# Lecture 12

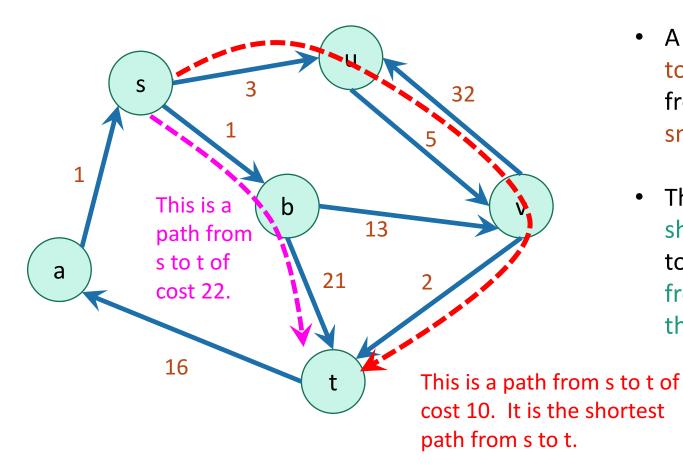
#### More Bellman-Ford, Floyd-Warshall, and Dynamic Programming!

## Announcements

- HW5 due Friday
- Midterms have been graded!
  - Available on Gradescope.
  - Mean/Median: 66 (it was a hard test!)
  - Max: 97
  - Std. Dev: 14
- Please look at the solutions and come to office hours if you have questions about your midterm!

# Recall

• A weighted directed graph:

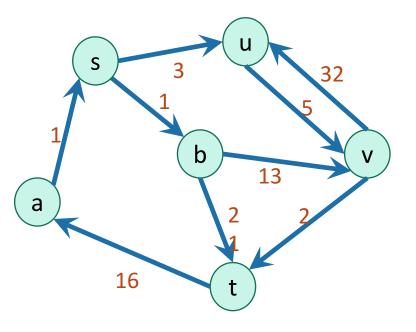


- Weights on edges represent costs.
- The cost of a path is the sum of the weights along that path.
- A shortest path from s to t is a directed path from s to t with the smallest cost.
- The single-source shortest path problem is to find the shortest path from s to v for all v in the graph.

### Last time

- Dijkstra's algorithm!
- Bellman-Ford algorithm!
  - Both solve single-source shortest path in weighted graphs.

We didn't quite finish with the Bellman-Ford algorithm so let's do that now.



# Bellman-Ford vs. Dijkstra

#### Bellman-Ford(G,s):

- $d[v] = \infty$  for all v in V
- d[s] = 0
- For i=0,...,n-2:
  - For u in V: 🗸
    - **For** v in u.outNeighbors:
      - d[v] ← min( d[v] , d[u] + w(u,v))

Dijkstra(G,s):

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

Instead of picking u cleverly, just update for all of the u's.

# For pedagogical reasons which we will see later today...

- We are actually going to change this to be dumber.
- Keep n arrays: d<sup>(0)</sup>, d<sup>(1)</sup>, ..., d<sup>(n-1)</sup>

Bellman-Ford\*(G,s):

- $d^{(0)}[v] = \infty$  for all v in V
- d<sup>(0)</sup>[s] = 0
- For i=0,...,n-2:
  - For u in V:
    - **For** v in u.outNeighbors:
      - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], d^{(i)}[u] + w(u,v))$
- Then dist(s,v) = d<sup>(n-1)</sup>[v]

# Another way of writing this

- We are actually going to change this to be dumber.
- Keep n arrays: d<sup>(0)</sup>, d<sup>(1)</sup>, ..., d<sup>(n-1)</sup>

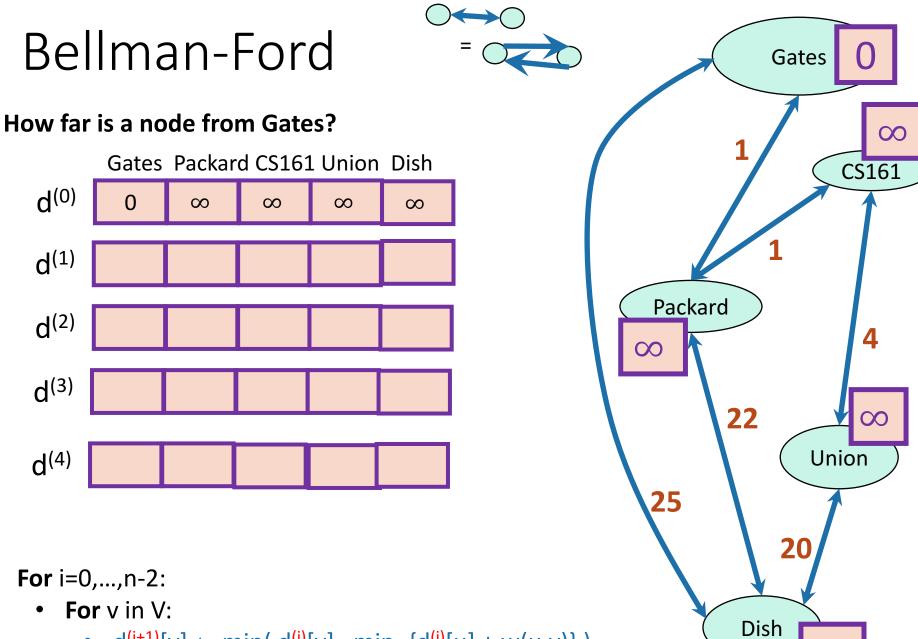
Bellman-Ford\*(G,s):

- $d^{(0)}[v] = \infty$  for all v in V
- d<sup>(0)</sup>[s] = 0
- For i=0,...,n-2:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v.\text{ in } Nbrs} \{d^{(i)}[u] + w(u,v)\})$

The for loop over u gets

picked up in this min.

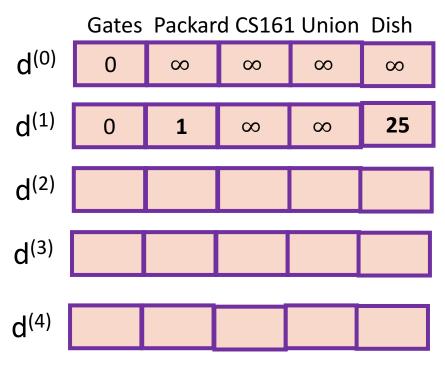
• Then dist(s,v) = d<sup>(n-1)</sup>[v]

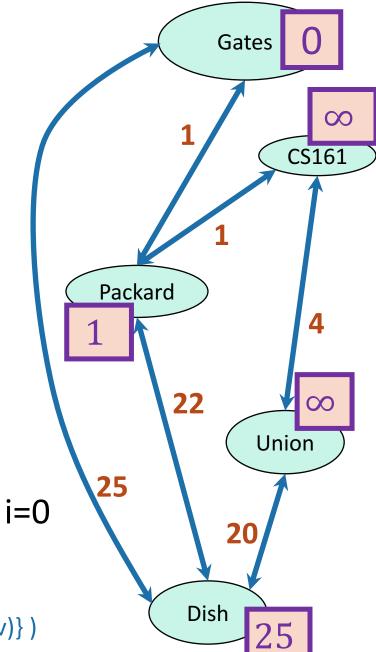


OC

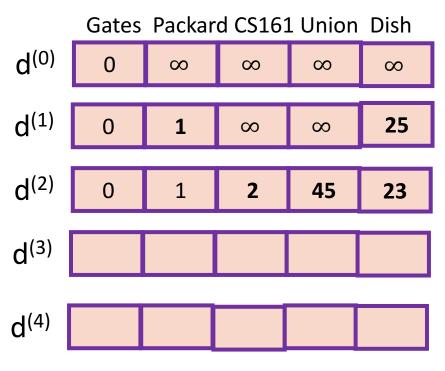
•  $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$ 

