

## Chapter 8

# Shortest paths with negative lengths

In this chapter we give a linear-space, nearly linear-time algorithm that, given a directed planar graph  $G$  with real positive and negative lengths, but no negative-length cycles, and given a vertex  $s \in V(G)$ , computes single-source shortest paths from  $s$  to all vertices of  $G$ .

The algorithm triangulates  $G$  by adding edges with sufficiently large length so that shortest paths are not affected. It then uses the cycle separator algorithm (Theorem 5.9.1) to separate  $G$  into an interior subgraph  $G_1$  and an exterior subgraph  $G_0$ . The edges and vertices of the cycle separator  $C$  are the only ones that belong to both subgraphs. The vertices  $V_c$  of  $C$  are called boundary vertices. Since  $C$  is a simple cycle, it forms the boundary of a single face both in  $G_0$  and in  $G_1$ . We next discuss a special property of distances among boundary vertices.

### 8.1 Total Monotonicity and the Monge Property

A matrix  $M = (M_{ij})$  is *totally monotone* if for every  $i, i', j, j'$  such that  $i < i'$ ,  $j < j'$  and  $M_{ij} \leq M_{ij'}$ , we also have  $M_{i'j} \leq M_{i'j'}$ . A matrix  $M = (M_{ij})$  is *convex Monge* (*concave Monge*) if for every  $i, i', j, j'$  such that  $i < i'$ ,  $j < j'$ , we have  $M_{ij} + M_{i'j'} \geq M_{ij'} + M_{i'j}$  ( $M_{ij} + M_{i'j'} \leq M_{ij'} + M_{i'j}$ ). It is immediate that if  $M$  is convex Monge then it is totally monotone. It is also easy to see that the matrix obtained by transposing  $M$  is also totally monotone.

#### 8.1.1 Boundary distances and the Monge Property

Consider one of the subgraphs  $G_i$  ( $i \in \{1, 2\}$ ). Since all boundary vertices lie on the boundary of a single face of  $G_i$ , there is a cyclic clockwise order

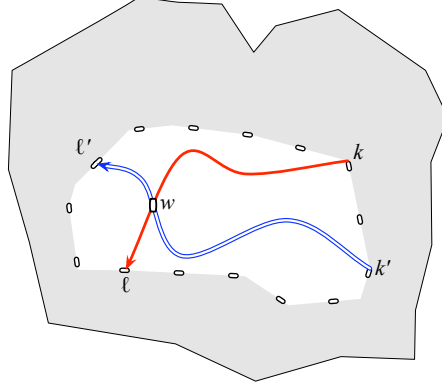


Figure 8.1: Vertices  $k < k' < l < l'$  in clockwise order on the boundary vertices. Paths from  $k$  to  $l$  and from  $k'$  to  $l'$  must cross at some node  $w$ . This is true both in the internal and the external subgraphs of  $G$

$v_1, v_2, \dots, v_{|V_c|}$  on the vertices in  $V_c$ . Define a  $|V_c| \times |V_c|$  matrix  $A$  whose element  $A_{k\ell}$  equals to  $k$ -to- $\ell$  distance in  $G_i$ . We define the *upper triangle* of  $A$  to be the elements of  $A$  on or above the main diagonal. More precisely, the upper triangle of  $A$  is the portion  $\{A_{k\ell} : k \leq \ell\}$  of  $A$ . Similarly, the lower triangle of  $A$  consists of all the elements on or below the main diagonal of  $A$ .

**Lemma 8.1.1.** *For any four indices  $k, k', \ell, \ell'$  such that either  $A_{k\ell}, A_{k'\ell'}, A_{k'\ell}$  and  $A_{k\ell'}$  are all in  $A$ 's upper triangle, or are all in  $A$ 's lower triangle (i.e., either  $1 \leq k \leq k' \leq \ell \leq \ell' \leq |V_c|$  or  $1 \leq \ell \leq \ell' \leq k \leq k' \leq |V_c|$ ), the convex Monge property holds:*

