4.4 Shortest Paths

- Dijkstra's algorithm
- implementation
- acyclic networks
- negative weights

Reference: Algorithms in Java, 4th edition, Section 4.4

Shortest paths in a weighted digraph

Given a weighted digraph, find the shortest directed path from s to t.

![Graph with weights and shortest path]

shortest path: a → 6 → 3 → 5 → t
cost: 14 + 18 + 2 + 16 = 50

Shortest path versions

Which vertices?
- From one vertex to another.
- From one vertex to every other.
- Between all pairs of vertices.

Restrictions on edge weights?
- Nonnegative weights.
- Arbitrary weights.
- Euclidean weights.

Cycles?
Early history of shortest paths algorithms


Ford (1956). RAND, economics of transportation.


Shortest path applications

- Maps.
- Robot navigation.
- Texture mapping.
- Typesetting in TeX.
- Urban traffic planning.
- Optimal pipelining of VLSI chip.
- Telemarketer operator scheduling.
- Subroutine in advanced algorithms.
- Routing of telecommunications messages.
- Approximating piecewise linear functions.
- Network routing protocols (OSPF, BGP, RIP).
- Exploiting arbitrage opportunities in currency exchange.
- Optimal truck routing through given traffic congestion pattern.


Edsger W. Dijkstra: select quotes

“The question of whether computers can think is like the question of whether submarines can swim.”

“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.”

“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.”
Single-source shortest-paths

Input. Weighted digraph $G$, source vertex $s$.
Goal. Find shortest path from $s$ to every other vertex.
Observation. Use parent-link representation to store shortest path tree.

<table>
<thead>
<tr>
<th>distTo[v]</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
</tr>
</thead>
<tbody>
<tr>
<td>distTo[s]</td>
<td>0</td>
<td>15</td>
<td>9</td>
<td>32</td>
<td>45</td>
<td>34</td>
<td>14</td>
<td>50</td>
</tr>
<tr>
<td>edgeTo[v]</td>
<td>-</td>
<td>1</td>
<td>0</td>
<td>2</td>
<td>3</td>
<td>4</td>
<td>5</td>
<td>6</td>
</tr>
<tr>
<td>marked[v]</td>
<td>T</td>
<td>T</td>
<td>T</td>
<td>T</td>
<td>T</td>
<td>T</td>
<td>T</td>
<td>T</td>
</tr>
</tbody>
</table>

Dijkstra’s algorithm

Initialize $T$ to $s$, distTo[s] to 0.
Repeat until $T$ contains all vertices reachable from $s$:
• find edge $e$ with $v$ in $T$ and $w$ not in $T$ that minimizes distTo[v] + e.weight()

Dijkstra’s algorithm

Start with vertex $s$ and greedily grow tree $T$
• find cheapest path ending in an edge $e$ with exactly one endpoint in $T$
• add $e$ to $T$
• continue until no edges leave $T$
Dijkstra's algorithm: correctness proof

Invariant. For v in T, distTo[v] is the length of the shortest path from s to v.

Pf. (by induction on |T|)

- Let w be next vertex added to T.
- Let P* be the s → w path through v.
- Consider any other s → w path P, and let x be first node on path outside T.
- P is already as long as P* as soon as it reaches x by greedy choice.
- Thus, distTo[w] is the length of the shortest path from s to w.

assuming that edge weights are nonnegative

Weighted digraph API

Nomenclature reset: "Weighted directed graph" = "Network"

public class DirectedEdge

DirectedEdge(int v, int w, double weight)
create a weighted edge v→w

int from()
vertex v

int to()
vertex w

double weight()
the weight

public class Network
weighted digraph data type

Network(int V)
create an empty digraph with V vertices

Network(In in)
create a digraph from input stream

void addEdge(DirectedEdge e)
add a weighted edge from v to w

Iterable<DirectedEdge> adj(int v)
return an iterator over edges leaving v

int V()
return number of vertices

int E()
return number of edges

Iterable<DirectedEdge> edges()
return an iterator over all the network's edges
# Network: adjacency-lists implementation in Java

```java
public class Network {
    private final int V;
    private final Bag<Edge>[] adj;
    public Network(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();
        adj[v].add(e);
    }
    public Iterable<DirectedEdge> adj(int v) {
        return adj[v];
    }
    public int V() {
        return V;
    }
}
```

Network: adjacency-lists implementation in Java

Similar to edge-weighted undirected graph, but only add edge to v's adjacency set.