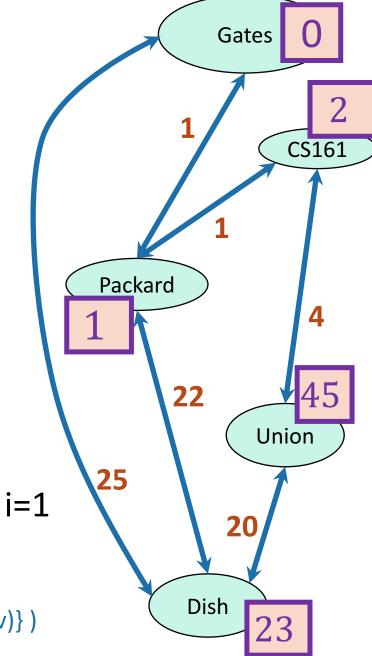
٠



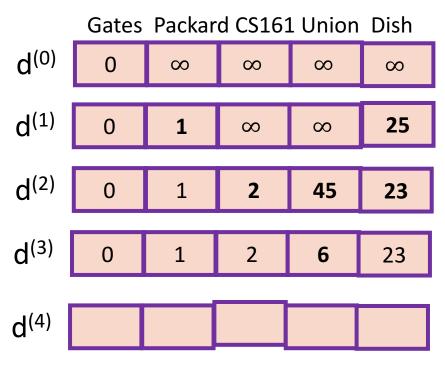


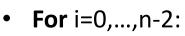
- **For** i=0,...,n-2:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



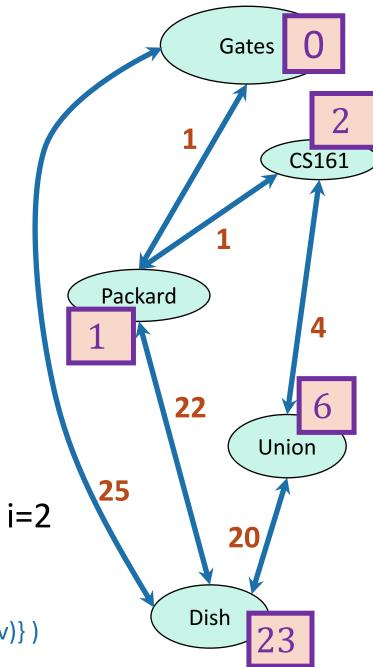


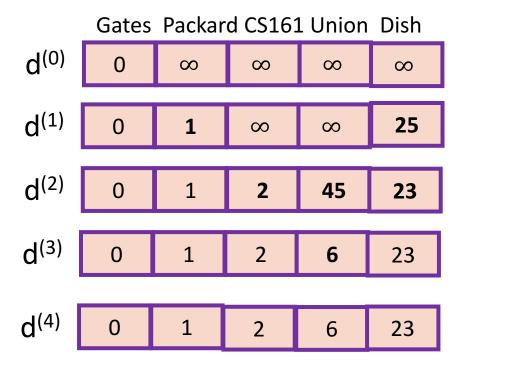
- **For** i=0,...,n-2:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$

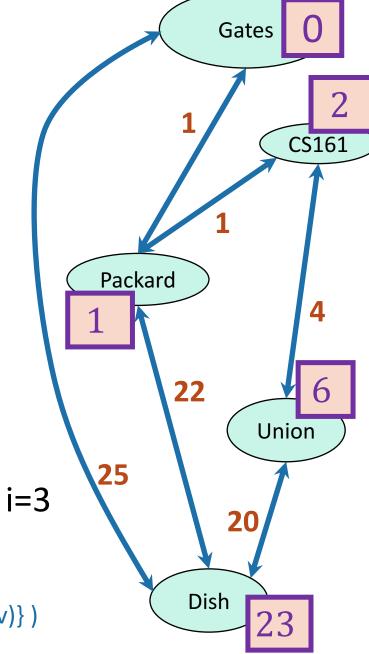




- **For** v in V:
  - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$



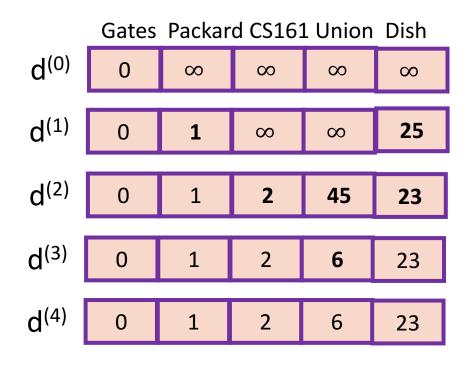


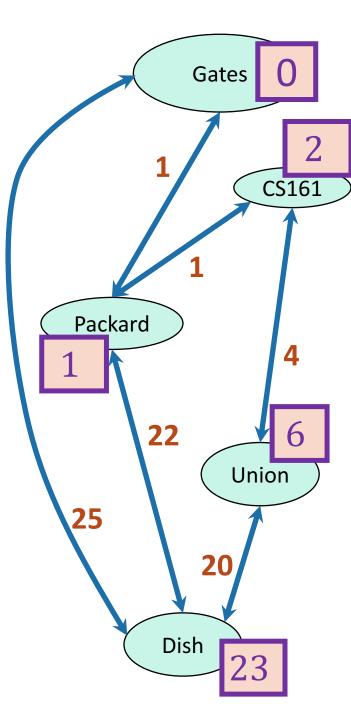


- **For** i=0,...,n-2:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u} \{d^{(i)}[u] + w(u,v)\})$

# Interpretation of d<sup>(i)</sup>

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



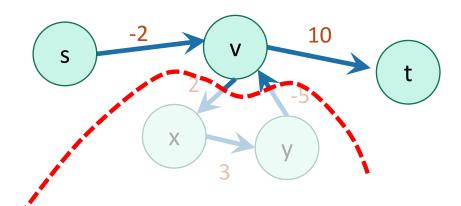


# Why does Bellman-Ford work?

- Inductive hypothesis:
  - d<sup>(i)</sup>[v] is equal to the cost of the shortest path between s and v with at most i edges.
- Conclusion:

### Aside: simple paths Assume there is no negative cycle.

• Then not only are there shortest paths, but actually there's always a simple shortest path.



S

This cycle isn't helping. Just get rid of it.

• A simple path in a graph with n vertices has at most n-1 edges in it.

u

V

"Simple" means that the path has no cycles in it.

Can't add another edge without making a cycle!

