

Course: Introduction to Graph Algorithms

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Lecture 19 All Pair Shortest Path

Namaskara we will now begin our discussions on algorithms for all pairs of vertices, this is called all pairs shortest path problem. We have seen single source shortest path problems we have seen the algorithms by Bellman and Ford we have seen the algorithm by Dijkstra. We can naively repeat from every vertex as a source vertex when we do that it will be the complexity of n times the complexity of the single application. However, it would be nice to see whether we can have certain algorithms that are working directly from the input. There are several interesting ideas that have evolved when we are trying to build the solutions for the shortest path problem for all pairs. We are going to discuss about four basic algorithms for all pair shortest path problem then combining cleverly the single source shortest path problems by Dijkstra as well as Bellman and Ford a fifth algorithm will also be discussed.

We will start with a graph that is directed, it is weighted. We assume that it has got no negative or 0 cycles, we know that the shortest path problem can be meaningfully solved only if G has no negative or 0 cycle, so we will continue with that assumption.

For vertices u and v define $\delta(u, v)$ as the weight of the shortest path from u to v , okay here the v is removed. It is defined $\delta(u, v)$ as the weight of the shortest path from u to v , we define $\delta(u, u)$ to be 0 okay.

$$\delta(u, u) = 0$$

It is also useful to extend the weight function, weight function is defined only for edges Now we are going to extend the weight functions for all ordered pairs recall that E is a subset of $V \times V$.

$$E \subseteq V \times V$$

Weight function is defined only for E but we will now extend a weight function in the following way these are all kind of obvious ways to extend it weight of uu is 0 for all u in V for all u that belongs to V , for every vertex we set $w(u, u)$ to be 0 and $w(u, v)$ is infinity if uv is not in E if there is no edge, we assume that the weight of the pair uv is infinity.

$$w(u, u) = 0 \quad \forall u \in V$$

$$w(u, v) = \infty \text{ if } (u, v) \notin E$$

Otherwise it will be in E and the weight function is already defined for those pairs which are in E. If there is no path at all from u to v in the graph we are going to define delta uv to be infinity, delta uv is infinity if there is no path okay.

$$\delta(u, v) = \infty$$

Now we are interested in finding delta uv for all uv pairs, that is why it is called all pairs shortest path problem we are interested in finding the weight of the shortest paths for all pairs okay. Much like what we did in the single source shortest path problem, we have an implicit representation the predecessor array or the previous array which defines the vertex previous to a vertex v in the shortest path, using that as an implicit representation we could build the shortest path anytime that we want. The implicit representation provided a compact way of representing all paths. In the same we are going to derive certain implicit representation for all pairs shortest path problems. We may use that whenever we want and then we can build the shortest path explicitly okay. So what we are going to compute is only delta uv, the lengths our algorithms will focus on that with little more bookkeeping we will have an implicit representation for any path in that collection okay. That is a minor bookkeeping add-on and it can be co-computed as and when we are computing the delta uv the corresponding representation can also be built.

We will not focus on that we will focus only on the computation of the length which is the essential and the core part of the algorithm. Now we are interested in all pairs therefore there is a matrix of values are to be determined, that is the reason why it is convenient to set V as 1 to n, so our vertex set is 1 to n.

$$V = \{1, 2, 3, \dots, n - 1, n\}$$

The extended weight function can also be represented simply as a matrix W this is called the extended weight matrix w ij it is an n cross n square matrix, w ij is 0 if i equal to j that is how we have set and w ij is infinity if the pair does not belong to E, and wij is the weight of ij if ij belongs to E

$$W = [w_{ij}]_{n \times n}, \quad w_{ij} = 0, \quad i = j$$

$$w_{ij} = \infty \text{ if } (i, j) \notin E,$$

$$w_{ij} = w(i, j) \text{ if } (i, j) \in E$$

there is a weight function available and that weight function assigns an integer to each edge put that edge. So you can imagine a matrix that has got zeros in the diagonal.

infinities in the place where there is no edge and weight of the edge where there is an edge, very simple to visualize the square matrix is called weight matrix.