$$A_{k\ell} + A_{k'\ell'} \geq A_{k'\ell} + A_{k\ell'}.$$

*Proof.* Consider the case  $1 \leq k \leq k' \leq \ell \leq \ell' \leq |V_c|$ , as in Fig. 8.1. Since  $G_i$  is planar, any pair of paths in  $G_i$  from  $k$  to  $\ell$  and from  $k'$  to  $\ell'$  must cross at some node  $w$  of  $G_i$ . Let  $\Delta(u, v)$  denote the  $u$ -to- $v$  distance in  $G_i$  for any two vertices  $u, v$  of  $G_i$ . Note that  $A_{k\ell} = \Delta_i(v_k, v_\ell)$ . We have

$$\begin{aligned} A_{k,\ell} + A_{k',\ell'} &= \Delta(v_k, v_\ell) + \Delta(v_{k'}, v_{\ell'}) \\ &= (\Delta(v_k, w) + \Delta(w, v_\ell)) \\ &\quad + (\Delta(v_{k'}, w) + \Delta(w, v_{\ell'})) \\ &= (\Delta(v_k, w) + \Delta(w, v_{\ell'})) \\ &\quad + (\Delta(v_{k'}, w) + \Delta(w, v_\ell)) \\ &\geq \Delta(v_k, v_{\ell'}) + \Delta(v_{k'}, v_\ell) \\ &= A_{k,\ell'} + A_{k',\ell}. \end{aligned}$$

The case  $(1 \leq \ell \leq \ell' \leq k \leq k' \leq |V_c|)$  is similar. □

### 8.1.2 Finding all column minima of a Monge matrix

We will be interested in computing all column minima of a Monge matrix  $A$ . Let  $n$  denote the number of rows (or columns) of  $A$ , and assume  $A$  has the convex Monge property. For a subset  $R$  of the rows of  $A$ , the *lower envelope* of the rows  $R$  of  $A$  is the real-valued function  $\mathcal{E}_R$  on the integers in  $[1, n]$  defined by  $\mathcal{E}_R(j) = \min_{i \in R} A_{ij}$ .

**Lemma 8.1.2.** *Let  $A$  be a convex Monge matrix. For any subset  $R$  of the rows of  $A$ , the function  $\operatorname{argmin}_{i \in R} A_{ij}$  is monotonically non-increasing.*

*Proof.* Suppose  $k = \operatorname{argmin}_{i \in R} A_{ik}$ . Then, for  $k' > k$ ,  $A_{k\ell} \leq A_{k'\ell}$ . Since  $A$  is convex Monge,  $A_{k\ell} + A_{k'\ell'} \geq A_{k\ell'} + A_{k'\ell}$ . Therefore, for  $\ell' > \ell$ ,  $A_{k'\ell'} \geq A_{k\ell'}$ , so  $\operatorname{argmin}_{i \in R} A_{i\ell'} \leq k$ .  $\square$

A *breakpoint* of  $\mathcal{E}_R$  is a pair of integers  $(k, \ell)$  such that  $k = \operatorname{argmin}_{i \in R} A_{i\ell}$ , and  $k \neq \operatorname{argmin}_{i \in R} A_{i(\ell+1)}$ . For  $k = \operatorname{argmin}_{i \in R} A_{in}$ , we always consider  $(k, n)$  to be a breakpoint of  $\mathcal{E}_R$ . For notational convenience we also consider the pair  $(\perp, 0)$  as a trivial breakpoint. If  $B = (k_1, \ell_1), (k_2, \ell_2), \dots$  are the breakpoints of the lower envelope of  $A$ , ordered such that  $k_1 < k_2 < \dots$ , then the minimum elements in each column in the range  $(\ell_{j-1}, \ell_j]$  is at row  $k_j$ .

**Problem 8.1.3.** *Give a tight bound (i.e., matching upper and lower bounds) on the number of breakpoints of the lower envelope of a convex Monge matrix*