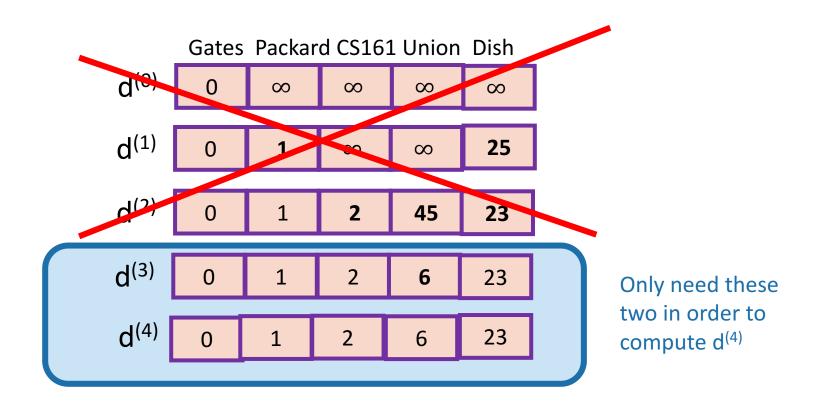
# Why does it work?

- Inductive hypothesis:
  - d<sup>(i)</sup>[v] is equal to the cost of the shortest path between s and v with at most i edges.
- Conclusion(s):
  - d<sup>(n-1)</sup>[v] is equal to the cost of the shortest path between s and v with at most n-1 edges.
  - If there are no negative cycles, d<sup>(n-1)</sup>[v] is equal to the cost of the shortest path.

Notice that negative edge weights are fine. Just not negative cycles.

## Note on implementation

- Don't actually keep all n arrays around.
- Just keep two at a time: "last round" and "this round"

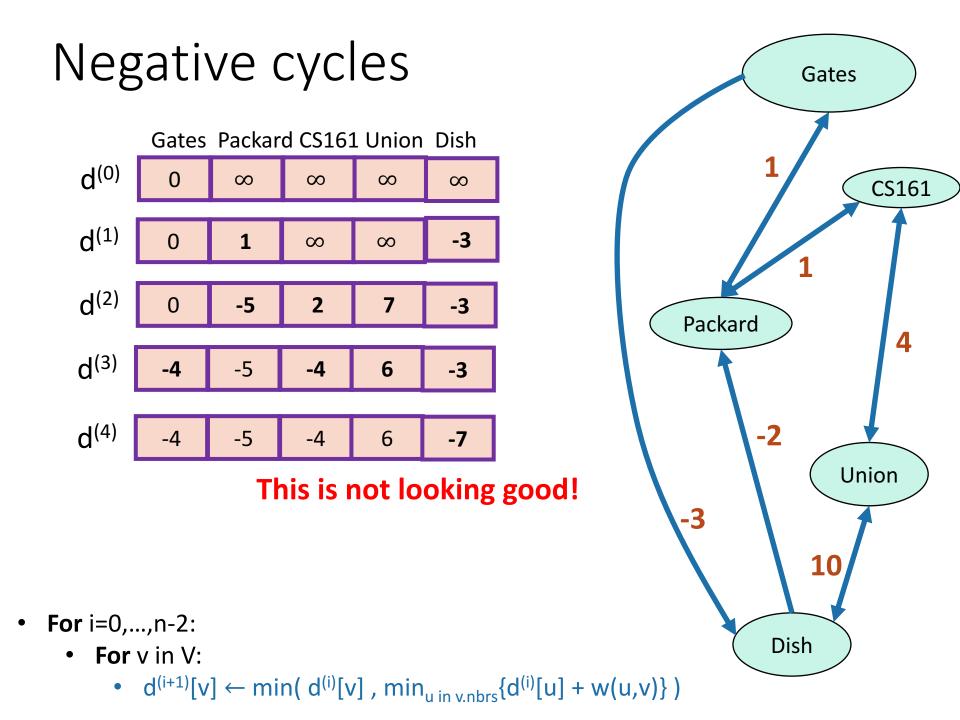


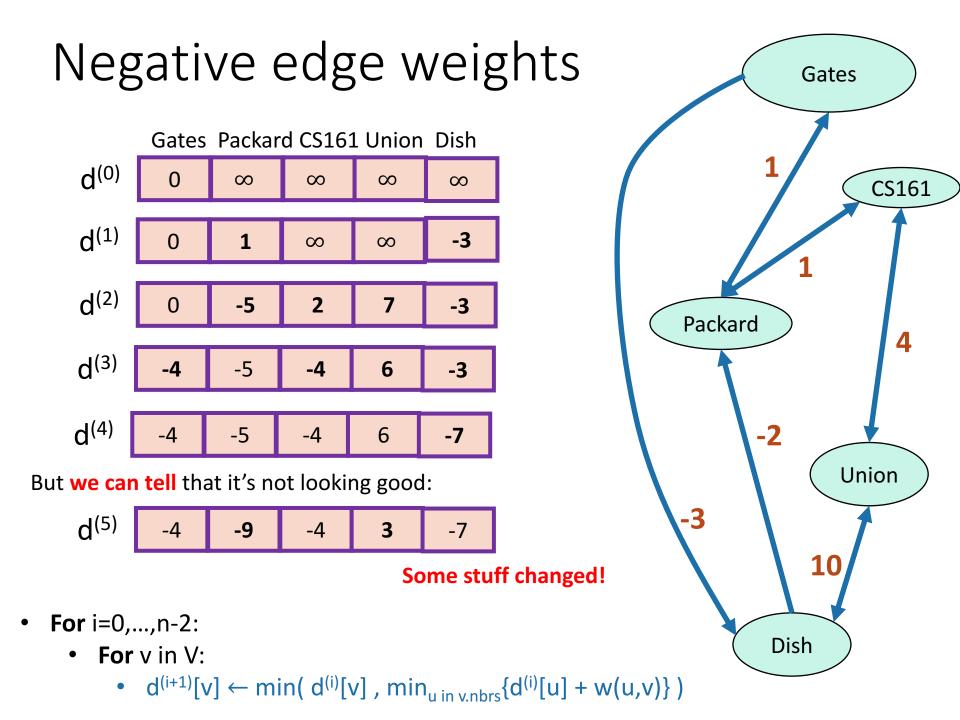
## This seems much slower than Dijkstra

• And it is:

### Running time O(mn)

- However, it's also more flexible in a few ways.
  - Can handle negative edges
  - If we keep on doing these iterations, then changes in the network will propagate through.
- For i=0,...,n-2:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], \min_{u \text{ in } v.nbrs} \{d^{(i)}[u] + w(u,v)\})$
- Then dist(s,v) = d<sup>(n-1)</sup>[v]





## Negative cycles in Bellman-Ford

- If there are no negative cycles:
  - Everything works as it should, and stabilizes.
- If there are negative cycles:
  - Not everything works as it should...
    - Note: 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.

