

cs473: Algorithms

Lecture 4: Dynamic Programming

Michael A. Forbes

University of Illinois at Urbana-Champaign

September 9, 2019

logistics:

logistics:

- pset2 due R5

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- pset2 due R5 — can submit in *groups* of ≤ 3

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last lecture:

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- dynamic programming *on trees*

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 - with negative lengths

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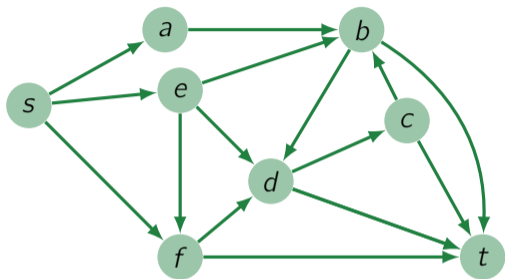
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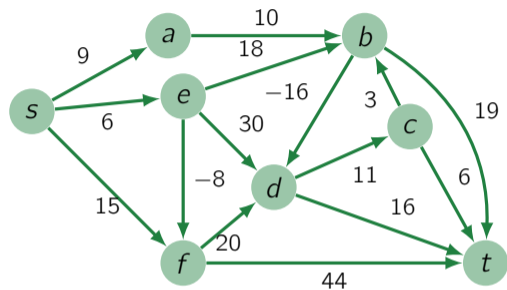
- shortest paths
 - with negative lengths
 - all-pairs

Shortest Paths, with Negative Lengths

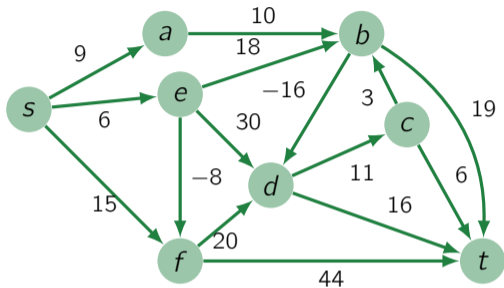
Shortest Paths, with Negative Lengths



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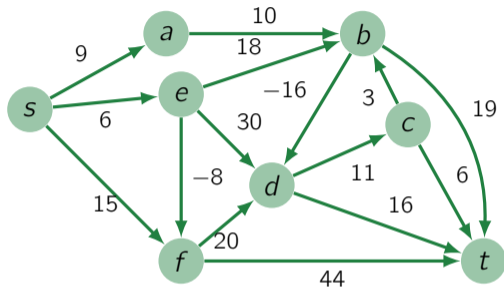


Shortest Paths, with Negative Lengths



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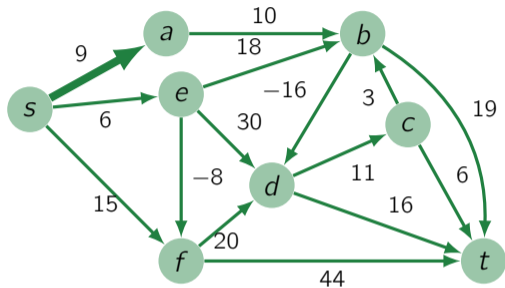
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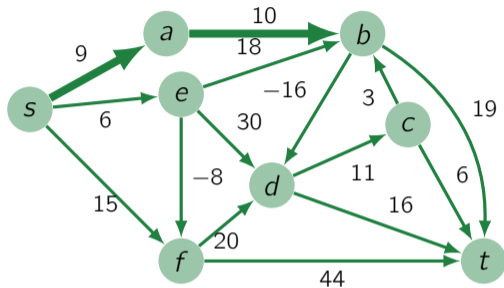
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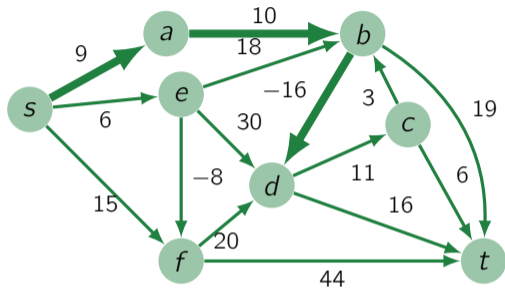
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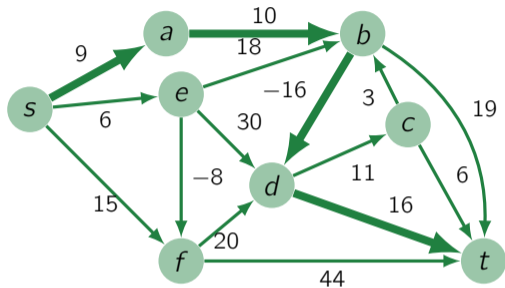
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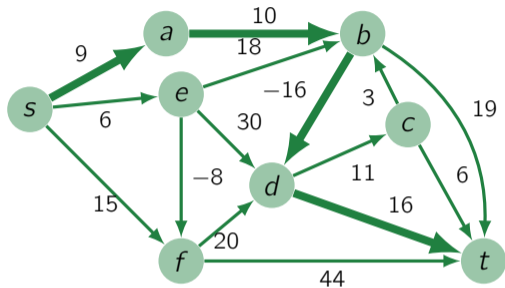
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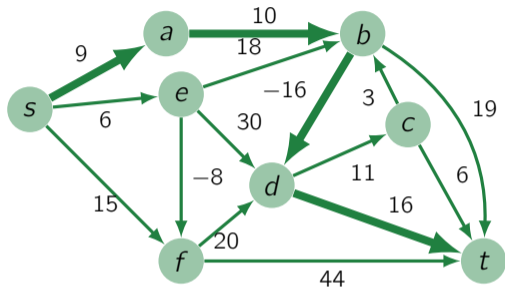


total cost:

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Shortest Paths, with Negative Lengths

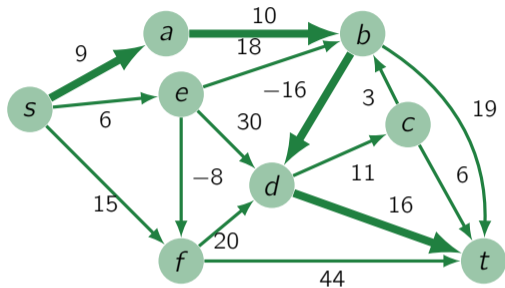


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total cost: $9 + 10 + (-16) + 16 =$

Shortest Paths, with Negative Lengths

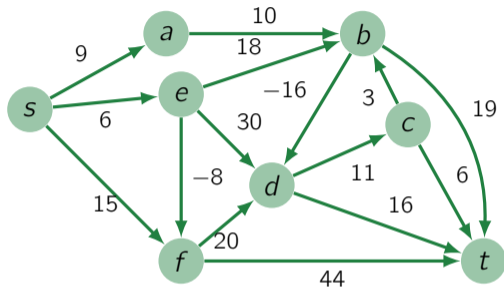


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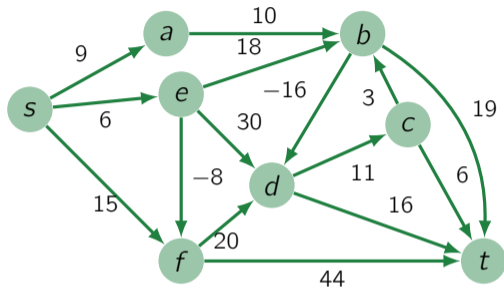
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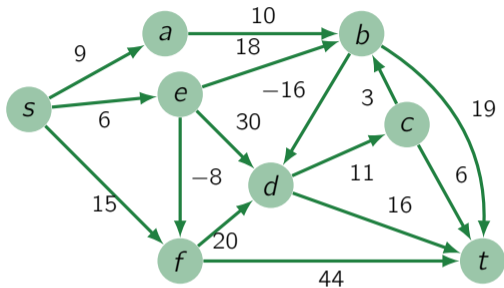
Shortest Paths, with Negative Lengths



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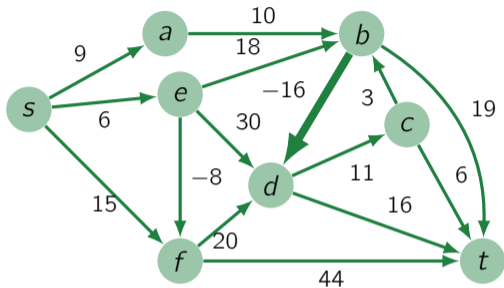
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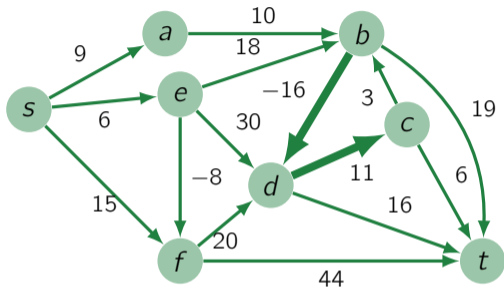
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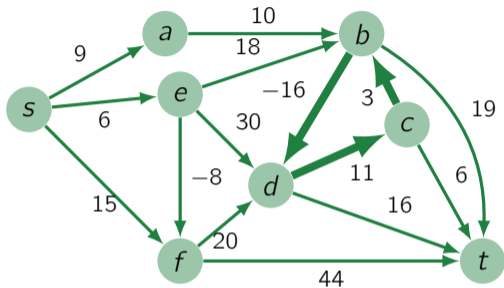
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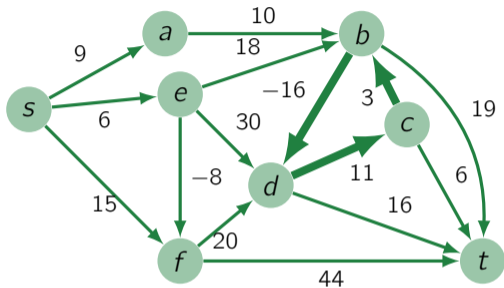
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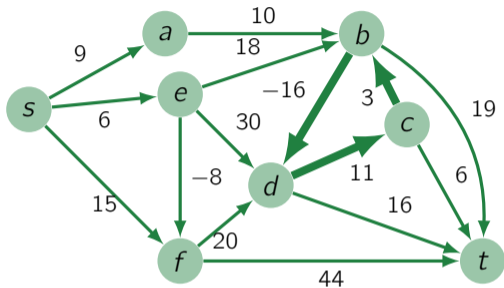


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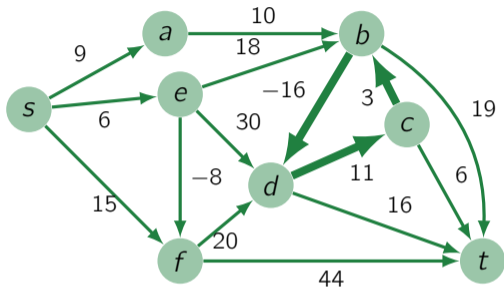


total cost: $-16 + 11 + 3 =$

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Shortest Paths, with Negative Lengths

