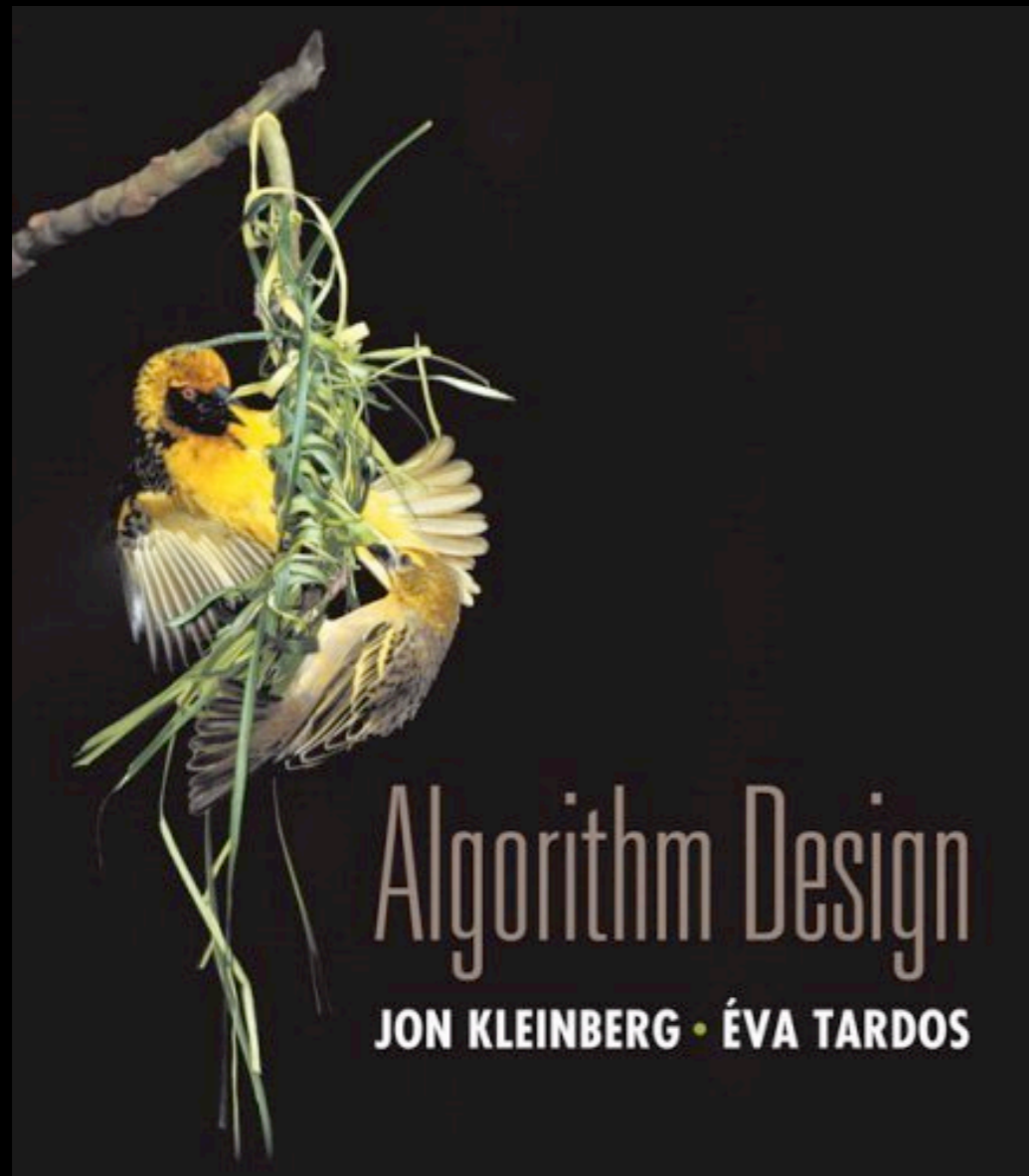




# CSE 202

## Dynamic Programming IV

*An induced subgraph of the collaboration graph (with Erdos number at most 2).  
Made by Fan Chung Graham and Lincoln Lu in 2002.*

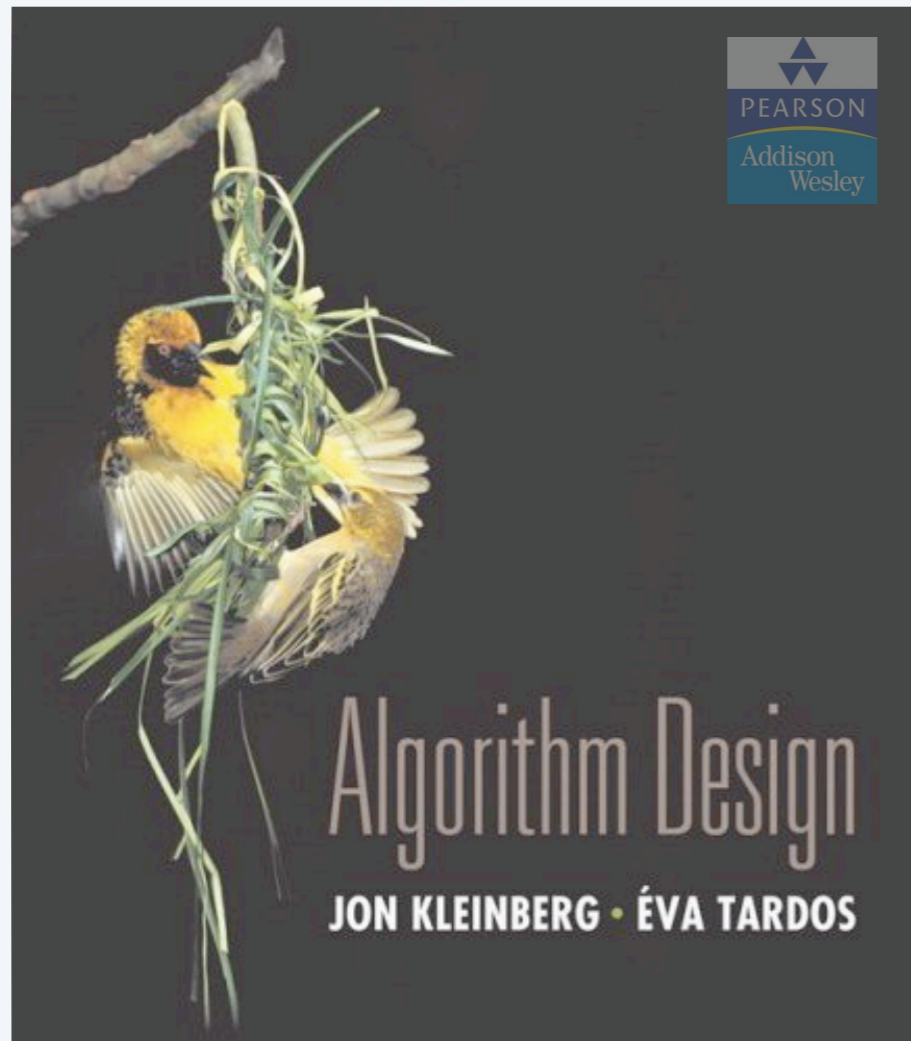


# Chapter 6

## Dynamic Programming



Slides by Kevin Wayne.  
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## SECTION 6.6

# 6. DYNAMIC PROGRAMMING II

---

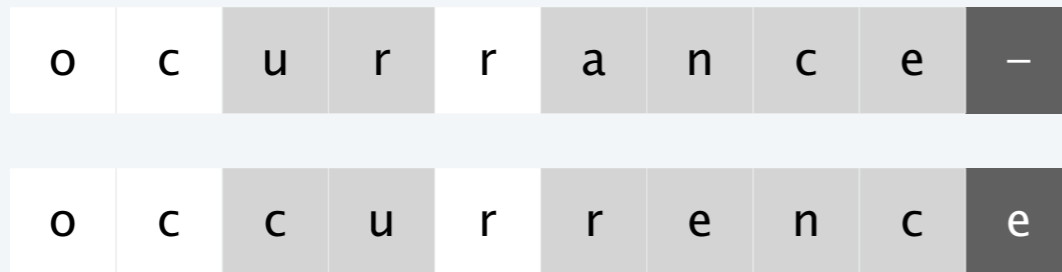
- ▶ *sequence alignment*
- ▶ *Hirschberg's algorithm*
- ▶ *Bellman-Ford algorithm*
- ▶ *distance vector protocols*
- ▶ *negative cycles in a digraph*

# String similarity

---

Q. How similar are two strings?

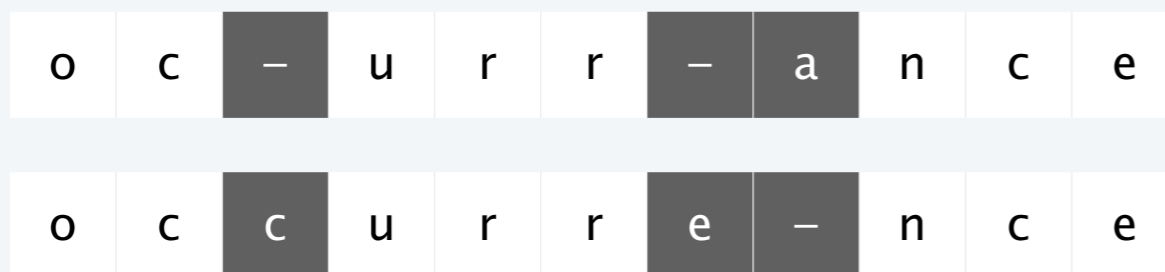
Ex. occurrence and occurrence.



6 mismatches, 1 gap



1 mismatch, 1 gap



0 mismatches, 3 gaps

# Edit distance

---

**Edit distance.** [Levenshtein 1966, Needleman-Wunsch 1970]

- Gap penalty  $\delta$ ; mismatch penalty  $\alpha_{pq}$ .
- Cost = sum of gap and mismatch penalties.

C	T	-	G	A	C	C	T	A	C	G
C	T	G	G	A	C	G	A	A	C	G

$$\text{cost} = \delta + \alpha_{CG} + \alpha_{TA}$$

**Applications.** Unix diff, speech recognition, computational biology, ...

# Sequence alignment

---

**Goal.** Given two strings  $x_1 x_2 \dots x_m$  and  $y_1 y_2 \dots y_n$  find min cost alignment.

**Def.** An **alignment**  $M$  is a set of ordered pairs  $x_i - y_j$  such that each item occurs in at most one pair and no crossings.

$x_i - y_j$  and  $x_{i'} - y_{j'}$  cross if  $i < i'$ , but  $j > j'$

**Def.** The **cost** of an alignment  $M$  is:

$$\text{cost}(M) = \underbrace{\sum_{(x_i, y_j) \in M} \alpha_{x_i y_j}}_{\text{mismatch}} + \underbrace{\sum_{i: x_i \text{ unmatched}} \delta + \sum_{j: y_j \text{ unmatched}} \delta}_{\text{gap}}$$

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	
C	T	A	C	C	-	G
-	T	A	C	A	T	G
	$y_1$	$y_2$	$y_3$	$y_4$	$y_5$	$y_6$

**an alignment of CTACCG and TACATG:**

$$M = \{ x_2 - y_1, x_3 - y_2, x_4 - y_3, x_5 - y_4, x_6 - y_6 \}$$

# Sequence alignment: problem structure

---

**Def.**  $OPT(i, j) = \min$  cost of aligning prefix strings  $x_1 x_2 \dots x_i$  and  $y_1 y_2 \dots y_j$ .

**Case 1.**  $OPT$  matches  $x_i - y_j$ .

Pay mismatch for  $x_i - y_j$  + min cost of aligning  $x_1 x_2 \dots x_{i-1}$  and  $y_1 y_2 \dots y_{j-1}$ .

**Case 2a.**  $OPT$  leaves  $x_i$  unmatched.

Pay gap for  $x_i$  + min cost of aligning  $x_1 x_2 \dots x_{i-1}$  and  $y_1 y_2 \dots y_j$ .

**Case 2b.**  $OPT$  leaves  $y_j$  unmatched.

Pay gap for  $y_j$  + min cost of aligning  $x_1 x_2 \dots x_i$  and  $y_1 y_2 \dots y_{j-1}$ .

optimal substructure property  
(proof via exchange argument)

$$OPT(i, j) = \begin{cases} j\delta & \text{if } i = 0 \\ \min \begin{cases} \alpha_{x_i y_j} + OPT(i-1, j-1) \\ \delta + OPT(i-1, j) \\ \delta + OPT(i, j-1) \end{cases} & \text{otherwise} \\ i\delta & \text{if } j = 0 \end{cases}$$

# Sequence alignment: algorithm

---

SEQUENCE-ALIGNMENT ( $m, n, x_1, \dots, x_m, y_1, \dots, y_n, \delta, \alpha$ )

---

FOR  $i = 0$  TO  $m$

$M[i, 0] \leftarrow i\delta.$

FOR  $j = 0$  TO  $n$

$M[0, j] \leftarrow j\delta.$

FOR  $i = 1$  TO  $m$

FOR  $j = 1$  TO  $n$

$M[i, j] \leftarrow \min \{ \alpha[x_i, y_j] + M[i-1, j-1],$   
 $\delta + M[i-1, j],$   
 $\delta + M[i, j-1] \}.$

RETURN  $M[m, n].$

---



## Sequence alignment: analysis

---

**Theorem.** The dynamic programming algorithm computes the edit distance (and optimal alignment) of two strings of length  $m$  and  $n$  in  $\Theta(mn)$  time and  $\Theta(mn)$  space.

