CSE 421

Longest Increasing Subsequence, Shortest Paths with Neg Weights, Network Flow

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Longest Path in a DAG

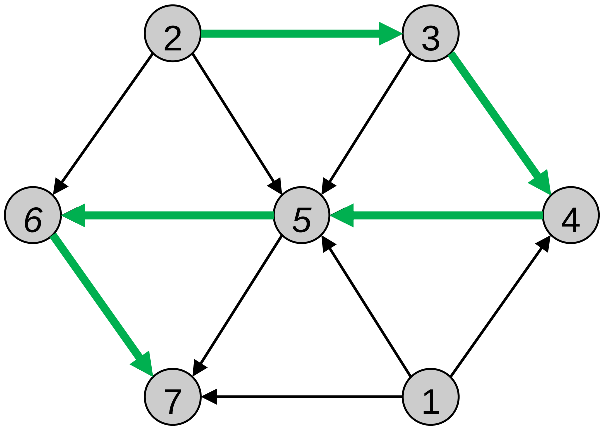
Longest Path in a DAG

Goal: Given a DAG G, find the longest path.

Recall: A directed graph G is a DAG if it has no cycle.

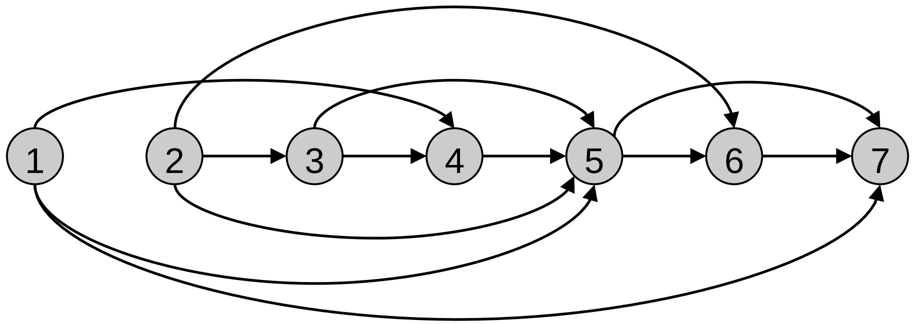
This problem is NP-hard for general directed graphs:

- It has the Hamiltonian Path as a special case



DP for Longest Path in a DAG

Suppose we have labelled the vertices such that (i, j) is a directed edge only if $i < j$.



Let $OPT(j)$ = length of the longest path ending at j

Suppose OPT(j) is $(i_1, i_2), (i_2, i_3), \ldots, (i_{k-1}, i_k), (i_k, j)$, then

Obs 1: $i_1 \leq i_2 \leq \cdots \leq i_k \leq j$.

Obs 2: $(i_1, i_2), (i_2, i_3), \ldots, (i_{k-1}, i_k)$ is the longest path ending at i_k.

$$OPT(j) = 1 + OPT(i_k).$$

DP for Longest Path in a DAG

Suppose we have labelled the vertices such that (i, j) is a directed edge only if $i < j$.

Let $OPT(j)$ = length of the longest path ending at j

$$OPT(j) = \begin{cases} 0 & \text{If } j \text{ is a source} \\ 1 + \max\limits_{i:(i,j) \text{ an edge}} OPT(i) & \text{o.w.} \end{cases}$$

Outputting the Longest Path

```
Let G be a DAG given with a topological sorting: For all edges
(i,j) we have i<j.
Initialize Parent[j]=-1 for all j.
Compute-OPT(j){
   if (in-degree(j)==0)
     return 0
   if (M[j]==empty)
     M[j]=0;
     for all edges (i,j)
       if (M[j] < 1+Compute-OPT(i))
         M[j]=1+Compute-OPT(i)
         Parent[j]=i
   return M[j]
}
Let M[k] be the maximum of M[1],…,M[n]
While (Parent[k]!=-1)
   Print k
   k=Parent[k]
```

Record the entry that
we used to compute OPT(j)

Longest Increasing Subsequence

Longest Increasing Subsequence

Given a sequence of numbers

Find the longest increasing subsequence

41, 22, 9, 15, 23, 39, 21, 56, 24, 34, 59, 23, 60, 39, 87, 23, 90

41, 22, **9**, **15**, **23**, 39, 21, 56, **24**, **34**, **59**, 23, **60**, 39, **87**, 23, 90

DP for LIS

Let OPT(j) be the longest increasing subsequence ending at j.

Observation: Suppose the OPT(j) is the sequence

$$x_{i_1}, x_{i_2}, \ldots, x_{i_k}, x_j$$

Then, $x_{i_1}, x_{i_2}, \ldots, x_{i_k}$ is the longest increasing subsequence ending at x_{i_k}, i.e., $OPT(j) = 1 + OPT(i_k)$

$$OPT(j) = \begin{cases} 1 & \text{If } x_j > x_i \text{ for all } i < j \\ 1 + \max_{i: x_i < x_j} OPT(i) & \text{o.w.} \end{cases}$$

Remark: This is a special case of Longest path in a DAG: Construct a graph 1,…n where (i, j) is an edge if $i < j$ and $x_i < x_j$.

