## Lecture 11: Weighted graphs Paths with minimum weight. Algorithms: Bellman-Ford, Dijkstra, Floyd-Warshall

december 2020

Lecture 11: Weighted graphs

A weighted graph is a graph G = (V, E) with a function

 $w: E \to \mathbb{R}$  which assigns a weight w(e) to every edge  $e \in E$ .

- Weights can represent distances between node, but also other metrics, like costs, penalties, losses or other quantities that accumulate in a linear fashion along a path and we wish to minimize.
- We will study only simple weighted graphs, that is, graphs
  - without loops
  - with at most one edge from a node to another node
- We will write w(x, y) instead of w(e) if e is the edge x−y or arc x→y.
- Also, we will assume that w(x, x) = 0 and w(x, y) = +∞ if there is no edge from x to y.

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We write  $x \stackrel{\pi}{\rightsquigarrow} y$  to indicate the fact that  $\pi$  is a list of nodes starting with x and ending with y.

We write  $x \stackrel{\pi}{\leadsto} y$  to indicate the fact that  $\pi$  is a list of nodes starting with x and ending with y.

Weight of a list  $\pi = [x_1, x_2, \dots, x_k]$  is

$$\operatorname{length}_w(\pi) = \sum_{i=1}^{k-1} w(x_i, x_{i+1}).$$

If k = 1 then  $\pi = [x_1]$  and  $\text{length}_w(\pi) = 0$ .

Weighted distance from x to y in G is

 $\delta_w(x,y) = \min\{\operatorname{length}_w(\pi) \mid x \stackrel{\pi}{\leadsto} y\}.$ 

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## Example

$d \xrightarrow{1} c$	$\delta_w(x,y)$	y = a	y = b	y = c	y = d						
	x = a	0	1	4	3						
8 6	x = b	4	0	3	2						
5	<i>x</i> = <i>c</i>	$+\infty$	$+\infty$	0	$+\infty$						
a $b$	x = d	$+\infty$	$+\infty$	$+\infty$	0						
4	_										
$length_w([a, b, c])$	= 7,										
$\operatorname{length}_{w}([a, d, c]) = 9,$											
$length_w([a, b, d, d))$	c]) = 4.										

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We will describe algorithmic solutions for the following problems:

- Find paths with minimum weight from a source node s to all nodes that can be reached from s.
- Find paths with minimum weight from x to y for all pairs of connected nodes x ~> y.

We will describe algorithmic solutions for the following problems:

- Find paths with minimum weight from a source node s to all nodes that can be reached from s.
- ② Find paths with minimum weight from x to y for all pairs of connected nodes x → y.

#### Remark

If  $\pi = [x_1, x_2, ..., x_k]$  is a path from  $x_1$  to  $x_k$  with length<sub>w</sub>( $\pi$ ) =  $\delta_w(x_1, x_k)$ , then for all  $1 \le i \le j \le n$ : • If  $\pi_{i,j} = [x_i, x_{i+1}, ..., x_j]$  then length<sub>w</sub>( $\pi_{i,j}$ ) =  $\delta(x_i, k_j)$ . That is, all subpaths of a path with minimum weight have minimum weight.

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Edges *e* with w(e) < 0 can form cycles with minimum weight  $\Rightarrow$  for all nodes *x*, *y*:

- If there is a node z of a cycle c with negative weight, andi x → z → y then there is no x → y with minimum weight because we can keep traversing c to produce paths whose weight decreases to -∞. In this case, we define δ<sub>w</sub>(x, y) = -∞.
- Otherwise,  $\delta_w(x, y) \in \mathbb{R}$  and there is  $x \stackrel{\pi}{\rightsquigarrow} y$  with length<sub>w</sub>( $\pi$ ) =  $\delta_w(x, y)$ .

# Cycles with negative weight Example

The following digraph has cycles with negative weight:



The following figure indicates the values  $\delta_w(s, x)$  for all x:



Let  $x \stackrel{\pi}{\rightsquigarrow} y$  be a path with minimum weight. We note that



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*π* can not contain a cycle with strictly negative weight because it would imply δ<sub>w</sub>(x, y) = −∞.