We focus our attention on finding the breakpoints of the lower envelope of  $A$ , since, given the breakpoints, all column minima can be recovered in  $O(n)$  time. Lemma 8.1.2 suggests the following procedure for finding the breakpoints of the lower envelope of a convex Monge matrix  $A$ . The procedure maintains the lower envelope of an increasingly larger prefix  $R$  of the rows of  $A$ . Initially  $R$  consists of just the first row of  $A$ , and the breakpoints of  $\mathcal{E}_R$  are just  $(\perp, 0)$  and  $(1, n)$ . Let  $B = (k_1, \ell_1), (k_2, \ell_2), \dots$  be the non-trivial breakpoints of the lower envelope of the first  $i$  rows of  $A$ , ordered such that  $k_1 > k_2 > \dots$ . Note that, by Lemma 8.1.2, this implies  $\ell_1 < \ell_2 < \dots$ . To obtain the breakpoints of the lower envelope of the first  $i+1$  rows of  $A$ , the procedure compares  $A_{(i+1)\ell_j}$  and  $A_{k_j\ell_j}$  for increasing values of  $j$ , until it encounters an index  $j$  such that  $A_{(i+1)\ell_j} \geq A_{k_j\ell_j}$ . By Lemma 8.1.2, and by the definition of breakpoints, this implies that

1. For all  $\ell \geq \ell_j$ ,  $\mathcal{E}_{[1\dots i+1]}(\ell) = \mathcal{E}_{[1\dots i]}(\ell) \neq i+1$ , and
2. For all  $\ell \leq \ell_{j-1}$ ,  $\mathcal{E}_{[1\dots i+1]}(\ell) = i+1$ .

Hence, the lower envelope of the first  $i+1$  rows of  $A$  consists of a suffix of the breakpoints of  $B$  starting at  $(k_j, \ell_j)$  plus, perhaps, a new breakpoint  $(i+1, \ell)$  for some  $\ell \in [\ell_{j-1}, \ell_j)$ . The exact column  $\ell$  where the new breakpoint occurs can be found in by binary search for the largest column  $\ell$  such that  $A_{(i+1)\ell} < A_{k_j\ell}$ .

We summarize the procedure in the following theorem

**Theorem 8.1.4.** *There exists a procedure that computes the breakpoints of the lower envelope of a  $n$ -by- $n$  convex Monge matrix in  $O(n \log n)$  time.*

*Proof.* We had already described the procedure. To analyze the running time, observe that a breakpoint at row  $i$  is created at most once, at the iteration that adds row  $i$  to the set  $R$ . Hence, the total number of breakpoints considered by the procedure is  $O(n)$ . At each iteration, each comparison takes constant time, and all but the last comparison of the iteration eliminate one existing breakpoint. Hence the time required for all comparisons at all iterations is  $O(n)$ . Finally, the binary search at each iteration takes  $O(\log n)$  time. Hence the total running time of the procedure is  $O(n \log n)$ .  $\square$

### 8.1.3 Finding all the column minima of a triangular Monge matrix

The procedure of Theorem 8.1.4 can be easily adapted to find the breakpoints of the lower envelope of triangular convex Monge matrix. The procedure needs to be adapted since Lemma 8.1.2 does not apply to triangular matrices.

**Problem 8.1.5.** *Give a tight bound (i.e., matching upper and lower bounds) on the number of breakpoints of the lower envelope of a convex Monge triangular matrix*

Consider first an upper triangular convex Monge matrix. At the beginning of iteration  $i$  the breakpoints of the lower envelope of the submatrix that consists of the first  $i - 1$  rows and all columns are known. Note that, since the matrix is upper triangular, no row greater than  $i - 1$  contributes to the lower envelope of the first  $i - 1$  columns. It follows that the breakpoints in the first  $i - 1$  columns have already been computed before iteration  $i$ , and can be disregarded for the remainder of the procedure. On the other hand, The submatrix defined by the first  $i$  rows and columns with index at least  $i$  is rectangular, so Lemma 8.1.2 does apply. Therefore, the procedure correctly computes the breakpoints of the lower envelope of this rectangular matrix.

For lower triangular matrices, a symmetric procedure that handles the rows in reverse order should be used.

**Problem 8.1.6.** *Adjust the procedure of Theorem 8.1.4 to work with lower triangular convex Monge matrices.*

## 8.2 The Algorithm

We now turn back to the description of the algorithm for computing shortest paths in the presence of negative arc lengths and no negative length cycles. It consists of five stages. The first four stages alternate between working with negative lengths and working with only positive lengths. Let  $r$  be an arbitrary boundary vertex.