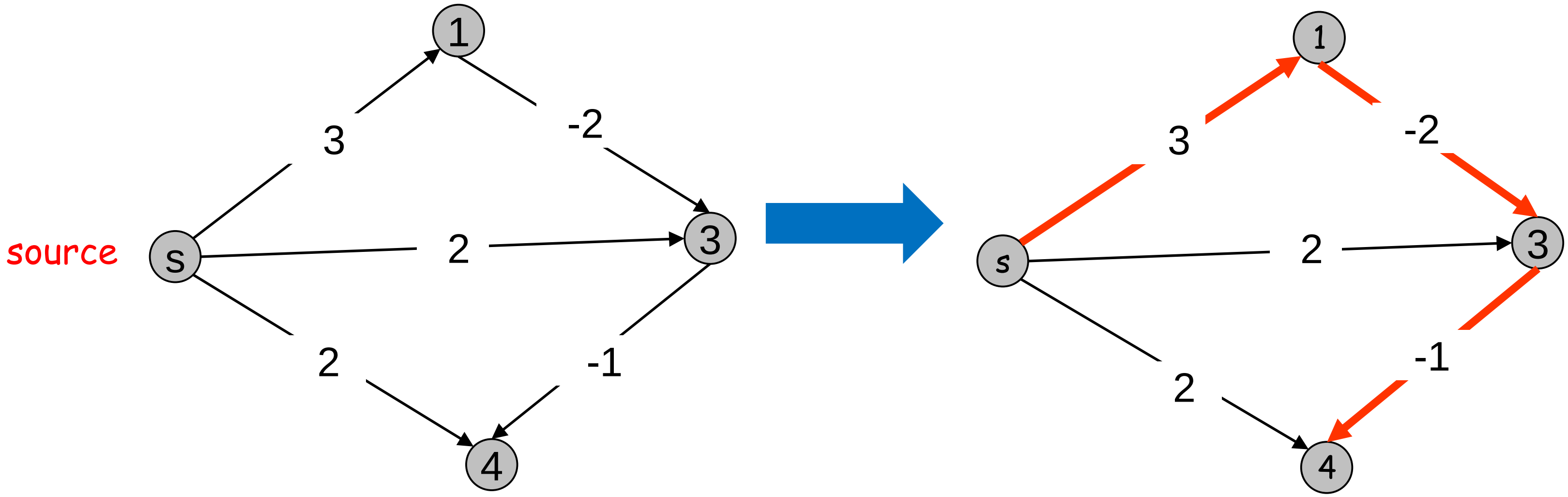
Shortest Paths with Negative Edge Weights

Shortest Paths with Neg Edge Weights

Given a weighted directed graph $G = (V, E)$ and a source vertex s, where the weight of edge (u,v) is $c_{u,v}$

Goal: Find the shortest path from s to all vertices of G.

Recall that Dikjstra's Algorithm fails when weights are negative

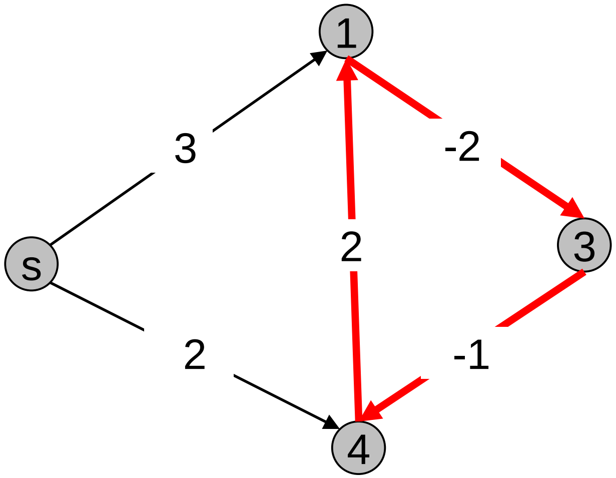


Impossibility on Graphs with Neg Cycles

Observation: No solution exists if G has a negative cycle.

This is because we can minimize the length by going over the cycle again and again.

So, suppose G does not have a negative cycle.



DP for Shortest Path

Def: Let $OPT(v, i)$ be the length of the shortest s - v path with at most i edges.

Let us characterize $OPT(v, i)$.

Case 1: $OPT(v, i)$ path has less than i edges.

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

Case 2: $OPT(v, i)$ path has exactly i edges.

- Let $s, v_1, v_2, \dots, v_{i-1}, v$ be the $OPT(v, i)$ path with i edges.
- Then, $s, v_1, \dots, v_{i-1}$ must be the shortest s - v_{i-1} path with at most $i - 1$ edges. So,
$$OPT(v, i) = OPT(v_{i-1}, i - 1) + c_{v_{i-1}, v}$$

DP for Shortest Path

Def: Let $OPT(v, i)$ be the length of the shortest s - v path with at most i edges.

$$OPT(v,i) = \begin{cases} 0 & \text{if } v = s \\ \infty & \text{if } v \neq s, i = 0 \\ \min\left(OPT(v, i-1), \min\limits_{u:(u,v) \text{ an edge}} OPT(u, i-1) + c_{u,v}\right) \end{cases}$$

So, for every v, $OPT(v, ?)$ is the shortest path from s to v.

But how long do we have to run?

Since G has no negative cycle, it has at most $n-1$ edges. So, $OPT(v, n-1)$ is the answer.

