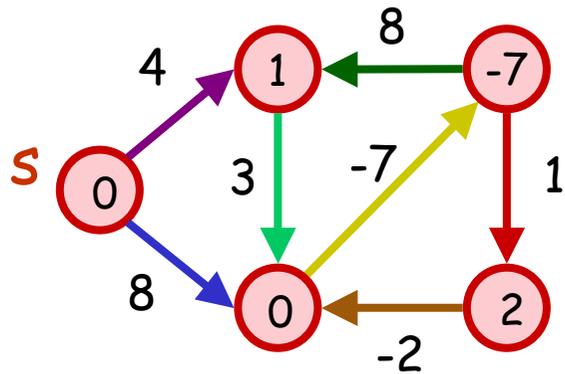
Relax all



Relax all

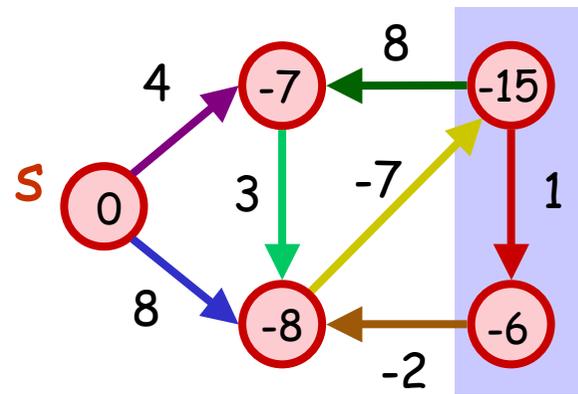


Relax all



Example 2

After the 4th Relax all



This edge shows something must be wrong ...

After checking, we found that something must be wrong → distances are incorrect

Correctness (Part 1)

Theorem:

If the graph has no negative-weight cycle, then for any vertex v with shortest path from s consists of k edges, Bellman-Ford sets $d(v)$ to the correct value after the k^{th} Relax all (for any ordering of edges in each Relax all)

How to prove ? (By induction)

Corollary

Corollary: If there is no negative-weight cycle, then when Bellman-Ford terminates,

$$d(v) \leq d(u) + \text{weight}(u,v)$$

for all edge (u,v)

Proof: By previous theorem, $d(u)$ and $d(v)$ are the length of shortest path from s to u and v , respectively. Thus, we must have

$$d(v) \leq \text{length of any path from } s \text{ to } v$$

$$\rightarrow d(v) \leq d(u) + \text{weight}(u,v)$$

"Something Wrong" Lemma

Lemma: If there is a negative-weight cycle, then when Bellman-Ford terminates,

$$d(v) > d(u) + \text{weight}(u,v)$$

for some edge (u,v)

How to prove ? (By contradiction)

Proof

- Firstly, we know that there is a cycle

$$C = (v_1, v_2, \dots, v_k, v_1)$$

whose total weight is negative

- That is, $\sum_{i=1 \text{ to } k} \text{weight}(v_i, v_{i+1}) < 0$

- Now, suppose on the contrary that

$$d(v) \leq d(u) + \text{weight}(u, v)$$

for all edge (u, v) at termination

Proof (cont)

- Can we obtain another bound for

$$\sum_{i=1 \text{ to } k} \text{weight}(v_i, v_{i+1}) ?$$

- By rearranging, for all edge (u,v)

$$\text{weight}(u,v) \geq d(v) - d(u)$$

$$\rightarrow \sum_{i=1 \text{ to } k} \text{weight}(v_i, v_{i+1})$$

$$\geq \sum_{i=1 \text{ to } k} (d(v_i) - d(v_{i+1})) = 0 \quad (\text{why?})$$

→ Contradiction occurs !!

Correctness (Part 2)

- Combining the previous corollary and lemma, we have:

Theorem:

There is a negative-weight cycle in the input graph **if and only if** when Bellman-Ford terminates,

$$d(v) > d(u) + \text{weight}(u,v)$$

for some edge (u,v)