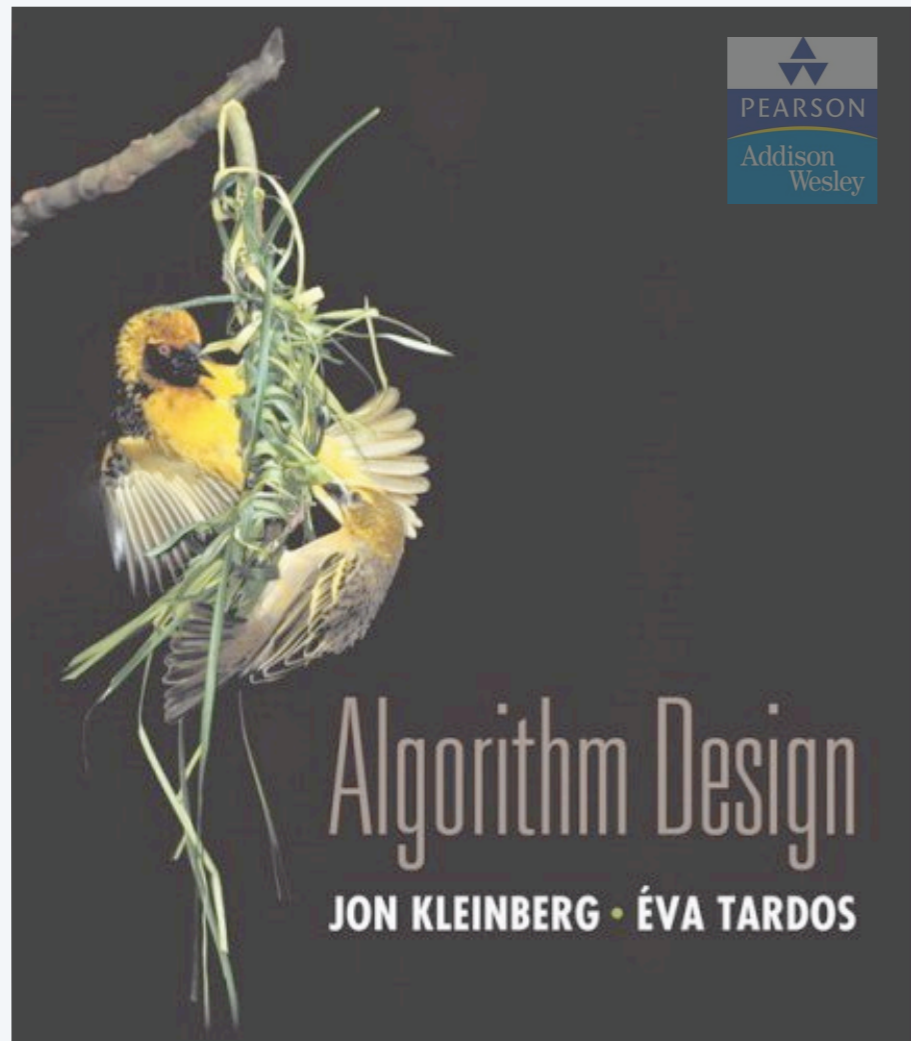
**Pf.**

- Algorithm computes edit distance.
- Can trace back to extract optimal alignment itself. ■

**Q.** Can we avoid using quadratic space?

**A.** Easy to compute optimal value in  $O(mn)$  time and  $O(m + n)$  space.

- Compute  $\text{OPT}(i, \bullet)$  from  $\text{OPT}(i - 1, \bullet)$ .
- **But**, no longer easy to recover optimal alignment itself.



## SECTION 6.7

# 6. DYNAMIC PROGRAMMING II

---

- ▶ *sequence alignment*
- ▶ *Hirschberg's algorithm*
- ▶ *Bellman-Ford algorithm*
- ▶ *distance vector protocols*
- ▶ *negative cycles in a digraph*

# Sequence alignment in linear space

---

**Theorem.** There exist an algorithm to find an optimal alignment in  $O(mn)$  time and  $O(m + n)$  space.

- Clever combination of divide-and-conquer and dynamic programming.
- Inspired by idea of Savitch from complexity theory.

Programming  
Techniques

G. Manacher  
Editor

---

## A Linear Space Algorithm for Computing Maximal Common Subsequences

D.S. Hirschberg  
Princeton University

---

**The problem of finding a longest common subsequence of two strings has been solved in quadratic time and space. An algorithm is presented which will solve this problem in quadratic time and in linear space.**

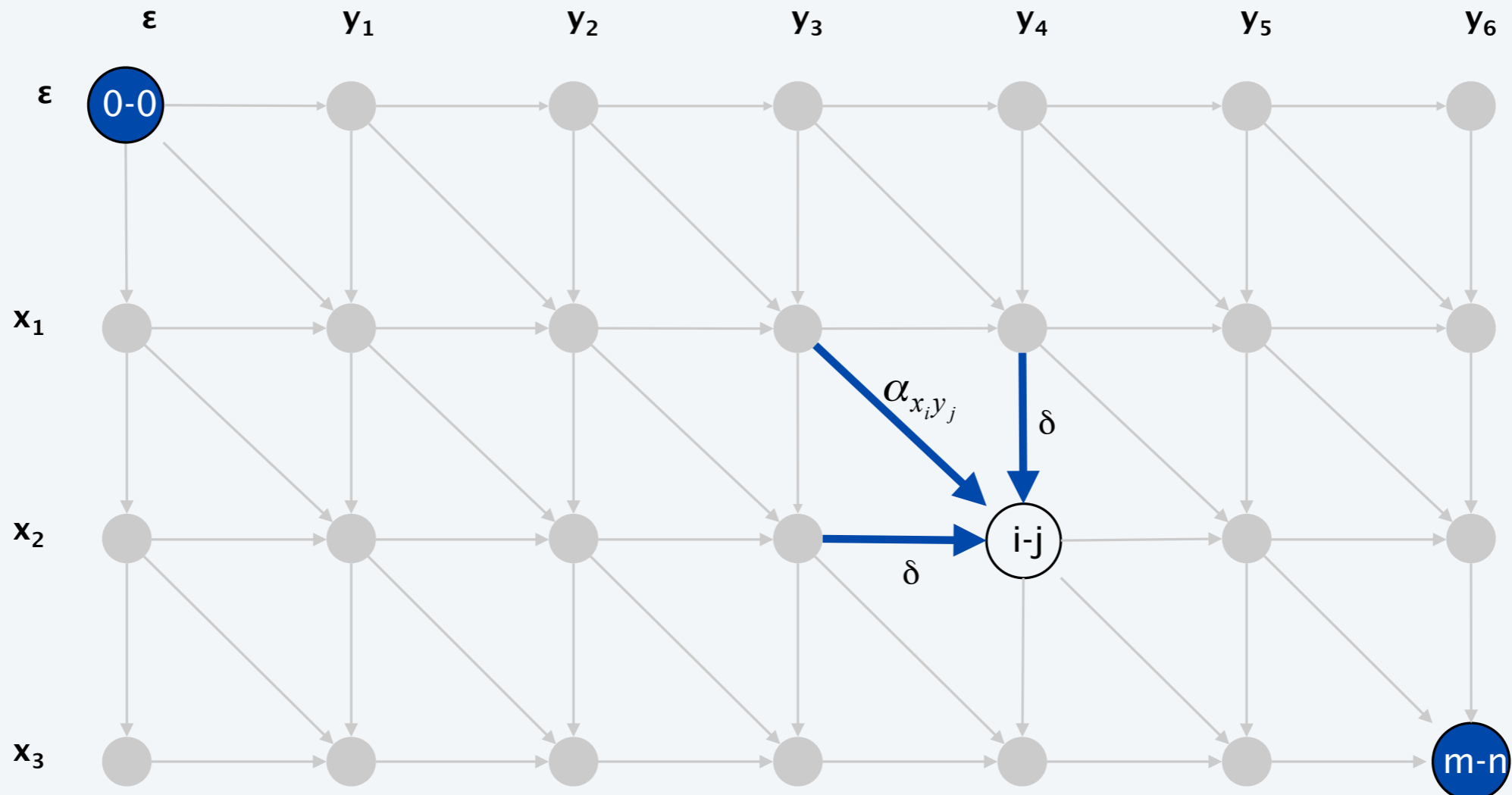
**Key Words and Phrases:** subsequence, longest common subsequence, string correction, editing

**CR Categories:** 3.63, 3.73, 3.79, 4.22, 5.25

# Hirschberg's algorithm

## Edit distance graph.

- Let  $f(i, j)$  be shortest path from  $(0,0)$  to  $(i, j)$ .
- Lemma:  $f(i, j) = OPT(i, j)$  for all  $i$  and  $j$ .



# Hirschberg's algorithm

---

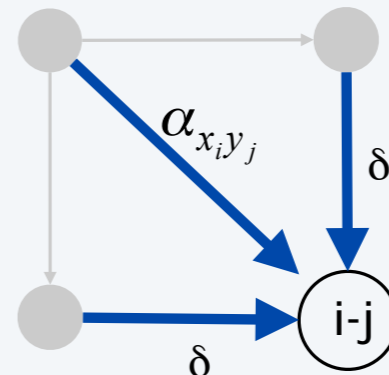
## Edit distance graph.

- Let  $f(i, j)$  be shortest path from  $(0,0)$  to  $(i, j)$ .
- Lemma:  $f(i, j) = OPT(i, j)$  for all  $i$  and  $j$ .

## Pf of Lemma. [ by strong induction on $i + j$ ]

- Base case:  $f(0, 0) = OPT(0, 0) = 0$ .
- Inductive hypothesis: assume true for all  $(i', j')$  with  $i' + j' < i + j$ .
- Last edge on shortest path to  $(i, j)$  is from  $(i - 1, j - 1)$ ,  $(i - 1, j)$ , or  $(i, j - 1)$ .
- Thus,

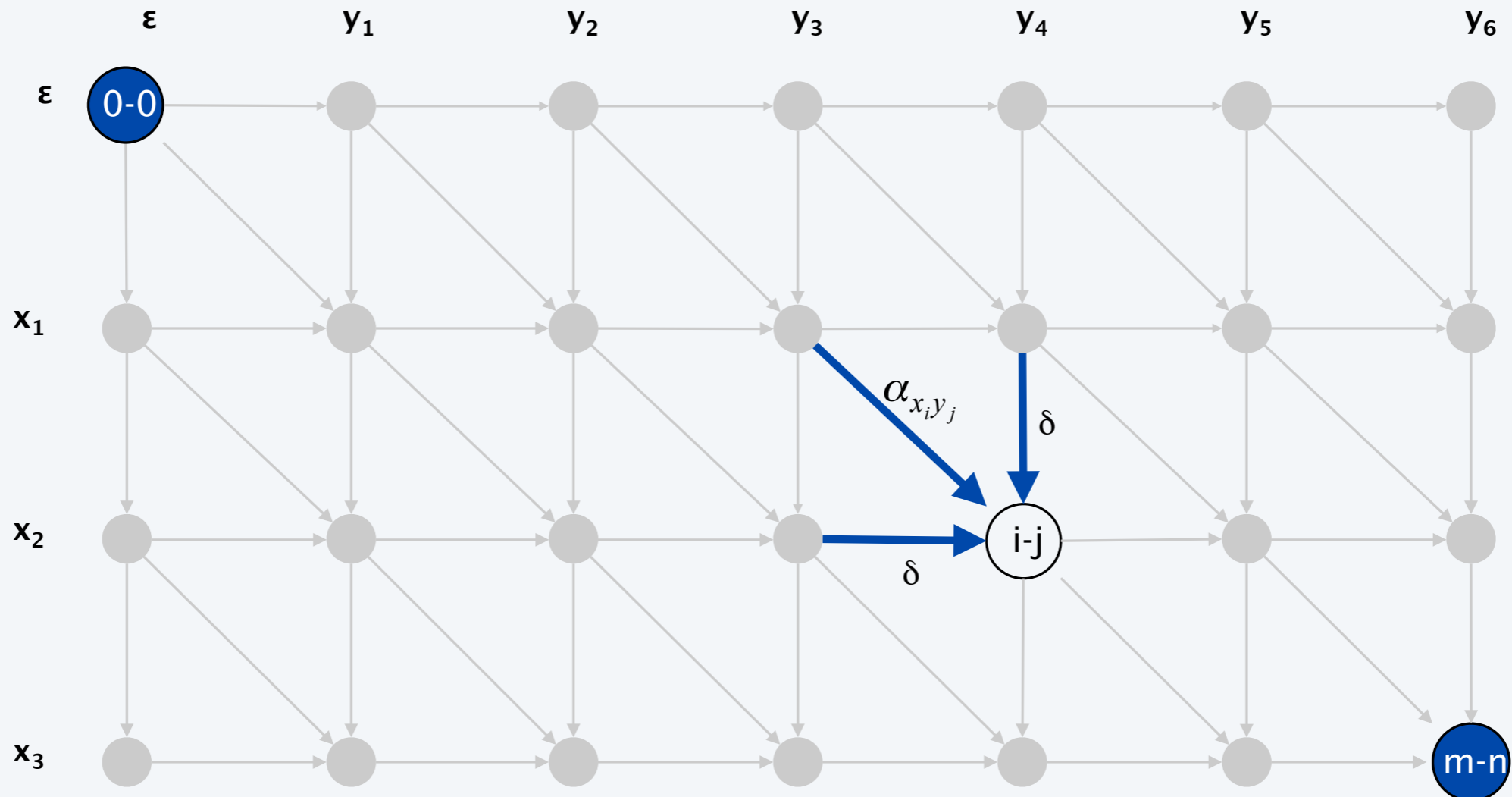
$$\begin{aligned} f(i, j) &= \min\{\alpha_{x_i y_j} + f(i - 1, j - 1), \delta + f(i - 1, j), \delta + f(i, j - 1)\} \\ &= \min\{\alpha_{x_i y_j} + OPT(i - 1, j - 1), \delta + OPT(i - 1, j), \delta + OPT(i, j - 1)\} \\ &= OPT(i, j) \quad \blacksquare \end{aligned}$$



# Hirschberg's algorithm

Saving space:

Method #1. To fill a row, we only need the values in previous row.  
Only need  $m \times 2$  array B to hold the values.