Bellman Ford Algorithm

```
for v=1 to n
   if v ≠ s then
      M[v,0]=∞
M[s,0]=0.

for i=1 to n-1
   for v=1 to n
      M[v,i]=M[v,i-1]
      for every edge (u,v)
         M[v,i]=min(M[v,i], M[u,i-1]+c_{u,v})
```

Running Time: $O(nm)$

Can we test if G has negative cycles?

Yes, run for i=1…3n and see if the M[v,n-1] is different from M[v,3n]

DP Techniques Summary

Recipe:

- Follow the natural induction proof.
- Find out additional assumptions/variables/subproblems that you need to do the induction
- Strengthen the hypothesis and define w.r.t. new subproblems

Dynamic programming techniques.

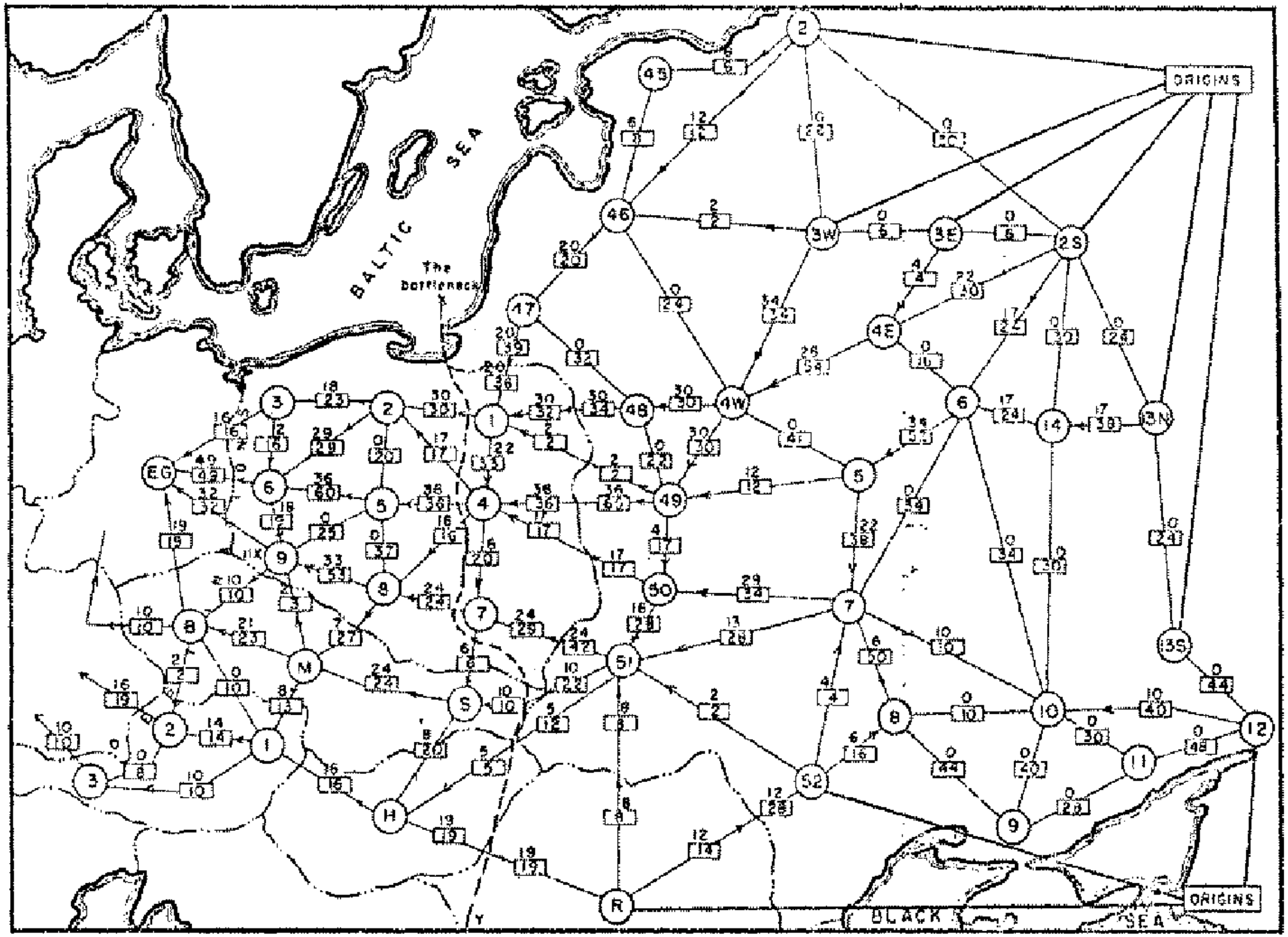
- Whenever a problem is a special case of an NP-hard problem an ordering is important:
- Adding a new variable: knapsack.
- Dynamic programming over intervals: RNA secondary structure.

Top-down vs. bottom-up:

- Different people have different intuitions
- Bottom-up is useful to optimize the memory

Network Flows

Soviet Rail Network



Reference: *On the history of the transportation and maximum flow problems*. Alexander Schrijver in Math Programming, 91: 3, 2002.

Network Flow Applications

Max flow and min cut.

- Two very rich algorithmic problems.
- Cornerstone problems in combinatorial optimization.
- Beautiful mathematical duality.

Nontrivial applications / reductions.