We are going to introduce a notation that is going to be very helpful in designing our algorithm. The set of all paths from i to j with utmost l edges. that is number of edges is less than or equal to l number of edges is less than or equal to l is what we mean by at most. So maximum number of edges that can be present in that path is l collect all those kind of set all those kinds of paths. that set is P_l colon i, j we read it that as P_l i, j

$$P[l: i, j]$$

but remember the colon, that colon is separating l which is representing a different parameter i and j are vertices of the graph, l stands for the upper bound on the number of edges.

The weight of the shortest path in P_l ij is denoted by $\delta_{\leq l}(i, j)$.

$$\delta_{\leq l}(i, j)$$

So less than or equal to l occurs as a subscript to indicate the fact that we are considering the shortest path in P_l ij okay it is not the overall shortest path it is shortest among the paths that has got maximum l edges, l is of course greater than or equal to 0 okay. We will collect and organize all these values in the form of a matrix, so $\delta_{\leq l}(i, j)$ will be collected in a matrix called D^l matrix. and the D^l matrix entities are denoted by d_{ij}^l which is nothing but $\delta_{\leq l}(i, j)$.

$$D^l = [\delta_{\leq l}(i, j)] = [d_{ij}^l]$$

So this is an n by n matrix of values since any path in G may contain at most $n - 1$ edges. Remember path means no vertex is repeated and no edge is repeated. So source to destination you have to go through distinct vertices, distinct edges maximum you can have $n - 1$ edges therefore P_{n-1} uv is going to collect all the paths.

$$P[n - 1: u, v]$$

Any path, because any path is going to have less than or equal to $n - 1$ edges therefore all paths are collected in P_{n-1} uv . Therefore the minimum in that is the shortest path that is the reason why we are interested in d_{ij}^{n-1} you see why we are interested in d this actually represent the length of the shortest path. So d_{ij}^{n-1} is equal to $\delta_{\leq n-1}(i, j)$ which is equal to $\delta(i, j)$, because it is the shortest among all paths okay.

$$d_{ij}^{(n-1)} = \delta_{\leq n-1}(i, j) = \delta(i, j)$$

So, the observation that $P_{n-1}(u, v)$ is set of all paths is the critical observation that is allowing us to set our goal.

$$P[n-1: u, v]$$

Therefore we have to compute the matrix denoted by D_{n-1} we can go incrementally right that is the strategy the plan is the reason why we have we can step through.

We define D^0 matrix in the following way what is the definition of D^0 , less than or equal to 0 edges. less than or equal to 0 edges the number of edges is always 0 or more less than or equal to 0 means it is just 0 edges.

$$D^0 = [d_{ij}^0]$$

How can you go from a vertex i to j with 0 edges there is no path of that type. Therefore when i is not equal to j d_{ij}^0 is infinity no path exist with 0 edges. We have defined d_{ii}^0 the delta u is 0 right that is what we have defined so we are defining D^0 d_{ij}^0 is 0 if i equal to j in other words this D matrix is 0 along the diagonal infinity everywhere else. Okay

$$d_{ij}^0 = 0 \text{ if } i = j$$

$$= \infty \text{ if } i \neq j$$

So 0 0 0 infinity, infinity, infinity it is going to be a matrix like this, infinity everywhere 0 along the diagonal okay.

$$\begin{matrix} 0 & \infty & \infty \\ \infty & 0 & \infty \\ \infty & \infty & 0 \end{matrix}$$

So let us see how we can go about building d^l from d^{l-1} . Here is the Bellman equations that we have seen already in the case of the single source shortest path rephrased in the context of all pairs shortest path. So this Bellman equation that is valid for all pairs take any pair of vertices i and j , We prove that d_{ij}^l is greater than or equal to $d_{ik}^{l-1} + w_{kj}$.

$$d_{ij}^l \geq (d_{ik}^{l-1} + w_{kj}) \forall k$$

We are showing this and we are going to show that there is one particular k for which the equality holds good.

