Lecture 11

Weighted Graphs: Dijkstra and Bellman-Ford

NOTE: We may not get to Bellman-Ford! We will spend more time on it next time.

Announcements

- The midterm is tomorrow. Good luck!
- Don't talk about it after you are done we will tell you when it is ok to discuss the midterm.
- See Ed post for detailed midterm instructions and logistics.
- HW5 is out today!

Previous two lectures

- Graphs!
- DFS
 - Topological Sorting
 - Strongly Connected Components
- BFS
 - Shortest Paths in unweighted graphs

Today

- What if the graphs are weighted?
- Part 1: Dijkstra!
 - This will take most of today's class
- Part 2: Bellman-Ford!
 - Real quick at the end if we have time!
 - We'll come back to Bellman-Ford in more detail, so today is just a taste.







Shortest path from Gates to the Union?



Shortest path from Gates to the Union?



Shortest path problem

- What is the shortest path between u and v in a weighted graph?
 - the **cost** of a path is the sum of the weights along that path
 - The shortest path is the one with the minimum cost.



- The **distance** d(u,v) between two vertices u and v is the cost of the the shortest path between u and v.
- For this lecture all graphs are directed, but to save on notation I'm just going to draw undirected edges.



Warm-up

- A sub-path of a shortest path is also a shortest path.
- Say this is a shortest path from s to t.
- Claim: this is a shortest path from s to x.
 Suppose not, this one is a shorter path from s to x.
 - But then that gives an even shorter path from s to t!

CONTRADICTION!!

Single-source shortest-path problem

• I want to know the shortest path from one vertex (Gates) to all other vertices.

Destination	Cost	To get there
Packard	1	Packard
CS161	2	Packard-CS161
Hospital	10	Hospital
Caltrain	17	Caltrain
Union	6	Packard-CS161-Union
Stadium	10	Stadium
Dish	23	Packard-Dish

(Not necessarily stored as a table – how this information is represented will depend on the application)

Example

 "what is the shortest path from Palo Alto to [anywhere else]" using BART, Caltrain, lightrail, MUNI, bus, Amtrak, bike, walking, uber/lyft.

 Edge weights have something to do with time, money, hassle.



Example

- Network routing
- I send information over the internet, from my computer to to all over the world.
- Each path has a cost which depends on link length, traffic, other costs, etc..
- How should we send packets?



Last login: Mon Feb 7 09:27:47 on ttys003 moses@Mosess-MacBook-Pro ~ % traceroute -a www.ethz.ch traceroute to www.ethz.ch (129.132.19.216), 64 hops max, 52 byte packets [AS0] 192.168.7.1 (192.168.7.1) 3.898 ms 2.066 ms 2.881 ms 2 [AS0] 192.168.0.1 (192.168.0.1) 2.897 ms 4.720 ms 3.108 ms 3 [AS0] 10.127.252.2 (10.127.252.2) 57.256 ms 5.571 ms 4.268 ms 4 [AS32] he-rtr.stanford.edu (128.12.0.209) 4.039 ms 11.471 ms 4.628 ms 5 [AS6939] 100gigabitethernet5-1.core1.pao1.he.net (184.105.177.237) 4.648 ms 3. [AS6939] 100ge9-2.core1.sjc2.he.net (72.52.92.157) 5.949 ms 5.291 ms 4.980 ms 6 [AS6939] 100ge10-2.core1.nyc4.he.net (184.105.81.217) 69.007 ms 66.575 ms 67. 8 [AS6939] 100ge7-1.core1.lon2.he.net (72.52.92.165) 268.329 ms 191.401 ms 203. [AS6939] port-channel2.core3.lon2.he.net (184.105.64.2) 205.515 ms 350.183 ms 9 10 [AS6939] port-channel12.core2.ams1.he.net (72.52.92.214) 144.263 ms 143.638 ms [AS1200] swice1-100ge-0-3-0-1.switch.ch (80.249.208.33) 161.119 ms 208.169 ms 11 12 [AS559] swice4-b4.switch.ch (130.59.36.70) 219.228 ms 203.833 ms 204.402 ms [AS559] swibf1-b2.switch.ch (130.59.36.113) 184.671 ms 204.955 ms 204.671 ms 13 14 [AS559] swiez3-b5.switch.ch (130.59.37.6) 205.079 ms 164.116 ms 245.086 ms [AS559] rou-gw-lee-tengig-to-switch.ethz.ch (192.33.92.1) 204.296 ms 15 164.770 m [AS559] rou-fw-rz-rz-gw.ethz.ch (192.33.92.169) 165.148 ms 322.839 ms 204.627 16



Dijkstra's algorithm

• Finds shortest paths from Gates to everywhere else.