# Bellman-Ford algorithm

#### Bellman-Ford\*(G,s):

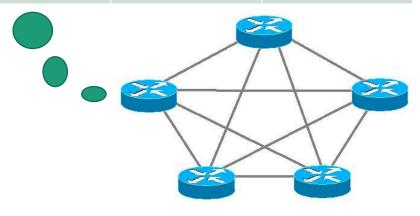
- $d^{(0)}[v] = \infty$  for all v in V
- $d^{(0)}[s] = 0$
- For i=0,...,n-1:
  - **For** v in V:
    - $d^{(i+1)}[v] \leftarrow min(d^{(i)}[v], min_{u \text{ in } v.inNeighbors} \{d^{(i)}[u] + w(u,v)\})$
- If d<sup>(n-1)</sup> != d<sup>(n)</sup> :
  - Return NEGATIVE CYCLE ⊗
- Otherwise, dist(s,v) = d<sup>(n-1)</sup>[v]

Running time: O(mn)

# Bellman-Ford is also used in practice.

- eg, Routing Information Protocol (RIP) uses something like Bellman-Ford.
  - Older protocol, not used as much anymore.
- Each router keeps a table of distances to every other router.
- Periodically we do a Bellman-Ford update.
  - Aka, for an edge (u,v):
  - $d^{(i+1)}[v] \leftarrow \min(d^{(i)}[v], d^{(i)}[u] + w(u,v))$
- This means that if there are changes in the network, this will propagate. (maybe slowly...)

Destination	Cost to get there	Send to whom?
172.16.1.0	34	172.16.1.1
10.20.40.1	10	192.168.1.2
10.155.120.1	9	10.13.50.0

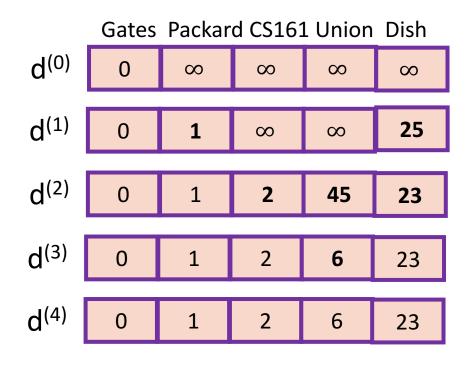


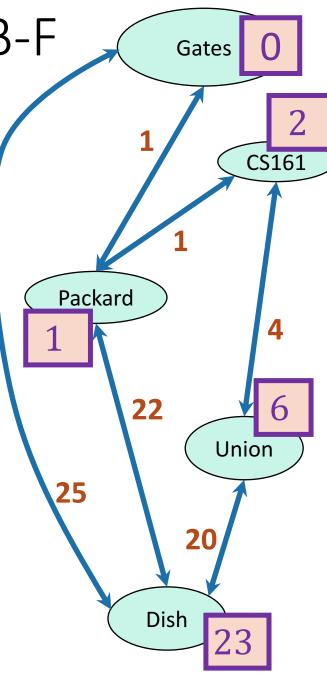
## Recap: shortest paths

- 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)

# Important thing about B-F for the rest of this lecture

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





Bellman-Ford is an example of... Dynamic Programming!

Today:

- Example of Dynamic programming:
  - Fibonacci numbers.
  - (And Bellman-Ford)
- What is dynamic programming, exactly?
  - And why is it called "dynamic programming"?
- Another example: Floyd-Warshall algorithm
  - An "all-pairs" shortest path algorithm

#### Pre-Lecture exercise: How not to compute Fibonacci Numbers

- Definition:
  - F(n) = F(n-1) + F(n-2), with F(0) = F(1) = 1.
  - The first several are:

1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, 144,...

- Question:
  - Given n, what is F(n)?

# Candidate algorithm

See CLRS Problem 4-4 for a walkthrough of how fast the Fibonacci numbers grow!

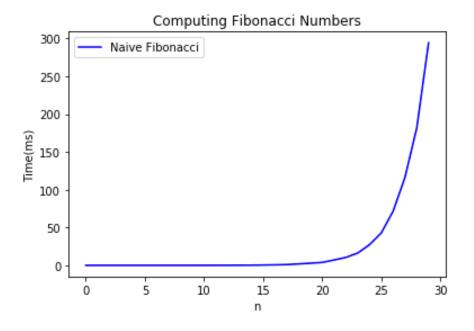


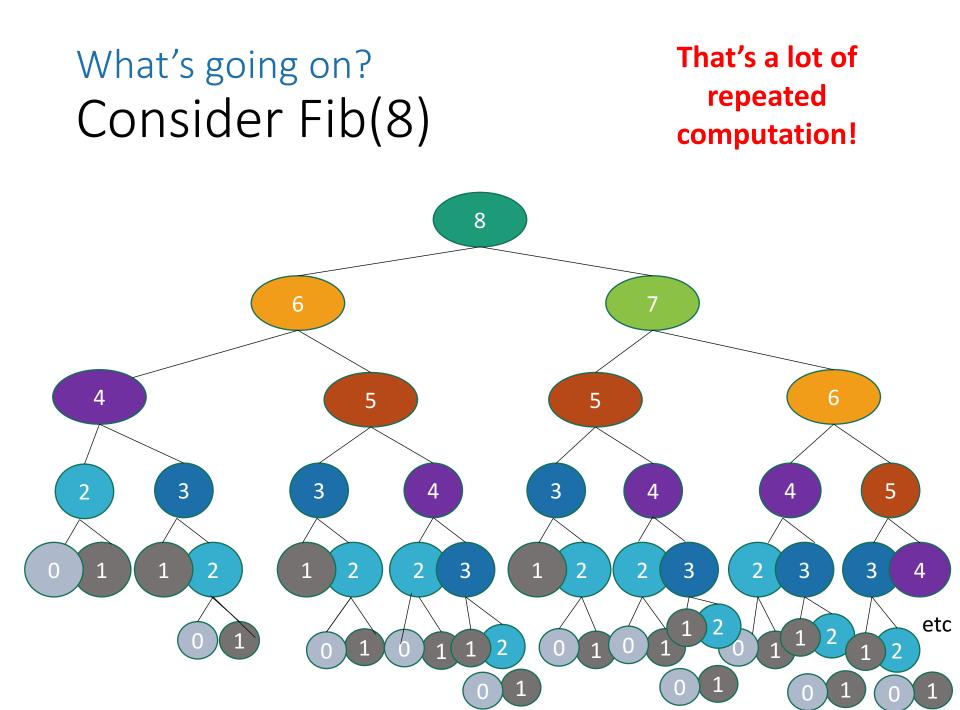
- **def** Fibonacci(n):
  - **if** n == 0 or n == 1:
    - return 1
  - return Fibonacci(n-1) + Fibonacci(n-2)

(Seems to work, according to the IPython notebook...)

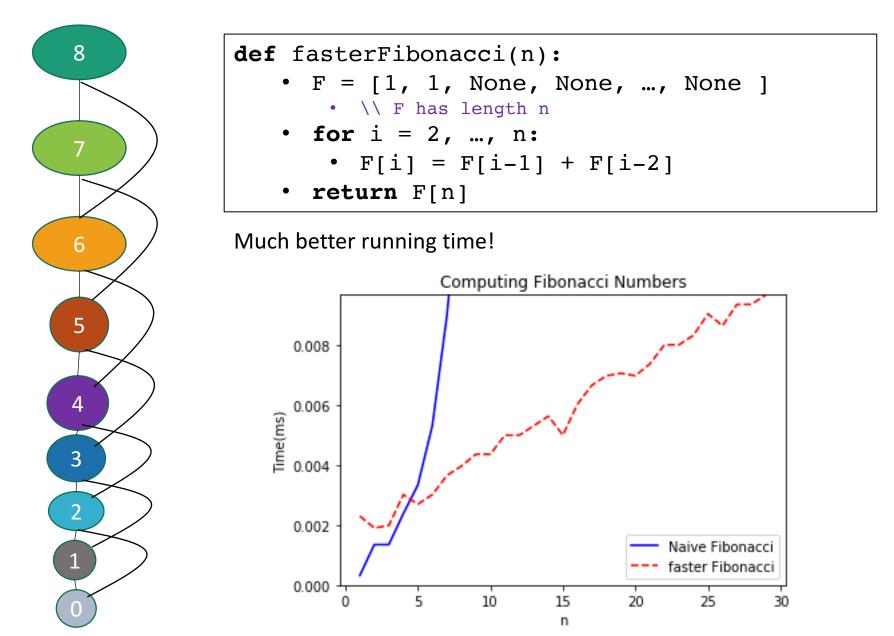
#### Running time?

