Shortest Paths



Today we are going to talk about finding shortest paths in directed and weighted graphs.

This is a problem that most of us solve every day.

We might need directed graphs because of one-way streets.

Edge weights could be distance, time, fuel, cost, etc.

Shortest Paths









There are several paths from vertex 0 to vertex 3:



There are several paths from vertex 0 to vertex 3: $0 \rightarrow 1 \rightarrow 2 \rightarrow 3$

The weight of this path is 3.0.



There are several paths from vertex 0 to vertex 3: $0 \rightarrow 5 \rightarrow 4 \rightarrow 3$

The weight of this path is 3.0.



There are several paths from vertex 0 to vertex 3: $0 \rightarrow 5 \rightarrow 1 \rightarrow 2 \rightarrow 3$

The weight of this path is 2.5.

weights on the path is the smallest.

This is the shortest path from 0 to 3 in this graph. The total sum of edge



$0 \rightarrow 5 \rightarrow 1 \rightarrow 2 \rightarrow 3$

The length of a shortest path from 0 to 3 is 2.5.

We define the distance d(u, v) from vertex u to vertex v to be the length of a shortest path from u to v.

In this graph d(0,3) = 2.5.



Unreachable Vertices



In order to avoid a special case, when v is not reachable from u we define $d(u,v)=\infty$.

In this graph $d(0,6) = \infty$.

Single-Source Distance

Single-source distance problem: Given a vertex v, find the distance from vto every other vertex in the graph.





output: distance from vertex 0.



Single-Source Shortest Paths

Usually we don't just want to know the distance from vertex v to the other vertices in the graph but also shortest paths.

It is generally too expensive to output a shortest path from v to every other vertex in the graph.

But we can output a data structure from which shortest paths can be reconstructed.

We can output array of size n so that for any vertex w we can reconstruct a shortest path from the source v to w in time O(n).



Single-Source Shortest Paths

Following the blue edges gives a shortest path from 0 to every other vertex reachable from 0.

This is the analog of the shortestpath tree we saw in the undirected case.

There is a unique blue-edge path from 0 to every vertex reachable from 0.



We can represent the blue edges by an array of size n.

Every vertex has at most one incoming blue edge.

 $edge_to[i]$ gives the name of the vertex that the blue edge to icomes from, or is -1 if i has no incoming blue edge.

Single-Source Shortest Paths





Reconstructing Shortest Paths

We can use the $edge_to$ array to reconstruct shortest paths from 0.

A shortest path from vertex 0 to vertex 3 is given by:







Single-Pair Shortest Path

You may be wondering why we talk about the single-source shortest path problem.

Usually we just ask google maps how to go from point A to point B, not from point A to everywhere else.

We can consider the single-pair shortest path problem, but we don't have any better algorithms than for the single-source shortest path problem!

(W**)**



If the shortest path from v to wgoes through u, it uses a shortest path from \boldsymbol{v} to \boldsymbol{u} .







Before we get into shortest path algorithms we have to discuss a special case.

I've taken our example graph and changed the weight in blue to instead be -2.







The sum of the weights on the blue edge cycle is -0.5.

Now what is the shortest path from vertex 0 to vertex 3?



This path has length 2.5.

But if we go around the negative weight cycle, we get a path of length 2.0.



If we go around the negative weight cycle and then stop at vertex 3, we get a path of length 2.0.

If we go around the negative weight cycle twice, we get a path of length 1.5.

Using the negative weight cycle, we can get shorter and shorter paths.





In this case we define $d(0,3) = -\infty$, and the shortest path from vertex 0 to vertex 3 is undefined.

When a negative weight cycle is reachable from the source vertex, the distance to every other vertex reachable from the source vertex is $-\infty$.





We would like to detect if there is a negative weight cycle reachable from the source vertex, and output the cycle if so.

We will see that this can be done by the Bellman-Ford shortest path algorithm.

Negative weight cycles have interesting applications to arbitrage in markets.



Simple Shortest Paths

paths from the source vertex do not contain cycles.

longer.

In this case shortest paths do not repeat vertices, they will be simple.

- If no negative weight cycle is reachable from the source vertex, then shortest
- If the weight of the cycle is ≥ 0 , removing the cycle gives a path that is not

- Shortest paths will have at most n-1 edges when the graph has n vertices.