A vertex is done when it's not on the ground anymore.













How do we actually implement this?

• Without string and gravity?







How far is a node from Gates?

I'm not sure yet

I'm sure

X

x = d[v] is my best over-estimate
for dist(Gates,v).

Initialize $d[v] = \infty$ for all non-starting vertices v, and d[Gates] = 0

Pick the not-sure node u with the smallest estimate d[u].



How far is a node from Gates?

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x = d[v] is my best over-estimate
for dist(Gates,v).

- Pick the not-sure node u with the smallest estimate d[u].
- Update all u's neighbors v:
 - d[v] = min(d[v] , d[u] + edgeWeight(u,v))



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- Mark u as Sure.



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- Mark u as Sure.
- Repeat


Dijkstra by example

How far is a node from Gates?

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I'm sure

x = d[v] is my best over-estimate
for dist(Gates,v).

Current node u

- Pick the not-sure node u with the smallest estimate d[u].
- Update all u's neighbors v:
 - d[v] = min(d[v] , d[u] + edgeWeight(u,v))
- Mark u as Sure.
- Repeat



Dijkstra by example

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Dijkstra by example

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Current node u

- Pick the not-sure node u with the smallest estimate d[u].
- Update all u's neighbors v:
 - d[v] = min(d[v] , d[u] + edgeWeight(u,v))
- Mark u as Sure.
- Repeat
- After all nodes are sure, say that d(Gates, v) = d[v] for all v



Dijkstra's algorithm

Dijkstra(G,s):

- Set all vertices to not-sure
- $d[v] = \infty$ for all v in V
- d[s] = 0
- While there are **not-sure** nodes:
 - Pick the not-sure node u with the smallest estimate d[u].
 - For v in u.neighbors:
 - $d[v] \leftarrow min(d[v], d[u] + edgeWeight(u,v))$
 - Mark u as sure.
- Now d(s, v) = d[v]

Lots of implementation details left un-explained. We'll get to that!

See IPython Notebook for code!

As usual



- Does it work?
 - Yes.

- Is it fast?
 - Depends on how you implement it.

Why does this work?

- Theorem:
 - Suppose we run Dijkstra on G =(V,E), starting from s.
 - At the end of the algorithm, the estimate d[v] is the actual distance d(s,v).

Let's rename "Gates" to "s", our starting vertex.

Claim 1 + def of algorithm

- Proof outline:
 - Claim 1: For all v, d[v] ≥ d(s,v).
 - Claim 2: When a vertex v is marked sure, d[v] = d(s,v).

Claims 1 and 2 imply the theorem.

- When v is marked sure, d[v] = d(s,v).
- d[v] ≥ d(s,v) and never increases, so after v is sure, d[v] stops changing.
- This implies that at any time *after* v is marked sure, d[v] = d(s,v).
- All vertices are sure at the end, so all vertices end up with d[v] = d(s,v).

Next let's prove the claims!

Claim 2



• (See skipped slide or do it yourself)



Claim 2

When a vertex u is marked sure, d[u] = d(s,u)

- Inductive Hypothesis:
 - When we mark the t'th vertex v as sure, d[v] = dist(s,v).
- Base case (t=1):
 - The first vertex marked sure is s, and d[s] = d(s,s) = 0.
- (Assuming edge weights are non-negative!)

- Inductive step:
 - Assume by induction that every v already marked sure has d[v] = d(s,v).
 - Suppose that we are about to add u to the sure list.
 - That is, we picked u in the first line here:
 - Pick the **not-sure** node u with the smallest estimate **d[u]**.
 - Update all u's neighbors v:
 - $d[v] \leftarrow min(d[v], d[u] + edgeWeight(u,v))$
 - Mark u as sure.
 - Repeat
 - Want to show that d[u] = d(s,u).



Temporary definition: v is "good" means that d[v] = d(s,v)

Claim 2 Inductive step

- Want to show that u is good.
- Consider a true shortest path from s to u:



The vertices in between are beige because they may or may not be **sure**.

S

True shortest path.