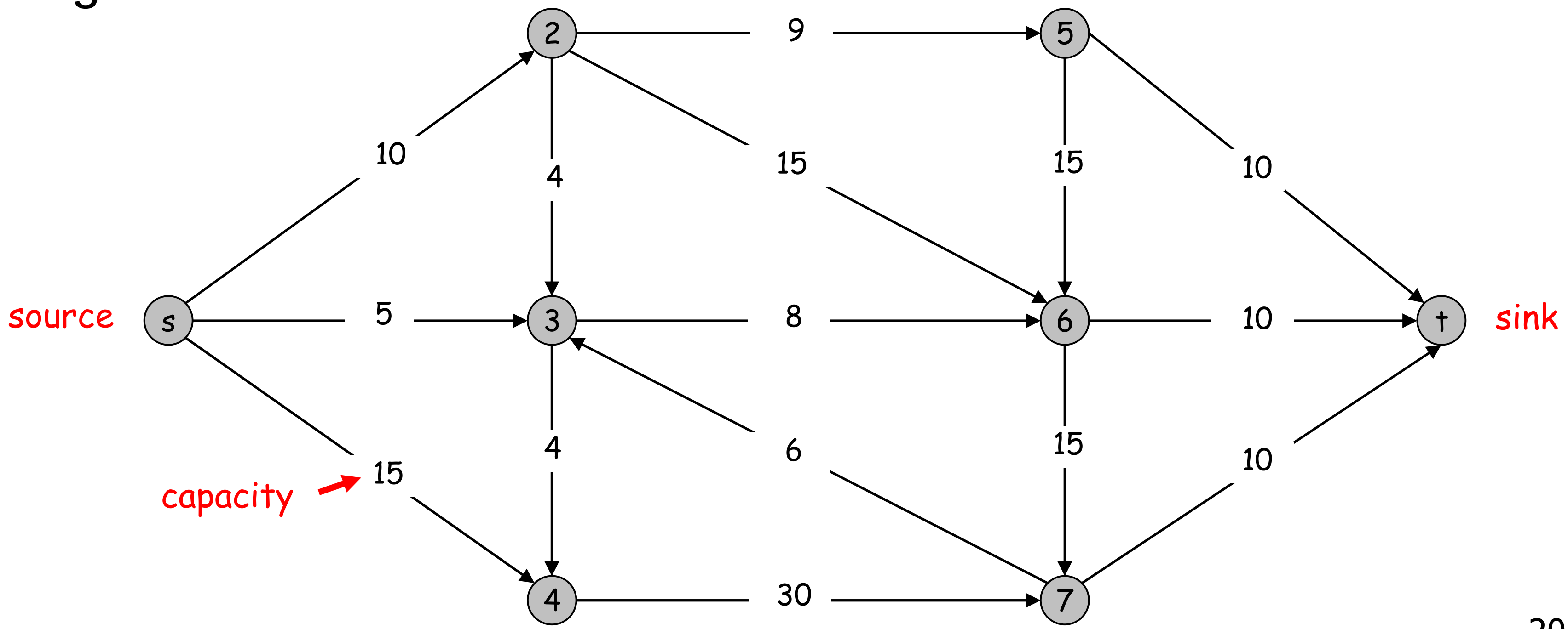
- Data mining.
- Open-pit mining.
- Project selection.
- Airline scheduling.
- Bipartite matching.
- Baseball elimination.
- Image segmentation.
- Network connectivity.

Minimum s-t Cut Problem

Given a directed graph G = (V, E) = directed graph and two distinguished nodes: s = source, t = sink.