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- α can not contain a cycle with strictly positive weight because
   if we eliminate it from π we obtain x → y with
   length<sub>w</sub>(π') < length<sub>w</sub>(π) = δ<sub>w</sub>(x, y), contradiction.

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   if we eliminate it from π we obtain x → y with
   length<sub>w</sub>(π') < length<sub>w</sub>(π) = δ<sub>w</sub>(x, y), contradiction.
- We can assume π has no cycles with weight 0 because we can eliminate them from π without changing the weight.

Let  $x \stackrel{\pi}{\rightsquigarrow} y$  be a path with minimum weight. We note that

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- We can assume π has no cycles with weight 0 because we can eliminate them from π without changing the weight.

Thus, we can restrict our search to acyclic paths  $i \stackrel{\pi}{\leadsto} j$  with minimum weight. These paths contain at most |V| = n nodes, thus at most n-1 edges.

# Paths with minimum weight from a source node *s* Algorithms: Bellman-Ford and Dijkstra

Both algorithms compute a representation with predecessors of a tree  $T_s$  with root s such that

- The set of nodes of  $T_s$  is  $S_s = \{x \in V \mid s \rightsquigarrow x\}$
- Por every s ∈ S<sub>s</sub>, the list of nodes on the branches from s to x in T<sub>s</sub> is a path with minimum weight from s to x in G.

Such a tree is called tree of paths with minimum weights from s in G.

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# Paths with minimum weight from a source node *s* Algorithms: Bellman-Ford and Dijkstra

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- **Dijkstra algorithm** is defined for weighted graphs with w(e) > 0 for all edges *e*.
- Bellman-Ford algorithm is defined for the general case, when we can have edges *e* with w(e) < 0.
  - It detects possible cycles with negative weight that can be reached from the source node s. In this case, it returns false to signal the existence of such a cycle, and it abandons the construction of  $T_s$ .

#### Illustrated example

The weighted digraph from Fig. (a) has 2 tree of paths with minimum weights from s. Figures (b) and (c) highlight the edges of these trees with thick arrows, and the value  $\delta_w(s, x)$  is written inside every node x.



## Bellman-Ford algorithm and Dijkstra algorithm Common features (1)

The algorithms operate with

- the representation with predecessors of a tree A<sub>s</sub> with root s and set of nodes V. We will assume that, for every x ∈ V, π<sub>x</sub> is the list of nodes from s to x in A<sub>s</sub>.
- **2** d[x]: an upper bound for length<sub>w</sub>( $\pi_x$ ):

 $\forall x \in V.\delta_w(s,x) \leq \text{length}_w(\pi_x) \leq d[x].$ 

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- **2** d[x]: an upper bound for length<sub>w</sub>( $\pi_x$ ):

$$\forall x \in V.\delta_w(s, x) \leq \text{length}_w(\pi_x) \leq d[x].$$

The initial values are

- p[s] = null and p[x] = s for all  $x \in V \{s\}$ , si
- d[s] = 0 and  $d[x] = +\infty$  for all  $x \in V \{s\}$ .

![](_page_19_Figure_8.jpeg)

unde  $V = \{s, x_1, x_2, \dots, x_n\}$ . Valorile lui  $\mathbf{d}[x]$  sunt indicate în interiorul nodurilor respective.

## Bellman-Ford algorithm and Dijkstra algorithm Common features (2)

The values of d[] and p[] are modified by performing a finite number of edge relaxations; it is guaranteed that, when they stop:

•  $A_s$  is a tree of paths with minimum weights from s in G.

• 
$$d[x] = \delta_w(s, x)$$
 for all  $x \in V$ .

#### Relaxing an edge from x to y

If d[x] + w(x, y) < d[y] and we consider the path  $\pi'_y = s \stackrel{\pi_x}{\leadsto} x \to y$  then  $\delta_w(x, y) \leq \text{length}_w(\pi'_y) = \text{length}_w(\pi_x) + w(x, y) \leq d[x] + w(x, y) < d[y]$ 

 $\Rightarrow$  we can replace p[y] with p[x] and d[y] cu d[x] + w(x, y).