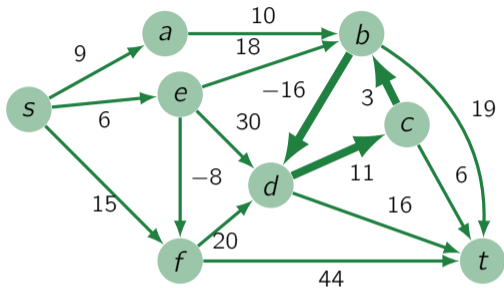


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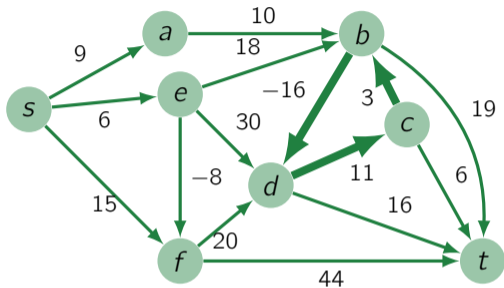


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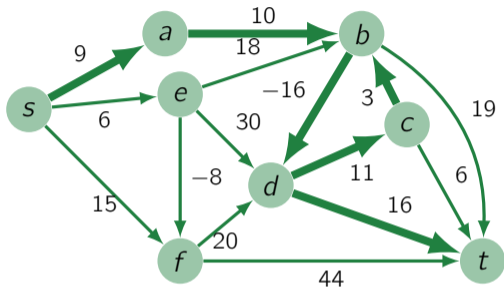
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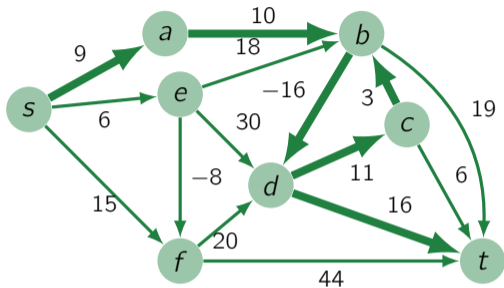
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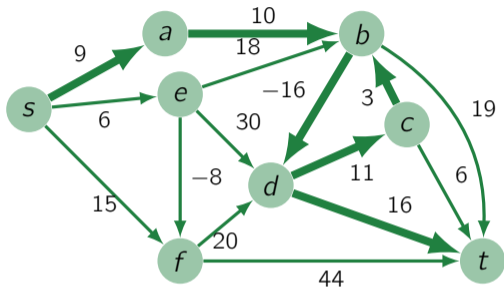


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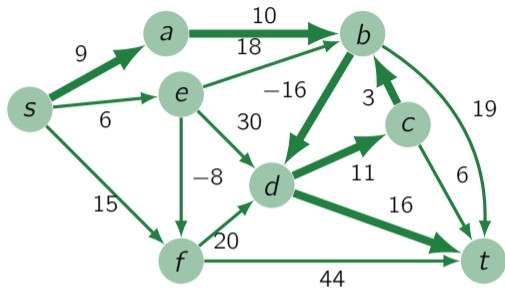
total cost:

9 + 10 +

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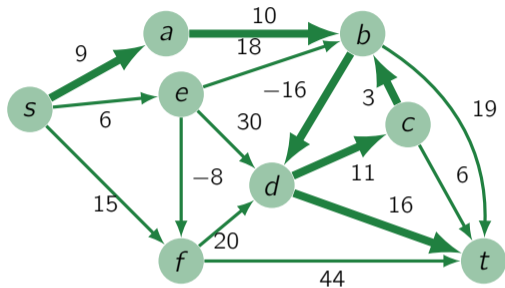
total cost:

$$9 + 10 + (-16 + 11 + 3)$$

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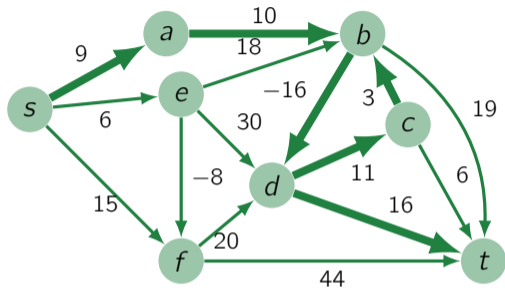
total cost:

$$9 + 10 + (-16 + 11 + 3) \cdot k$$

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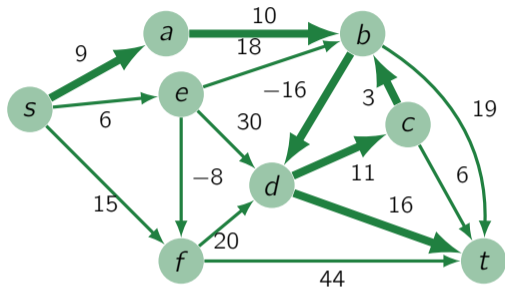
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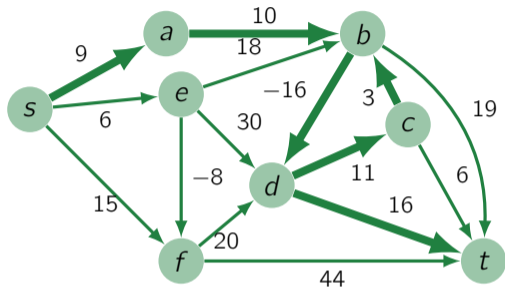
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$$9 + 10 + (-16 + 11 + 3) \cdot k + (-16) + 16 \\ = 19 - 3k$$