Generic Shortest Path Algorithm



Let's say the source vertex is 0.

We want to compute two things:

I) The distance from 0 to every other vertex in the graph:





Let's say the source vertex is 0.

We want to compute two things:

2) An array edge_to encoding shortest paths from vertex 0:









$\infty \propto \infty \propto$ ∞ $1 \ 2 \ 3 \ 4 \ 5 \ 6$ ()

We initialize dist_to[0] = 0 and dist_to[i] = ∞ for every other vertex i.

every vertex i.

Notice that this is true initially.

Initialization



dist_to

Invariant I: The algorithm always maintains that $d(0, i) \leq dist_to[i]$ for





We initialize $edge_to$ to be everywhere -1. Invariant 2: tracing back $i \leftarrow edge_to[i] \leftarrow \cdots \leftarrow 0$ gives a path from vertex 0 to i of length $\leq dist_to[i]$.

Notice that this is true initially. When $dist_to[i] = \infty$ there is nothing to certify.

Initialization

- The generic algorithm just repeatedly picks an edge and relaxes it.
- To relax the edge e = (u, v) we check if $dist_to[u] + e.weight < dist_to[v]$
- If so, then we do the updates:

 - $edge_to[v] = u$

Note that $dist_to|v|$ never increases under edge relaxation.



- $dist_to[v] = dist_to[u] + e.weight$

Relaxing Preserves Invariants

Triangle Inequality: If there is an edge e = (u, v) then



- $d(0, v) \le d(0, u) + e.\texttt{weight}$

Relaxing Preserves Invariants

Invariant I: The algorithm always maintains that $d(0, i) \leq dist_to[i]$ for every vertex i.

know that $d(0, u) \leq \text{dist_to}[u]$. $d(0, v) \leq d(0, u) + e.weight$

Suppose this invariant holds before we relax the edge e = (u, v). So we

- triangle inequality
- $\leq dist_to[u] + e.weight$
- So updating dist_to $[v] = dist_to[u] + e$.weight preserves Invariant I.

Invariant 2: Tracing back $i \leftarrow edge_to[i] \leftarrow \cdots \leftarrow 0$ gives a path from vertex 0 to i of length $\leq dist_to[i]$.

back $u \leftarrow edge_to[u] \leftarrow \cdots \leftarrow 0$ gives a path from 0 to u of length $\leq \text{dist_to}|u|$.

 $edge_to[v] = u$.

length \leq dist_to[u] + e.weight.

Suppose this invariant holds before we relax the edge e = (u, v). So tracing

If we do the update dist_to $[v] = dist_to[u] + e$.weight then we also set

Tracing back $v \leftarrow edge_to[v] = u \leftarrow \cdots \leftarrow 0$ gives a path from 0 to v of







Relaxing A Path

We say that a sequence of edge relaxations relaxes a path e_1, \ldots, e_k if there is a subsequence that relaxes e_1, \ldots, e_k in that order.

Consider the path (0, 5), (5, 1), (1, 2), (2, 3).

An example sequence relaxing this path is (2,3) (0,5) (6,3) (1,2) (5,1)(0,1) (5,4) (1,2) (2,3)



Relax a Path Property: If the algorithm relaxes a shortest path from 0 to vthen dist_to[v] = d(0, v).



After relaxing e_1 we know

Relaxing a Shortest Path

$dist_to[u_1] \leq e_1.weight$

then dist_to[v] = d(0, v).



- After relaxing e_1 we know
- Later when we relax e_2 we will have

Relax a Path Property: If the algorithm relaxes a shortest path from 0 to v

$dist_to|u_1| \leq e_1.weight$

 $dist_to[u_2] \leq dist_to[u_1] + e_2.weight$

then dist_to[v] = d(0, v).



- After relaxing e_1 we know
- Later when we relax e_2 we will have

Relax a Path Property: If the algorithm relaxes a shortest path from 0 to v

$dist_to|u_1| \leq e_1.weight$

 $dist_to[u_2] \leq e_1.weight + e_2.weight$

Relax a Path Property: If the algorithm relaxes a shortest path from 0 to vthen dist_to[v] = d(0, v).



