

# IE170: Algorithms in Systems Engineering: Lecture 20

Jeff Linderoth

Department of Industrial and Systems Engineering  
Lehigh University

March 19, 2007



## Taking Stock

### Last Time

- Minimum Spanning Trees
- Strongly Connected Components

### This Time

- Shortest Paths

## Shortest Paths—Definitions

- For the next few lectures, we will have a **directed** graph  $G = (V, E)$ , and a weight function  $w : E \rightarrow \mathbb{R}^{|E|}$ .
- The **weight** of a path  $P = \{v_0, v_1, \dots, v_k\}$  is simply the weight of the edges taken on the sequence of nodes:

$$w(P) = \sum_{i=1}^k w_{v_{i-1}, v_i}.$$

- We are interested in finding the shortest-path weights from  $u$  to  $v$ , which we will denote  $\delta(u, v)$ .
- We use the convention that  $\delta(u, v) = \infty$  if there is no path from  $u$  to  $v$  in  $G$



## Example

- The example (hopefully) makes it clear that shortest paths are organized as a tree
- Many algorithms work like a generalization of BFS to weighted graphs.



## Shortest Path Variants

- **Single-Source:** Find the shortest path from  $s \in V$  to **every** vertex  $v \in V$
- **Single-Destination:** Find the shortest path from every vertex  $v \in V$  to a **given** destination vertex  $t \in V$
- **Single-Pair:** Find the shortest path from given  $s \in V$  to given  $t \in V$ . There is now way known that is better (in the worst case) that solving the single-source version.
- **All-Pairs:** Find the shortest path from **every**  $u \in V$  to **every** vertex  $v \in V$



## Negative Weight Edges

- In Minimum Spanning Tree, negative weight edges posed no significant challenge to the algorithms. However, for shortest path, this is not the case
- If we have a negative weight **cycle**, we can just keep going around it, and  $\delta(s, v) = -\infty$  for all  $v$  on the cycle.
- Some algorithms work **only** if there are no negative weight-edges in the graph



## Just Like DP

### Lemma

Any subpath of a shortest path is a shortest path

- **Proof.** (Same as DP)

### Lemma

Shortest paths can't contain cycles

- (Single Source) shortest-path algorithms produce a label:  $d[v] = \delta(s, v)$ .
- Initially  $d[v] = \infty$ , reduces as the algorithm goes, so always  $d[v] \geq \delta(s, v)$
- Also produce labels  $\pi[v]$ , predecessor of  $v$  on a shortest path from  $s$ .



## Initializing

INIT-SINGLE-SOURCE( $V, s$ )

```

1 for each  $v$  in  $V$ 
2   do  $d[v] \leftarrow \infty$ 
3      $\pi[v] \leftarrow \text{NIL}$ 
4    $d[s] \leftarrow 0$ 

```



## Relax!



- The algorithms work by improving (lowering) the shortest path estimate  $d[v]$
- This operation is called **relaxing** an edge  $(u, v)$
- Can we **improve** the shortest-path estimate for  $v$  by going through  $u$  and taking  $(u, v)$ ?

RELAX( $u, v, w$ )

```

1  if  $d[v] > d[u] + w_{uv}$ 
2    then  $d[v] \leftarrow d[u] + w_{uv}$ 
3          $\pi[v] \leftarrow u$ 

```



## How To Do It!

- All algorithms call INIT-SINGLE-SOURCE and then RELAX, they differ in the order and number of times relax is called for an edge.



## More Lemmas, (Lemml?)

## Shortest Path Weights Obey Triangle Inequality

$$\delta(s, v) \leq \delta(s, u) + w_{uv} \quad \forall (u, v) \in E.$$

## Relax Only Lowers Path Length Estimates

$$d[v] \geq \delta(s, v) \quad \forall v \in V$$



## Lemma, Lemma, Lemma

## Path Relaxation Property

Let  $P = \{v_0, v_1, \dots, v_k\}$  be a shortest path from  $s = v_0$  to  $v_k$ . If the edges  $(v_0, v_1)$ ,  $(v_1, v_2)$ ,  $(v_{k-1}, v_k)$  are relaxed **in that order**, (there can be other relaxations in-between), then  $d[v_k] = \delta(s, v_k)$

- **Proof.** Induction. (True for  $i = 0$ , since  $d[s] = 0$ ). Assume  $d[v_{i-1}] = \delta(s, v_{i-1})$ , by calling RELAX( $v_{i-1}, v_i$ ), then  $d[v_i] = \delta(s, v_i)$  must be a shortest path to  $v_i$ , and the label can never change.