# Weighted directed edge: implementation in Java

```java
public class DirectedEdge {
    private final int v, w;
    private final double weight;
    public DirectedEdge(int v, int w, double weight) {
        this.v = v;
        this.w = w;
        this.weight = weight;
    }
    public int from() {
        return v;
    }
    public int to() {
        return w;
    }
    public int weight() {
        return weight;
    }
}
```

Weighted directed edge: implementation in Java

From() and to() replace either() and other() similar to Edge for undirected weighted graphs, but simpler.

# Shortest path data type

Design pattern.
- DijkstraSPT class is a Network client.
- Client query methods return distance and path iterator.

```java
public class DijkstraSPT {
    DijkstraSPT(Network G, int s) {
        shortest path 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
        }
    }
}
```

Shortest path data type

Dijkstra implementation challenge

Find edge e with v in S and w not in S that minimizes distTo[v] + e.weight().

**How difficult?**
- Intractable.
- O(E) time.
- O(V) time.
- O(log E) time.
- O(log* E) time.
- Constant time.
Lazy vs. eager implementation

**Issue:**
- PQ contains edges from a vertex v in S to a vertex w not in S.
- Adding w to the tree requires adding its incident edges to PQ.
- Some edges on the PQ become obsolete.

**Obsolete edge:**
- An edge that will never be added to the tree.

**Lazy approach**
- Leave obsolete edges on PQ
- Check for obsolescence when removing

**Eager approach**
- Remove obsolete edges from PQ (need more sophisticated PQ)
- Only need one edge per vertex

Lazy Dijkstra’s algorithm example

```
import java.util.Comparator;
public class LazyDijkstraSPT {
    private boolean[] marked;
    private double[] distTo;
    private DirectedEdge[] edgeTo;
    private MinPQ<DirectedEdge> pq;
    private class ByDistanceFromSource implements Comparator<DirectedEdge> {
        public int compare(DirectedEdge e, DirectedEdge f) {
            double x = distTo[e.from()] + e.weight();
            double y = distTo[f.from()] + f.weight();
            if (x < y) return -1;
            else if (x > y) return +1;
            else return 0;
        }
    }
    public LazyDijkstra(Network G, int s) {
        marked = new boolean[G.V()];
        edgeTo = new DirectedEdge[G.V()];
        distTo = new double[G.V()];
        pq = new MinPQ<DirectedEdge>(new ByDistanceFromSource());
        dijkstra(G, s);
    }
    private void dijkstra(Network G, int s) {
        visit(G, s);
        while (!pq.isEmpty()) {
            DirectedEdge e = pq.delMin();
            int v = e.from(), w = e.to();
            if (marked[w]) continue;
            distTo[w] = e;
            distTo[w] = distTo[v] + e.weight();
            visit(G, w);
        }
    }
    private void visit(Network G, int v) {
        marked[v] = true;
        for (DirectedEdge e : G.adj(w))
            if (!marked[e.to()]) pq.insert(e);
    }
}
```

Lazy implementation of Dijkstra’s algorithm

```
import java.util.Comparator;
public class LazyDijkstraSPT {
    private boolean[] marked;
    private double[] distTo;
    private DirectedEdge[] edgeTo;
    private MinPQ<DirectedEdge> pq;
    private class ByDistanceFromSource implements Comparator<DirectedEdge> {
        public int compare(DirectedEdge e, DirectedEdge f) {
            double x = distTo[e.from()] + e.weight();
            double y = distTo[f.from()] + f.weight();
            if (x < y) return -1;
            else if (x > y) return +1;
            else return 0;
        }
    }
    public LazyDijkstra(Network G, int s) {
        marked = new boolean[G.V()];
        edgeTo = new DirectedEdge[G.V()];
        distTo = new double[G.V()];
        pq = new MinPQ<DirectedEdge>(new ByDistanceFromSource());
        dijkstra(G, s);
    }
    private void dijkstra(Network G, int s) {
        visit(G, s);
        while (!pq.isEmpty()) {
            DirectedEdge e = pq.delMin();
            int v = e.from(), w = e.to();
            if (marked[w]) continue;
            distTo[w] = e;
            distTo[w] = distTo[v] + e.weight();
            visit(G, w);
        }
    }
    private void visit(Network G, int v) {
        marked[v] = true;
        for (DirectedEdge e : G.adj(w))
            if (!marked[e.to()]) pq.insert(e);
    }
}
```
Proposition. Dijkstra’s algorithm computes shortest paths in \( O(E \log E) \) time.