- Want to show that u is good. BWOC, suppose u isn't good.
- Say z is the last good vertex before u (on shortest path to u).
- z' is the vertex after z.





• Want to show that u is good. BWOC, suppose u isn't good.

 $d[z] = d(s, z) \le d(s, u) \le d[u]$

z is good

d(s,z

Subpaths of shortest paths are shortest paths. (We're also using that the edge weights are non-negative here).



• Want to show that u is good. BWOC, suppose u isn't good.

$$d[z] = d(s, z) \le d(s, u) \le d[u]$$

z is good

Subpaths of shortest paths are shortest paths.

- Since u is not good, $d[z] \neq d[u]$.
- So d[z] < d[u], so z is sure. W

We chose u so that d[u] was smallest of the unsure vertices.

Claim 1





• Want to show that u is good. BWOC, suppose u isn't good.





- Want to show that u is good. BWOC, suppose u isn't good.
- If z is sure then we've already updated z':
- $d[z'] \leftarrow \min\{d[z'], d[z] + w(z, z')\}$ • $d[z'] \leftarrow \min\{d[z'], d[z] + w(z, z')\}$ = d(s, z) + w(z, z') By induction when z was added to the sure list it had d(s, z) = d[z]That is, the value of d[z] when z was d(s, z') sub-paths of shortest paths are shortest paths marked sure...

$$\leq d[z'] \operatorname{Claim 1} \qquad \text{So } d(s,z') = d[z'] \text{ and so } z' \text{ is good.}$$

r

s

r

s

r

s

r

s

r

s

s

r

s

Claim 2

When a vertex u is marked sure, d[u] = d(s,u)

- Inductive Hypothesis:
 - When we mark the t'th vertex v as sure, d[v] = dist(s,v).
- Base case:
 - The first vertex marked **sure** is s, and d[s] = d(s,s) = 0.
- Inductive step:
 - Suppose that we are about to add u to the sure list.
 - That is, we picked u in the first line here:
 - Pick the not-sure node u with the smallest estimate d[u].
 - Update all u's neighbors v:
 - d[v] ← min(d[v] , d[u] + edgeWeight(u,v))
 - Mark u as sure.
 - Repeat
 - Assume by induction that every v already marked sure has d[v] = d(s,v).
- Want to show that d[u] = d(s,u). Conclusion: Claim 2 holds!

Back to this slide

Why does this work?



• Theorem:

- Run Dijkstra on G = (V,E) starting from s.
- At the end of the algorithm, the estimate d[v] is the actual distance d(s,v).
- Proof outline:
 - Claim 1: For all v, d[v] ≥ d(s,v).
 - Claim 2: When a vertex is marked sure, d[v] = d(s,v).
- Claims 1 and 2 imply the theorem.

What have we learned?

- Dijkstra's algorithm finds shortest paths in weighted graphs with non-negative edge weights.
- Along the way, it constructs a nice tree.
 - We could post this tree in Gates!
 - Then people would know how to get places quickly.



As usual

- Does it work?
 - Yes.



- Is it fast?
 - Depends on how you implement it.

Running time?

Dijkstra(G,s):

- Set all vertices to not-sure
- $d[v] = \infty$ for all v in V
- d[s] = 0
- While there are **not-sure** nodes:
 - Pick the not-sure node u with the smallest estimate d[u].

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- For v in u.neighbors:
 - d[v] ← min(d[v], d[u] + edgeWeight(u,v))
- Mark u as sure.
- Now dist(s, v) = d[v]
 - n iterations (one per vertex)
 - How long does one iteration take?
 Depends on how we implement it...

We need a data structure that:

- Stores unsure vertices v
- Keeps track of d[v]
- Can find u with minimum d[u]
 - findMin()
- Can remove that u
 - removeMin(u)
- Can update (decrease) d[v]
 - updateKey(v,d)

Just the inner loop:

- Pick the not-sure node u with the smallest estimate d[u].
- Update all u's neighbors v:
 - d[v] ← min(d[v], d[u] + edgeWeight(u,v))
- Mark u as sure.

