Single Source Shortest Paths with Arbitrary Weights

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1/28

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We will continue our discussion on the single source shortest path (SSSP) problem, but this time we will allow the edges to take **negative** weights.

Dijkstra's algorithm no longer works. We will learn another algorithm — called **Bellman-Ford's algorithm** — to solve the problem.

2/28

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Let G = (V, E) be a directed graph. Let w be a function that maps each edge in $e \in E$ to an integer w(e), which can be positive, 0, or negative.



3/28

Shortest Path

Consider a path in $G: (v_1, v_2), (v_2, v_3), ..., (v_{\ell}, v_{\ell+1})$, for some integer $\ell \geq 1$. We define the path's **length** as

$$\sum_{i=1}^{\ell} w(v_i, v_{i+1}).$$

A **shortest path** from u to v has the minimum length among all the paths from u to v. Denote by spdist(u, v) the length of a shortest path from u to v.

If v is unreachable from u, $spdist(u, v) = \infty$.

New: The length of a path can be negative!

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4/28

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The path $c \rightarrow d \rightarrow g$ has length -5.

Can you find a shortest path from *a* to *c*? Counter-intuitively, it has an infinite number of edges such that $spdist(a, c) = -\infty!$

• This is due to the **negative cycle** $a \rightarrow b \rightarrow c \rightarrow d \rightarrow a$.

5/28

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Negative cycle

A path $(v_1, v_2), (v_2, v_3), ..., (v_{\ell}, v_{\ell+1})$ is a cycle if $v_{\ell+1} = v_1$.

It is a **negative cycle** if its length is negative, namely:

$$\sum_{i=1}^{\ell} w(v_i, v_{i+1}) < 0$$

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6/28

SSSP Problem: Let G = (V, E) be a directed simple graph, where function w maps every edge of E to an arbitrary integer. It is guaranteed that G has no negative cycles. Given a source vertex s in V, we want to find a shortest path from s to t for every vertex $t \in V$ reachable from s.

The output is a **shortest path tree** *T*:

- The vertex set of T is V.
- The root of T is s.
- For each node *u* ∈ *V*, the root-to-*u* path of *T* is a shortest path from *s* to *u* in *G*.

7/28

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We will learn an algorithm called **Bellman-Ford's algorithm** that solves both problems in O(|V||E|) time.

We will focus on **computing** spdist(s, v), namely, the shortest path distance from the source vertex s to every vertex $v \in V$.

Constructing the shortest paths is easy and will be left to you.

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8/28

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This graph has no negative cycles.

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9/28

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Lemma: For every vertex $v \in V$, at least one shortest path from *s* to *v* is **simple path**, namely, a path where no vertex appears twice.

The proof is left to you — note that you must use the condition that no negative cycles are present.

Corollary: For every vertex $v \in V$, there is a shortest path from *s* to *v* having at most |V| - 1 edges.

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10/28

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For every vertex $v \in V$, we will — at all times — maintain a value dist(v) equal to the shortest path length from s to v found so far.

Relaxing an edge (u, v) means:

- If $dist(v) \leq dist(u) + w(u, v)$, do nothing;
- Otherwise, reduce dist(v) to dist(u) + w(u, v).

11/28

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Bellman-Ford's algorithm

- **1** Set $dist(s) \leftarrow 0$, and $dist(v) \leftarrow \infty$ for all other vertices $v \in V$.
- 2 Repeat the following |V| 1 times
 - Relax all edges in E (the relaxation order does not matter)

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12/28

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Suppose that the source vertex is a.



For illustration purposes, we will relax the edges in alphabetic order: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (a, b):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (a, d):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (b, c):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (c, d):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (c, e):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (d,g):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (e, d):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (f, e):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Here is what happens after relaxing (g, f):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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In the same fashion, relax all edges for a second time.

Here is the content of the table at the end of this relaxation round:



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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In the same fashion, relax all edges for a third time.

Here is the content of the table at the end of this relaxation round (no changes from the previous round):



Alphabetic order of the edges in the graph: (a, b), (a, d), (b, c), (c, d), (c, e), (d, g), (e, d), (f, e), (g, f).

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Example

In the same fashion, relax all edges for a **fourth time**, **fifth time**, and then a **sixth time**. No more changes to the table:



The algorithm then terminates here with the above values as the final shortest path distances.

Remark: We did 6 rounds only to follow the algorithm description faithfully. As a heuristic, we can stop as soon as no changes are made to the table after some round.

Time

The running time is clearly O(|V||E|).



Correctness

Theorem: Consider any vertex v; suppose that there is a shortest path from s to v that has ℓ edges. Then, after ℓ rounds of edge relaxations, it must hold that dist(v) = spdist(v).

Proof:

We will prove the theorem by induction on ℓ . If $\ell = 0$, then v = s, in which case the theorem is obviously correct. Next, assuming the statement's correctness for $\ell < i$ where i is an integer at least 1, we will prove it holds for $\ell = i$ as well.

27/28

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Denote by π the shortest path from s to v, namely, π has i edges. Let p be the vertex right before v on π .

By the inductive assumption, we know that dist(p) was already equal to spdist(v) after the (i - 1)-th round of edge relaxations.

In the *i*-th round, by relaxing edge (p, v), we make sure:

$$\begin{aligned} dist(v) &\leq dist(p) + w(p,v) \\ &= spdist(p) + w(p,v) \\ &= spdist(v). \end{aligned}$$

28/28

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