Shortest Paths, with Negative Lengths



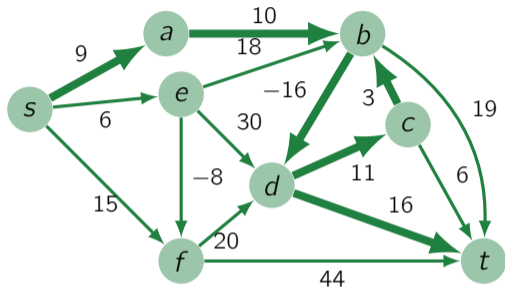
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Shortest Paths, with Negative Lengths



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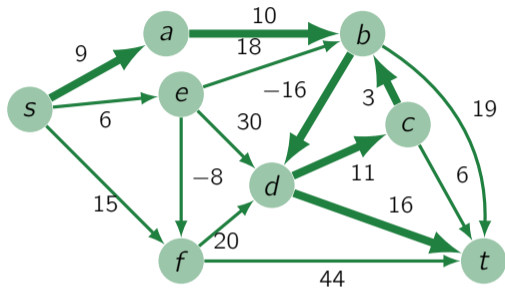
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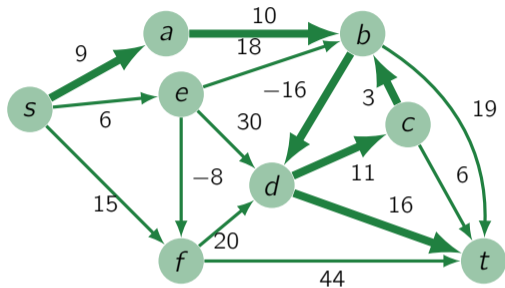
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- computing the length of the shortest *simple* $s \rightsquigarrow t$ path

Shortest Paths, with Negative Lengths



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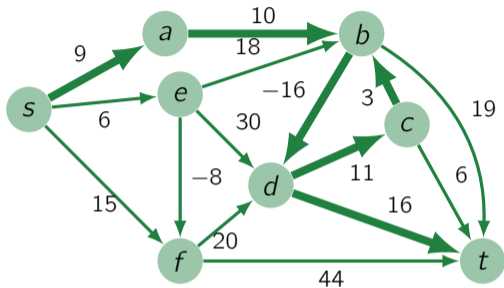
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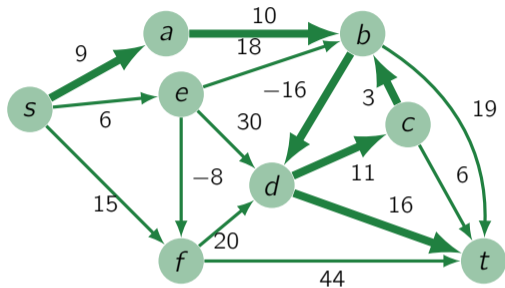
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Shortest Paths, with Negative Lengths (II)

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- The **length of a walk** is the sum of the edge lengths $\sum_i \ell(v_i, v_{i+1})$.
- The **distance from s to t in** G , denoted $\text{dist}(s, t)$, is the length of the shortest (s, t) -walk,

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Dijkstra's Algorithm

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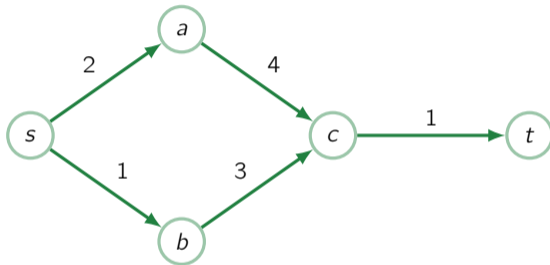
Dijkstra's algorithm:

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Dijkstra's algorithm: greedily grow shortest paths from source s