![](_page_20_Figure_7.jpeg)

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#### Pseudocode

```
boolean BellmanFord(G,s) {
  initialize(G,s);
  for i=1 to G.V()-1
     foreach x \in V(G)
       for (y:adj[x])
            relax(x,y);
  foreach x \in V(G)
     for (y:adj[x])
          if (d[x] > d[y] + w(x, y))
              return false;
  return true;
}
```

#### Pseudocode

```
boolean BellmanFord(G,s) {
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  for i=1 to G.V()-1
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  foreach x \in V(G)
     for (y:adj[x])
          if (d[x] > d[y] + w(x, y))
              return false;
  return true;
}
```

Complexity (running time):  $O(n^3)$ 

#### Illustrated example

![](_page_23_Figure_2.jpeg)

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Illustrated example

#### After initialization:

![](_page_24_Figure_3.jpeg)

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After the 6-th for loop:

![](_page_25_Figure_3.jpeg)

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After the 8-th for loop:

![](_page_26_Figure_3.jpeg)

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After the 10-th for loop:

![](_page_27_Figure_3.jpeg)

The algorithm returns false because it detects

$$d[f] = -11 > d[e] + w(e, f).$$

```
void Dijkstra(G,s) {
    initialize(G,s);
    Q=set of nodes of G;
    while (!Q.isEmpty()) {
        extrage u cu d[u] = min{d[x] | x ∈ Q} din Q;
        for (v:G.adj(u))
            if (Q.contains(v))
                relax(u,v);
    }
}
```

```
void Dijkstra(G,s) {
    initialize(G,s);
    Q=set of nodes of G;
    while (!Q.isEmpty()) {
        extrage u cu d[u] = min{d[x] | x ∈ Q} din Q;
        for (v:G.adj(u))
            if (Q.contains(v))
                relax(u,v);
    }
}
```

Complexity (running time):  $O(n^2)$ 

### Illustrated example

![](_page_30_Figure_2.jpeg)

#### After initialization we have 2 +∞)c а $+\infty$ С 2 2 х 6 6 9 $\left( 0 \right)$ $+\infty$ $+\infty$ $\infty$ s у 5 ð Ś Ś $+\infty$ $+\infty)$ d b 4

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Illustrated example

![](_page_31_Figure_2.jpeg)

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### Illustrated example

![](_page_32_Figure_2.jpeg)

After relaxing all edges from s we have

![](_page_32_Figure_4.jpeg)

### Illustrated example

![](_page_33_Figure_2.jpeg)

After relaxing all edges from a we have

![](_page_33_Figure_4.jpeg)

### Illustrated example

![](_page_34_Figure_2.jpeg)

After relaxing all edges from x we have

![](_page_34_Figure_4.jpeg)

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### Illustrated example

![](_page_35_Figure_2.jpeg)

After relaxing all edges from c we have

![](_page_35_Figure_4.jpeg)

### Illustrated example

![](_page_36_Figure_2.jpeg)

Future relaxations do not change the values of p[] and d[]:

X	s	a	x	b	с	у	d	t
p[x]	null	s	a	s	а	х	х	с
d[x]	0	3	5	8	5	6	7	8

#### Lecture 11: Weighted graphs

#### Illustrated example

![](_page_37_Figure_2.jpeg)

Future relaxations do not change the values of p[] and d[]:

X	s	а	x	b	с	у	d	t
p[x]	null	s	a	s	a	х	х	с
d[x]	0	3	5	8	5	6	7	8

 $\Rightarrow$  the tree of paths with minimum weights computed by the algorithm is

![](_page_37_Figure_6.jpeg)

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## Paths with minimum weights between all pairs of nodes

Given a weighted graph G with n nodes Find for all  $x, y \in V$  with  $x \rightsquigarrow y$ , a path  $x \stackrel{\pi_{x,y}}{\rightsquigarrow} y$  with length<sub>w</sub> $(\pi_{x,y}) = \delta_w(x, y)$ .