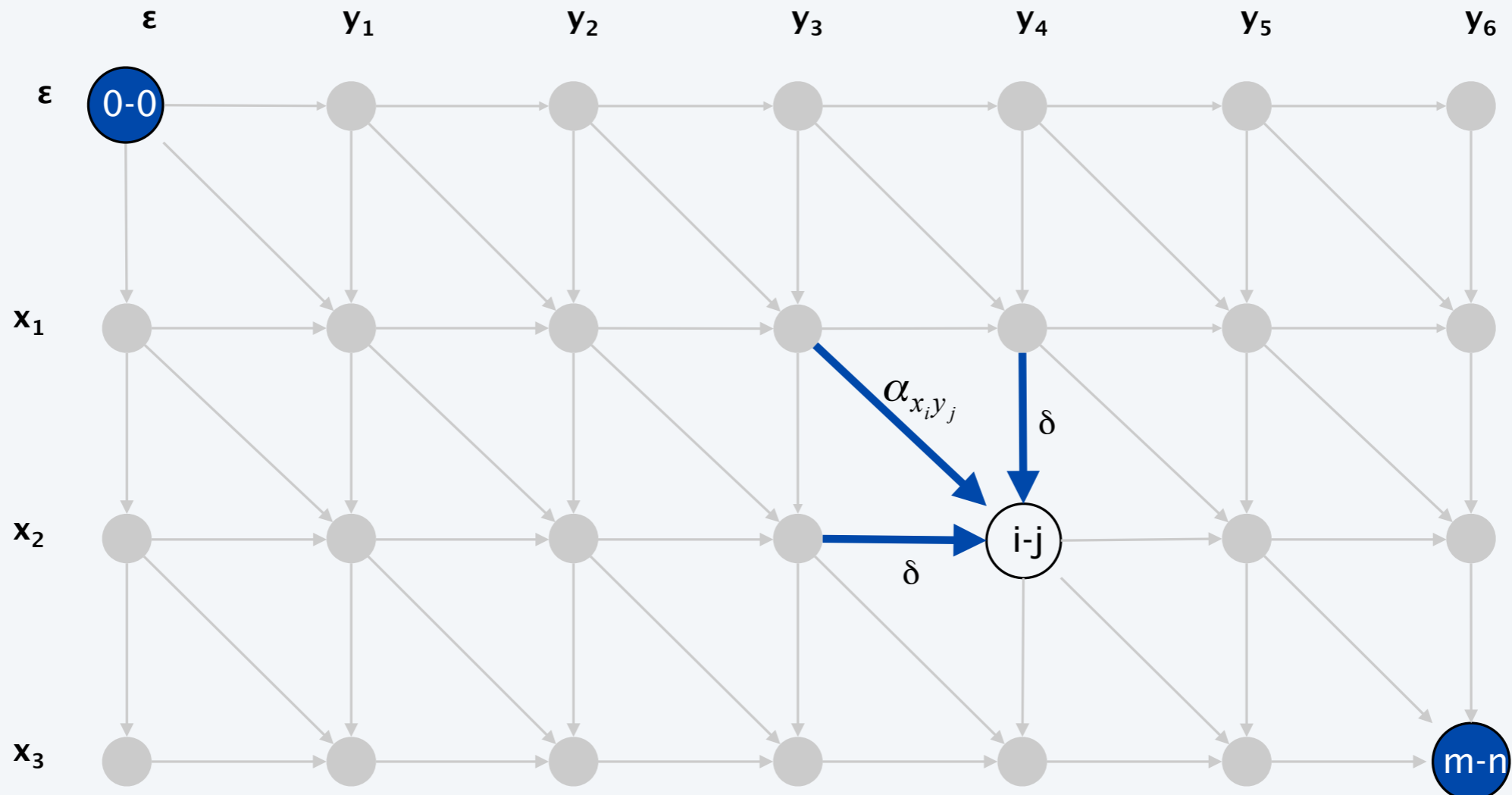


# Hirschberg's algorithm

Saving space:

Method #1. To fill a row, we only need the values in previous row.  
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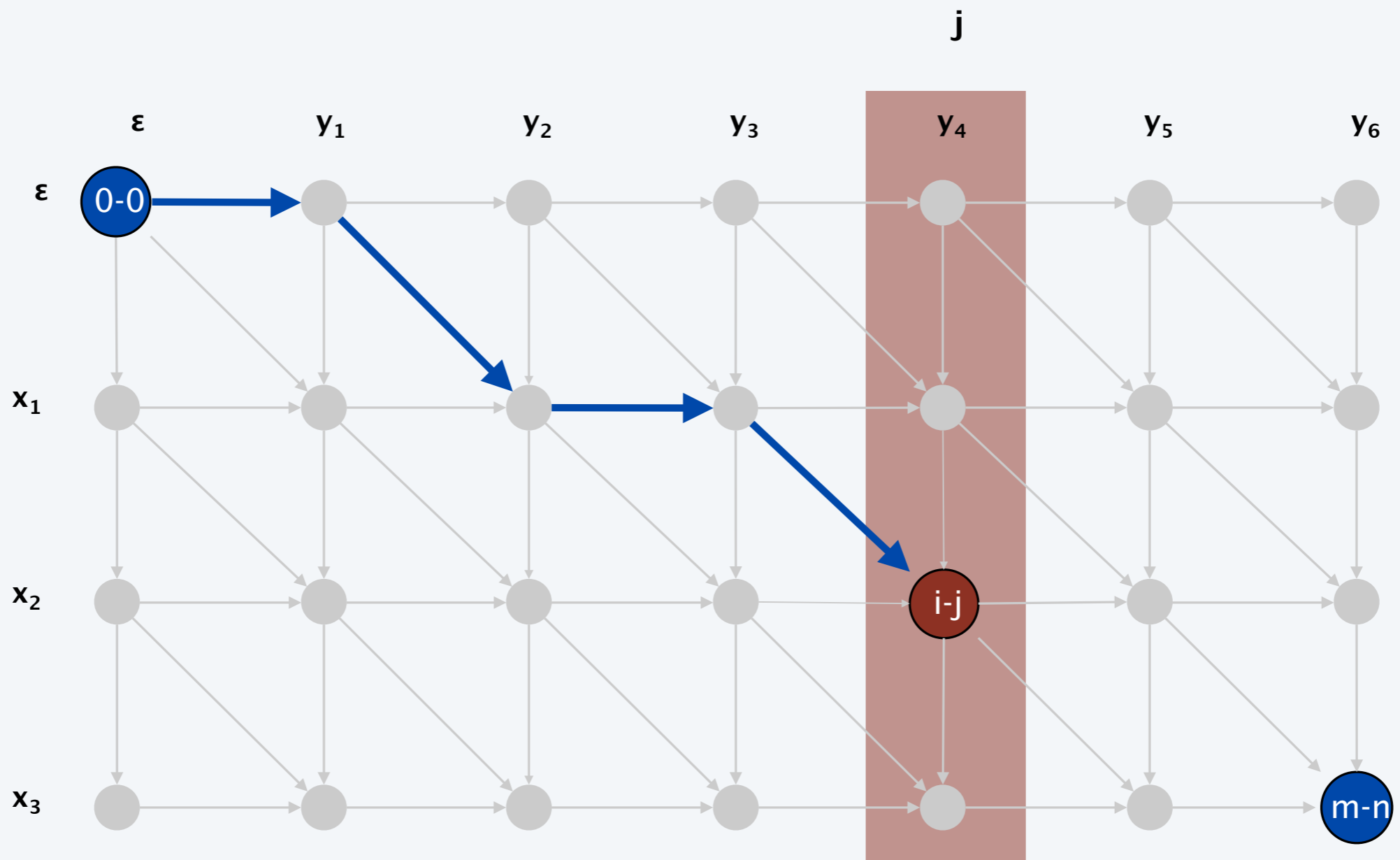
Method #2. Dynamic programming + Divide and Conquer



# Hirschberg's algorithm

## Edit distance graph.

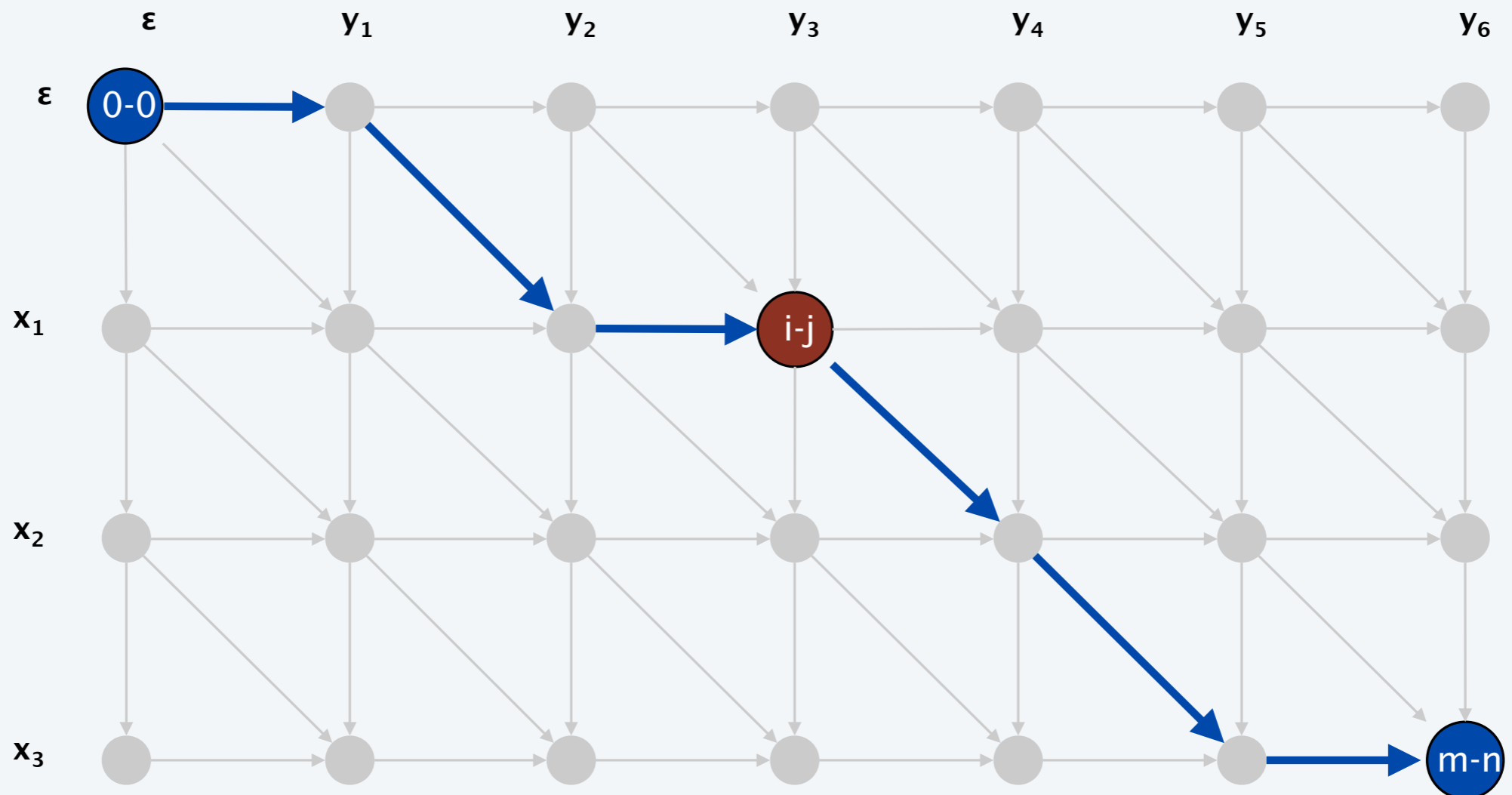
- Let  $f(i, j)$  be shortest path from  $(0,0)$  to  $(i, j)$ .
- Lemma:  $f(i, j) = OPT(i, j)$  for all  $i$  and  $j$ .
- Can compute  $f(\cdot, j)$  for any  $j$  in  $O(mn)$  time and  $O(m + n)$  space.