Later when we relax e_3 we will have

 $dist_to|u_3| \leq e_1.weight + e_2.weight + e_3.weight$

then dist_to[v] = d(0, v).



Later when we relax e_{k+1} we will have

 $dist_to[v] \leq$

Relax a Path Property: If the algorithm relaxes a shortest path from 0 to v

$$\sum_{i=1}^{k+1} e_i. extbf{weight}$$
 $d(0,v)$
Relax a sequence of edges that relaxes a shortest path from the source vertex 0 to every other vertex reachable from 0.

What is left up to the implementation is how to choose this sequence.

We will see three implementations of this template

Generic Template

Generic Template

vertex 0 to every other vertex reachable from 0.

Bellman-Ford: Graphs without negative cycles

Do n-1 rounds of relaxing every edge.

Shortest paths in a DAG: Relax the edges in topologically sorted order

Dijkstra's Algorithm: Graphs with positive edge weights source.

- Relax a sequence of edges that relaxes a shortest path from the source

- Relax edges in order of distance of the origin of the edge from the

Bellman-Ford Algorithm

Bellman-Ford Algorithm

Let's say we have a directed and weighted graph with n vertices.

vertex reachable from 0.

The basic code for the Bellman-Ford algorithm is beautifully simple.

- We want to find shortest paths from the source vertex 0 to every other

- Suppose that there is no negative-weight cycle reachable from vertex 0.

}

We perform n - 1 rounds of relaxing every edge in the graph.

Bellman-Ford Algorithm

for(int i=0; i < n-1; ++i) {</pre> for every edge e { relax(e);

pseudocode for Bellman-Ford loop



- To relax the edge e = (u, v) we check if
 - $dist_to[u] + e.weight < dist_to[v]$
- If so, then we do the updates: $dist_to[v] = dist_to[u] + e.weight$ $edge_to[v] = u$

Relax Function



If there is no negative-weight cycle reachable from vertex 0, then all



shortest paths from vertex 0 are simple paths with at most n-1 edges.

If this is a shortest path from 0 to vertex v we know that $k+1 \le n-1$.



In the first round of relaxations we relax edge e_1 .

In the second round of relaxations we relax edge e_2 .

- After n-1 rounds of relaxations, we will have relaxed this shortest path.





Relax a Path Property: If the algorithm relaxes a shortest path from 0 to then dist_to[v] = d(0, v).

At the end of the Bellman-Ford algorithm we will have

for any vertex v.

- $\texttt{dist_to}[v] = d(0, v)$



At the end of the Bellman-Ford algorithm we will have

for any vertex v.

Invariant 2: Tracing back $i \leftarrow edge_to[i] \leftarrow \cdots \leftarrow 0$ gives a path from vertex 0 to i of length $\leq dist_to[i]$.

 $\mathtt{dist_to}[v] = d(0, v)$

Running Time

- for(int i=0; i < n-1; ++i) {</pre> for every edge e { relax(e);

pseudocode for Bellman-Ford loop

adjacency list model.

Relaxing an edge takes constant time.

Each iteration of the for loop takes time O(|E|) in the adjacency list model.

The running time of the Bellman-Ford algorithm is $O(|V| \cdot |E|)$ in the





We have already established when there are no negative weight cycles reachable from the source 0, after |V| - 1 iterations of the for loop

for every vertex i.

if some dist_to value decreases in a $|V|^{th'}$ iteration of the for loop.

- $d(0,i) = \texttt{dist_to}[i]$

- When there are no negative weight cycles reachable from 0, the dist_to values will not change on doing more iterations of the for loop by invariant I.
- Fact: The input graph has a negative weight cycle reachable from 0 if and only





Fact: The input graph has a negative weight cycle reachable from 0 if and only if some dist_to value decreases in a $|V|^{th}$ iteration of the for loop.

To detect a negative weight cycle we do one more iteration of the for loop and check if any dist_to value decreases.

The graph defined by the $edge_to$ array will contain the negative weight cycle if there is one.

We can use our directed cycle algorithm to find it.





Fact: The input graph has a negative weight cycle reachable from 0 if and only if some dist_to value decreases in a $|V|^{th}$ iteration of the for loop.

We have to see that if the graph has a negative weight cycle then some dist_to value decreases in the $|V|^{th}$ iteration.