**Pf.**

<table>
<thead>
<tr>
<th>Operation</th>
<th>Frequency</th>
<th>Time per op</th>
</tr>
</thead>
<tbody>
<tr>
<td>delete min</td>
<td>( E )</td>
<td>( \log E )</td>
</tr>
<tr>
<td>insert</td>
<td>( E )</td>
<td>( \log E )</td>
</tr>
</tbody>
</table>

**Improvements.**

- Eagerly eliminate obsolete edges from PQ.
- Maintain on PQ at most one edge incident to each vertex \( v \) not in \( T \)
  \( \Rightarrow \) at most \( V \) edges on PQ.
- Use fancier priority queue: best in theory yields \( O(E + V \log V) \).

**Remark.** Dijkstra examines vertices in increasing distance from source.

**Priority-first search**

**Insight.** All 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 path trees**

**Remark.** Dijkstra examines vertices in increasing distance from source.

**Priority-first search: application example**

**Shortest \( s-t \) paths in Euclidean graphs (maps)**

- Vertices are points in the plane.
- Edge weights are Euclidean distances.

**A sublinear algorithm.**

- Assume graph is already in memory.
- Start Dijkstra at \( s \).
- Stop when you reach \( t \).

**Even better: exploit geometry**

- For edge \( v \rightarrow w \), use weight \( d(v, w) + d(w, t) - d(v, t) \).
- Proof of correctness for Dijkstra still applies.
- In practice only \( O(V^{1/2}) \) vertices examined.
- Special case of \( A^* \) algorithm

**[Practical map-processing programs precompute many of the paths.]**
Acyclic networks

Suppose that a network has no cycles.

Q. Is it easier to find shortest paths than in a general network?
A. Yes!
A. AND negative weights are no problem

5→4  0.35
4→7  0.37
5→7  0.28
5→1  0.32
4→0  0.38
0→2  0.26
3→7  0.39
1→3  0.29
7→2  0.34
6→2  0.40
3→6  0.52
6→0  0.58
6→4  0.93

A key operation

Relax edge e from v to w.
• distTo[v] is length of some path from s to v.
• distTo[w] is length of some path from s to w.
• If v→w gives a shorter path to w through v, update distTo[w] and edgeTo[w].

Initialization:

distTo[s] = 0;
all other distTo[] = ∞
Algorithm:
- Consider vertices in topologically sorted order
- Relax all edges incident on vertex

Proposition. Shortest path to each vertex is known before its edges are relaxed
Proof (strong induction)
- Let $v \rightarrow w$ be the last edge on the shortest path from $s$ to $w$.
- $v$ appears before $w$ in the topological sort
  - shortest path to $v$ is known before its edges are relaxed
  - $v$’s edges are relaxed before $w$’s edges are relaxed, including $v \rightarrow w$
- therefore, shortest path to $w$ is known before $w$’s edges are relaxed.

Algorithm:
- Consider vertices in topologically sorted order
- Relax all edges incident on vertex

Note: Best known algorithm for general networks is exponential!
Longest paths in acyclic networks: application

Job scheduling. Given a set of jobs, with durations and precedence constraints, schedule the jobs (find a start time for each) so as to achieve the minimum completion time while respecting the constraints.