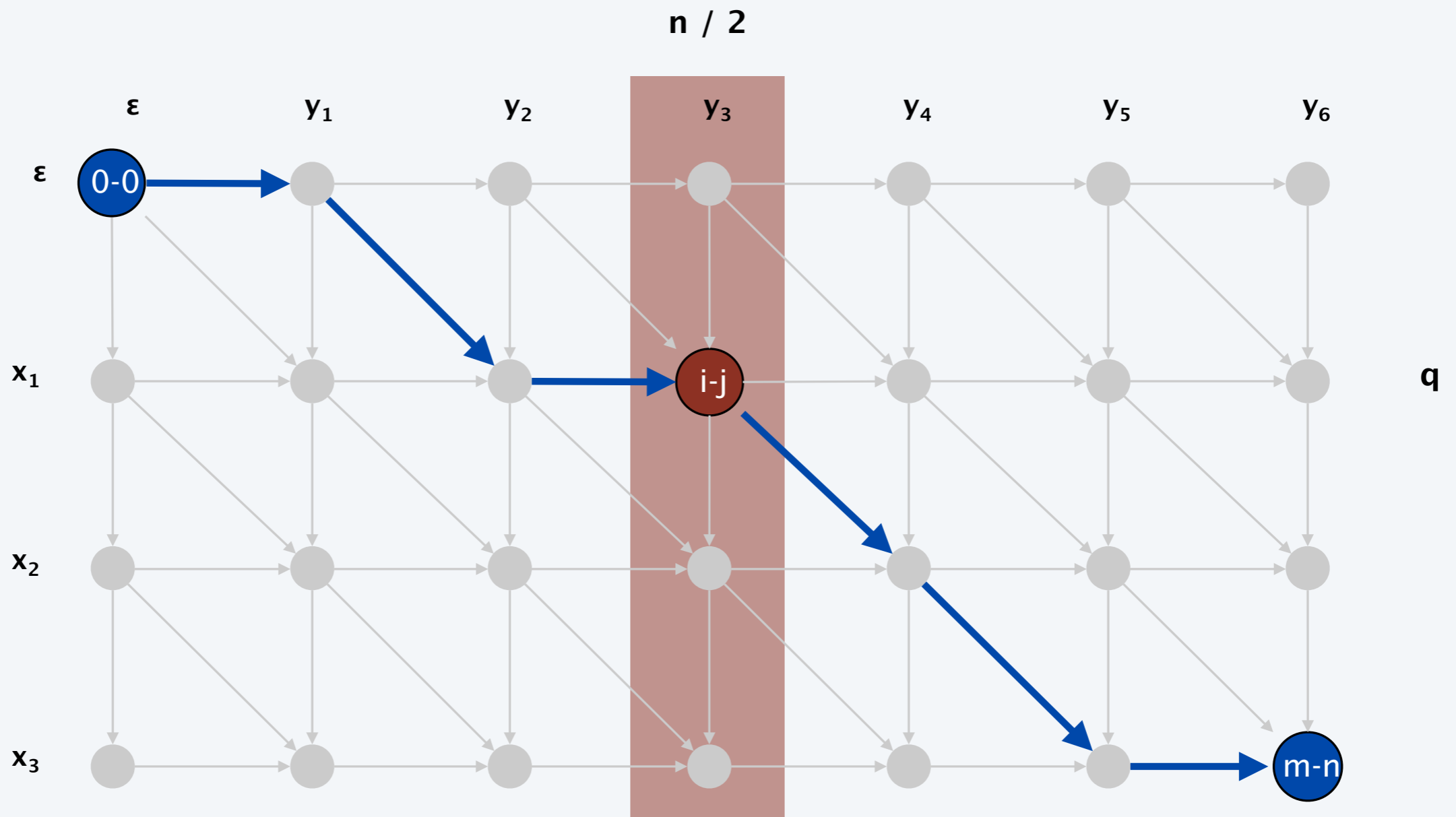
# Hirschberg's algorithm

**Observation 1.** The cost of the shortest path that uses  $(i, j)$  is  $f(i, j) + g(i, j)$ .



# Hirschberg's algorithm

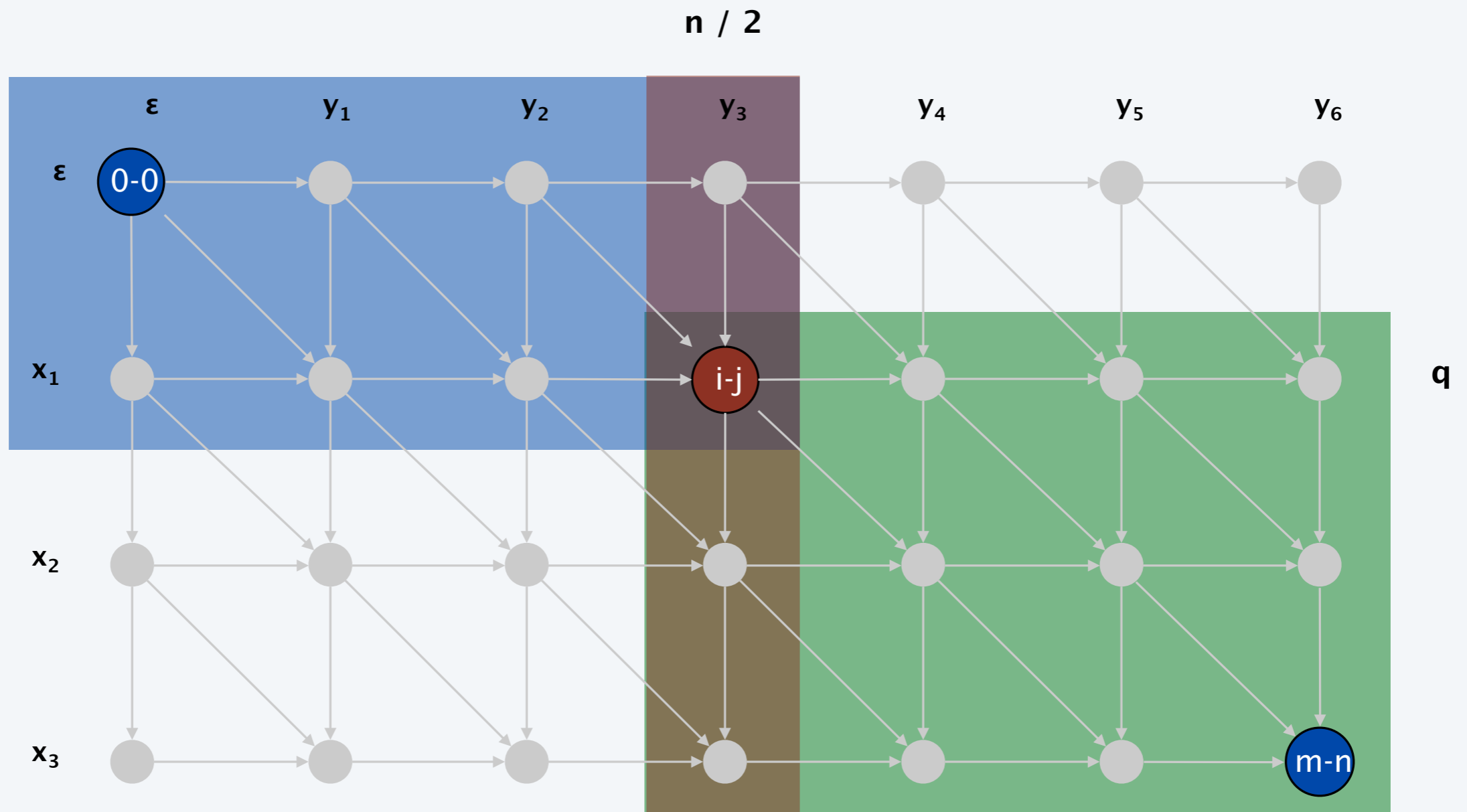
**Observation 2.** let  $q$  be an index that minimizes  $f(q, n/2) + g(q, n/2)$ . Then, there exists a shortest path from  $(0, 0)$  to  $(m, n)$  uses  $(q, n/2)$ .



# Hirschberg's algorithm

**Divide.** Find index  $q$  that minimizes  $f(q, n/2) + g(q, n/2)$ ; align  $x_q$  and  $y_{n/2}$ .

**Conquer.** Recursively compute optimal alignment in each piece.



# Hirschberg's algorithm: running time analysis

---

**Theorem.** Let  $T(m, n)$  = max running time of Hirschberg's algorithm on strings of length at most  $m$  and  $n$ . Then,  $T(m, n) = O(mn)$ .

**Pf.** [ by induction on  $n$  ]

- $O(mn)$  time to compute  $f(\cdot, n/2)$  and  $g(\cdot, n/2)$  and find index  $q$ .
- $T(q, n/2) + T(m - q, n/2)$  time for two recursive calls.

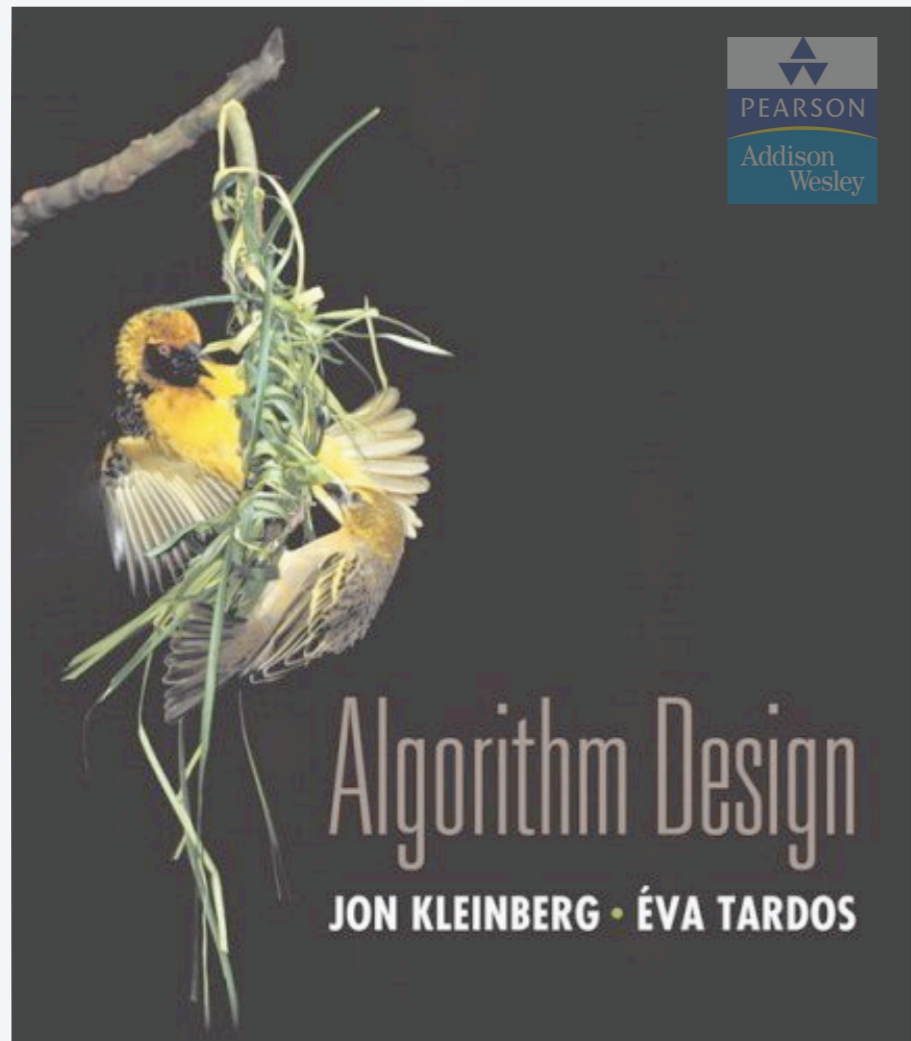
- Choose constant  $c$  so that:  $T(m, 2) \leq cm$

$$T(2, n) \leq cn$$

$$T(m, n) \leq cmn + T(q, n/2) + T(m - q, n/2)$$

- Claim.  $T(m, n) \leq 2cmn$ .
- Base cases:  $m = 2$  or  $n = 2$ .
- Inductive hypothesis:  $T(m', n') \leq 2cm'n'$  for all  $(m', n')$  with  $m' + n' < m + n$ .

$$\begin{aligned} T(m, n) &\leq T(q, n/2) + T(m - q, n/2) + cmn \\ &\leq 2cq n/2 + 2c(m - q) n/2 + cmn \\ &= cq n + cmn - cq n + cmn \\ &= 2cmn \quad \blacksquare \end{aligned}$$



## SECTION 6.8

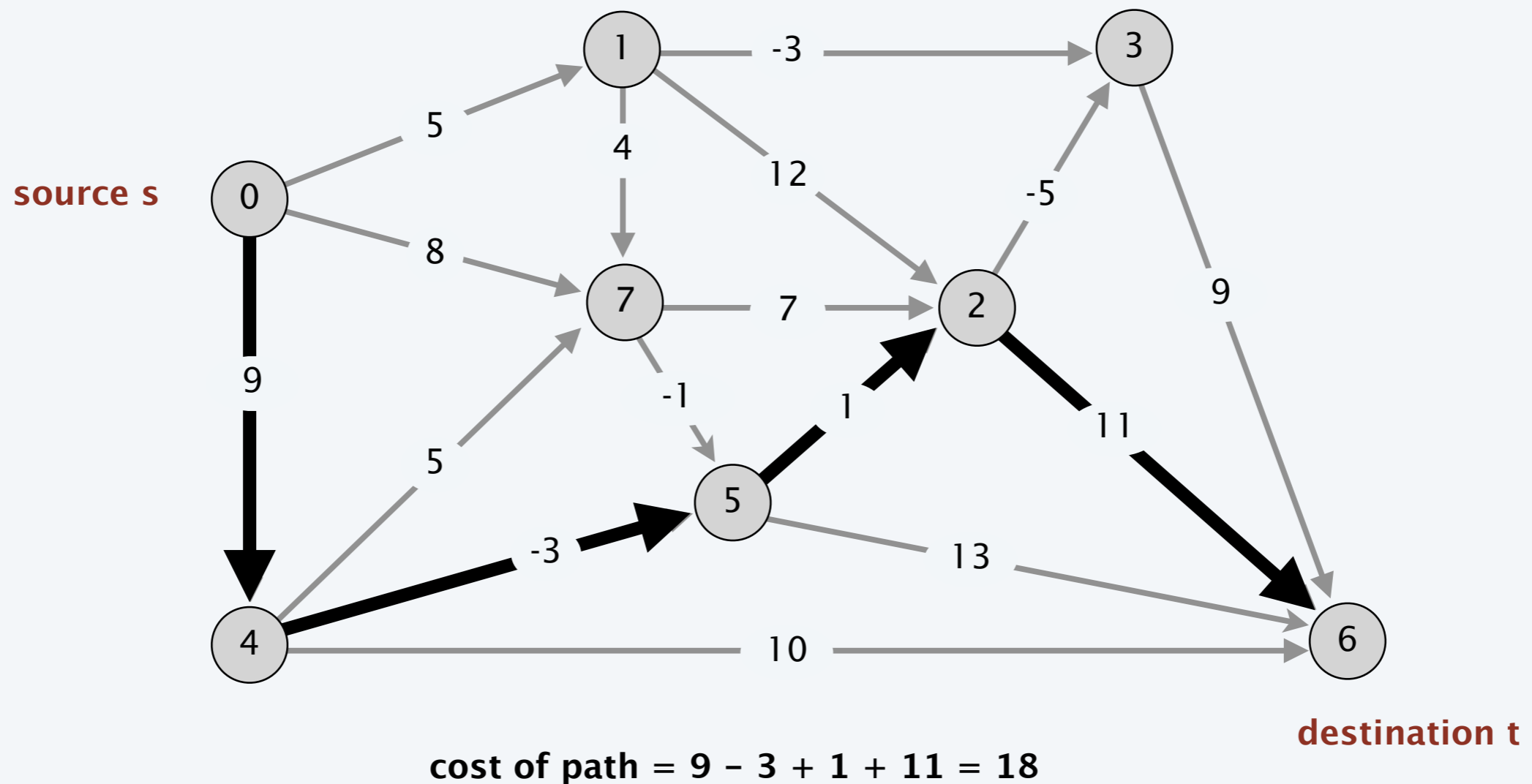
# 6. DYNAMIC PROGRAMMING II

---

- ▶ *sequence alignment*
- ▶ *Hirschberg's algorithm*
- ▶ ***Bellman-Ford***
- ▶ *distance vector protocols*
- ▶ *negative cycles in a digraph*

# Shortest paths

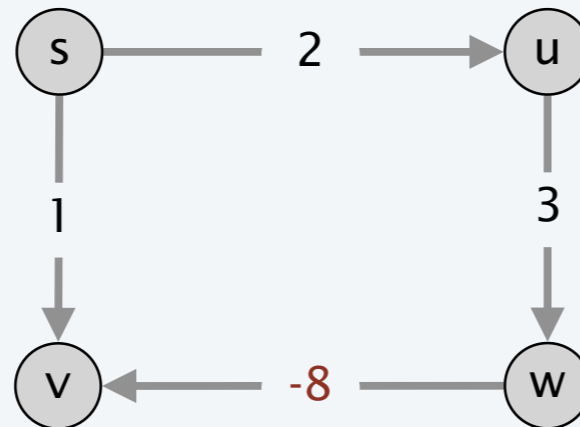
**Shortest path problem.** Given a digraph  $G = (V, E)$ , with arbitrary edge weights or costs  $c_{vw}$ , find cheapest path from node  $s$  to node  $t$ .