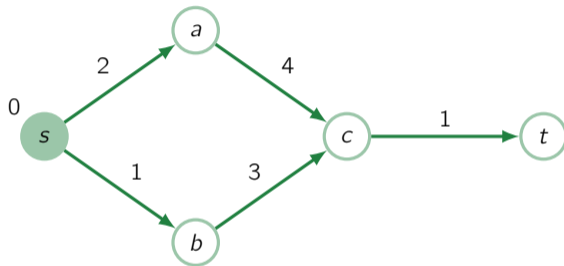
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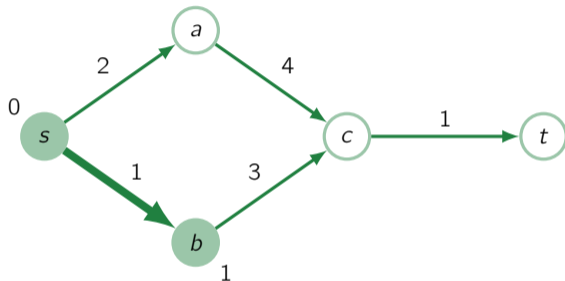
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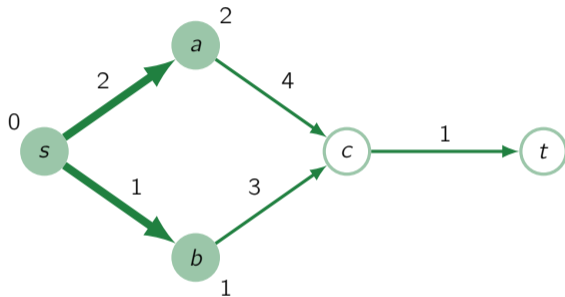
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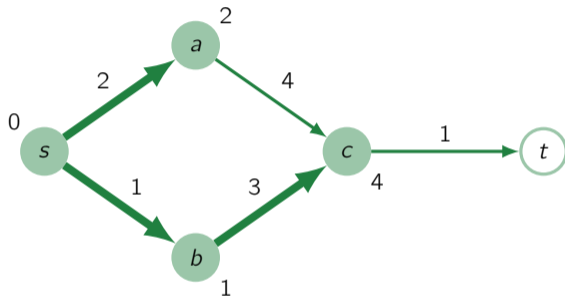
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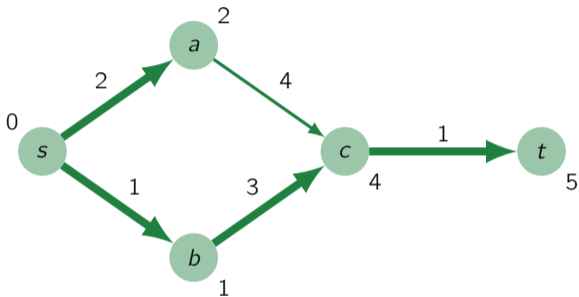
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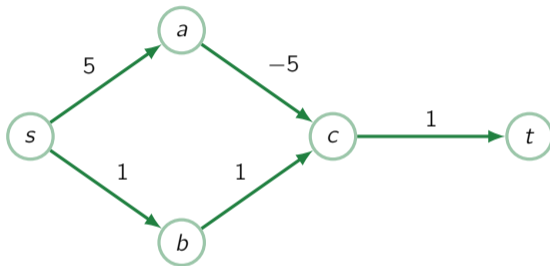
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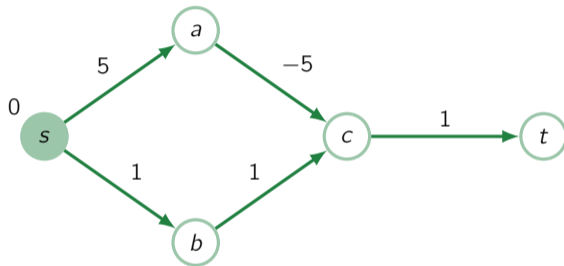
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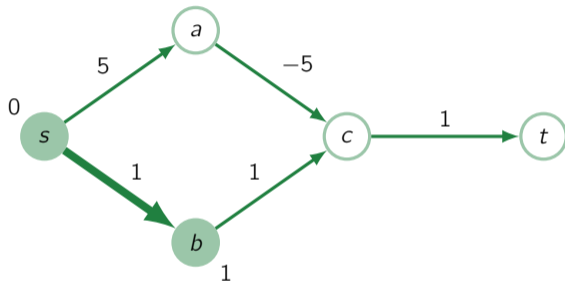
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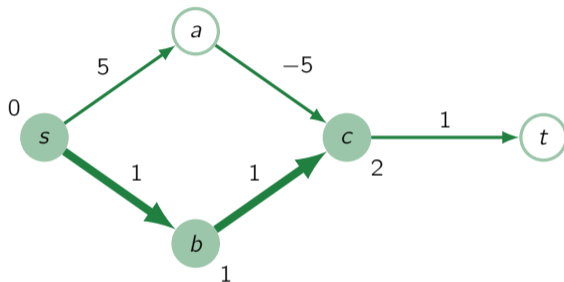
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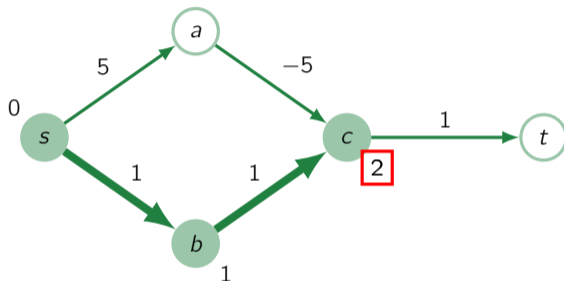
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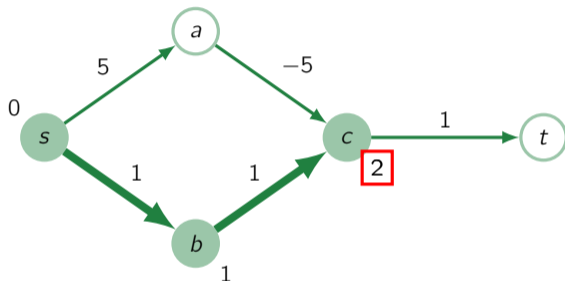
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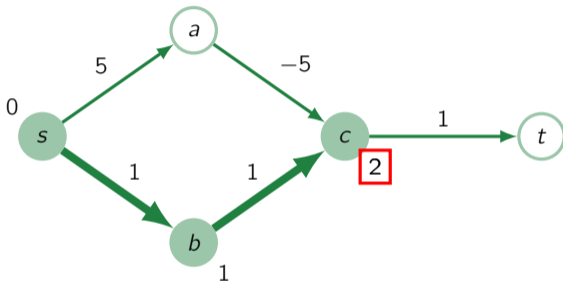
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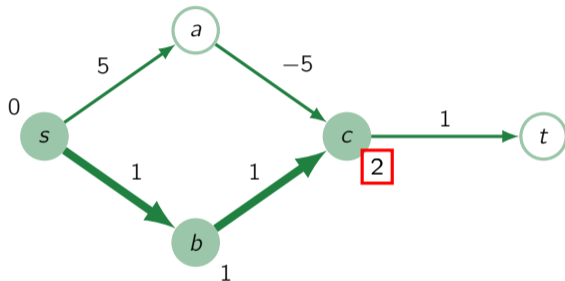