- T(n) = T(n-1) + T(n-2) + O(1)
- $T(n) \ge T(n-1) + T(n-2)$  for  $n \ge 2$
- So T(n) grows at least as fast as the Fibonacci numbers themselves...
- Fun fact, that's like  $\phi^n$  where  $\phi = \frac{1+\sqrt{5}}{2}$  is the golden ratio.
- aka, EXPONENTIALLY QUICKLY 😕





## Maybe this would be better:



## This was an example of...



# What is *dynamic programming*?

- It is an algorithm design paradigm
  - like divide-and-conquer is an algorithm design paradigm.
- Usually it is for solving **optimization problems** 
  - eg, *shortest* path
  - (Fibonacci numbers aren't an optimization problem, but they are a good example...)

# Elements of dynamic programming

- 1. Optimal sub-structure:
  - Big problems break up into sub-problems.
    - Fibonacci: F(i) for  $i \leq n$
    - Bellman-Ford: Shortest paths with at most i edges for i  $\leq$  n
  - The solution to a problem can be expressed in terms of solutions to smaller sub-problems.
    - Fibonacci:

F(i+1) = F(i) + F(i-1)

• Bellman-Ford:

 $d^{(i+1)}[v] \leftarrow \min\{ d^{(i)}[v], \min_{u} \{ d^{(i)}[u] + weight(u,v) \} \}$ 

Shortest path with at most i edges from s to v

Shortest path with at most i edges from s to u.

# Elements of dynamic programming

- 2. Overlapping sub-problems:
  - The sub-problems overlap a lot.
    - Fibonacci:
      - Lots of different F[j] will use F[i].
    - Bellman-Ford:
      - Lots of different entries of d<sup>(i+1)</sup> will use d<sup>(i)</sup>[v].
    - This means that we can save time by solving a sub-problem just once and storing the answer.

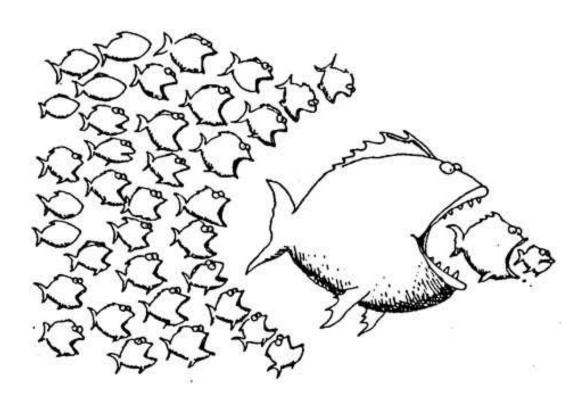
# Elements of dynamic programming

- Optimal substructure.
  - Optimal solutions to sub-problems are sub-solutions to the optimal solution of the original problem.
- Overlapping subproblems.
  - The subproblems show up again and again
- Using these properties, we can design a *dynamic* programming algorithm:
  - Keep a table of solutions to the smaller problems.
  - Use the solutions in the table to solve bigger problems.
  - At the end we can use information we collected along the way to find the solution to the whole thing.

# Two ways to think about and/or implement DP algorithms

• Top down

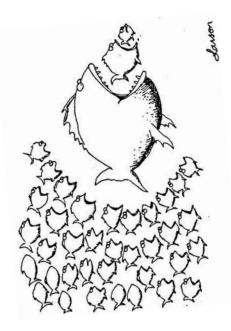
Bottom up



This picture isn't hugely relevant but I like it.

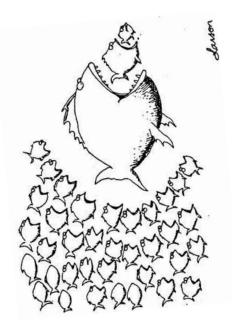
# Bottom up approach what we just saw.

- For Fibonacci:
- Solve the small problems first
  - fill in F[0],F[1]
- Then bigger problems
  - fill in F[2]
- .
- Then bigger problems
  - fill in F[n-1]
- Then finally solve the real problem.
  - fill in F[n]



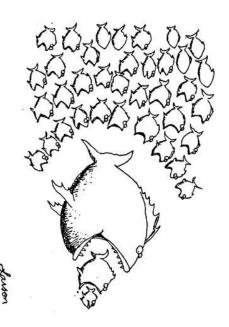
# Bottom up approach what we just saw.

- For Bellman-Ford:
- Solve the small problems first
  - fill in d<sup>(0)</sup>
- Then bigger problems
  - fill in d<sup>(1)</sup>
- .
- Then bigger problems
  - fill in d<sup>(n-2)</sup>
- Then finally solve the real problem.
  - fill in d<sup>(n-1)</sup>



### Top down approach

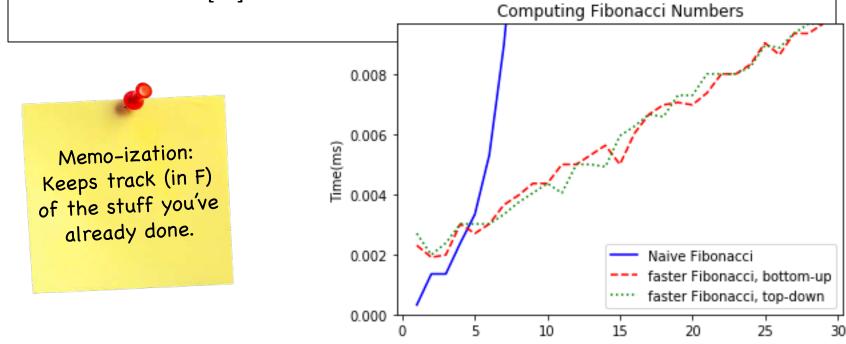
- Think of it like a recursive algorithm.
- To solve the big problem:
  - Recurse to solve smaller problems
    - Those recurse to solve smaller problems
      - etc..
- The difference from divide and conquer:
  - Memo-ization
  - Keep track of what small problems you've already solved to prevent re-solving the same problem twice.