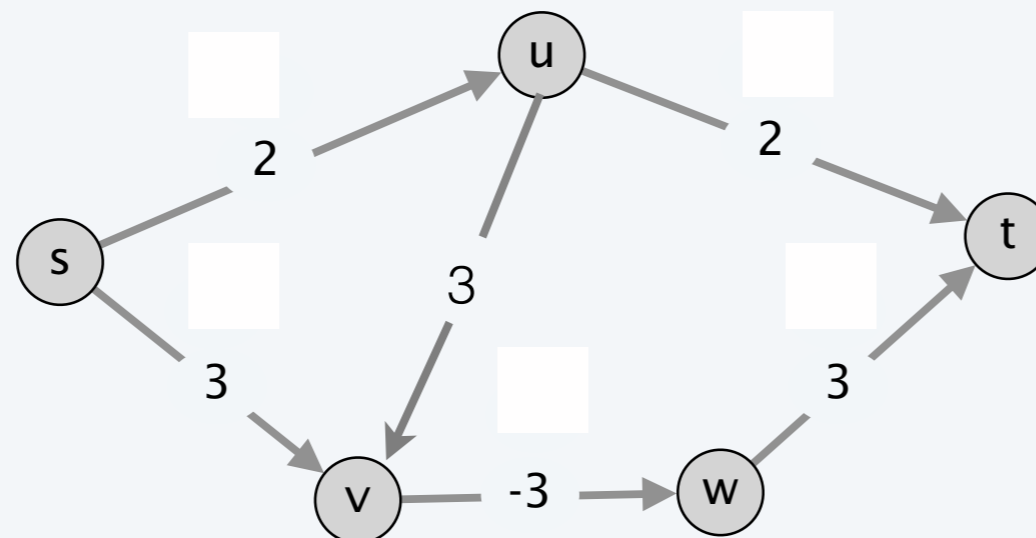
# Shortest paths: failed attempts

---

**Dijkstra.** Can fail if negative edge weights.



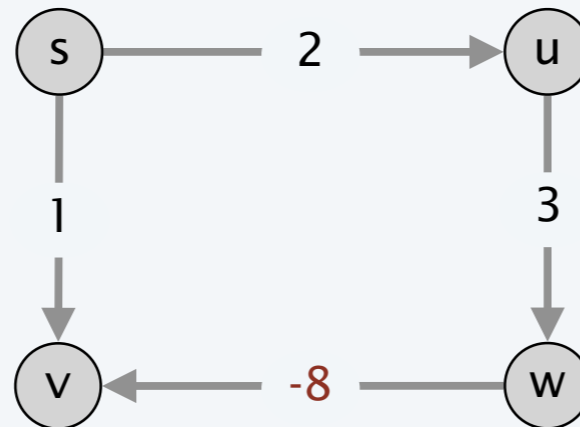
**Reweighting.** Adding a constant to every edge weight can fail.



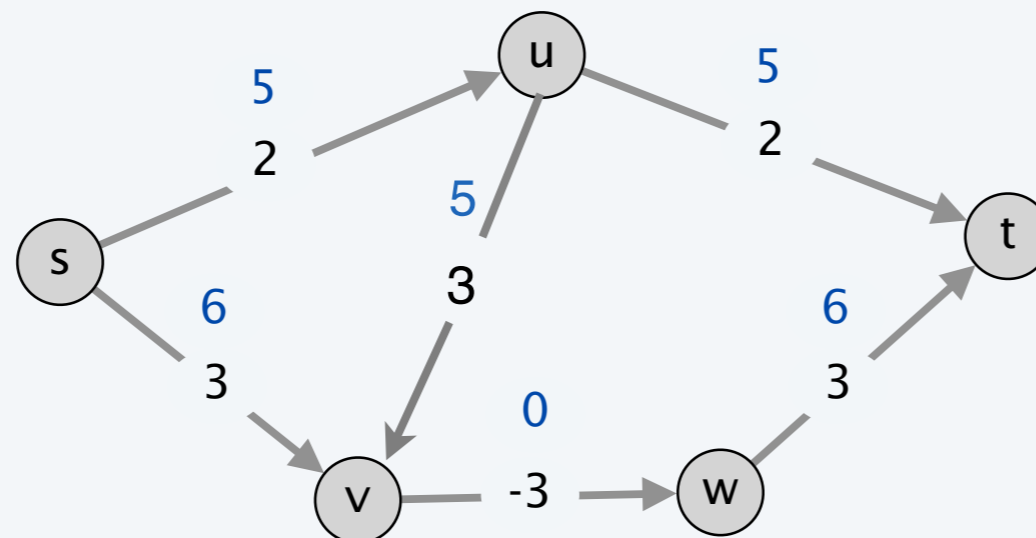
# Shortest paths: failed attempts

---

**Dijkstra.** Can fail if negative edge weights.



**Reweighting.** Adding a constant to every edge weight can fail.

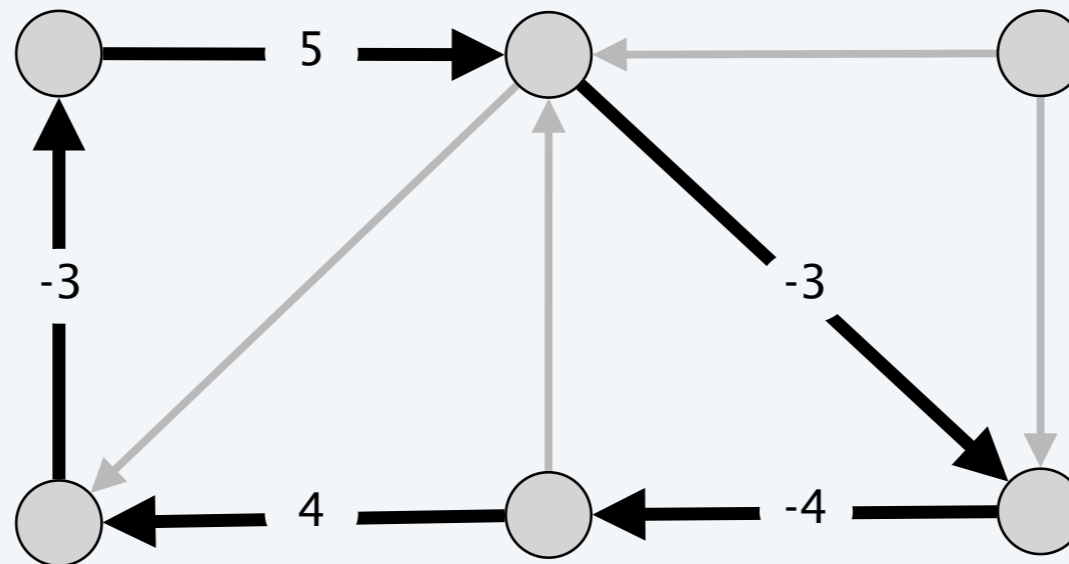




# Negative cycles

---

**Def.** A **negative cycle** is a directed cycle such that the sum of its edge weights is negative.



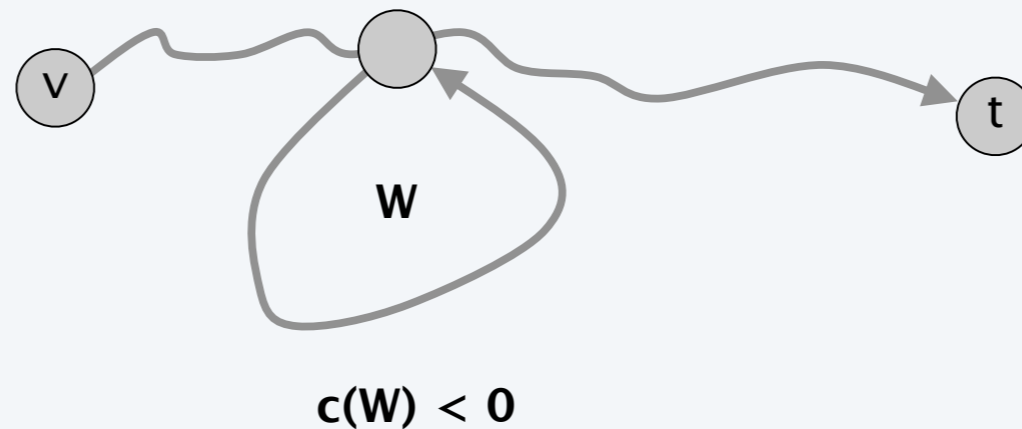
a negative cycle  $W$  :  $c(W) = \sum_{e \in W} c_e < 0$

# Shortest paths and negative cycles

---

**Lemma 1.** If some path from  $v$  to  $t$  contains a negative cycle, then there does not exist a cheapest path from  $v$  to  $t$ .

**Pf.** If there exists such a cycle  $W$ , then can build a  $v \rightarrow t$  path of arbitrarily negative weight by detouring around cycle as many times as desired. ■



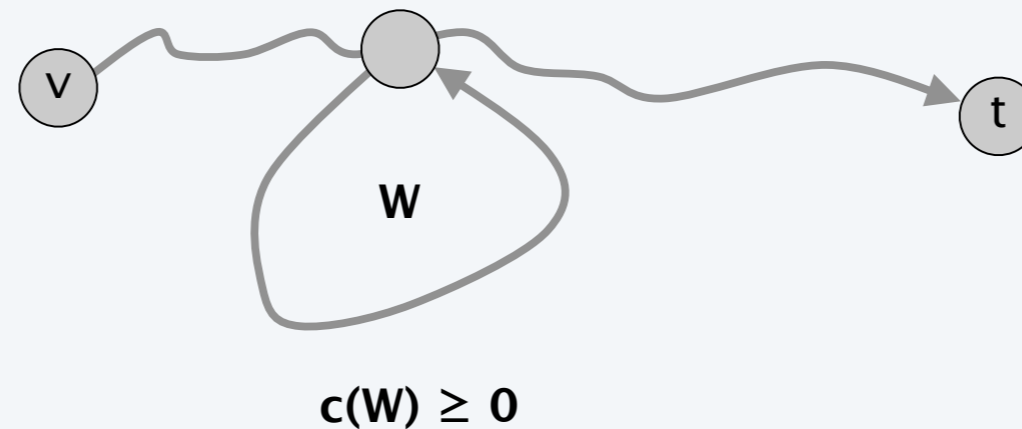
# Shortest paths and negative cycles

---

**Lemma 2.** If  $G$  has no negative cycles, then there exists a cheapest path from  $v$  to  $t$  that is simple (and has  $\leq n - 1$  edges).

**Pf.**

- Consider a cheapest  $v \rightarrow t$  path  $P$  that uses the fewest number of edges.
- If  $P$  contains a cycle  $W$ , can remove portion of  $P$  corresponding to  $W$  without increasing the cost. ■

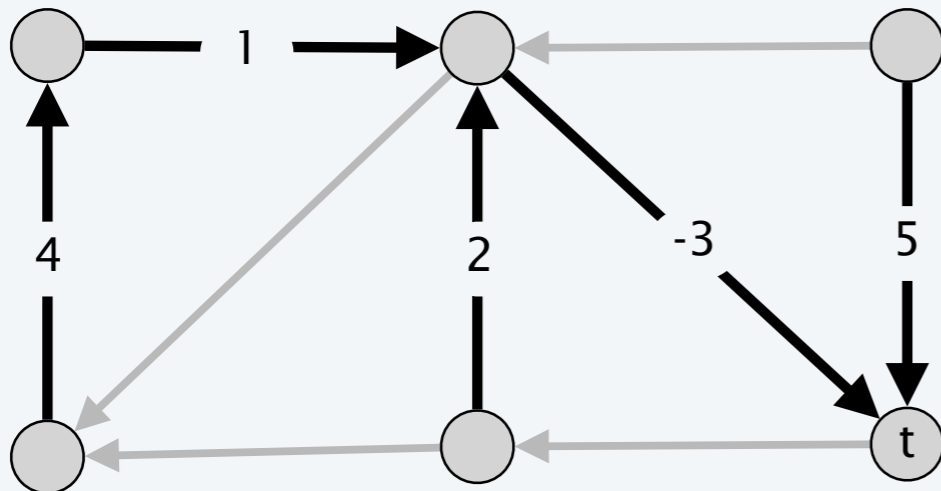


# Shortest path and negative cycle problems

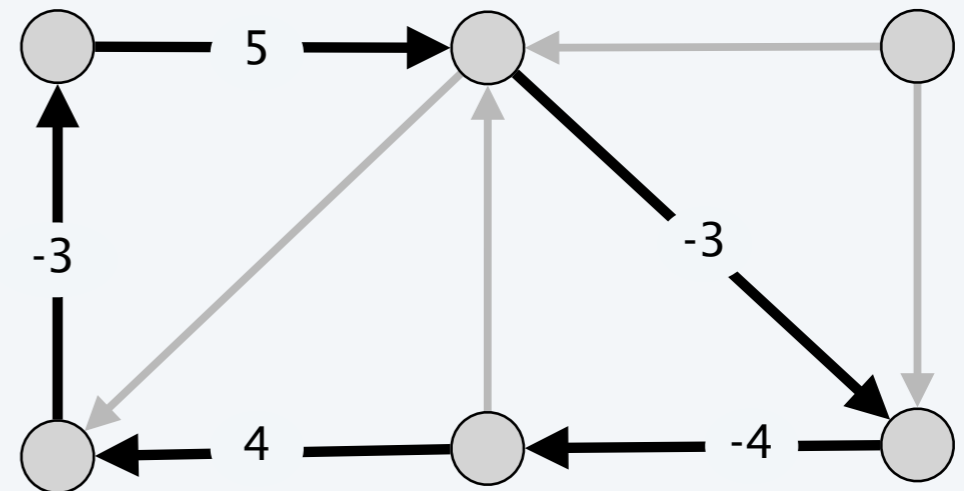
---

**Shortest path problem.** Given a digraph  $G = (V, E)$  with edge weights  $c_{vw}$  and no negative cycles, find cheapest  $v \rightarrow t$  path for each node  $v$ .

**Negative cycle problem.** Given a digraph  $G = (V, E)$  with edge weights  $c_{vw}$ , find a negative cycle (if one exists).



shortest-paths tree



negative cycle

# Shortest paths: dynamic programming

---

**Def.**  $OPT(i, v)$  = cost of shortest  $v \rightarrow t$  path that uses  $\leq i$  edges.

- Case 1: Cheapest  $v \rightarrow t$  path uses  $\leq i - 1$  edges.