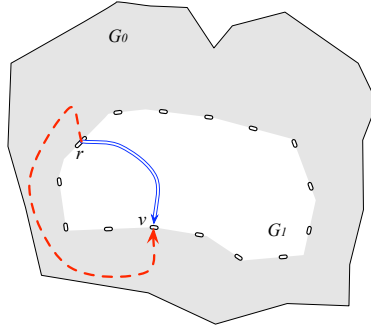


Figure 8.2: A graph  $G$  and a decomposition using a Jordan curve into an external subgraph  $G_0$  (in gray) and an internal subgraph  $G_1$  (in white). Only boundary vertices are shown.  $r$  and  $v$  are boundary vertices. The double-lined blue path is an  $r$ -to- $v$  shortest path in  $G_1$ . The dashed red path is an  $r$ -to- $v$  shortest path in  $G_0$ .

**Recursive call:** The first stage recursively computes the distances from  $r$  within  $G_i$  for  $i = 0, 1$ . The remaining stages use these distances in the computation of the distances in  $G$ .

**Intra-part boundary-distances:** For each graph  $G_i$  the algorithm uses the MSSP algorithm of Chapter 7 to compute all distances in  $G_i$  between boundary vertices. This takes  $O(n \log n)$  time.

**Single-source inter-part boundary distances:** A shortest path in  $G$  passes back and forth between  $G_0$  and  $G_1$ . Refer to Fig. 8.2 and Fig. 8.3 for an illustration. The algorithm uses a variant of Bellman-Ford to compute the distances in  $G$  from  $r$  to all other boundary vertices. Alternating iterations use the all-boundary-distances in  $G_0$  and  $G_1$ . Because the distances have a Monge property, each iteration can be implemented in  $O(\sqrt{n} \log n)$  time. This step is described in Section 8.3.

**Single-source inter-part distances:** For each  $G_i$ , the distances obtained in the previous stages are used, in a Dijkstra computation, to compute the distances in  $G$  from  $r$  to all the vertices of  $G_i$ . Dijkstra's algorithm requires the lengths in  $G_i$  to be non-negative, so the recursively computed distances are used as a feasible price function. This stage takes  $O(n \log n)$  time. (This stage can actually be implemented in  $O(n)$  using the algorithm of Chapter 6. This however does not change the overall running time of the algorithm.) This step is described in Section 8.4

**Rerooting single-source distances:** The algorithm has obtained distances in  $G$  from  $r$ . In the last stage these distances are used as a feasible price function to compute, again using Dijkstra's algorithm, distances from  $s$  in  $G$ . This stage also requires  $O(n \log n)$  time.

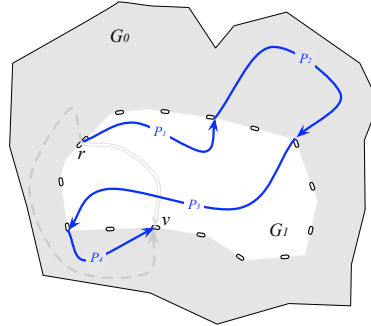


Figure 8.3: The solid blue path is an  $r$ -to- $v$  shortest path in  $G$ . It can be decomposed into four subpaths. The subpaths  $P_1$  and  $P_3$  ( $P_2$  and  $P_4$ ) are shortest paths in  $G_1$  ( $G_0$ ) between boundary vertices. The  $r$ -to- $v$  shortest paths in  $G_0$  and  $G_1$  are shown in gray in the background.

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def SSSP( $G, s$ ):
    pre:  $G$  is a directed embedded graph with arc-lengths.
          $s$  is a vertex of  $G$ .
    post: returns a table  $d$  giving distances in  $G$  from  $s$  to all vertices of  $G$ 
1   if  $G$  has  $\leq 2$  vertices, the problem is trivial; return the result
2   find a cycle separator  $C$  of  $G$  with  $O(\sqrt{n})$  boundary vertices
3   let  $G_0, G_1$  be the external and internal parts of  $G$  with respect to  $C$ 
4   for  $i = 0, 1$ : let  $d_i = \text{SSSP}(G_i, r)$ 
5   for  $i = 0, 1$ :
        use  $d_i$  as input to the multiple-source shortest-path algorithm
        to compute a table  $\delta_i$  such that  $\delta_i[u, v]$  is the  $u$ -to- $v$  distance
        in  $G_i$  for every pair  $u, v$  of boundary vertices
6   use  $\delta_0$  and  $\delta_1$  to compute a table  $B$  such that  $B[v]$  is the  $r$ -to- $v$ 
   distance in  $G$  for every boundary vertex  $v$ 
7   for  $i = 0, 1$ :
        use tables  $d_i$  and  $B$ , and Dijkstra's algorithm to compute a table  $d'_i$ 
        such that  $d'_i[v]$  is the  $r$ -to- $v$  distance in  $G$  for every vertex  $v$  of  $G_i$ 
8   define a price function  $\phi$  for  $G$  such that  $\phi[v]$  is the  $r$ -to- $v$  distance in  $G$ :
        