$$d_{ij}^l = (d_{ik}^{l-1} + w_{kj})$$

So all the values are greater than or equal to the right hand side and it is actually equal to one of them. And therefore these two together would imply this,

$$d_{ij}^l = \min_k \{d_{ik}^{l-1} + w_{kj}\} - 1$$

This is very similar to the Bellman equation that you have seen in the context of single source shortest path. So this is what we are going to prove okay d_{ij} is greater than or equal to $d_{ik}^{l-1} + w_{kj}$ and d_{ij} is exactly equal to one of these values. So if D_{l-1} values are available each d_{ij} can be computed by using n addition and $n - 1$ comparisons as shown in the equation above. So look at this equation 1, if you look at the equation 1 you have to find the minimum of n numbers, so how do you find each number? $d_{ik}^{l-1} + w_{kj}$ one addition, so if D_l matrix is available that means D_{l-1} matrix is available means d_{ik}^{l-1} is available w_{kj} is the weight matrix entity these are available. Since these values are available for each k find the sum okay there are n values, so n additions, you get n numbers, compare them and find a minimum you get the ij entity for d_{ij} okay.

So you have to use n additions and $n - 1$ comparisons for one number of D_l . okay. So D_l matrix is to be computed by computing d_{ij} for each of them you are using n addition and $n - 1$ comparisons there are n^2 numbers to be computed therefore D_l can be computed from D_{l-1} in n^3 time okay. So you have D_0 from D_0 you compute D_1 from D_1 you compute D_2 and from D_2 you compute D_3 in this way you compute up to D_{n-1} . Each hop is n^3 D_0 to D_1 n^3 D_1 to D_2 another n^3 so $n^3 + n^3 + n^3$, it comes to order n^4 .

$$D^{l-1} = d_{ij}^l$$

$$D^0 \rightarrow D^1 \rightarrow D^2 \rightarrow D^3 \dots \rightarrow D^{n-1} \rightarrow n^3$$

$$O(n^4)$$

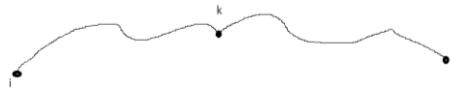
Therefore if we establish the Bellman equation it gives you the first direct and simple algorithm with complexity order n^4 . So Bellman equations are the key for our first simple and direct algorithm. Again to recall this is the Bellman equation.

$$d_{ij}^l = \min_k \{d_{ik}^{l-1} + w_{kj}\}$$

This relates the entries of the matrix D_{l-1} to the entries of the matrix D_l , so we are able to compute systematically D_0 to D_1 , D_1 to D_2 and so on in n^4 steps. How do you prove this? what is that we have to prove? We have to first prove that d_{ij} is greater than or equal to $d_{ik}^{l-1} + w_{kj}$.

$$d_{ij}^l \geq (d_{ik}^{l-1} + w_{kj})$$

So it involves ik and kj , kj is the last edge okay. So you have the following picture is helpful i to k j okay, i to k and j .



Now the whole path the whole path has l edges this is the last edge okay less than or equal to l edges therefore this path will have less than or equal to $l - 1$ edges path is going to have less than or equal to $l - 1$ edges. So if you consider the shortest path the shortest path assume that this is the shortest path if this is the shortest path its length if you call that as let us say P . weight of P , $\delta_{\leq l}(i, j) \leq w(P(i, j))$ which is equal to weight of the path P is actually the shortest path, so weight of the path P from i to j this is weight the path P from i to k plus weight of kj up to this you add and then kj weight of kj . This is some path this will be greater than or equal to $\delta_{\leq l}(i, j) \geq w(P(i, k)) + w(k, j)$. This is what we want to show is $\delta_{\leq l}(i, j) \geq \delta_{\leq l-1}(i, k) + w(k, j)$. So I first have to be consistent with this, this is what we are denoting by d_{ik}^{l-1} , this is what we are denoting by d_{ik}^{l-1} , so what we have shown is this $d_{ij}^l \geq d_{ik}^{l-1} + w(k, j)$

$$\begin{aligned} \delta_{\leq l}(i, j) &= w(P(i, j)) = w(P(i, k)) + w(k, j) \\ &\geq \delta_{\leq l-1}(i, k) + w(k, j) \\ \delta_{\leq l}(i, j) &= d_{ik}^{l-1} \end{aligned}$$

Okay so straight forward common sense argument alright the straight forward common sense argument that is because this is going to have less than or equal to $l - 1$ edges. This is some path with less than or equal to $l - 1$ edges its weight is going to be greater than or equal to this therefore you derive this. okay.