- $OPT(i, v) = OPT(i - 1, v)$

↖ ↙ optimal substructure property  
(proof via exchange argument)

- Case 2: Cheapest  $v \rightarrow t$  path uses exactly  $i$  edges.

- if  $(v, w)$  is first edge, then  $OPT$  uses  $(v, w)$ , and then selects best  $w \rightarrow t$  path using  $\leq i - 1$  edges

$$OPT(i, v) = \begin{cases} \infty & \text{if } i = 0 \\ \min \left\{ OPT(i-1, v), \min_{(v, w) \in E} \{ OPT(i-1, w) + c_{vw} \} \right\} & \text{otherwise} \end{cases}$$

**Observation.** If no negative cycles,  $OPT(n - 1, v)$  = cost of cheapest  $v \rightarrow t$  path.

**Pf.** By Lemma 2, cheapest  $v \rightarrow t$  path is simple. ■

# Shortest paths: implementation

---

SHORTEST-PATHS ( $V, E, c, t$ )

---

FOREACH node  $v \in V$

$M[0, v] \leftarrow \infty.$

$M[0, t] \leftarrow 0.$

FOR  $i = 1$  TO  $n - 1$

FOREACH node  $v \in V$

$M[i, v] \leftarrow M[i-1, v].$

FOREACH edge  $(v, w) \in E$

$M[i, v] \leftarrow \min \{ M[i, v], M[i-1, w] + c_{vw} \}.$

---

## Shortest paths: implementation

---

**Theorem 1.** Given a digraph  $G = (V, E)$  with no negative cycles, the dynamic programming algorithm computes the cost of the cheapest  $v \rightarrow t$  path for each node  $v$  in  $\Theta(mn)$  time and  $\Theta(n^2)$  space.

**Pf.**

- Table requires  $\Theta(n^2)$  space.
- Each iteration  $i$  takes  $\Theta(m)$  time since we examine each edge once. ■

**Finding the shortest paths.**

- Approach 1: Maintain a *successor*( $i, v$ ) that points to next node on cheapest  $v \rightarrow t$  path using at most  $i$  edges.
- Approach 2: Compute optimal costs  $M[i, v]$  and consider only edges with  $M[i, v] = M[i - 1, w] + c_{vw}$ .

## Shortest paths: practical improvements

---

**Space optimization.** Maintain two 1d arrays (instead of 2d array).

- $d(v)$  = cost of cheapest  $v \rightarrow t$  path that we have found so far.
- $successor(v)$  = next node on a  $v \rightarrow t$  path.

**Performance optimization.** If  $d(w)$  was not updated in iteration  $i - 1$ , then no reason to consider edges entering  $w$  in iteration  $i$ .



# Bellman-Ford: efficient implementation

---

**BELLMAN-FORD** ( $V, E, c, t$ )

---

**FOREACH** node  $v \in V$

$d(v) \leftarrow \infty.$

$successor(v) \leftarrow null.$

$d(t) \leftarrow 0.$

**FOR**  $i = 1$  **TO**  $n - 1$

**FOREACH** node  $w \in V$

**IF** ( $d(w)$  was updated in previous iteration)

**FOREACH** edge  $(v, w) \in E$

**IF** ( $d(v) > d(w) + c_{vw}$ )

$d(v) \leftarrow d(w) + c_{vw}.$

$successor(v) \leftarrow w.$

**IF** no  $d(w)$  value changed in iteration  $i$ , **STOP.**

---



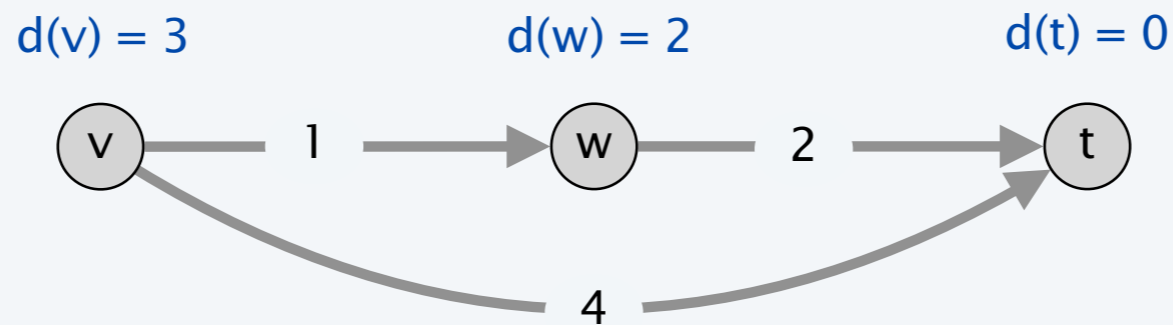
1 pass

# Bellman-Ford: analysis

---

**Claim.** After the  $i^{\text{th}}$  pass of Bellman-Ford,  $d(v)$  equals the cost of the cheapest  $v \rightarrow t$  path using at most  $i$  edges.

**Counterexample.** Claim is false!



if nodes  $w$  considered before node  $v$ ,  
then  $d(v) = 3$  after 1 pass

## Bellman-Ford: analysis

---


**Lemma 3.** Throughout Bellman-Ford algorithm,  $d(v)$  is the cost of some  $v \rightarrow t$  path; after the  $i^{\text{th}}$  pass,  $d(v)$  is no larger than the cost of the cheapest  $v \rightarrow t$  path using  $\leq i$  edges.

**Pf.** [by induction on  $i$ ]

- Assume true after  $i^{\text{th}}$  pass.
- Let  $P$  be any  $v \rightarrow t$  path with  $i + 1$  edges.
- Let  $(v, w)$  be first edge on path and let  $P'$  be subpath from  $w$  to  $t$ .
- By inductive hypothesis,  $d(w) \leq c(P')$  since  $P'$  is a  $w \rightarrow t$  path with  $i$  edges.
- After considering  $v$  in pass  $i+1$ :
$$\begin{aligned} d(v) &\leq c_{vw} + d(w) \\ &\leq c_{vw} + c(P') \\ &= c(P) \quad \blacksquare \end{aligned}$$

**Theorem 2.** Given a digraph with no negative cycles, Bellman-Ford computes the costs of the cheapest  $v \rightarrow t$  paths in  $O(mn)$  time and  $\Theta(n)$  extra space.

**Pf.** Lemmas 2 + 3.  $\blacksquare$

 can be substantially faster in practice

# Bellman-Ford: analysis

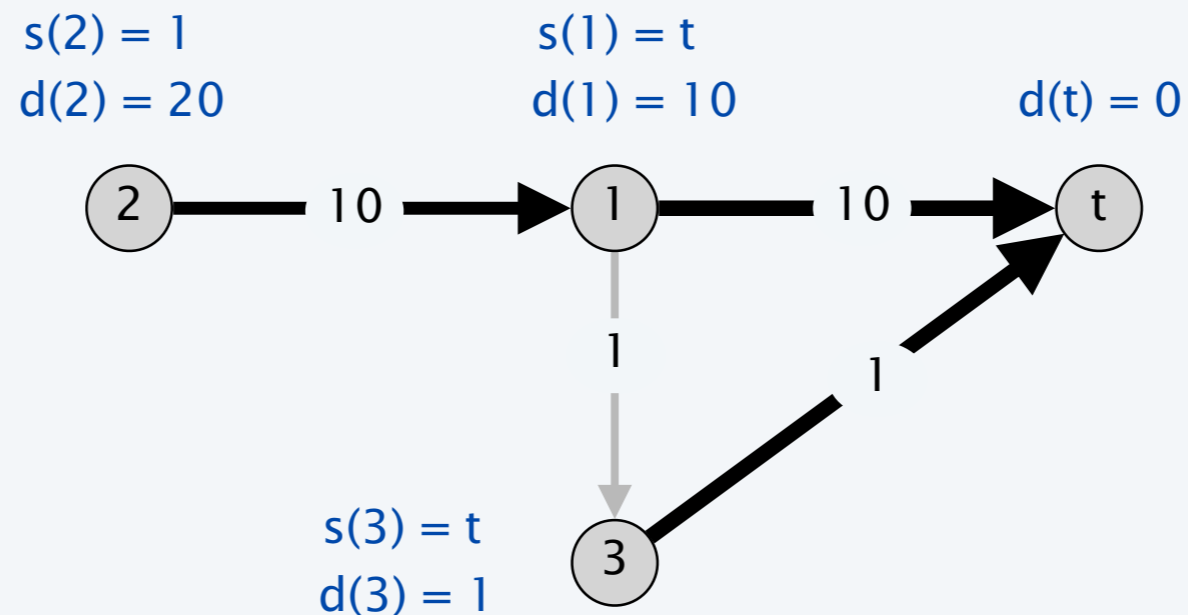
---

**Claim.** ~~Throughout the Bellman-Ford algorithm, following  $successor(v)$  pointers gives a directed path from  $v$  to  $t$  of cost  $d(v)$ .~~

**Counterexample.** Claim is false!

- Cost of successor  $v \rightarrow t$  path may have strictly lower cost than  $d(v)$ .

consider nodes in order: t, 1, 2, 3



# Bellman-Ford: analysis

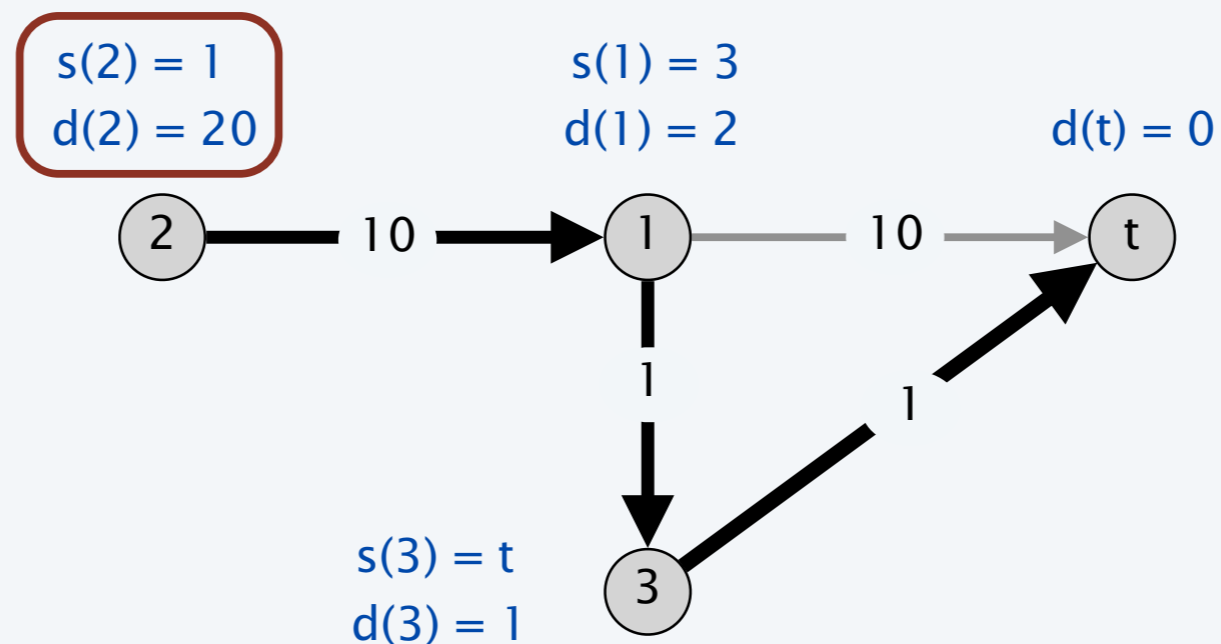
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**Claim.** ~~Throughout the Bellman-Ford algorithm, following  $successor(v)$  pointers gives a directed path from  $v$  to  $t$  of cost  $d(v)$ .~~

**Counterexample.** Claim is false!

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consider nodes in order: t, 1, 2, 3



# Bellman-Ford: analysis

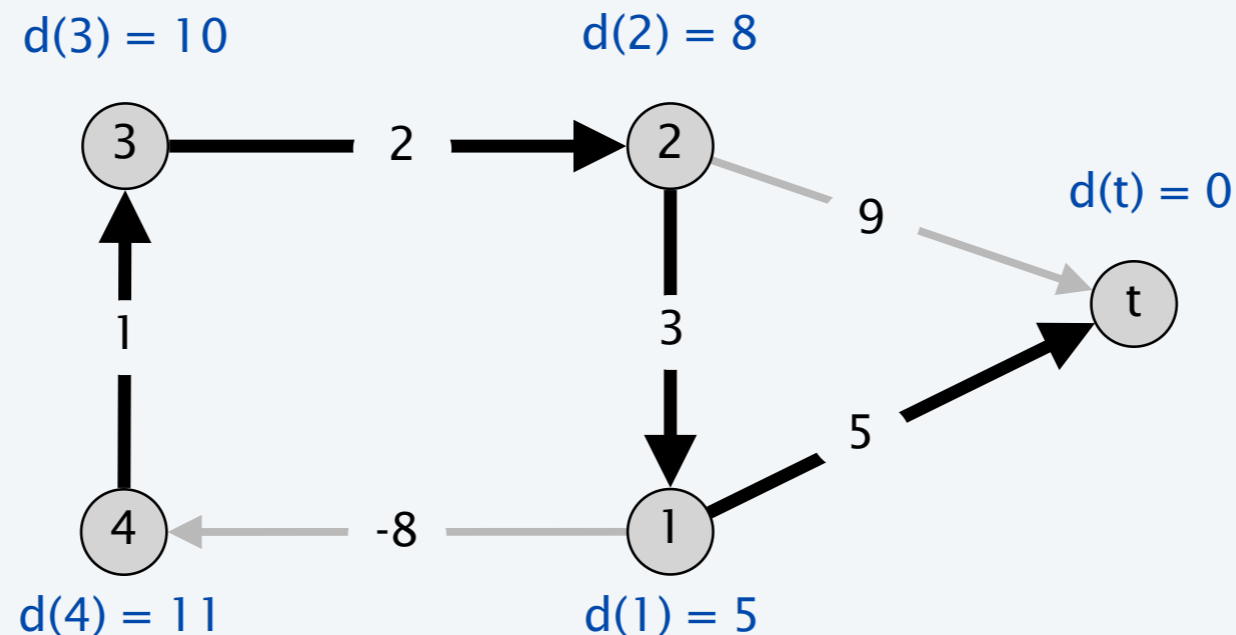
---

**Claim.** ~~Throughout the Bellman-Ford algorithm, following  $\text{successor}(v)$  pointers gives a directed path from  $v$  to  $t$  of cost  $d(v)$ .~~