Suppose each directed edge e has a nonnegative capacity $c(e)$

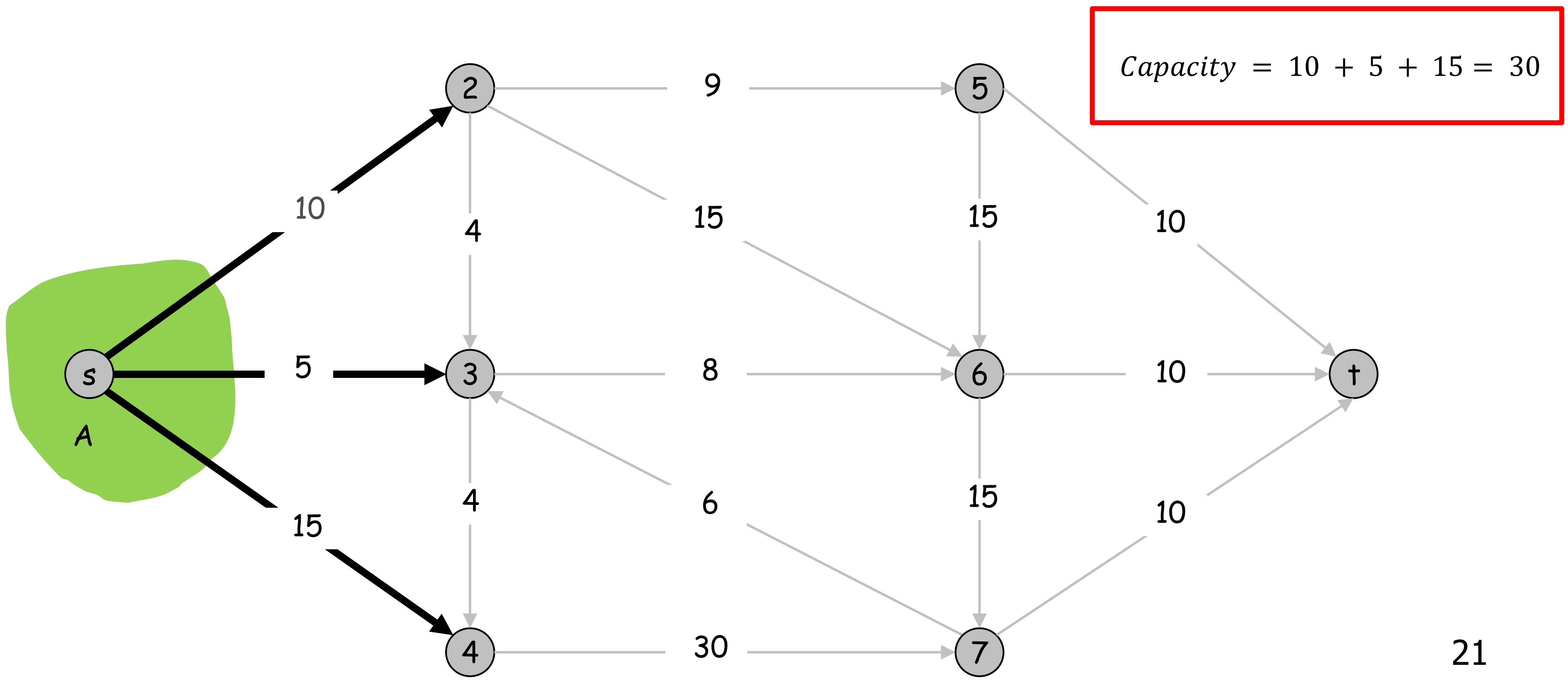
Goal: Find a cut separating s, t that cuts the minimum capacity of edges.



s-t cuts

Def. An s-t cut is a partition (A, B) of V with s ∈ A and t ∈ B.

Def. The capacity of a cut (A, B): $cap(A, B) = \sum_{(u,v):u \in A, v \in B} c(u, v)$



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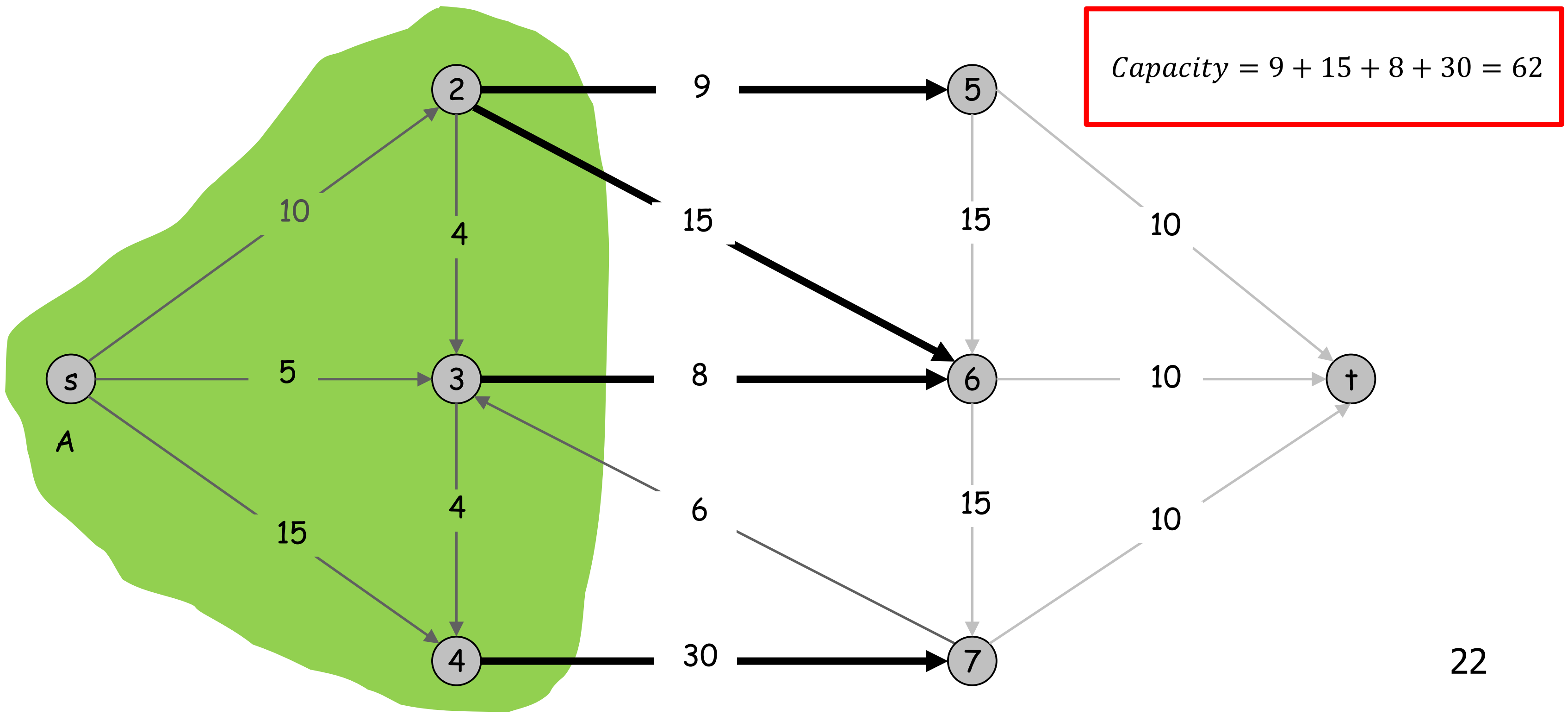