## Bellman-Ford Algorithm

- Works with Negative-Weight Edges
- Returns **true** if there are no negative-weight cycles reachable from  $s$ , **false** otherwise

```

BELLMAN-FORD( $V, E, w, s$ )
1  INIT-SINGLE-SOURCE( $V, s$ )
2  for  $i \leftarrow 1$  to  $|V| - 1$ 
3  do for each  $(u, v)$  in  $E$ 
4     do RELAX( $u, v, w$ )
5  for each  $(u, v)$  in  $E$ 
6  do if  $d[v] > d[u] + w_{uv}$ 
7     then return False
8  return True

```



## Analysis

- Here I'll show Example and Code
- Analysis
  - $\Theta(|V||E|)$
- Correctness?
  - Let  $v$  be reachable from  $s$ , and let  $P = \{v_0, v_1, \dots, v_k\}$  be a shortest path to  $v$ . Each iteration of the **for** loop relaxes all edges. The first iteration relaxes  $(v_0, v_1)$ , the next  $(v_1, v_2)$ , the  $k$ th iteration relaxes  $(v_{k-1}, v_k)$ , by the path relaxation Lemma,  $d[v] = \delta(s, v)$ ,



## Single Source Shortest Path on a DAG

```

DAG-SHORTEST-PATHS( $V, E, s, w$ )
1  INIT-SINGLE-SOURCE( $V, s$ )
2  topologically sort the vertices (HOW)
3  for each  $u$  in topologically sorted  $V$ 
4  do for each  $v \in Adj[u]$ 
5     do RELAX( $u, v, w$ )

```



## SSSP-DAG Analysis and Correctness

- Correctness
  - Since vertices are processed in topologically sorted order, edges of **any** path are relaxed in order of appearance on the path
  - Thus, edges on any shortest path are relaxed in order
  - Thus, by the path-relaxation lemma, the algorithm is correct
- Analysis



## Dijkstra's Algorithm

- Works only if the graph has no negative-weight edges
- This is essentially a weighted-version of BFS
  - Instead of a FIFO Queue (like you used for BFS in the lab), use a priority queue
  - Keys (in PQ) are the shortest-path weight estimates ( $d[v]$ )
- In Dijkstra's Algorithm, we have two sets of vertices
  - $S$ : Vertices whose final shortest path weights are determined
  - $Q$ : Priority queue:  $V \setminus S$



## Dijkstra's Algorithm

```

DIJKSTRA( $V, E, w, s$ )
1  INIT-SINGLE-SOURCE( $V, s$ )
2   $S \leftarrow \emptyset$ 
3   $Q \leftarrow V$ 
4  while  $Q \neq \emptyset$ 
5  do  $u \leftarrow$  EXTRACT-MIN( $Q$ )
6      $S \leftarrow S \cup \{u\}$ 
7     for each  $v \in Adj[u]$ 
8     do RELAX( $u, v, w$ )
  
```



## Dijkstra's Algorithm

- **Note:** Looks a lot like Prim's algorithm, but computing  $d[v]$ , and using the shortest path weights as keys
- Dijkstra's Algorithm is greedy, since it always chooses the "lightest" vertex in  $V \setminus S$  to add to  $S$
- Analysis: Like Prim's Algorithm, depends on the time it takes to perform priority queue operations.
- Suppose we use a binary heap.
  - How many times is whole loop called:  $O(|E|)$
  - Inside loop, takes:  $(O(\lg V))$  to EXTRACT-MIN.
- Dijkstra's Algorithm Runs in  $O(E \lg V)$ , with a binary heap implementation.
- Better Heap implementations get it down to  $O(V \lg V + E)$ .



## Next Time

- Today in Lab: A "very" related problem... Traveling Salesman.
- Next Time: More Shortest Paths