Ex:

<table>
<thead>
<tr>
<th>job</th>
<th>duration</th>
<th>count</th>
<th>successors</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>41.0</td>
<td>3</td>
<td>1 7 9</td>
</tr>
<tr>
<td>1</td>
<td>51.0</td>
<td>1</td>
<td>2</td>
</tr>
<tr>
<td>2</td>
<td>50.0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>36.0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>38.0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>45.0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>21.0</td>
<td>2</td>
<td>3 8</td>
</tr>
<tr>
<td>7</td>
<td>32.0</td>
<td>2</td>
<td>3 8</td>
</tr>
<tr>
<td>8</td>
<td>32.0</td>
<td>1</td>
<td>2</td>
</tr>
<tr>
<td>9</td>
<td>29.0</td>
<td>2</td>
<td>4 6</td>
</tr>
</tbody>
</table>

Solution:

0  41  3  1  7  9
1  51  1  2
2  50  0
3  36  0
4  38  0
5  45  0
6  21  2  3  8
7  32  2  3  8
8  32  1  2
9  29  2  4  6

Critical path method

CPM. To solve a job-scheduling problem, create a network

- source, sink
- two vertices (begin and end) for each job
- three edges for each job
  - begin to end (weighted by duration)
  - source to begin
  - end to sink

Critical path method: Use longest path from the source to schedule each job.
Deep water

Add deadlines to the job-scheduling problem.

Ex. "Job 2 must start no later than 70 time units after job 7."
Or, "Job 7 must start no earlier than 70 times units before job 2."

Need to solve longest paths problem in general networks (cycles, neg weights). Possibility of infeasible problem (negative cycles).

Shortest paths with negative weights: failed attempts

**Dijkstra.** Doesn't work with negative edge weights.

1. Dijkstra selects vertex 3 immediately after 0. But shortest path from 0 to 3 is 0→1→2→3.

**Re-weighting.** Add a constant to every edge weight also doesn't work.

1. Adding 9 to each edge changes the shortest path because it adds 9 to each edge; wrong thing to do for paths with many edges.

**Bad news.** Need a different algorithm.

Negative cycles

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

1. **Observations.** If negative cycle C is on a path from a to t, then shortest path can be made arbitrarily negative by spinning around cycle.

**Worse news.** Need a different problem.
Shortest paths with negative weights

Problem 1. Does a given digraph contain a negative cycle?
Problem 2. Find the shortest simple path from \( s \) to \( t \).

Bad news. Problem 2 is intractable.

Good news. Can solve problem 1 in \( O(VE) \) steps; if no negative cycles, can solve problem 2 with same algorithm!

Dynamic programming algorithm trace

Dynamic programming algorithm: analysis

Running time. Proportional to \( EV \).

Invariant. At end of phase \( i \), \( \text{distTo}[v] \) ≤ length of any path from \( s \) to \( v \) using at most \( i \) edges.

Proposition. If there are no negative cycles, upon termination \( \text{distTo}[v] \) is the length of the shortest path from from \( s \) to \( v \).
**Bellman-Ford-Moore algorithm**

**Observation.** If distTo[v] doesn’t change during phase i, no need to relax any edge leaving v in phase i+1.

**FIFO implementation.** Maintain queue of vertices whose distance changed. **be careful to keep at most one copy of each vertex on queue.**

**Running time.**
- Proportional to EV in worst case.
- Much faster than that in practice.

**Single source shortest paths implementation: cost summary**

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>Worst Case</th>
<th>Typical Case</th>
</tr>
</thead>
<tbody>
<tr>
<td>no cycles</td>
<td>topological sort + relax</td>
<td>E</td>
</tr>
<tr>
<td>nonnegative costs</td>
<td>Dijkstra (binary heap)</td>
<td>E log E</td>
</tr>
<tr>
<td>no negative cycles</td>
<td>dynamic programming</td>
<td>E V</td>
</tr>
<tr>
<td></td>
<td>Bellman-Ford</td>
<td>E V</td>
</tr>
</tbody>
</table>

**Remark 1.** Cycles make the problem harder.
**Remark 2.** Negative weights make the problem harder.
**Remark 3.** Negative cycles makes the problem intractable.

**Currency conversion**

**Problem.** Given currencies and exchange rates, what is best way to convert one ounce of gold to US dollars?

- 1 oz. gold ⇒ $327.25.
- 1 oz. gold ⇒ £208.10 ⇒ $327.00.
- 1 oz. gold ⇒ 455.2 Francs ⇒ 304.39 Euros ⇒ $327.28.