Minimum s-t Cut Problem

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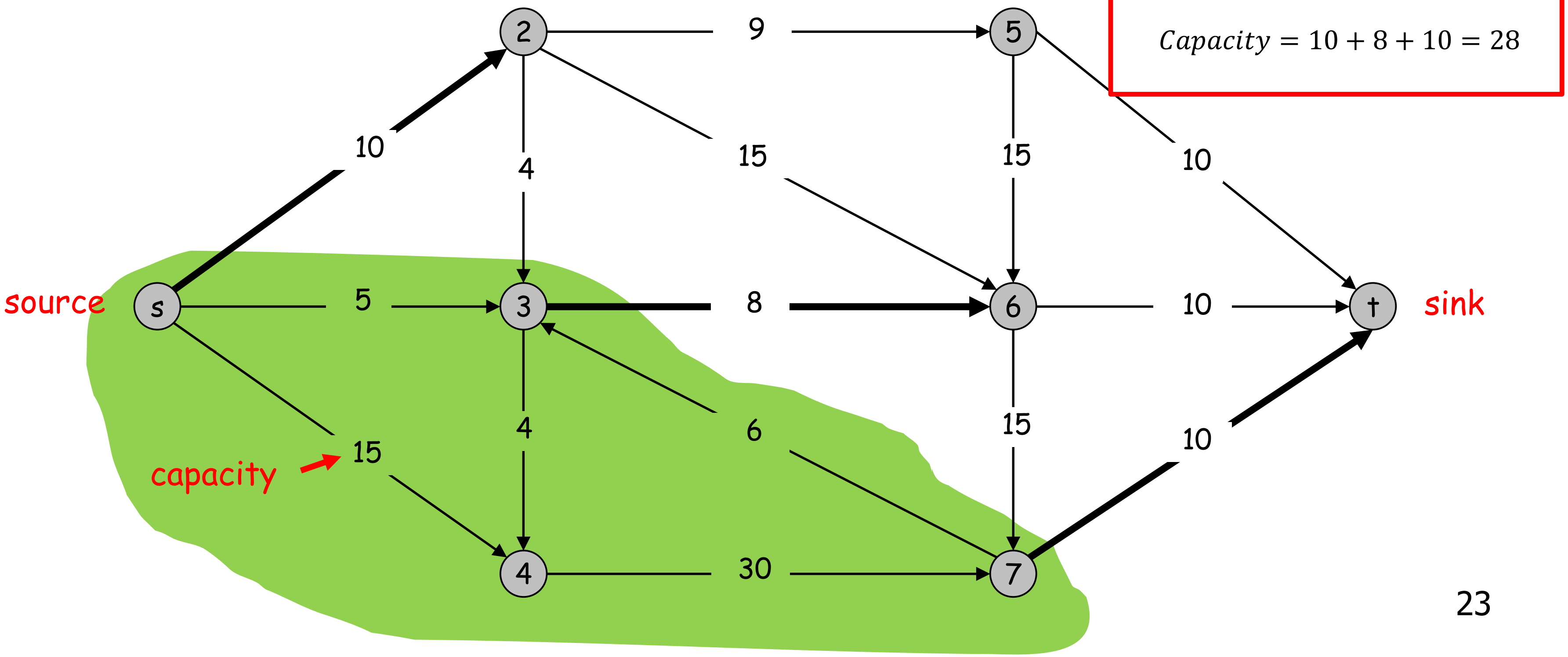
Suppose each directed edge e has a nonnegative capacity $c(e)$