Suppose this is a negative weight cycle reachable from 0.

$$\sum_{i=0}^k (v_{i-1}, v_i).\texttt{weight} < 0$$



We have to see that if the graph has a negative weight cycle then some dist_to value decreases in the $|V|^{th}$ iteration.



Let dist_to' $[v_i]$ be the values after |V| iterations.

After relaxing all edges in the $|V|^{th}$ round: $dist_to'[v_i] \le dist_to[v_{i-1}] + (v_{i-1}, v_i).weight$

Let dist_to[v_i] be the values after |V| - 1iterations.

All these values are finite since the cycle is reachable.



We have to see that if the graph has a negative weight cycle then some dist_to value decreases in the $|V|^{th}$ iteration.



Summing this over the cycle gives

$$\sum_{i=0}^k \texttt{dist_to}'[v_i] \leq \sum_{i=0}^k \texttt{dist}_i$$

$\texttt{dist_to}'[v_i] \leq \texttt{dist_to}[v_{i-1}] + (v_{i-1}, v_i).\texttt{weight}$

 $st_to[v_{i-1}] + (v_{i-1}, v_i).weight$



We have to see that if the graph has a negative weight cycle then some dist_to value decreases in the $|V|^{th}$ iteration.

Summing this over the cycle gives

$$\sum_{i=0}^k \texttt{dist_to}'[v_i] \leq \sum_{i=0}^k \texttt{dist_to}[v_{i-1}] + (v_{i-1}, v_i).\texttt{weight}$$

$$0 \le \sum_{i=0}^{k} (v$$

a contradiction to this being a negative weight cycle.

If dist_to' $[v_i]$ = dist_to $[v_i]$ for all *i* then these terms cancel. This implies

 v_{i-1}, v_i).weight

Dijkstra's Algorithm

The final application of the generic shortest path algorithm we look at is Dijkstra's algorithm.

positive.

Dijkstra's algorithm follows the generic template and processes vertices in order of their distance from the source.

When we process a vertex we relax all its outgoing edges.



This solves the single-source shortest path problem when all edge weights are





Suppose this is a shortest path from 0 to vertex v.

By the optimal substructure of shortest paths:

$$d(0, u_i) =$$

$$\sum_{j=1}^{i} e_j.\texttt{weight}$$



All edge weights are positive, so this means

 $d(0, u_1) < d(0, u_2) < \dots < d(0, u_k) < d(0, v)$

 $d(0, u_i) = \sum e_j.\texttt{weight}$ j=1



All edge weights are positive, so this means

 $d(0, u_1) < d(0, u_2) < \dots < d(0, u_k) < d(0, v)$

By relaxing the outgoing edges of vertices in order of the distance from 0, we will relax the edges on this path in order!



we will relax this path.

then dist_to [v] = d(0, v).

By relaxing the outgoing edges of vertices in order of their distance from 0

Relax a Path Property: If the algorithm relaxes a shortest path from 0 to



Dijkstra Implementation

The implementation of Dijkstra's algorithm is very similar to that of Prim's algorithm for finding a minimum spanning tree.

As in Prim we maintain a subset S of vertices.

Initially $S = \{0\}$ consists just of the source vertex.

We want to maintain two invariants:

- 1) $d(0,i) = dist_to[i]$ for all $i \in S$.
- 2) $d(0,i) \leq d(0,j)$ for all $i \in S, j \notin S$.



Dijkstra Example

Let $S=\{0\}$ and initialize $\texttt{dist_to}$ as usual.

We want to find the vertex closest to 0 that is not in ${\cal S}$.

Key: Because we have positive weights, the closest vertex is an out-adjacent neighbor of 0.







 $\{(0,5), 0.5\} \ \{(0,1), 1.5\}$

priority_queue

Add all outgoing edges from 0 to a minimum priority queue.

The key of edge e is $\label{eq:est_to} \text{dist_to}[0] + e.\texttt{weight}$

The top of the priority queue tells us the edge to follow to get the next vertex to add to S.





priority_queue

We pop the minimum element out of the queue: $\{(0,5),0.5\}$

Vertex 5 is not in S so we add it, and update ${\tt dist_to[5]}$.

Our invariants still hold:

I) Vertex 5 is closer to 0 than any other vertex not in S.