**Counterexample.** Claim is false!

- Cost of successor  $v \rightarrow t$  path may have strictly lower cost than  $d(v)$ .
- Successor graph may have cycles.

consider nodes in order: t, 1, 2, 3, 4



# Bellman-Ford: analysis

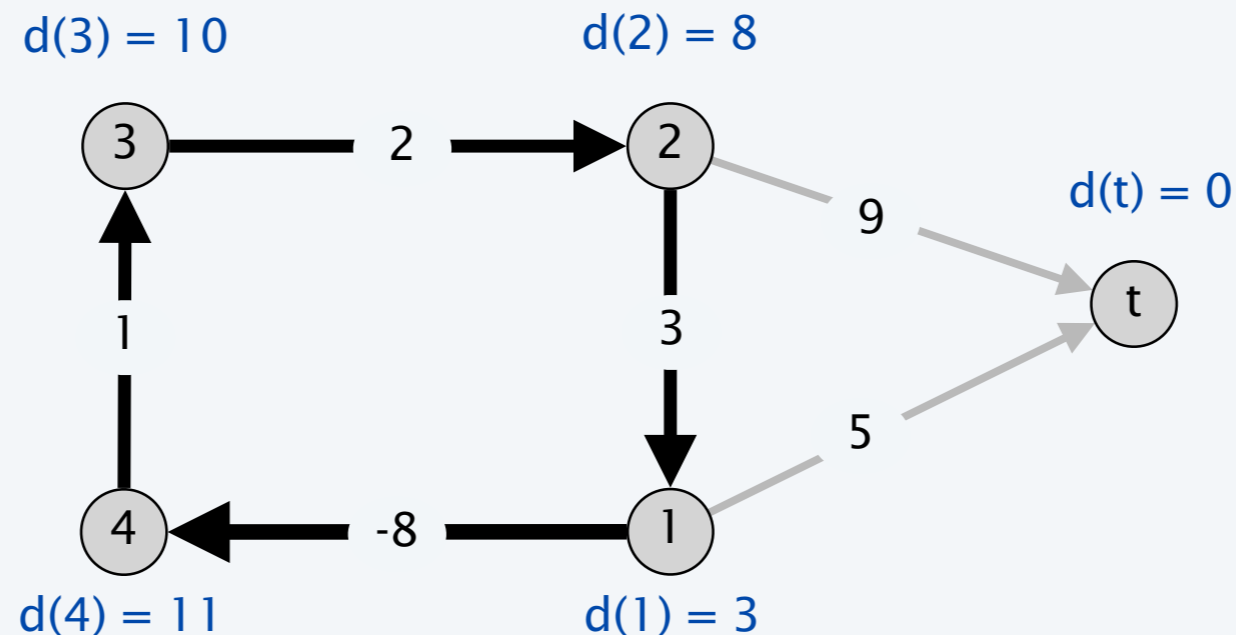
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**Claim.** ~~Throughout the Bellman-Ford algorithm, following  $\text{successor}(v)$  pointers gives a directed path from  $v$  to  $t$  of cost  $d(v)$ .~~

**Counterexample.** Claim is false!

- Cost of successor  $v \rightarrow t$  path may have strictly lower cost than  $d(v)$ .
- Successor graph may have cycles.

consider nodes in order: t, 1, 2, 3, 4



# Bellman-Ford: finding the shortest path

---

**Lemma 4.** If the successor graph contains a directed cycle  $W$ , then  $W$  is a negative cycle.

**Pf.**

- If  $successor(v) = w$ , we must have  $d(v) \geq d(w) + c_{vw}$ .  
(LHS and RHS are equal when  $successor(v)$  is set;  $d(w)$  can only decrease;  $d(v)$  decreases only when  $successor(v)$  is reset)
- Let  $v_1 \rightarrow v_2 \rightarrow \dots \rightarrow v_k$  be the nodes along the cycle  $W$ .
- Assume that  $(v_k, v_1)$  is the last edge added to the successor graph.
- Just prior to that:

$d(v_1)$	$\geq$	$d(v_2)$	$+$	$c(v_1, v_2)$	
$d(v_2)$	$\geq$	$d(v_3)$	$+$	$c(v_2, v_3)$	
$\vdots$	$\vdots$	$\vdots$			
$d(v_{k-1})$	$\geq$	$d(v_k)$	$+$	$c(v_{k-1}, v_k)$	
$d(v_k)$	$>$	$d(v_1)$	$+$	$c(v_k, v_1)$	← holds with strict inequality since we are updating $d(v_k)$

- Adding inequalities yields  $c(v_1, v_2) + c(v_2, v_3) + \dots + c(v_{k-1}, v_k) + c(v_k, v_1) < 0$ . ■

W is a negative cycle



# Bellman-Ford: finding the shortest path

---

**Theorem 3.** Given a digraph with no negative cycles, Bellman-Ford finds the cheapest  $s \rightarrow t$  paths in  $O(mn)$  time and  $\Theta(n)$  extra space.

**Pf.**

- The successor graph cannot have a negative cycle. [Lemma 4]
- Thus, following the successor pointers from  $s$  yields a directed path to  $t$ .
- Let  $s = v_1 \rightarrow v_2 \rightarrow \dots \rightarrow v_k = t$  be the nodes along this path  $P$ .
- Upon termination, if  $\text{successor}(v) = w$ , we must have  $d(v) = d(w) + c_{vw}$ .  
(LHS and RHS are equal when  $\text{successor}(v)$  is set;  $d(\cdot)$  did not change)

- Thus, 
$$\begin{aligned} d(v_1) &= d(v_2) + c(v_1, v_2) \\ d(v_2) &= d(v_3) + c(v_2, v_3) \\ &\vdots \\ d(v_{k-1}) &= d(v_k) + c(v_{k-1}, v_k) \end{aligned}$$

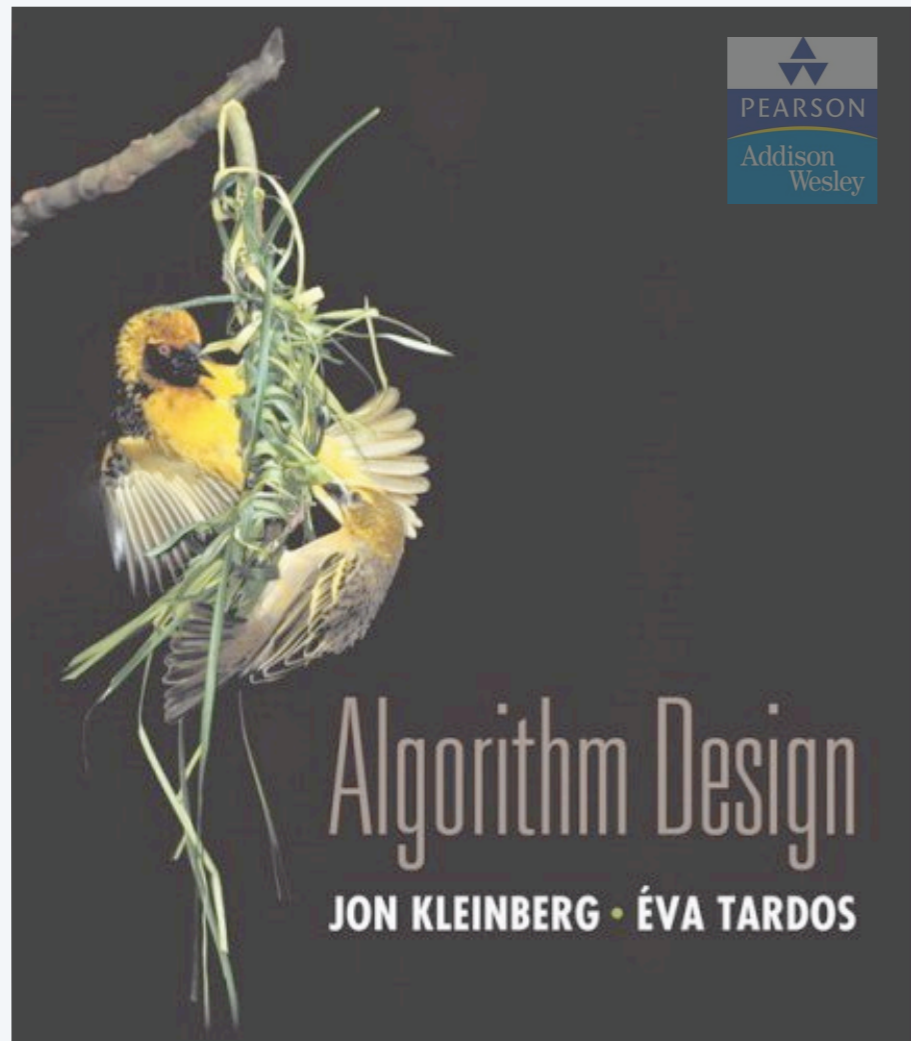
since algorithm terminated

Adding equations yields  $d(s) = d(t) + c(v_1, v_2) + c(v_2, v_3) + \dots + c(v_{k-1}, v_k)$ . ■

min cost  
of any  $s \rightarrow t$  path  
(Theorem 2)

0

cost of path P



## SECTION 6.9

# 6. DYNAMIC PROGRAMMING II

---

- ▶ *sequence alignment*
- ▶ *Hirschberg's algorithm*
- ▶ *Bellman-Ford*
- ▶ ***distance vector protocols***
- ▶ *negative cycles in a digraph*

# Distance vector protocols

---

## Communication network.

- Node  $\approx$  router.
- Edge  $\approx$  direct communication link.
- Cost of edge  $\approx$  delay on link.  $\longleftarrow$  naturally nonnegative, but Bellman-Ford used anyway!

**Dijkstra's algorithm.** Requires global information of network.

**Bellman-Ford.** Uses only local knowledge of neighboring nodes.

**Synchronization.** We don't expect routers to run in lockstep. The order in which each foreach loop executes is not important. Moreover, algorithm still converges even if updates are asynchronous.

# Distance vector protocols

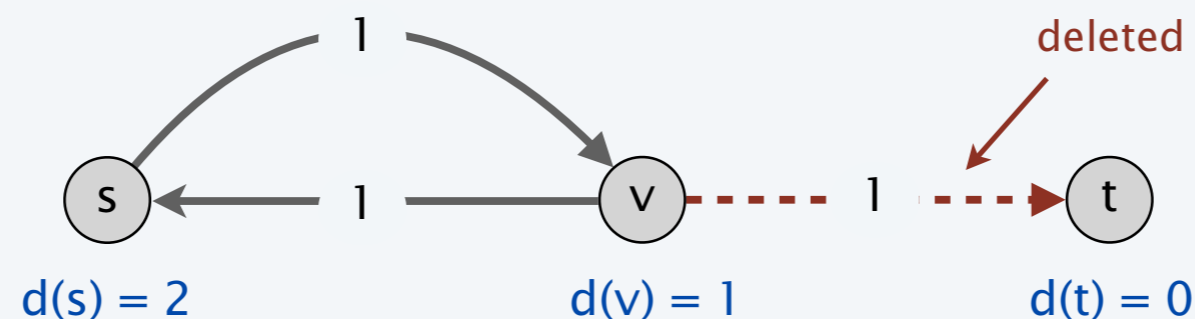
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## Distance vector protocols. [ "routing by rumor" ]

- Each router maintains a vector of shortest path lengths to every other node (distances) and the first hop on each path (directions).
- Algorithm: each router performs  $n$  separate computations, one for each potential destination node.

**Ex.** RIP, Xerox XNS RIP, Novell's IPX RIP, Cisco's IGRP, DEC's DNA Phase IV, AppleTalk's RTMP.

**Caveat.** Edge costs may **change** during algorithm (or fail completely).

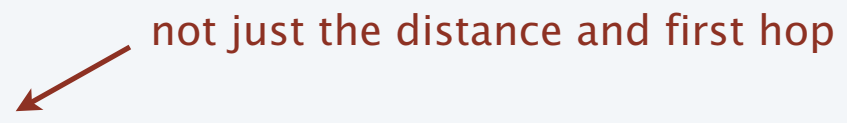


"counting to infinity"

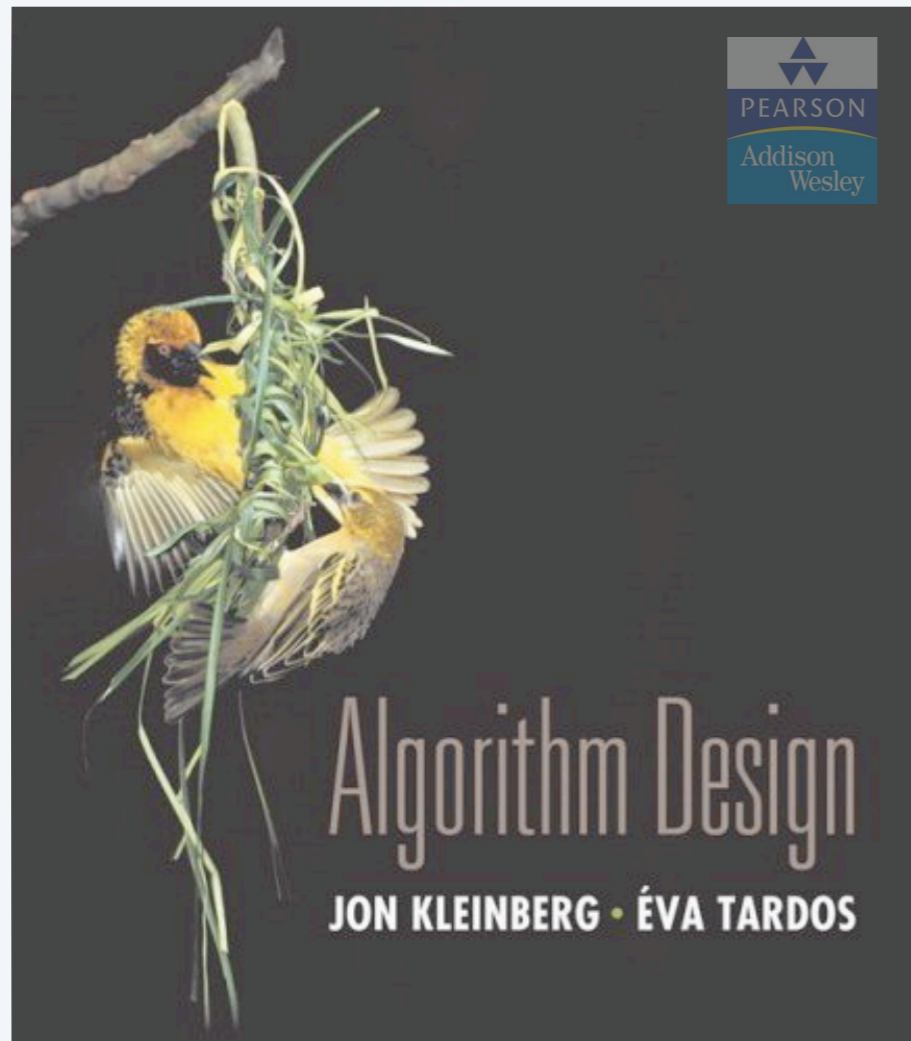
# Path vector protocols

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## Link state routing.