Goal: Find a s-t cut of minimum capacity



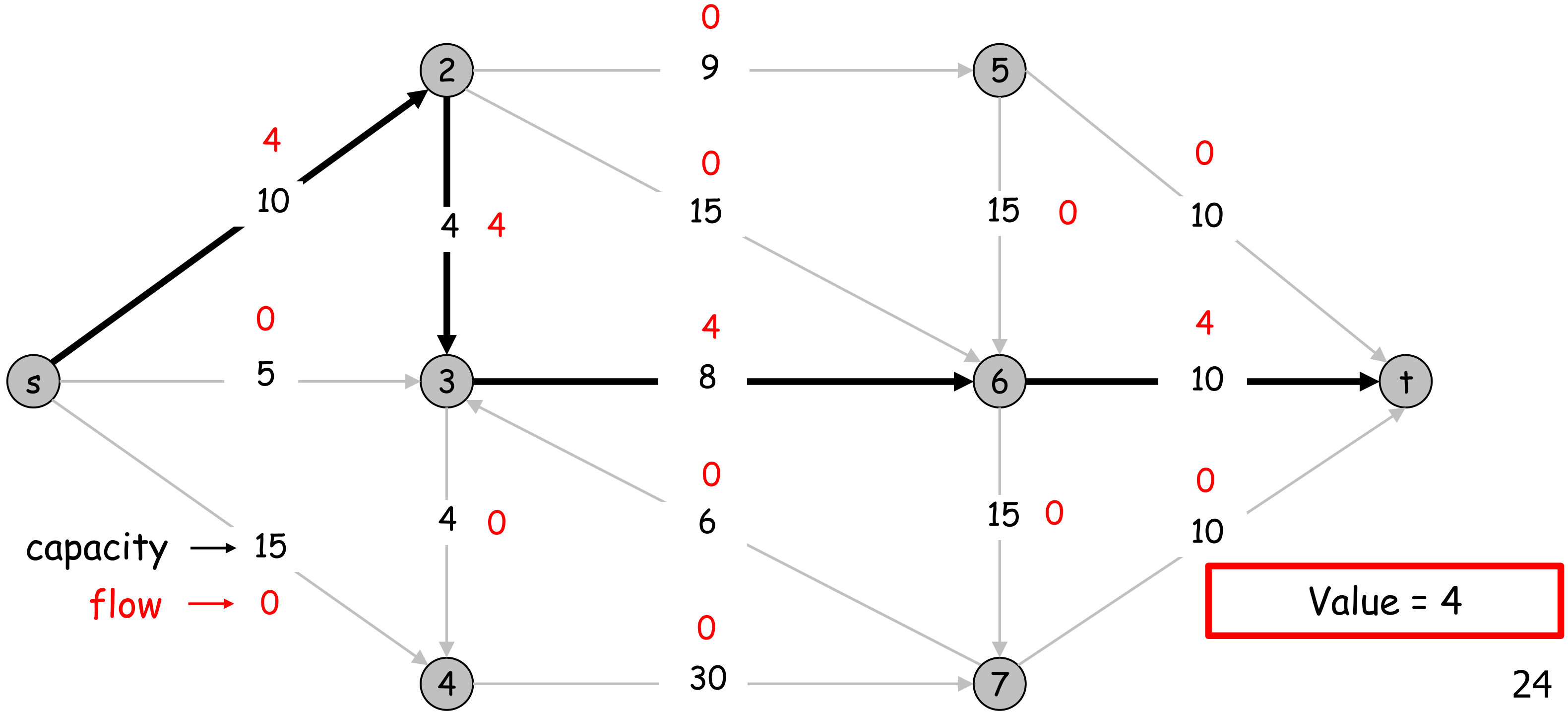
$$Capacity = 10 + 8 + 10 = 28$$

s-t Flows

Def. An s-t flow is a function that satisfies:

- For each $e \in E$: $0 \leq f(e) \leq c(e)$ (capacity)
- For each $v \in V - \{s, t\}$: $\sum_{e \text{ in to } v} f(e) = \sum_{e \text{ out of } v} f(e)$ (conservation)