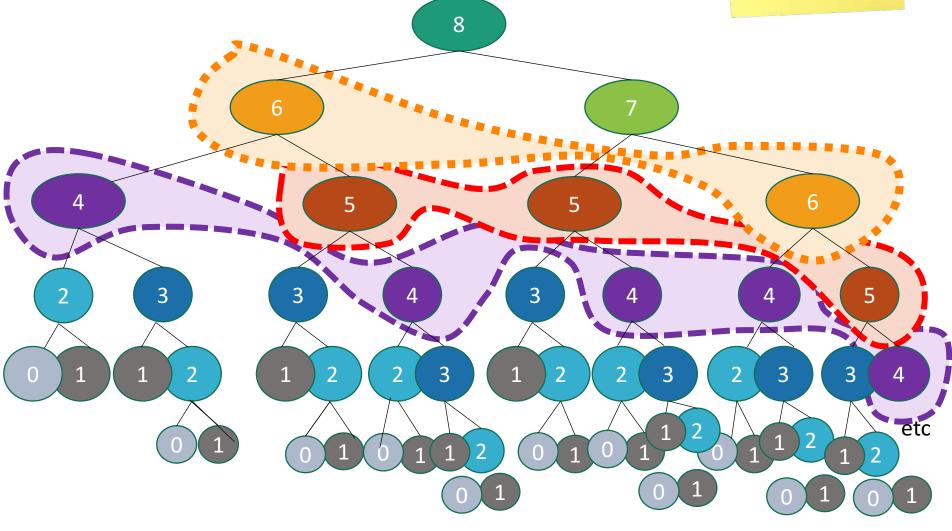
#### Example of top-down Fibonacci

- define a global list F = [1,1,None, None, ..., None]
- **def** Fibonacci(n):
  - if F[n] != None:
    - return F[n]
  - else:
    - F[n] = Fibonacci(n-1) + Fibonacci(n-2)
  - return F[n]



#### Memo-ization visualization

Collapse repeated nodes and don't do the same work twice!



# Memo-ization Visualization

Collapse repeated nodes and don't do the same work twice!

But otherwise treat it like the same old recursive algorithm.

• define a global list F = [1,1,None, None, ..., None]

```
• def Fibonacci(n):
```

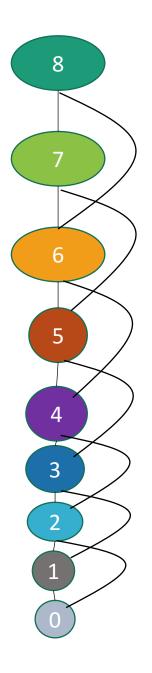
```
• if F[n] != None:
```

```
• return F[n]
```

```
• else:
```

```
• F[n] = Fibonacci(n-1) + Fibonacci(n-2)
```

```
• return F[n]
```



#### What have we learned?

#### Dynamic programming:

- Paradigm in algorithm design.
- Uses optimal substructure
- Uses overlapping subproblems
- Can be implemented **bottom-up** or **top-down**.
- It's a fancy name for a pretty common-sense idea:

Don't duplicate work if you don't have to!

# Why "dynamic programming" ?

- Programming refers to finding the optimal "program."
  - as in, a shortest route is a *plan* aka a *program*.
- Dynamic refers to the fact that it's multi-stage.
- But also it's just a fancy-sounding name.



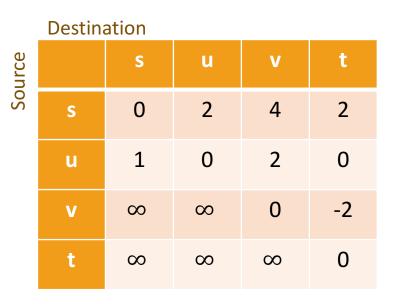
Manipulating computer code in an action movie?

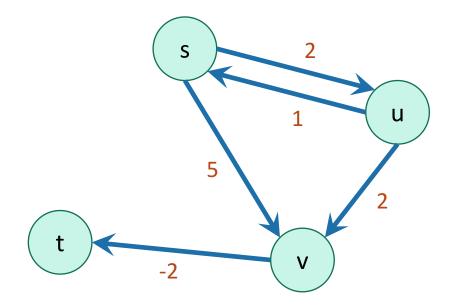
# Why "dynamic programming" ?

- Richard Bellman invented the name in the 1950's.
- At the time, he was working for the RAND Corporation, which was basically working for the Air Force, and government projects needed flashy names to get funded.
- From Bellman's autobiography:
  - "It's impossible to use the word, dynamic, in the pejorative sense...I thought dynamic programming was a good name. It was something not even a Congressman could object to."

#### Floyd-Warshall Algorithm Another example of DP

- This is an algorithm for All-Pairs Shortest Paths (APSP)
  - That is, I want to know the shortest path from u to v for ALL pairs u,v of vertices in the graph.
  - Not just from a special single source s.