- Each router also stores the entire path.  not just the distance and first hop
- Based on Dijkstra's algorithm.
- Avoids "counting-to-infinity" problem and related difficulties.
- Requires significantly more storage.

**Ex.** Border Gateway Protocol (BGP), Open Shortest Path First (OSPF).



## SECTION 6.10

# 6. DYNAMIC PROGRAMMING II

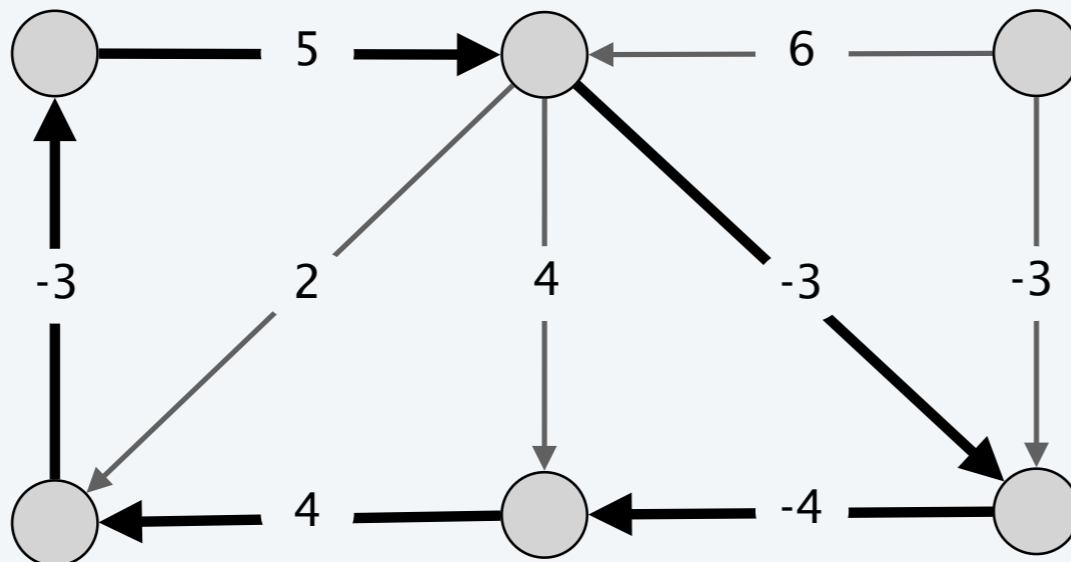
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- ▶ *sequence alignment*
- ▶ *Hirschberg's algorithm*
- ▶ *Bellman-Ford*
- ▶ *distance vector protocol*
- ▶ *negative cycles in a digraph*

# Detecting negative cycles

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**Negative cycle detection problem.** Given a digraph  $G = (V, E)$ , with edge weights  $c_{vw}$ , find a negative cycle (if one exists).

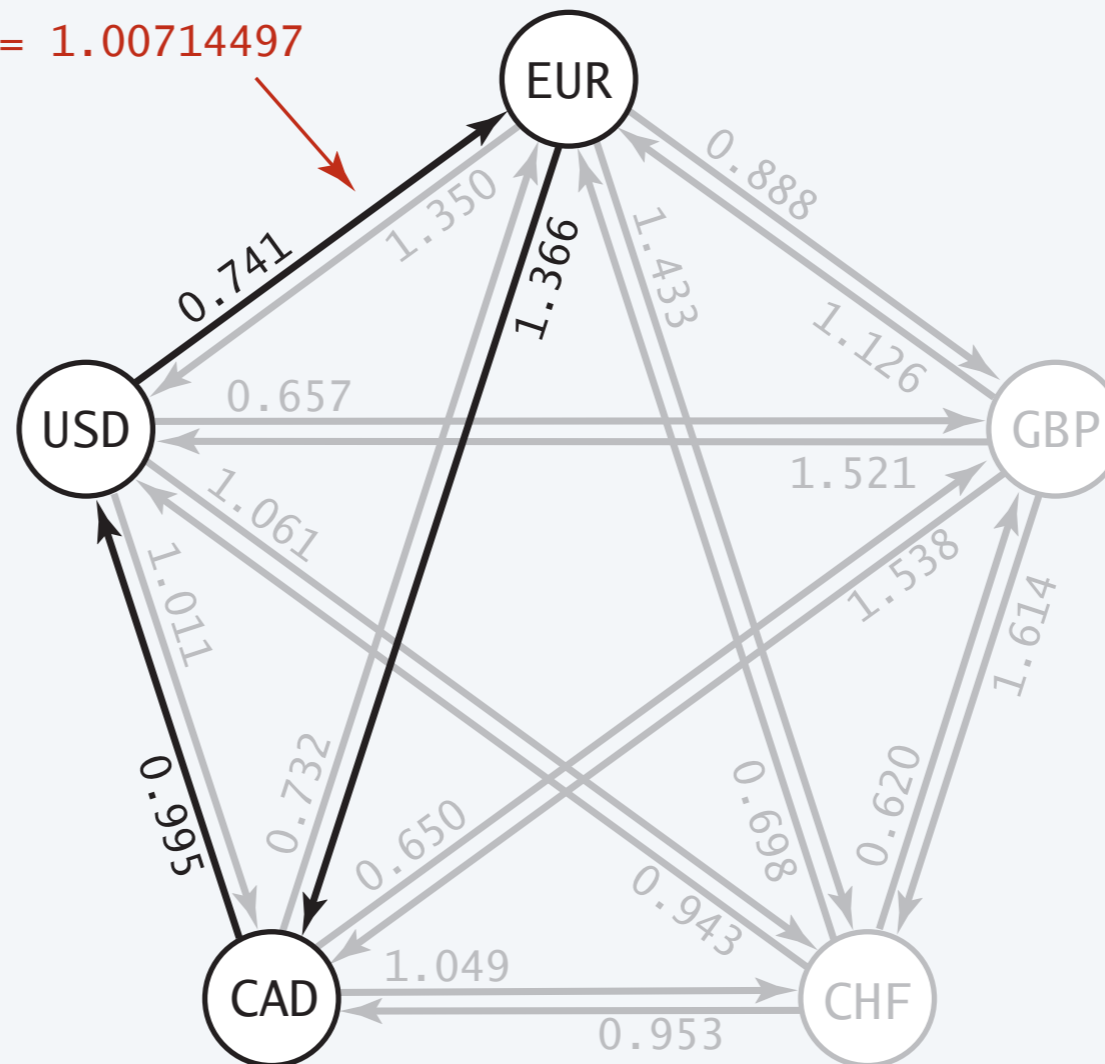


# Detecting negative cycles: application

**Currency conversion.** Given  $n$  currencies and exchange rates between pairs of currencies, is there an arbitrage opportunity?

**Remark.** Fastest algorithm very valuable!

$$0.741 * 1.366 * .995 = 1.00714497$$





# Detecting negative cycles

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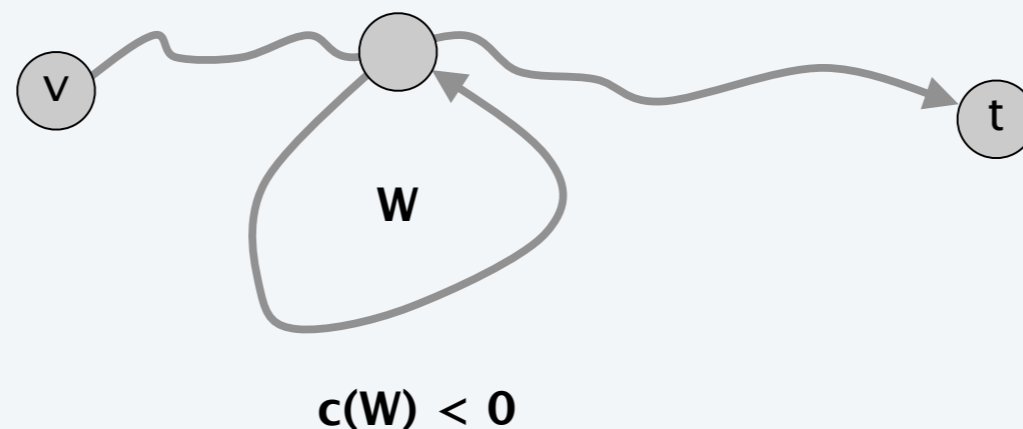
**Lemma 5.** If  $OPT(n, v) = OPT(n - 1, v)$  for all  $v$ , then no negative cycle can reach  $t$ .

**Pf.** Bellman-Ford algorithm. ■

**Lemma 6.** If  $OPT(n, v) < OPT(n - 1, v)$  for some node  $v$ , then (any) cheapest path from  $v$  to  $t$  contains a cycle  $W$ . Moreover  $W$  is a negative cycle.

**Pf.** [by contradiction]

- Since  $OPT(n, v) < OPT(n - 1, v)$ , we know that shortest  $v \rightarrow t$  path  $P$  has exactly  $n$  edges.
- By pigeonhole principle,  $P$  must contain a directed cycle  $W$ .
- Deleting  $W$  yields a  $v \rightarrow t$  path with  $< n$  edges  $\Rightarrow W$  has negative cost. ■

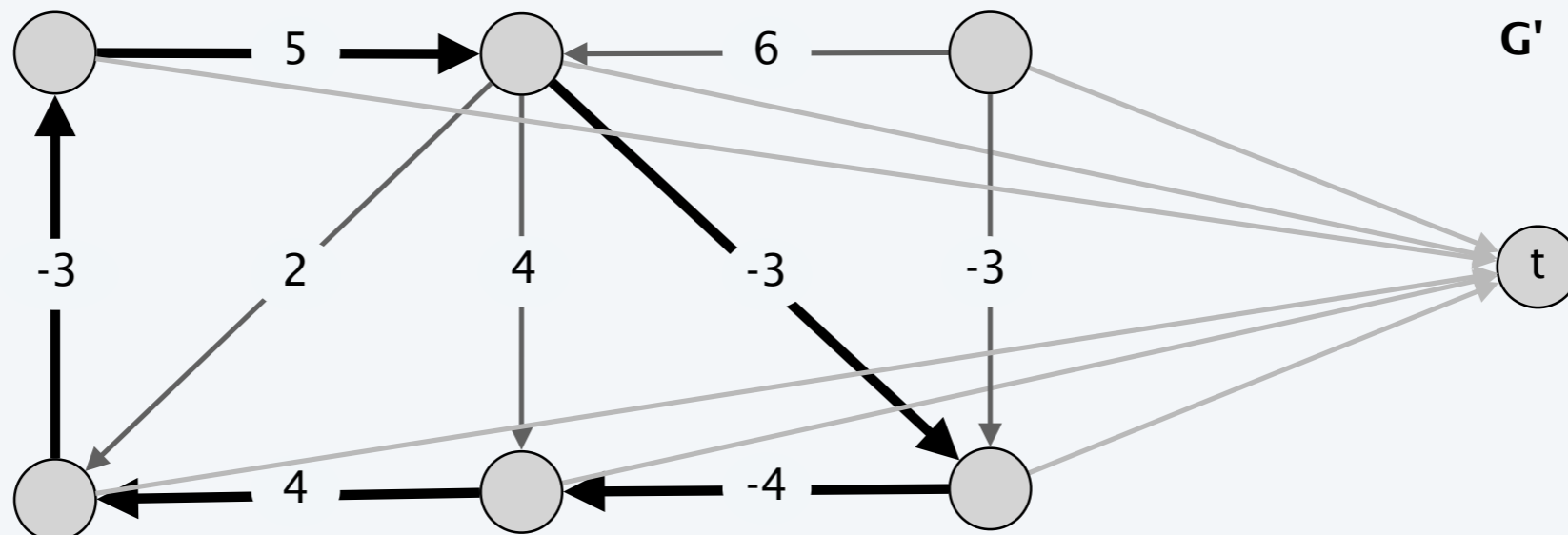


# Detecting negative cycles

**Theorem 4.** Can find a negative cycle in  $\Theta(mn)$  time and  $\Theta(n^2)$  space.

**Pf.**

- Add new node  $t$  and connect all nodes to  $t$  with 0-cost edge.
- $G$  has a negative cycle iff  $G'$  has a negative cycle than can reach  $t$ .
- If  $OPT(n, v) = OPT(n - 1, v)$  for all nodes  $v$ , then no negative cycles.
- If not, then extract directed cycle from path from  $v$  to  $t$ .  
(cycle cannot contain  $t$  since no edges leave  $t$ ) ■



## Detecting negative cycles

---

**Theorem 5.** Can find a negative cycle in  $O(mn)$  time and  $O(n)$  extra space.

**Pf.**

- Run Bellman-Ford for  $n$  passes (instead of  $n - 1$ ) on modified digraph.
- If no  $d(v)$  values updated in pass  $n$ , then no negative cycles.
- Otherwise, suppose  $d(s)$  updated in pass  $n$ .
- Define  $pass(v) =$  last pass in which  $d(v)$  was updated.
- Observe  $pass(s) = n$  and  $pass(successor(v)) \geq pass(v) - 1$  for each  $v$ .
- Following successor pointers, we must eventually repeat a node.
- Lemma 4  $\Rightarrow$  this cycle is a negative cycle. ■

**Remark.** See p. 304 for improved version and early termination rule.

(Tarjan's subtree disassembly trick)