Def. The value of a flow f is: $v(f) = \sum_{e \text{ out of } s} f(e)$



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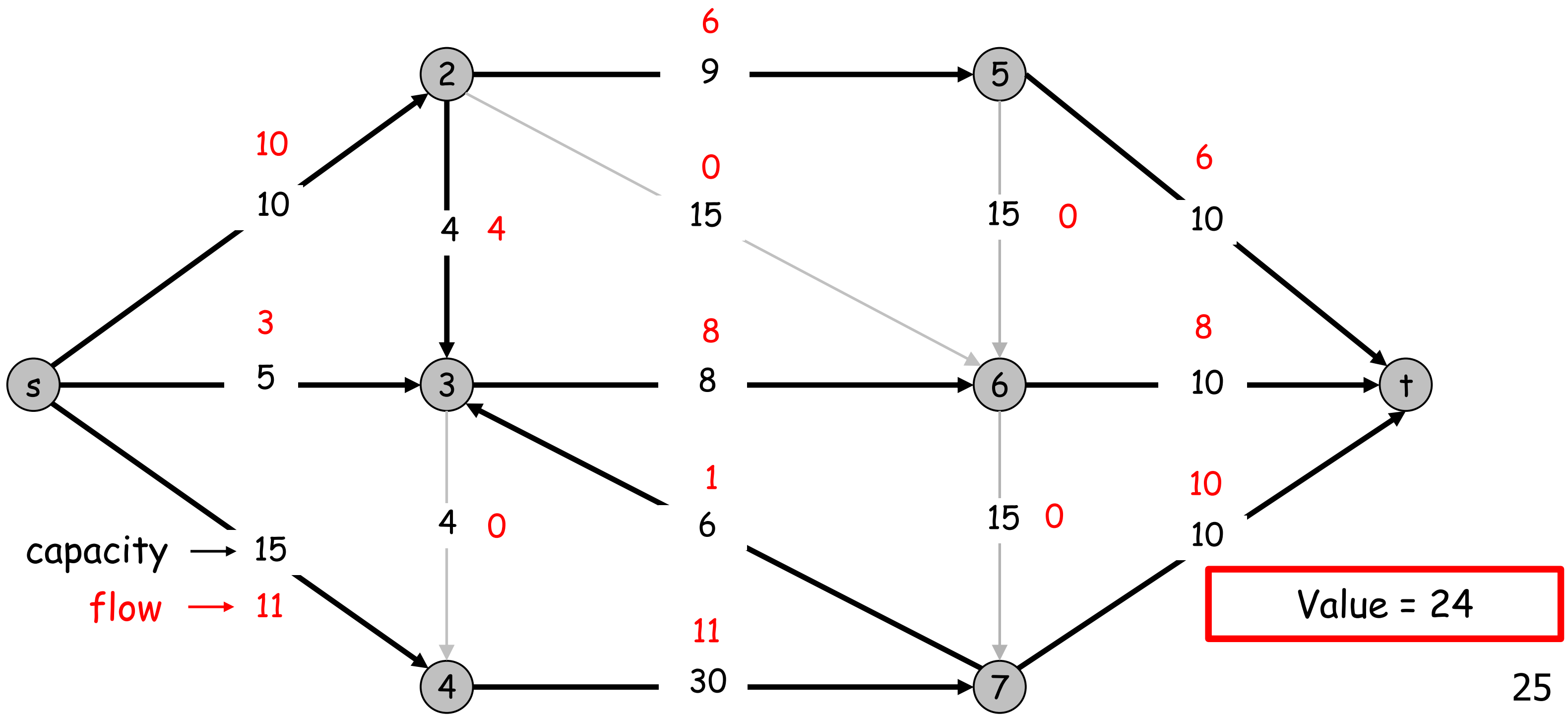
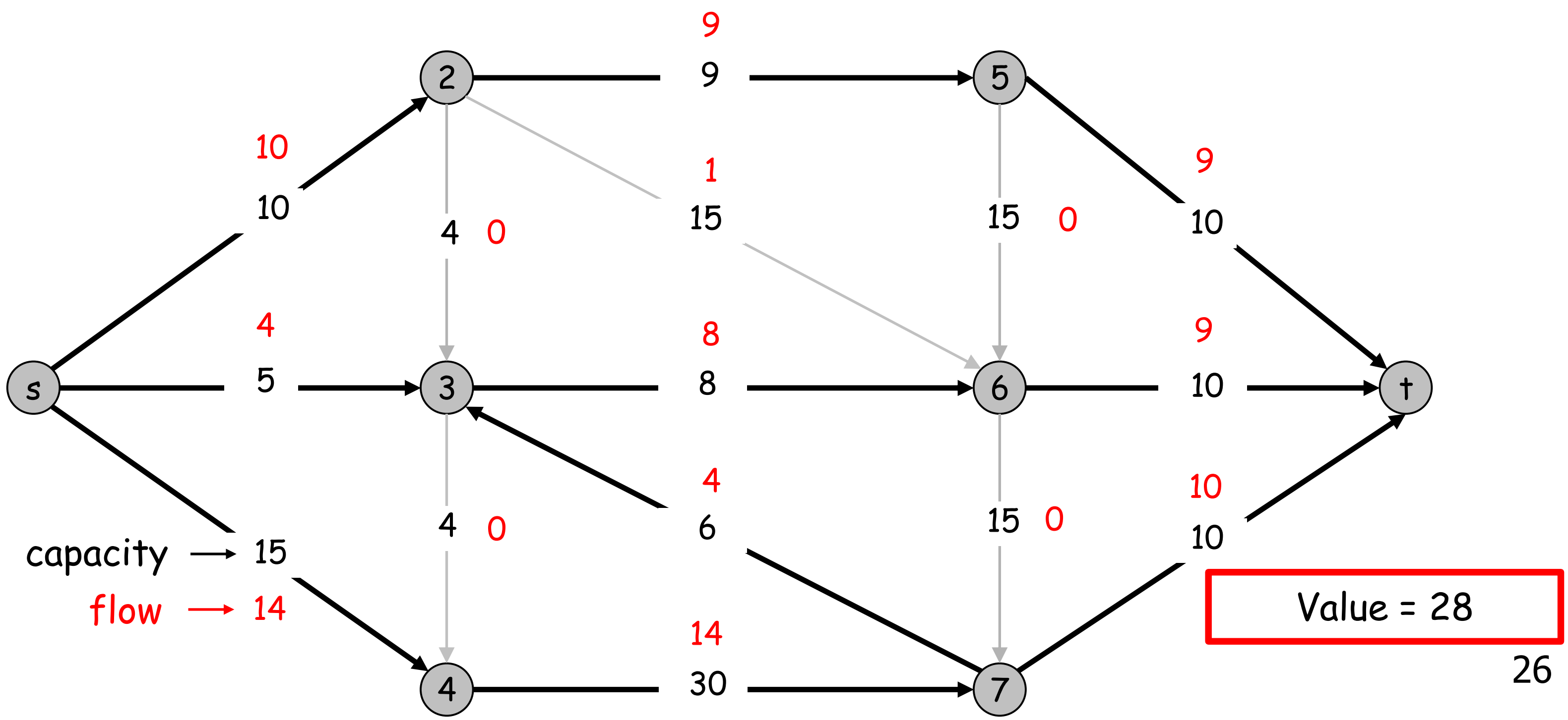


Maximum s-t Flow Problem

Goal: Find a s-t flow of largest value.



Flows and Cuts

Flow value lemma. Let f be any flow, and let (A, B) be any s-t cut. Then, the net flow sent across the cut is equal to the amount leaving s.

$$\sum_{e \text{ out of } A} f(e) - \sum_{e \text{ in to } A} f(e) = v(f)$$