![](_page_38_Picture_2.jpeg)

# Paths with minimum weights between all pairs of nodes

Given a weighted graph G with n nodes Find for all  $x, y \in V$  with  $x \rightsquigarrow y$ , a path  $x \stackrel{\pi_{x,y}}{\rightsquigarrow} y$  with  $\operatorname{length}_w(\pi_{x,y}) = \delta_w(x, y).$ 

REMARKS:

- This problem can be solved by running *n* times one of the previous two algorithms, once for every node x ∈ V(G) as source node.
- **2** Runtime complexity:
  - $O(n^4)$  if we use Bellman-Ford alg. for the general case when edges can have negative weights.
  - $O(n^3)$  if we use Dijkstra alg. for the special case when w(e) > 0 for all edges  $e \in E$ .
- We will describe a new method Floyd-Warshall algorithm:
  - Runtime complexitaty:  $O(n^3)$  when we can have edges with negative weights, but no cycles with negative weight.

Two  $n \times n$  arrays, such that, for all  $x, y \in V$ :

• d[x][y]: an upper bound for  $\delta_w(x, y)$ .

$$P[x][y] \in \{\texttt{null}\} \cup V.$$

When the algorithm stops, the values of P[][] and d[][] have the following properties:

- $d[x][y] = \delta_w(x, y).$
- If x ≠ y and there is a path with minimum weight from x la y then P[x][y] is the predecessor of x on a path x → y with minimum weight.

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If  $x, y, z \in V$  then any path  $\pi_{x,y}$  with minimum weight from x to y has one of the following two shapes:

 $x \xrightarrow{\pi_{x,y}} y$ where z is not an intermediary node of  $\pi_{x,y}$ , or  $\pi_{x,z} \xrightarrow{z} \pi_{z,y}$  $x \xrightarrow{\pi_{x,z}} y$ 

where z is not an intermediary node of  $\pi_{x,z}$  and  $\pi_{z,y}$ .

If  $x, y, z \in V$  then any path  $\pi_{x,y}$  with minimum weight from x to y has one of the following two shapes:

$$x \xrightarrow{\pi_{x,y}} y$$

where z is not an intermediary node of  $\pi_{x,y}$ , or

![](_page_42_Figure_4.jpeg)

where z is not an intermediary node of  $\pi_{x,z}$  and  $\pi_{z,y}$ .

 $\Rightarrow$  we can define a recursive method to compute the elements of the arrays P[][] and d[][].

Let  $[x_1, x_2, ..., x_n]$  be a fixed enumeration of the nodes of G. For  $0 \le k \le n$  we define arrays d[k] and P[k] of size  $n \times n$  as follows:

- ▶ d[k][i][j] este cea mai mică lungime ponderată a unei căi de la x<sub>i</sub> la x<sub>j</sub> care trece doar prin noduri intermediare din mulțimea {x<sub>1</sub>,...,x<sub>k</sub>}. Dacă o astfel de cale nu există, atunci d[k][i][j] = +∞.
- ▶ P[k][i][j] este null dacă i = j sau d[k][i][j] = +∞. În caz contrar, P[k][i][j] este predecesorul nodului x<sub>j</sub> pe un drum cu lungime ponderată minimă de la x<sub>i</sub> la x<sub>j</sub> care trece doar prin noduri intermediare din mulțimea {x<sub>1</sub>,...,x<sub>k</sub>}.

## Floyd-Warshall algorithm The recursive computation of d[][] and P[][] (continued)

We learn that, for all  $i,j \in \{1,2,\ldots,n\}$  we have

and if  $1 \leq k \leq n$  then

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## Floyd-Warshall algorithm The recursive computation of d[][] and P[][] (continued)

We learn that, for all  $i,j \in \{1,2,\ldots,n\}$  we have

and if  $1 \leq k \leq n$  then

$$\begin{aligned} d[k][i][j] &= \min(d[k-1][i][j], d[k-1][i][k] + d[k-1][k][j]), \\ P[k][i][j] &= \begin{cases} P[k-1][i][j] & \text{if } d[k-1][i][j] = d[k][i][j], \\ P[k-1][k][j] & \text{otherwise.} \end{cases} \end{aligned}$$

FINAL REMARK: Because the intermediary nodes of every path are in the set  $\{x_1, x_2, \ldots, x_n\}$ , we can define

$$d[x_i][x_j] = d[n][i][j]$$
 and  $P[x_i][x_j] = P[n][i][j]$ .