<table>
<thead>
<tr>
<th>Currency</th>
<th>£</th>
<th>Euro</th>
<th>¥</th>
<th>Franc</th>
<th>$</th>
<th>Gold</th>
</tr>
</thead>
<tbody>
<tr>
<td>UK pound</td>
<td>1.0000</td>
<td>0.6853</td>
<td>0.005290</td>
<td>0.4569</td>
<td>0.6368</td>
<td>208.100</td>
</tr>
<tr>
<td>Euro</td>
<td>1.45999</td>
<td>1.0000</td>
<td>0.007721</td>
<td>0.6677</td>
<td>0.9303</td>
<td>304.028</td>
</tr>
<tr>
<td>Japanese Yen</td>
<td>189.50</td>
<td>129.520</td>
<td>1.0000</td>
<td>85.4694</td>
<td>120.400</td>
<td>39346.7</td>
</tr>
<tr>
<td>Swiss Franc</td>
<td>2.1904</td>
<td>1.4978</td>
<td>0.01574</td>
<td>1.0000</td>
<td>1.3941</td>
<td>455.200</td>
</tr>
<tr>
<td>US dollar</td>
<td>1.5714</td>
<td>1.0752</td>
<td>0.008309</td>
<td>0.7182</td>
<td>1.0000</td>
<td>327.250</td>
</tr>
<tr>
<td>Gold (oz.)</td>
<td>0.004816</td>
<td>0.003295</td>
<td>0.0000255</td>
<td>0.002201</td>
<td>0.003065</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

**Maintain queue of vertices whose distance changed.**

Relax all edges incident on all vertices in the queue.

```java
public class BellmanFordSPT {
    private double[] distTo;
    private DirectedEdge[] edgeTo;
    private int phase;
    private int[] beenTo;
    private Queue<Integer> q = new Queue<Integer>();
    private Queue<Integer> relaxed;

    public BellmanFordSPT(Network G, int s) {
        distTo = new double[V];
        edgeTo = new DirectedEdge[V];
        beenTo = new int[V];
        for (int v = 0; v < V; v++)
            distTo[v] = Double.POSITIVE_INFINITY;
        q.enqueue(s);
        distanceTo[s] = 0.0;
        for (phase = 1; phase <= V;
             relaxed = new Queue<Integer>();// be careful to keep at most one copy of each vertex on queue.
    }
    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;
            if (beenTo[w] < phase)
                relaxed.enqueue(w);
            beenTo[w] = phase;
        }
    }
}
```
**Currency conversion**

**Graph formulation.**
- Vertex = currency.
- Edge = transaction, with weight equal to exchange rate.
- Find path that maximizes product of weights.

**Challenge.** Express as a shortest path problem.

**Currency conversion**

Reduce to shortest path problem by taking logs.
- Let weight of edge \( v \rightarrow w \) be \(-\log\) (exchange rate from currency \( v \) to \( w \)).
- Multiplication turns to addition.
- Shortest path with given weights corresponds to best exchange sequence.

**Challenge.** Solve shortest path problem with negative weights.

**Currency conversion**

Shortest paths application: arbitrage

Is there an arbitrage opportunity in currency graph?
- Ex: \( 1 \) \rightarrow 1.3941 Francs \rightarrow 0.9308 Euros \rightarrow 1.00084.
- Is there a negative cost cycle?

**Remark.** Fastest algorithm is valuable!
**Goal.** Identify a negative cycle (reachable from any vertex).

**Solution.** Initialize Bellman-Ford by setting $\text{distTo}[v] = 0$ for all vertices $v$ and putting all vertices on the queue.

**Negative cycle detection**

**Shortest paths summary**

**Dijkstra’s algorithm.**
- Nearly linear-time when weights are nonnegative.
- Generalization encompasses DFS, BFS, and Prim.

**Acyclic networks.**
- Arise in applications.
- Faster than Dijkstra’s algorithm.
- Negative weights are no problem.

**Negative weights.**
- Arise in applications.
- If negative cycles, shortest simple-paths problem is intractable (!)
- If no negative cycles, solvable via classic algorithms.

**Shortest-paths is a broadly useful problem-solving model.**