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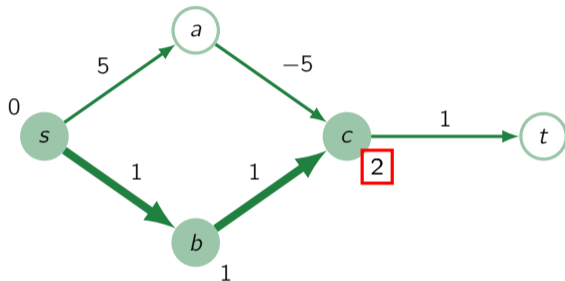


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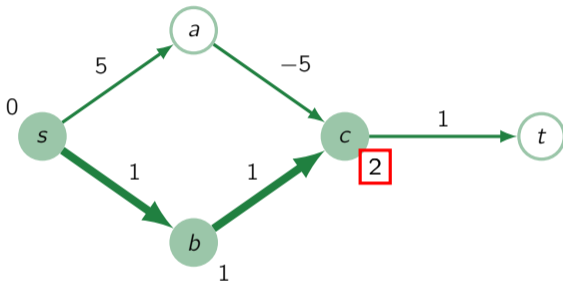


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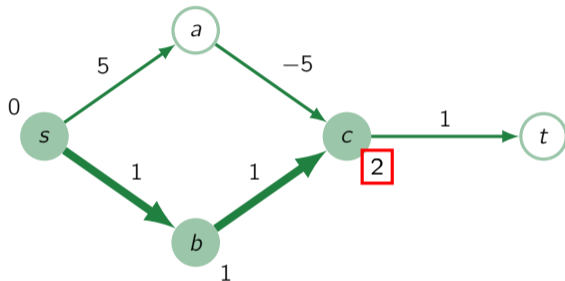


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- ≡ assumes all edge lengths are non-negative

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$G = (V, E)$ directed (simple) graph, with edge length function $\ell : E \rightarrow \mathbb{Z}$. If $s = v_0 \rightarrow v_1 \rightarrow v_2 \rightarrow \cdots \rightarrow v_k = t$ is a shortest (s, t) -walk, then

- 1 $s \rightarrow v_1 \rightarrow \cdots \rightarrow v_i$ is a shortest (s, v_i) -walk, for $i \leq k$
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- shortest walks are shortest paths, if no negative cycle

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(1) Cut and paste. (2) Clear. □

remarks:

- shortest walks *are* shortest paths, if no negative cycle
- Dijkstra's algorithm defines subproblems by restricting the graph by $\text{dist}(s, \cdot)$
- *idea*: parameterize subproblems by *number* of edges in a walk,

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- shortest walks are shortest paths, if no negative cycle
- Dijkstra's algorithm defines subproblems by restricting the graph by $\text{dist}(s, \cdot)$
- *idea*: parameterize subproblems by *number* of edges in a walk, and allow updates to $\text{dist}(s, \cdot)$

Shortest Paths, with Negative Lengths (V)

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Shortest Paths, with Negative Lengths (V)

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$G = (V, E)$ directed (simple) graph, with edge length function $\ell : E \rightarrow \mathbb{Z}$. For $s, t \in V$, define $\text{dist}_k(s, t)$ to be the length of the shortest (s, t) -walk *using* $\leq k$ edges.

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$$\text{dist}_k(s, t) := \min_{\substack{(s,t)\text{-walk } w \\ |w| \leq k}} \ell(w) .$$

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- $\text{dist}_0(s, s) = 0$, $\text{dist}_0(s, v) = \infty$ for $v \neq s$

Shortest Paths, with Negative Lengths (VI)

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Shortest Paths, with Negative Lengths (VI)

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remark:

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remark: $\ell(v, t) = \infty$ if there is no edge

Shortest Paths, with Negative Lengths (VII)

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Theorem

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Shortest Paths, with Negative Lengths (VII)

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Shortest Paths, with Negative Lengths (VII)

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- 2 If for all $v \in V$, $\text{dist}_{n-1}(s, v) \leq \text{dist}_n(s, v)$, then there are no negative length cycles.

Shortest Paths, with Negative Lengths (VIII)

Shortest Paths, with Negative Lengths (VIII)

Lemma

$G = (V, E)$, $\ell : E \rightarrow \mathbb{Z}$. Then for all $s, t \in V$,

$$\text{dist}_k(s, t) = \min \begin{cases} \text{dist}_{k-1}(s, t) \\ \min_{v \in V} \{ \text{dist}_{k-1}(s, v) + \ell(v, t) \} \end{cases} .$$

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By previous corollary, for all $v \in V$, $\text{dist}_{n-1}(s, v) \leq \text{dist}_n(s, v) \implies$ for all $v \in V$, $\text{dist}_{n-1}(s, v) = \text{dist}_n(s, v) = \text{dist}_{n+1}(s, v) = \text{dist}_{n+2}(s, v) = \dots$. As all v are reachable from $s \implies -\infty < \text{dist}_{n-1}(s, v) < \infty$ for all k and v . Hence $\lim_{k \rightarrow \infty} \text{dist}_k(s, v) = \text{dist}_{n-1}(s, v)$ is finite for all v . □

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Shortest Paths, with Negative Lengths (VII)

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Theorem

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$G = (V, E)$, $\ell : E \rightarrow \mathbb{Z}$, $s \in V$, with every vertex reachable from s .