Now if all values are strictly smaller right, we may not be able to use this formula there is one value for which the equality is attained in other words the minimum among all of them okay will be so we consider, again the shortest path alright from i to j assume that this is the shortest path that means it is a length is $\delta_{\leq l}(i, j)$ assume that it has got less than or equal to l edges. So this part will have less than or equal to $l - 1$ edges, this part will have less than or equal to $l - 1$ edges and we claim that this is the shortest path. is the shortest path from i to k okay. So right now the situation is $\delta_{\leq l}(i, j) = w(P(i, k)) + w(k, j)$

$$\begin{aligned} \delta_{ik}^l &= w(P(i, k)) + w(k, j) \\ &= \delta_{ik}^{l-1} + w(k, j) \end{aligned}$$

My claim is this is the shortest path with less than or equal to $l - 1$ edges. If this is the shortest path then this will be equal to $\delta_{l-1}(i, k) + w_{kj}$. We would have proved that if this is the shortest path suppose this is not the shortest path we arrive at a contradiction okay. If this is not the shortest path we are going to arrive at the contradiction. We claim that this is the shortest path so I write like this weight of this is this I write because I claim this is the shortest path the portion of P from i to k is the shortest if this is not the shortest path. If so i to k , if i to k is not the shortest path let Q be a path this is the path Q , Q less than or equal to $l - 1$ edges and weight of Q equal to $\delta_{l-1}(i, k)$

$$w(Q) = \delta_{l-1}(i, k)$$

This is the shortest path I have written its length. Therefore $Q + kj$ is a walk $Q + kj$ is a walk and notice that $w(Q)$ is less than weight of P_{ik}

$$w(Q) < w(P(i, k))$$

This is the because P is not the shortest path Q is the shortest path which is shorter than that $Q + kj$ is a walk with the weight $w(Q) + w(k, j)$.

$$Q + (k, j) = w(Q) + w(k, j)$$

Recall if a graph has got no negative cycle no zero cycle every walk will have a path with a shorter or equal weight, so let P' be a path which is a sub walk of Q such that is less than or equal to $w(Q)$ sub walk of $Q + kj$. $w(P')$ is less than or equal to $w(Q) + w(k, j)$ but this is less than $w(P_{ik}) + w(k, j)$ which is equal to $w(P)$ which is equal to δ_{ij} .

$$\begin{aligned} w(P') &\leq w(Q) + w(k, j) \\ &< w(P(i, k)) + w(k, j) \\ &= w(P) = \delta_{ij}^l \end{aligned}$$

So I have a path that is smaller than the weight of the shortest path, this is a contradiction this is impossible. You cannot have a path whose weight is smaller than the shortest path. Here is a path, which is a shortest and the smallest path therefore such a Q cannot exist okay, this implies Q cannot exist and this implies $w(P_{ik})$ is the shortest path since $w(P_{ik})$ is the shortest path I can write like this, this justifies the Bellman equation. Since Bellman equation is justified this leads to an n^4 algorithm. Here is the first n^4 algorithm summarizing V is the vertex at 1 to n , G has no negative or 0 cycles, W is the extended weight matrix. D_0 is defined as discussed earlier all I am going to do is that for l equals 1 to $n - 1$, compute D_l using D_{l-1} as discussed in the Bellman equation. returned D_{n-1}

APSP-1 ($G = (V, E), W$)

$V = \{1, 2, \dots, n\}$

G has no negative or zero cycles

W is the weight matrix representing extended weight function.

$D^0 = [d_{ij}^0]$ where

$d_{ij}^0 = 0$ if $i = j$

$= \infty$ if $(i \neq j)$

For $l = 1$ to $n - 1$

Compute D^l using D^{l-1} as shown in Eq. 1

Return D^{n-1}

That is what we wanted and the complexity of this is order n power 4 this is order n power 4 algorithm based on Bellman equations for bounded paths.

$O(n^4)$

Bounded paths means paths with the number of edges upper bound by a constant they are called bounded paths. We considered the paths which are bound by length l and then we derived this algorithm okay. The complexity of this algorithm is order n power 4. Thank you and we will continue our discussions about this algorithm and improving the same in our next session.