2)
$$d(0,5) = dist_to[5].$$





priority_queue

Next add all outgoing edges of vertex 5 that leave S to the priority queue.

Edges to another vertex in S are not useful.

The key for edge e is $dist_to[5] + e.weight$ We add $\{(5,1),1\},\{(5,4),1\}$ to the queue.

















 $\{(5,1),1\}\{(5,4),1\}\{(0,1),1.5\}$ priority_queue

This is our current status.

The set $S = \{0, 5\}$.

The priority queue has 3 elements.

We go to the next round and pop the top element out of the priority queue.





 $\{(5,4),1\}\ \{(0,1),1.5\}$ priority_queue

Popping gives the element $\{(5,1),1\}$

The destination vertex I is not already in ${\cal S}$, so we process it.

We update $dist_to[1] = 1$ which is the correct distance.

We then add all outgoing edges from I that leave S to the priority queue.





 $\{(5,4),1\}\ \{(0,1),1.5\}\ \{(1,2),2\}$

priority_queue

We have updated dist_to[1] and added $\{(1,2),2\}$ to the priority queue.

The key value 2~ is $\texttt{dist_to}[1] + (1,2).\texttt{weight}$

The next element to be popped out of the queue is $\{(5, 4), 1\}$.





 $\{(0,1), 1.5\} \ \{(1,2), 2\}$ priority_queue

Pop the element $\{(5,4),1\}$ out of the queue.

The destination vertex 4 is not in S so we add it and update

 $dist_to[4] = 1$







 $\{(0,1), 1.5\} \ \{(1,2), 2\} \ \{(4,3), 3\}$ priority_queue

Now we process vertex 4.

We add all its outgoing edges eleaving S to the queue with key value

 $dist_to[4] + e.weight$

We add $\{(4,3),3\}$ to the queue.







 $\{ (0,1), 1.5 \} \ \{ (1,2), 2 \} \ \{ (4,3), 3 \}$ priority_queue

The top element in the queue is $\{(0,1),1.5\}$

We pop this element out of the queue.



2



 $\{(1,2),2\} \ \{(4,3),3\}$ priority_queue

We popped $\{(0, 1), 1.5\}$ out of the queue.

Something different happens.

The destination vertex is 1, but 1 is already in our set \boldsymbol{S} .

So we just ignore this edge.





 $\{(1,2),2\}\ \{(4,3),3\}$ priority_queue Next we pop $\{(1,2),2\}$ out of the priority queue.

The destination vertex 2 is not in our set S so we process it.





 $\{(4,3),3\}$ priority_queue Next we pop $\{(1,2),2\}$ out of the queue.

The destination vertex 2 is not in our set S so we process it.

We set $\mathtt{dist_to}[2] = 2.0$.

We add outgoing edges from 2 that leave S to the priority queue.





 $\{(2,3), 2.5\} \{(4,3), 3\}$ priority_queue

Add $\{(2,3), 2.5\}$ to the queue.

The key value 2.5 is $dist_to[2] + (2,3).weight$



 $\{(2,3), 2.5\} \{(4,3), 3\}$ priority_queue

We immediately pop $\{(2, 3), 2.5\}$ out of the queue.

The destination vertex 3 is not in S so we add it.





 $\{(4,3),3\}$ priority_queue We immediately pop $\{(2, 3), 2.5\}$ out of the queue.

We update $dist_to[3]$ with the key value

 $dist_to[3] = 2.5$

S now contains all the vertices.

We can terminate the algorithm.





Running Time

The running time of Dijkstra's algorithm is $O(|V| + |E| \log |E|)$.

The analysis is very similar to that of Prim's algorithm.

Each edge is pushed to the queue at most once.

The push and pop operations take time $O(\log |E|)$.

We spend O(|V|) time for the initialization of dist_to and edge_to.



Our presentation differs from many others in two respects:

I) We assume positive edge weights rather than non-negative ones.

we cannot argue that every shortest path is relaxed.

algorithm.

we have not introduced, called an index priority queue.

- The same algorithm works with non-negative edge weights but then
- 2) We give a "lazy" version of Dijkstra's algorithm, just as we did with Prim's
 - Typically instead Dijkstra's algorithm is described using a data structure