- 1 If there are no negative length cycles, then for all $v \in V$,
 $\text{dist}_{n-1}(s, v) \leq \text{dist}_n(s, v)$, and $\text{dist}_{n-1}(s, v) = \lim_{k \rightarrow \infty} \text{dist}_k(s, v) = \text{dist}(s, v)$.
- 2 If for all $v \in V$, $\text{dist}_{n-1}(s, v) \leq \text{dist}_n(s, v)$, then there are no negative length cycles.

(single source) shortest paths:

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Bellman-Ford

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correctness: clear

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complexity:

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- time

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correctness: clear

complexity:

- time
- clearly $O(n^3)$

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correctness: clear

complexity:

- time
 - clearly $O(n^3)$
 - *better:*

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correctness: clear

complexity:

- time
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 - better: $O(mn)$,

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correctness: clear

complexity:

- time
 - clearly $O(n^3)$
 - *better:* $O(mn)$, $d_k[s][\cdot]$ updates along edges

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question: can we do better?

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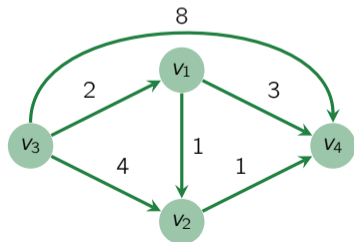
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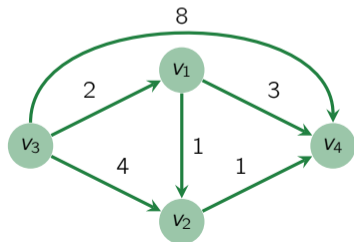


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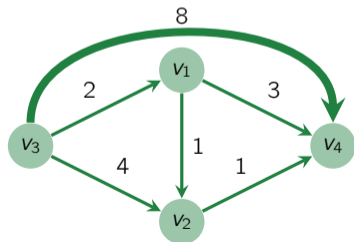
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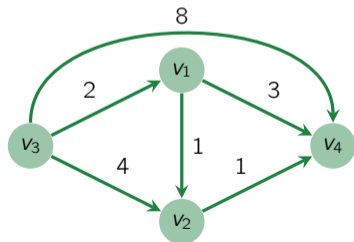
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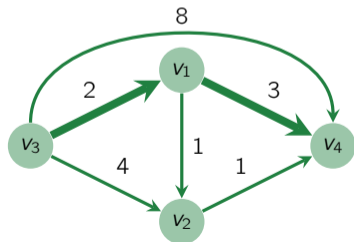
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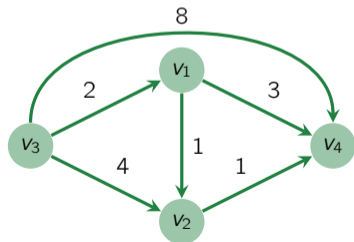
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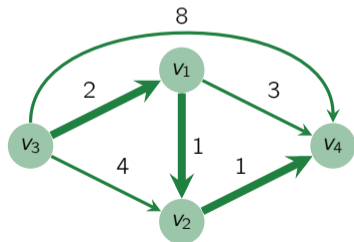
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$$\text{dist}^k(s, t) = \min \begin{cases} \text{dist}^{k-1}(s, t) \\ \text{dist}^{k-1}(s, v_k) + \text{dist}^{k-1}(v_k, t) \end{cases} .$$

Proof.

Let $s = w_0 \rightarrow w_1 \rightarrow w_2 \rightarrow \dots$

All-Pairs Shortest Paths (IV)

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Let $s = w_0 \rightarrow w_1 \rightarrow w_2 \rightarrow \cdots \rightarrow w_i = t$ be a shortest length (s, t) -walk of intermediate index $\leq k$ and length $\text{dist}^k(s, t)$.

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- index $< k$:

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- index $< k$: hence is of value $\text{dist}^{k-1}(s, t)$
- index $= k$:
 - no negative cycles

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- index $< k$: hence is of value $\text{dist}^{k-1}(s, t)$
- index $= k$:
 - no negative cycles \implies shortest walk is path

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- index $= k$:
 - no negative cycles \implies shortest walk is path $\implies v_k$ appears exactly once

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 - $\implies s \rightsquigarrow v_k$ path and $v_k \rightsquigarrow t$ path

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- index $< k$: hence is of value $\text{dist}^{k-1}(s, t)$
- index $= k$:
 - no negative cycles \implies shortest walk is path $\implies v_k$ appears exactly once
 - $\implies s \rightsquigarrow v_k$ path and $v_k \rightsquigarrow t$ path are of index $< k$, and must be shortest paths □

Floyd-Warshall

FloydWarshall($G = (V, E)$, $\ell : V \rightarrow \mathbb{Z}$)

Floyd-Warshall

```
FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )  
  for  $1 \leq i, j \leq n$ 
```