$$\phi[v] = \begin{cases} d'_0[v] & \text{if } v \text{ belongs to } G_0 \\ d'_1[v] & \text{otherwise} \end{cases}$$

9   use Dijkstra's algorithm with price function  $\phi$  to compute a table  $d$ 
   such that  $d[v]$  is the  $s$ -to- $v$  distance in  $G$  for every vertex  $v$  of  $G$ 

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### 8.3 Computing Single-Source Inter-Part Boundary Distances

We now describe how to efficiently compute the distances in  $G$  from  $r$  to all boundary vertices (Line 6). This is done using  $\delta_0$  and  $\delta_1$ , the all-pairs distances in  $G_0$  and in  $G_1$  between vertices in  $V_c$  which were computed in the previous step (Line 5). For  $i = 1, 2$ ,  $\delta_i$  can be thought of as specifying the lengths of edges of a complete graph over the vertices of  $C$ . The union of the two complete graphs is called the dense distance graph of  $G$  with respect to  $C$ . For every two vertices  $u$  and  $v$  of  $C$ , their distance in the dense distance graph is equal to their distance in the underlying planar graph  $G$ . The algorithm computes the from- $r$  distance in  $G$  by computing the from  $r$  distances in the dense distance graph.

**Theorem 8.3.1.** *Let  $G$  be a directed graph with arbitrary arc-lengths. Let  $C$  be a cycle separator in  $G$  and let  $G_0$  and  $G_1$  be the external and internal parts of  $G$  with respect to  $C$ . Let  $\delta_0$  and  $\delta_1$  be the all-pairs distances between vertices in  $V_c$  in  $G_0$  and in  $G_1$  respectively. Let  $r \in V_c$  be an arbitrary boundary vertex. There exists an algorithm that, given  $\delta_0$  and  $\delta_1$ , computes the from- $r$  distances in  $G$  to all vertices of  $C$  in  $O(|V_c|^2 \log(|V_c|))$  time and  $O(|V_c|)$  space.*

The rest of this section describes the algorithm, thus proving Theorem 8.3.1. The following structural lemma stands in the core of the computation.

**Lemma 8.3.2.** *Let  $P$  be a simple  $r$ -to- $v$  shortest path in  $G$ , where  $v \in V_c$ . Then  $P$  can be decomposed into at most  $|V_c|$  subpaths  $P = P_1P_2P_3 \dots$ , where the endpoints of each subpath  $P_i$  are boundary vertices, and  $P_i$  is a shortest path in  $G_{i \bmod 2}$ .*

*Proof.* Consider a decomposition of  $P = P_1P_2P_3 \dots$  into maximal subpaths such that the subpath  $P_i$  consists of edges of  $G_{i \bmod 2}$ . Since  $r$  and  $v$  are boundary vertices, and since boundary vertices are the only vertices common to both  $G_0$  and  $G_1$ , each subpath  $P_i$  starts and ends on a boundary vertex. If  $P_i$  were not a shortest path in  $G_{i \bmod 2}$  between its endpoints, replacing  $P_i$  in  $P$  with a shorter path would yield a shorter  $r$ -to- $v$  path, a contradiction.