- Initialization of arrays d[0] and P[0] takes  $O(n^2)$  time.
- The computation of d[k] from d[k 1] and P[k] from P[k 1] takes O(n<sup>2</sup>) time.
- Solution The provided and the provid

#### Illustrated example

![](_page_47_Figure_2.jpeg)

Nodes are enumerated in the order [a, b, c, d, e, f]

k			d	[k]						P[	k]			
	( 0	$+\infty$	-2	$+\infty$	$+\infty$	$+\infty$		/•	٠	а	٠	٠	•	
	3	0	$+\infty$	1	$+\infty$	$+\infty$		b	٠	٠	b	٠	•	
0	$+\infty$	6	0	$+\infty$	$+\infty$	$+\infty$		•	С	٠	٠	٠	•	
0	-3	$+\infty$	-4	0	$+\infty$	$+\infty$		d	٠	d	٠	٠	•	
	$+\infty$	3	$+\infty$	$+\infty$	0	8		•	е	٠	٠	٠	е	
	$\setminus +\infty$	9	$+\infty$	$+\infty$	-6	0 /	/	•	f	٠	٠	f	•)	1

#### Illustrated example

![](_page_48_Figure_2.jpeg)

k				d[	[k]							P[	k]			
	/ 0	)	$+\infty$	-2	$+\infty$	$+\infty$	$+\infty$	$\setminus$	1	•	٠	а	٠	٠	• )	
	3		0	1	1	$+\infty$	$+\infty$			b	٠	а	b	٠	•	
1	+	$\infty$	6	0	$+\infty$	$+\infty$	$+\infty$			٠	с	٠	٠	٠	٠	
1 I	-	3	$+\infty$	-5	0	$+\infty$	$+\infty$			d	٠	а	٠	٠	٠	
	+0	$\infty$	3	$+\infty$	$+\infty$	0	8			٠	е	٠	٠	٠	е	
	$\left(+\right)$	$\infty$	9	$+\infty$	$+\infty$	-6	0	/		•	f	٠	٠	f	•)	/

#### Illustrated example

![](_page_49_Figure_2.jpeg)

k				Ċ	l[k]					P[	k]			
	1	0	$+\infty$	-2	$+\infty$	$+\infty$	$+\infty$	(•	٠	а	٠	٠	• )	
		3	0	1	1	$+\infty$	$+\infty$	Ь	٠	а	b	٠	•	
2		9	6	0	7	$+\infty$	$+\infty$	Ь	С	٠	b	٠	•	
2		-3	$+\infty$	-5	0	$+\infty$	$+\infty$	d	٠	а	٠	٠	•	
		6	3	4	4	0	8	Ь	е	а	b	٠	е	
		12	9	10	10	-6	0/	\b	f	а	b	f	•)	/

#### Illustrated example

![](_page_50_Figure_2.jpeg)

k					d[ <i>k</i> ]						P[	k]			
	1	0	4	-2	5	$+\infty$	$+\infty$		(•	С	а	b	٠	• )	
		3	0	1	1	$+\infty$	$+\infty$		b	٠	а	b	٠	•	
2		9	6	0	7	$+\infty$	$+\infty$		b	С	٠	b	٠	٠	
5		-3	1	-5	0	$+\infty$	$+\infty$		d	С	а	٠	٠	٠	
		6	3	4	4	0	8		b	е	а	b	٠	е	
		12	9	10	10	-6	0 /	'	b	f	а	b	f	•)	/

#### Illustrated example

![](_page_51_Figure_2.jpeg)