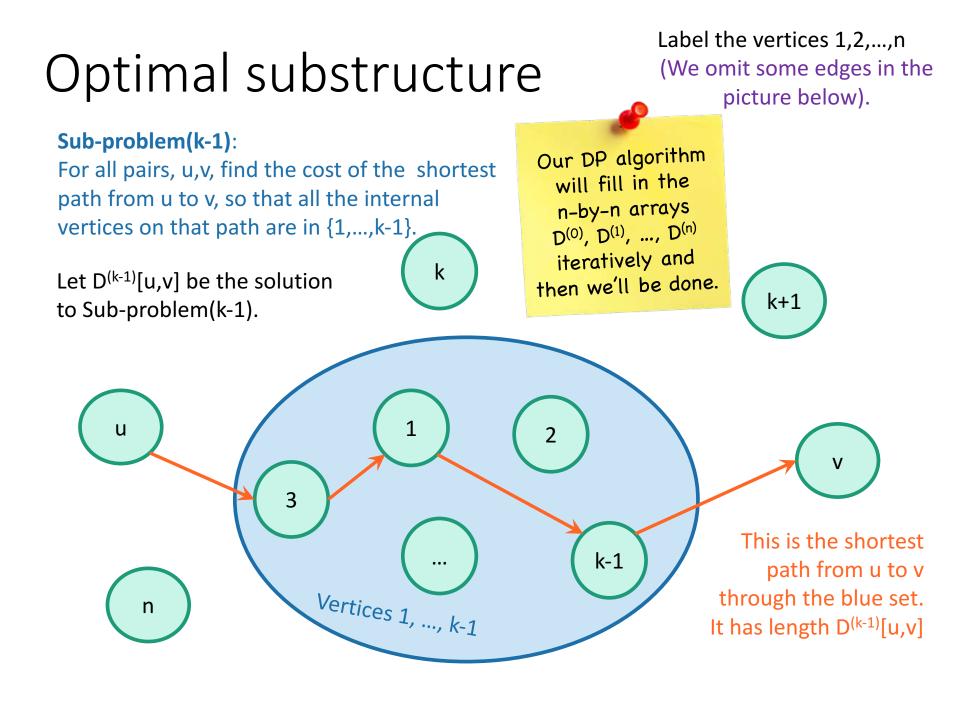


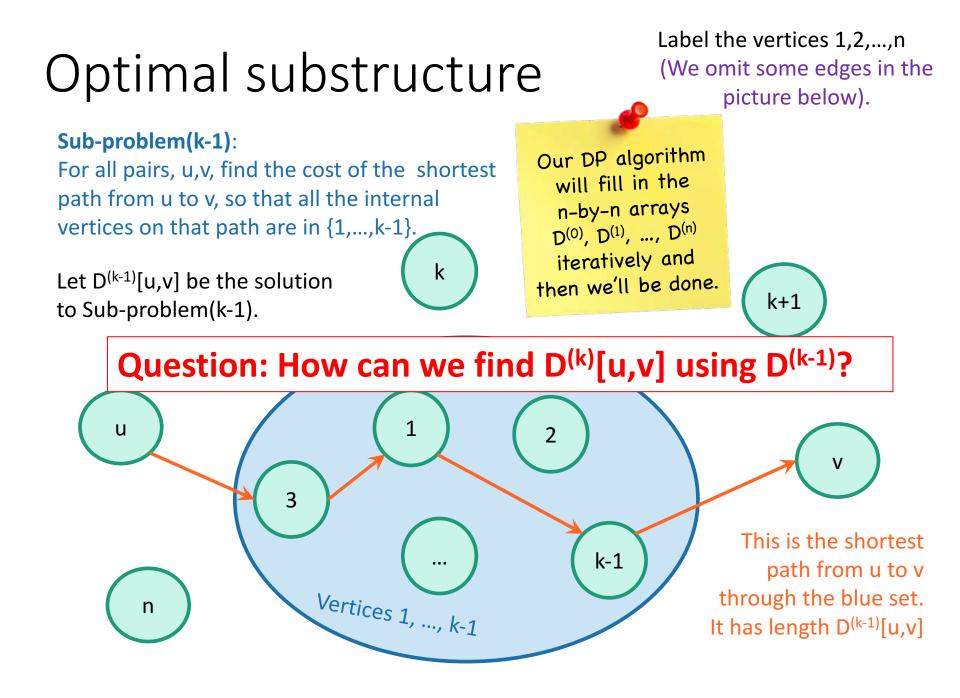


#### Floyd-Warshall Algorithm Another example of DP

- This is an algorithm for All-Pairs Shortest Paths (APSP)
  - That is, I want to know the shortest path from u to v for ALL pairs u,v of vertices in the graph.
  - Not just from a special single source s.
- Naïve solution (if we want to handle negative edge weights):
  - For all s in G:
    - Run Bellman-Ford on G starting at s.
  - Time  $O(n \cdot nm) = O(n^2m)$ ,
    - may be as bad as n<sup>4</sup> if m=n<sup>2</sup>

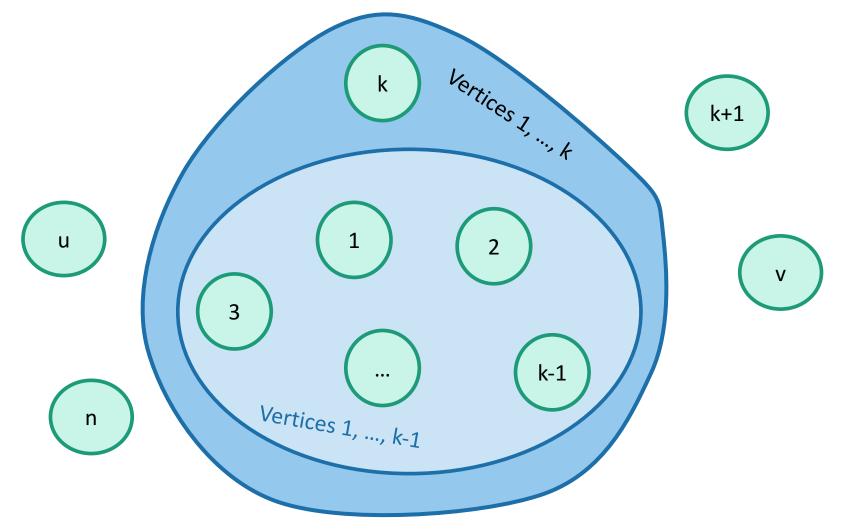






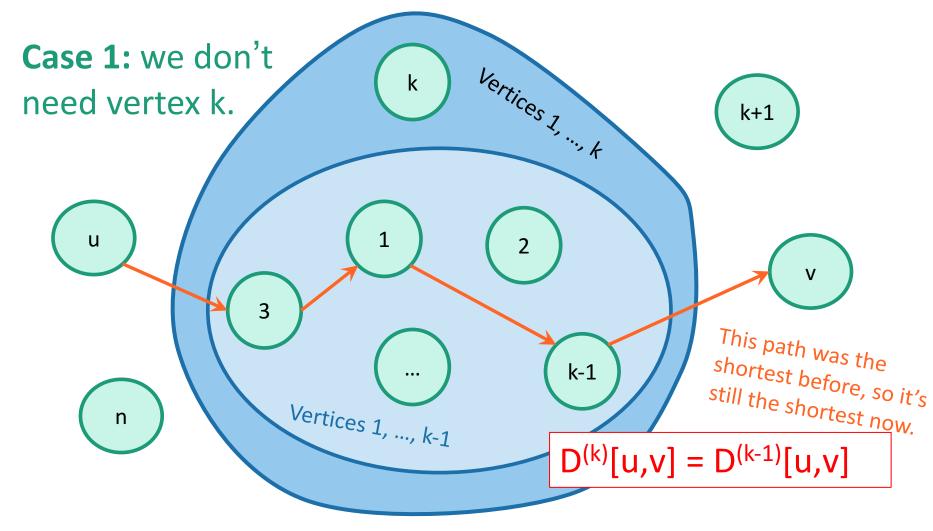
### How can we find $D^{(k)}[u,v]$ using $D^{(k-1)}$ ?

 $D^{(k)}[u,v]$  is the cost of the shortest path from u to v so that all internal vertices on that path are in  $\{1, ..., k\}$ .



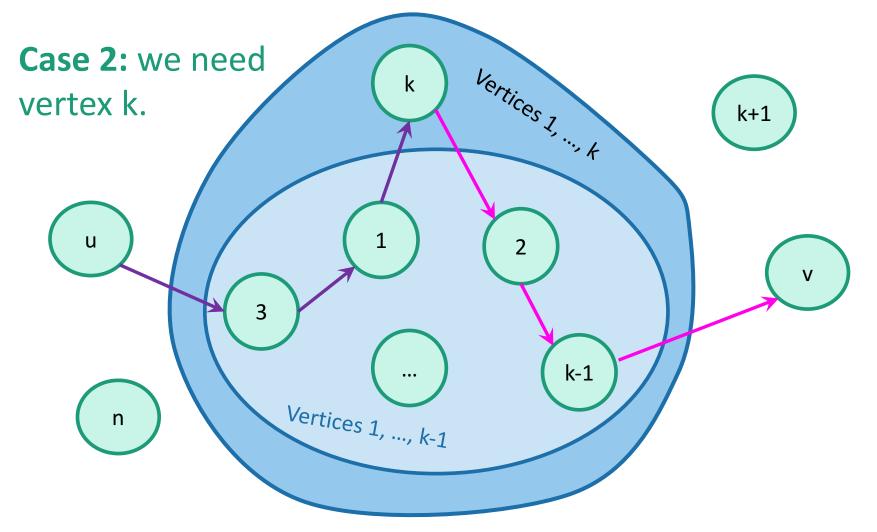
## How can we find $D^{(k)}[u,v]$ using $D^{(k-1)}$ ?

 $D^{(k)}[u,v]$  is the cost of the shortest path from u to v so that all internal vertices on that path are in  $\{1, ..., k\}$ .