It remains to show that there are at most  $|V_c|$  subpaths in the decomposition of  $P$ . Since  $P$  is simple, each vertex, and in particular each boundary vertex appears in  $P$  at most once. Hence there can be at most  $|V_c| - 1$  non-empty subpaths in the decomposition of  $P$ . Note, however, that if  $P$  starts with an arc of  $G_0$  then  $P_1$  is a trivial empty path from  $r$  to  $r$ . Hence,  $P$  can be decomposed into at most  $|V_c|$  subpaths.  $\square$

Lemma 8.3.2 gives rise to a dynamic-programming solution for calculating the from- $r$  distances to vertices of  $C$ , which resembles the Bellman-Ford algorithm. The algorithm consists of  $|V_c|$  iterations. On odd iterations, it uses the boundary-to-boundary distances in  $G_1$  to update the from- $r$  distances, and on even iterations it uses the boundary-to-boundary distances in  $G_0$  to update

the distances. The crux of the algorithm is that, because of the Monge property, updating all of the  $O(\sqrt{|V_c|})$  distances in Line 4 below can be done in  $O(\sqrt{|V_c|} \log(|V_c|))$  time.

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def BOUNDARYDISTANCES( $\delta_0, \delta_1, r$ )
  pre:  $\delta_i$  is a table of distances between boundary nodes in  $G_i$ 
        $r$  is a boundary vertex
  post: returns a table  $B$  of from- $r$  distances in  $G$ 
1   $e_0[v] := \infty$  for all  $v \in V_c$ 
2   $e_0[r] := 0$ 
3  for  $j = 1, 2, 3, \dots, |V_c|$ 
4       $e_j[v] := \left\{ \begin{array}{l} \min_{w \in V_c} \{e_{j-1}[w] + \delta_1[w, v]\}, \text{ if } j \text{ is odd} \\ \min_{w \in V_c} \{e_{j-1}[w] + \delta_0[w, v]\}, \text{ if } j \text{ is even} \end{array} \right\}, \forall v \in V_c$ 
5   $B[v] := e_{|V_c|}[v]$  for all  $v \in V_c$ 

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**Lemma 8.3.3.** *After the table  $e_j$  is updated by BOUNDARYDISTANCE,  $e_j[v]$  is the length of a shortest path in  $G$  from  $r$  to  $v$  that can be decomposed into at most  $j$  subpaths  $P = P_1P_2P_3 \dots P_j$ , where the endpoints of each subpath  $P_i$  are boundary vertices, and  $P_i$  is a shortest path in  $G_{i \bmod 2}$ .*

*Proof.* By induction on  $j$ . For the base case,  $e_0$  is initialized to be infinity for all vertices other than  $r$ , trivially satisfying the lemma. For  $j > 0$ , assume that the lemma holds for  $j - 1$ , and let  $P$  be a shortest path in  $G$  that can be decomposed into  $P_1P_2 \dots P_j$  as above. Consider the prefix  $P'$ ,  $P' = P_1P_2 \dots P_{j-1}$ .  $P'$  is a shortest  $r$ -to- $w$  path in  $G$  that can be decomposed into at most  $j - 1$  subpaths as above for some boundary node  $w$ . Hence, by the inductive hypothesis, when  $e_j$  is updated in Step 4,  $e_{j-1}[w]$  already stores the length of  $P'$ . Thus  $e_j[v]$  is updated in Step 4 to be at most  $e_{j-1}[w] + \delta_{j \bmod 2}[w, v]$ . Since, by definition,  $\delta_{j \bmod 2}[w, v]$  is the length of the shortest path in  $G_{j \bmod 2}$  from  $w$  to  $v$ , it follows that  $e_j[v]$  is at most the length of  $P$ . For the opposite direction, since for any boundary node  $w$ ,  $e_{j-1}[w]$  is the length of some path that can be decomposed into at most  $j - 1$  subpaths as above,  $e_j[v]$  is updated in Step 4 to the length of some path that can be decomposed into at most  $j$  subpaths as above. Hence, since  $P$  is the shortest such path,  $e_j[v]$  is at least the length of  $P$ .  $\square$

From Lemma 8.3.2 and Lemma 8.3.3, it immediately follows that the table  $e_{|V_c|}$  stores the from- $r$  shortest path distances in  $G$ , so the assignment in Step 5 is justified, and the table  $B$  also stores these distances.