Total running time is big-oh of:

$$\sum_{u \in V} \left(T(\text{findMin}) + \left(\sum_{v \in u.neighbors} T(\text{updateKey}) \right) + T(\text{removeMin}) \right)$$

= n(T(findMin) + T(removeMin)) + m T(updateKey)

If we use an array

- T(findMin) = O(n)
- T(removeMin) = O(n)
- T(updateKey) = O(1)
- Running time of Dijkstra

=O(n(T(findMin) + T(removeMin)) + m T(updateKey))
=O(n²) + O(m)
=O(n²)

If we use a red-black tree

- T(findMin) = O(log(n))
- T(removeMin) = O(log(n))
- T(updateKey) = O(log(n))
- Running time of Dijkstra

=O(n(T(findMin) + T(removeMin)) + m T(updateKey))
=O(nlog(n)) + O(mlog(n))
=O((n + m)log(n))

Better than an array if the graph is sparse! aka if m is much smaller than n²

Heaps support these operations

- findMin
- removeMin
- updateKey



- A heap is a tree-based data structure that has the property that every node has a smaller key than its children.
- Not covered in this class see CS166
- But! We will use them.

Many heap implementations

Nice chart on Wikipedia:

Operation	Binary ^[7]	Leftist	Binomial ^[7]	Fibonacci ^{[7][8]}	Pairing ^[9]	Brodal ^{[10][b]}	Rank-pairing ^[12]	Strict Fibonacci ^[13]
find-min	<i>Θ</i> (1)	<i>Θ</i> (1)	Θ(log n)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	Θ(1)
delete-min	Θ(log n)	Θ(log n)	Θ(log n)	O(log n) ^[c]	O(log n) ^[c]	O(log n)	<i>O</i> (log <i>n</i>) ^[C]	O(log n)
insert	O(log n)	Θ(log n)	Θ(1) ^[c]	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)
decrease-key	Θ(log n)	Θ(<i>n</i>)	Θ(log n)	<i>Θ</i> (1) ^[c]	o(log n) ^{[c][d]}	<i>Θ</i> (1)	Θ(1) ^[C]	<i>Θ</i> (1)
merge	Θ(<i>n</i>)	Θ(log n)	<i>O</i> (log <i>n</i>) ^[e]	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)	<i>Θ</i> (1)

Say we use a Fibonacci Heap

- T(findMin) = O(1)
- T(removeMin) = O(log(n))
- T(updateKey) = O(1)
- See CS166 for more!
- Running time of Dijkstra
 - = O(n(T(findMin) + T(removeMin)) + m T(updateKey))
 - = O(nlog(n) + m) (amortized time)

(amortized time*)
(amortized time*)
(amortized time*)

*This means that any sequence of d removeMin calls takes time at most O(dlog(n)). But a few of the d may take longer than O(log(n)) and some may take less time..

See IPython Notebook for Lecture 11 The heap is implemented using heapdict

In practice



Dijkstra is used in practice

• eg, OSPF (Open Shortest Path First), a routing protocol for IP networks, uses Dijkstra.

But there are some things it's not so good at.



Dijkstra Drawbacks

- Needs non-negative edge weights.
- If the weights change, we need to re-run the whole thing.
 - in OSPF, a vertex broadcasts any changes to the network, and then every vertex re-runs Dijkstra's algorithm from scratch.

Bellman-Ford algorithm

- (-) Slower than Dijkstra's algorithm
- (+) Can handle negative edge weights.
 - Can be useful if you want to say that some edges are actively good to take, rather than costly.
 - Can be useful as a building block in other algorithms.
- (+) Allows for some flexibility if the weights change.
 - We'll see what this means later

Today: *intro* to Bellman-Ford

- We'll see a definition by example.
- We'll come back to it next lecture with more rigor.
 - Don't worry if it goes by quickly today.
 - There are some skipped slides with pseudocode, but we'll see them again next lecture.
- Basic idea:
 - Instead of picking the u with the smallest d[u] to update, just update all of the u's simultaneously.

Bellman-Ford algorithm

Bellman-Ford(G,s):

- $d[v] = \infty$ for all v in V
- d[s] = 0
- For i=0,...,n-1:
 - For u in V: 🗸
 - For v in u.neighbors:
 - $d[v] \leftarrow min(d[v], d[u] + edgeWeight(u,v))$

Instead of picking u cleverly,

just update for all of the u's.

Compare to Dijkstra:

- While there are not-sure nodes:
 - Pick the not-sure node u with the smallest estimate d[u].
 - For v in u.neighbors:
 - d[v] ← min(d[v] , d[u] + edgeWeight(u,v))
 - Mark u as sure.