Nodes are enumerated in the order [a, b, c, d, e, f]

k					d[ <i>k</i> ]						P[	k]			
	(	)	4	-2	5	$+\infty$	$+\infty$		(•	С	а	b	٠	• )	1
	-	2	0	-4	1	$+\infty$	$+\infty$		d	٠	а	b	٠	•	
4	4	1	6	0	7	$+\infty$	$+\infty$		d	С	٠	b	٠	•	
4	-	3	1	-5	0	$+\infty$	$+\infty$		d	С	а	٠	٠	٠	
		L	3	-1	4	0	8		d	е	а	b	٠	е	
		7	9	5	10	-6	0 /	/	\ d	f	а	b	f	•)	/

#### Illustrated example

![](_page_52_Figure_2.jpeg)

k			Ċ	1[ <i>k</i> ]					P[	k]			
	( 0	4	-2	5	$+\infty$	$+\infty$	(•	С	а	b	٠	• )	
	-2	0	-4	1	$+\infty$	$+\infty$	d	٠	а	b	٠	•	
F	4	6	0	7	$+\infty$	$+\infty$	d	С	٠	b	٠	٠	
5	-3	1	-5	0	$+\infty$	$+\infty$	d	С	а	٠	٠	٠	
	1	3	-1	4	0	8	d	е	а	b	٠	е	
	\_5	-3	-7	-2	-6	0/	d	е	а	b	f	•)	/

#### Illustrated example

![](_page_53_Figure_2.jpeg)

k			Ċ	1[ <i>k</i> ]					P[	k]			
	( 0	4	-2	5	$+\infty$	$+\infty$	(•	С	а	b	٠	• )	
	-2	0	-4	1	$+\infty$	$+\infty$	d	٠	а	b	٠	•	
6	4	6	0	7	$+\infty$	$+\infty$	d	С	٠	b	٠	٠	
0	-3	1	-5	0	$+\infty$	$+\infty$	d	С	а	٠	٠	٠	
	1	3	-1	4	0	8	d	е	а	b	٠	е	
	\_5	-3	-7	-2	-6	0 /	d	е	а	b	f	•)	/

Illustrated example (continued)

![](_page_54_Figure_2.jpeg)

Nodes are enumerated in the order [a, b, c, d, e, f]

In the end, the element values of arrays P[][] and d[][] are

	а	b	С	d	е	f		а	b	С	d	е	f
а	٠	С	а	b	٠	٠	а	0	4	-2	5	$+\infty$	$+\infty$
b	d	•	а	b	٠	•	b	-2	0	-4	1	$+\infty$	$+\infty$
С	d	с	٠	b	٠	•	с	4	6	0	7	$+\infty$	$+\infty$
d	d	С	а	٠	٠	•	d	-3	1	-5	0	$+\infty$	$+\infty$
е	d	е	а	b	٠	е	е	1	3	-1	4	0	8
f	d	е	а	b	f	•	f	-5	-3	-7	-2	-6	0

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Properties of array P

- Array P is called predecessor matrix.
- For every node  $x \in G$  we can define the tree  $T_x$  with root x and
  - set of nodes  $\{x\} \cup \{y \in V \mid P[x][y] \neq null\}$
  - set of edges  $\{\mathbb{P}[x][y] \rightarrow y \mid y \in V \{x\}\}.$
- T<sub>x</sub> is a tree of paths with minimum weights from x in G, and it can be extracted from the row of node x in array P[]].

Find a a tree of paths with minimum weight from source node f in

![](_page_56_Figure_2.jpeg)

Find a a tree of paths with minimum weight from source node f in

![](_page_57_Figure_2.jpeg)

f is the 6-th element in the node enumeration [a, b, c, d, e, f], thus  $T_f$  can be obtained from line 6 of the matrix P[6]:

Find a a tree of paths with minimum weight from source node f in

![](_page_58_Figure_2.jpeg)

f is the 6-th element in the node enumeration [a, b, c, d, e, f], thus  $T_f$  can be obtained from line 6 of the matrix P[6]:

$$f \xrightarrow{-6} e \xrightarrow{3} b \xrightarrow{1} d \xrightarrow{-3} a \xrightarrow{-2} c$$