### How can we find $D^{(k)}[u,v]$ using $D^{(k-1)}$ ?

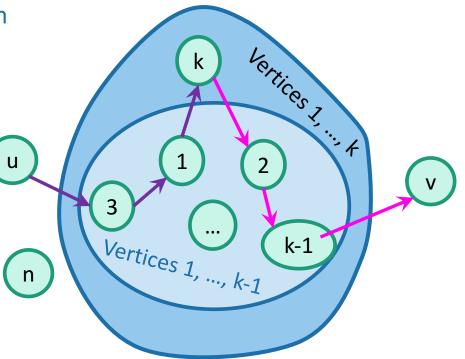
 $D^{(k)}[u,v]$  is the cost of the shortest path from u to v so that all internal vertices on that path are in  $\{1, ..., k\}$ .



#### Case 2 continued

- Suppose there are no negative cycles.
  - Then WLOG the shortest path from u to v through {1,...,k} is simple.
- If <u>that path</u> passes through k, it must look like this: \_\_\_\_\_\_ (
- <u>This path</u> is the shortest path from u to k through {1,...,k-1}.
  - sub-paths of shortest paths are shortest paths
- Same for <u>this path</u>.

**Case 2:** we need vertex k.



 $D^{(k)}[u,v] = D^{(k-1)}[u,k] + D^{(k-1)}[k,v]$ 

### How can we find D<sup>(k)</sup>[u,v] using D<sup>(k-1)</sup>?

•  $D^{(k)}[u,v] = \min\{ D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v] \}$ 

**Case 1**: Cost of shortest path through {1,...,k-1} **Case 2**: Cost of shortest path from **u to k** and then from **k to v** through {1,...,k-1}

- Optimal substructure:
  - We can solve the big problem using smaller problems.
- Overlapping sub-problems:
  - D<sup>(k-1)</sup>[k,v] can be used to help compute D<sup>(k)</sup>[u,v] for lots of different u's.

#### How can we find D<sup>(k)</sup>[u,v] using D<sup>(k-1)</sup>?

•  $D^{(k)}[u,v] = \min\{ D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v] \}$ 

**Case 1**: Cost of shortest path through {1,...,k-1} **Case 2**: Cost of shortest path from **u to k** and then from **k to v** through {1,...,k-1}

Using our *Dynamic programming* paradigm, this immediately gives us an algorithm!



#### Floyd-Warshall algorithm

- Initialize n-by-n arrays D<sup>(k)</sup> for k = 0,...,n
  - D<sup>(k)</sup>[u,u] = 0 for all u, for all k
  - $D^{(k)}[u,v] = \infty$  for all  $u \neq v$ , for all k
  - D<sup>(0)</sup>[u,v] = weight(u,v) for all (u,v) in E.
- For k = 1, ..., n:
  - For pairs u,v in V<sup>2</sup>:
    - $D^{(k)}[u,v] = \min\{ D^{(k-1)}[u,v], D^{(k-1)}[u,k] + D^{(k-1)}[k,v] \}$
- Return D<sup>(n)</sup>

This is a bottom-up **Dynamic programming** algorithm.

The base case checks out: the only path through zero other vertices are edges directly from u to v.

# We've basically just shown

#### • Theorem:

If there are no negative cycles in a weighted directed graph G, then the Floyd-Warshall algorithm, running on G, returns a matrix D<sup>(n)</sup> so that:

 $D^{(n)}[u,v]$  = distance between u and v in G.

- Running time: O(n<sup>3</sup>)
  - Better than running BF n times!

Work out the details of the proof! (Or see Lecture Notes for a few more details).



- Not really better than running Dijkstra n times.
  - But it's simpler to implement and handles negative weights.
- Storage:
  - Need to store **two** n-by-n arrays, and the original graph. As with Bellman-Ford, we don't really need to store all n of the D<sup>(k)</sup>.

### What if there *are* negative cycles?

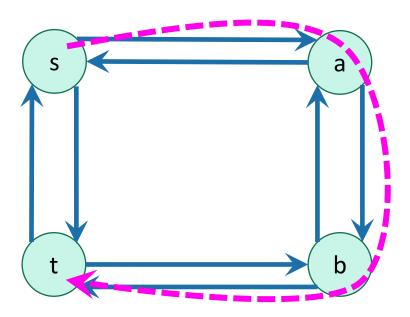
- Just like Bellman-Ford, Floyd-Warshall can detect negative cycles:
  - Negative cycle ⇔ ∃ v s.t. there is a path from v to v that goes through all n vertices that has cost < 0.</li>
  - Negative cycle  $\Leftrightarrow \exists v \text{ s.t. } D^{(n)}[v,v] < 0.$
- Algorithm:
  - Run Floyd-Warshall as before.
  - If there is some v so that D<sup>(n)</sup>[v,v] < 0:
    - return negative cycle.

#### What have we learned?

- The Floyd-Warshall algorithm is another example of *dynamic programming*.
- It computes All Pairs Shortest Paths in a directed weighted graph in time O(n<sup>3</sup>).

#### Another Example of DP?

• Longest simple path (say all edge weights are 1):



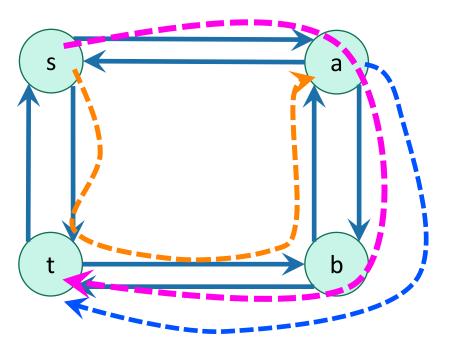
What is the longest simple path from s to t?

#### This is an optimization problem...

- Can we use Dynamic Programming?
- Optimal Substructure?
  - Longest path from s to t = longest path from s to a

+ longest path from a to t?

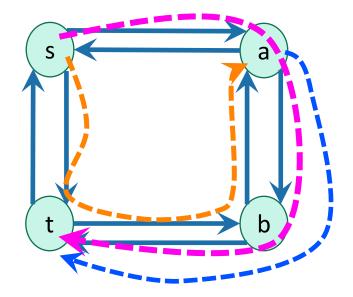
**NOPE!** 



#### This doesn't give optimal sub-structure

Optimal solutions to subproblems don't give us an optimal solution to the big problem. (At least if we try to do it this way).

- The subproblems we came up with aren't independent:
  - Once we've chosen the longest path from a to t
    - which uses b,
  - our longest path from s to a shouldn't be allowed to use b
    - since b was already used.
- Actually, the longest simple path problem is NP-complete.
  - We don't know of any polynomialtime algorithms for it, DP or otherwise!



#### Recap

- Two more shortest-path algorithms:
  - Bellman-Ford for single-source shortest path
  - Floyd-Warshall for all-pairs shortest path

#### Dynamic programming!

- This is a fancy name for:
  - Break up an optimization problem into smaller problems
    - The optimal solutions to the sub-problems should be subsolutions to the original problem.
  - Build the optimal solution iteratively by filling in a table of sub-solutions.
    - Take advantage of overlapping sub-problems!

#### Next time

More examples of *dynamic programming*!

We will stop bullets with our action-packed coding skills, and also maybe find longest common subsequences.



#### Before next time

• Pre-lecture exercise: finding optimal substructure