Floyd-Warshall

FloydWarshall($G = (V, E)$, $\ell : V \rightarrow \mathbb{Z}$)

for $1 \leq i, j \leq n$
 $d^0[i][j] = \ell(i, j)$

Floyd-Warshall

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for  $1 \leq i, j \leq n$   
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for  $1 \leq i, j \leq n$   
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for  $1 \leq k \leq n$   
    for  $1 \leq i, j \leq n$ 
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for  $1 \leq i, j \leq n$   
     $d^0[i][j] = \ell(i, j)$   
for  $1 \leq k \leq n$   
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         $d^k[i][j] =$ 
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for $1 \leq i, j \leq n$
 $d^0[i][j] = \ell(i, j)$

for $1 \leq k \leq n$
 for $1 \leq i, j \leq n$

$d^k[i][j] = \min \left\{ \right.$

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for $1 \leq i, j \leq n$

$$d^0[i][j] = \ell(i, j)$$

for $1 \leq k \leq n$

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 $d^0[i][j] = \ell(i, j)$

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for $1 \leq i \leq n$

if $d^n[i][i] < 0$

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for $1 \leq i \leq n$

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return ‘‘negative cycle detected’’

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return $d^n[\cdot][\cdot]$

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remarks:

Floyd-Warshall

```
FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )  
  for  $1 \leq i, j \leq n$   
     $d^0[i][j] = \ell(i, j)$   
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  return  $d^n[\cdot][\cdot]$ 
```

remarks:

- compute actual paths

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FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )  
  for  $1 \leq i, j \leq n$   
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       $d^k[i][j] = \min \begin{cases} d^{k-1}[i][j] \\ d^{k-1}[i][k] + d^{k-1}[k][j] \end{cases}$   
  for  $1 \leq i \leq n$   
    if  $d^n[i][i] < 0$   
      return 'negative cycle detected'  
  return  $d^n[\cdot][\cdot]$ 
```

remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated


```
FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
```

```
  for  $1 \leq i, j \leq n$ 
```

```
     $d^0[i][j] = \ell(i, j)$ 
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  for  $1 \leq k \leq n$ 
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complexity:

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```

```
  return  $d^n[\cdot][\cdot]$ 
```

complexity:

- $O(n^3)$ time

remarks:

- compute actual paths by storing pointers indicating how $d^k[\cdot][\cdot]$ was updated

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complexity:

- $O(n^3)$ time
- space

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FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
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```
  for  $1 \leq i \leq n$ 
```

```
    if  $d^n[i][i] < 0$ 
```

```
      return ‘negative cycle detected’
```

```
  return  $d^n[\cdot][\cdot]$ 
```

complexity:

- $O(n^3)$ time
- space
 - clearly $O(n^3)$

remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated

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      return ‘negative cycle detected’
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```
  return  $d^n[\cdot][\cdot]$ 
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remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated

complexity:

- $O(n^3)$ time
- space
 - clearly $O(n^3)$
 - *better:*

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FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
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```
  return  $d^n[\cdot][\cdot]$ 
```

remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated

complexity:

- $O(n^3)$ time
- space
 - clearly $O(n^3)$
 - *better*: only store $d^{\text{cur}}[\cdot][\cdot]$ and $d^{\text{prev}}[\cdot][\cdot]$

Floyd-Warshall

```
FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
```

```
  for  $1 \leq i, j \leq n$ 
```

```
     $d^0[i][j] = \ell(i, j)$ 
```

```
  for  $1 \leq k \leq n$ 
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```

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    if  $d^n[i][i] < 0$ 
```

```
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```

```
  return  $d^n[\cdot][\cdot]$ 
```

remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated

complexity:

- $O(n^3)$ time
- space
 - clearly $O(n^3)$
 - *better*: only store $d^{\text{cur}}[\cdot][\cdot]$ and $d^{\text{prev}}[\cdot][\cdot] \implies O(n^2)$

Floyd-Warshall

```
FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
```

```
  for  $1 \leq i, j \leq n$ 
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remarks:

- compute actual paths by storing pointers indicating *how* $d^k[\cdot][\cdot]$ was updated

complexity:

- $O(n^3)$ time
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 - clearly $O(n^3)$
 - *better*: only store $d^{\text{cur}}[\cdot][\cdot]$ and $d^{\text{prev}}[\cdot][\cdot] \implies O(n^2)$

correctness:

Floyd-Warshall

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FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
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$$G = (V, E), \ell : E \rightarrow \mathbb{Z},$$

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Proof.

Let $k \leq n$ be the minimum index of a negative length cycle

$$k = \min_{\text{negative length } C} \max_{i: v_i \in C} i.$$

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$\implies d^k[k][k]$

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$$\Rightarrow d^{k+1}[k][k] \leq d^k[k][k] < 0$$

$$\Rightarrow d^n[k][k] < 0 \Rightarrow \text{negative cycle detected}$$



Floyd-Warshall

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FloydWarshall( $G = (V, E)$ ,  $\ell : V \rightarrow \mathbb{Z}$ )
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correctness:

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- if *some* negative cycle, correctness is now done

today:

- shortest paths
 - with negative lengths — Bellman-Ford in $O(mn)$ time
 - all-pairs — Floyd-Warshall in $O(n^3)$ time

next lecture:

- *more* dynamic programming

logistics:

- pset2 due R5 — can submit in *groups* of ≤ 3

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- 5 Shortest Paths, with Negative Lengths (III)
- 6 Dijkstra's Algorithm
- 7 Dijkstra's Algorithm, with Negative Lengths?
- 8 Shortest Paths, with Negative Lengths (IV)
- 9 Shortest Paths, with Negative Lengths (V)
- 10 Shortest Paths, with Negative Lengths (VI)
- 11 Shortest Paths, with Negative Lengths (VII)
- 12 Shortest Paths, with Negative Lengths (VIII)
- 13 Shortest Paths, with Negative Lengths (IX)
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