For pedagogical reasons which we will see next lecture

- We are actually going to change this to be less smart.
- Keep n arrays: d⁽⁰⁾, d⁽¹⁾, ..., d⁽ⁿ⁻¹⁾

Bellman-Ford*(G,s):

- $d^{(i)}[v] = \infty$ for all v in V, for all i=0,...,n-1
- d⁽⁰⁾[s] = 0
- For i=0,...,n-2:
 - **For** u in V:
 - For v in u.neighbors:
 - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], d^{(i+1)}[v], d^{(i)}[u] + edgeWeight(u,v))$
- Then dist(s,v) = d⁽ⁿ⁻¹⁾[v]

Slightly different than the original Bellman-Ford algorithm, but the analysis is basically the same.










As usual

- Does it work?
 - Yes
 - Idea to the right.
 - (See hidden slides for details)

- Is it fast?
 - Not really...

A simple path is a path with no cycles.



	Gates Packard CS161 Union Dish				
d ⁽⁰⁾	0	∞	∞	∞	∞
d ⁽¹⁾	0	1	8	00	25
6		_			
d ⁽²⁾	0	1	2	45	23
d ⁽³⁾	0	1	2	6	23
d ⁽⁴⁾	0	1	2	6	23

Idea: proof by induction. Inductive Hypothesis:

d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.

Conclusion:

d⁽ⁿ⁻¹⁾[v] is equal to the cost of the shortest simple path between s and v. (Since all simple paths have at most n-1 edges). 78

Pros and cons of Bellman-Ford

- Running time: O(mn) running time
 - For each of n steps we update m edges
 - Slower than Dijkstra
- However, it's also more flexible in a few ways.
 - Can handle negative edges
 - If we constantly do these iterations, any changes in the network will eventually propagate through.

Wait a second...

• What is the shortest path from Gates to the Union?



Wait a second...

• What is the shortest path from Gates to the Union?



Negative edge weights?

- What is the shortest path from Gates to the Union?
- Shortest paths aren't defined if there are negative cycles!



Bellman-Ford and negative edge weights

- B-F works with negative edge weights...as long as there are no negative cycles.
 - A negative cycle is a path with the same start and end vertex whose cost is negative.
- However, B-F can detect negative cycles.

Back to the correctness

- Does it work?
 - Yes
 - Idea to the right.

If there are negative cycles, then non-simple paths matter! So the proof breaks for negative cycles.



Idea: proof by induction. Inductive Hypothesis:

d⁽ⁱ⁾[v] is equal to the cost of the shortest path between s and v with at most i edges.

Conclusion:

d⁽ⁿ⁻¹⁾[v] is equal to the cost of the shortest simple path between s and v. (Since all simple paths have at most n-1 edges). 87





How Bellman-Ford deals with negative cycles

• If there are no negative cycles:

- Everything works as it should.
- The algorithm stabilizes after n-1 rounds.
- Note: Negative *edges* are okay!!

• If there are negative cycles:

- Not everything works as it should...
 - it couldn't possibly work, since shortest paths aren't well-defined if there are negative cycles.
- The d[v] values will keep changing.
- Solution:
 - Go one round more and see if things change.
 - If so, return NEGATIVE CYCLE ☺
 - (Pseudocode on skipped slide)

Summary

It's okay if that went by fast, we'll come back to Bellman-Ford

- The Bellman-Ford algorithm:
 - Finds shortest paths in weighted graphs with negative edge weights
 - runs in time O(nm) on a graph G with n vertices and m edges.
- If there are no negative cycles in G:
 - the BF algorithm terminates with $d^{(n-1)}[v] = d(s,v)$.
- If there are negative cycles in G:
 - the BF algorithm returns negative cycle.

Recap: shortest paths

• BFS:

- (+) O(n+m)
- (-) only unweighted graphs

• Dijkstra's algorithm:

- (+) weighted graphs
- (+) O(nlog(n) + m) if you implement it right.
- (-) no negative edge weights
- (-) very "centralized" (need to keep track of all the vertices to know which to update).

• The Bellman-Ford algorithm:

- (+) weighted graphs, even with negative weights
- (+) can be done in a distributed fashion, every vertex using only information from its neighbors.
- (-) O(nm)

Next Time

• Dynamic Programming!!!

Before next time

- Pre-lecture exercise for Lecture 12
 - Remember the Fibonacci numbers from HW1?