To complete the proof of Theorem 8.3.1 it remains to show that BOUNDARYDISTANCES can be implemented in  $O(|V_c|^2 \cdot \log(|V_c|))$  time. The number of iterations in BOUNDARYDISTANCES is  $|V_c|$ . It therefore suffices to show how to implement Line 4 in  $O(|V_c| \log(|V_c|))$  time. Consider the natural clockwise order on the boundary vertices, and regard the tables  $\delta_i$  as square  $|V_c|$ -by- $|V_c|$  matrices. Observe that all Line 4 does is computing all column minima of a matrix



A whose  $(k, \ell)$  element is  $A_{k\ell} = e_{j-1}[v_k] + \delta_{j \bmod 2}[v_k, v_\ell]$ . Since  $\delta_i$  stores the pairwise distances between vertices on a single face of  $G_i$ , it can be decomposed, by Lemma 8.1.1, into an upper triangular matrix and a lower triangular matrix, both of whom are convex Monge. Next note that adding a constant to each row of a Monge matrix preserves the Monge property. For  $1 \leq k \leq k' \leq \ell \leq \ell' \leq |V_c|$  or  $1 \leq \ell \leq \ell' \leq k \leq k' \leq |V_c|$ ,

$$\delta_{j \bmod 2}[v_k, v_\ell] + \delta_{j \bmod 2}[v_{k'}, v_{\ell'}] \geq \delta_{j \bmod 2}[v_k, v_{\ell'}] + \delta_{j \bmod 2}[v_{k'}, v_\ell]$$

implies

$$\begin{aligned} (e_{j-1}[v_k] + \delta_{j \bmod 2}[v_k, v_\ell]) + (e_{j-1}[v_{k'}] + \delta_{j \bmod 2}[v_{k'}, v_{\ell'}]) &\geq \\ (e_{j-1}[v_k] + \delta_{j \bmod 2}[v_k, v_{\ell'}]) + (e_{j-1}[v_{k'}] + \delta_{j \bmod 2}[v_{k'}, v_\ell]) &\end{aligned}$$

Hence the matrix  $A$  decomposes into a lower and an upper triangular convex Monge matrices. The algorithm can therefore find all column minima of  $A$  by finding all column minima of each of the two triangular matrices comprising  $A$ . Using the extension of Theorem 8.1.4 to triangular matrices, this can be done in  $O(|V_c| \log(|V_c|))$  time, as desired. This concludes the proof of Theorem 8.3.1.

## 8.4 Computing Single-Source Inter-Part Distances

We now describe how to implement Line 7 of SSSP which computes the distances from  $r$  to all other vertices of  $G$ , rather than just to the boundary vertices. The algorithm does so by computing tables  $d'_0$  and  $d'_1$  where  $d'_i[v]$  is the  $r$ -to- $v$  distance in  $G$  for every vertex  $v$  of  $G_i$ . Recall that in Line 4 of SSSP the algorithm had already computed the table  $d_i$  that stores the  $r$ -to- $v$  distance in  $G_i$  for every vertex  $v$  of  $G_i$ .

Table  $d'_i$  is computed using a Dijkstra computation, where the distances of boundary nodes are initialized to their known distances in  $G$  (computed in Line 6 and stored in table  $B$ ), and using the distances  $d_i$  as a price vector. By Lemma 7.1.3,  $d_i$  is a consistent price vector for  $G_i$ . The following lemma shows that this correctly computes the distances in  $G$  from  $r$  to all vertices of  $G_i$ .

**Lemma 8.4.1.** *Let  $P$  be an  $r$ -to- $v$  shortest path in  $G$ , where  $v \in G_i$ . Then  $P$  can be expressed as  $P = P_1P_2$ , where  $P_1$  is a (possibly empty) shortest path from  $r$  to a node  $u \in V_c$ , and  $P_2$  is a (possibly empty) shortest path from  $u$  to  $v$  that only visits nodes of  $G_i$ .*

**Problem 8.4.2.** *Prove Lemma 8.4.1.*

## 8.5 Correctness and Analysis

We now show that at each stage of SSSP, the necessary information has been correctly computed and stored. The recursive call in Line 4 computes and stores the from- $r$  distances in  $G_i$ . The conditions for applying the MSSP algorithm in

Line 5 hold since all boundary vertices lie on the boundary of a single face of  $G_i$  and since, by Lemma 7.1.3, the from- $r$  distances in  $G_i$  constitute a consistent price vector for  $G_i$ . The correctness of the single-source inter-part boundary distances stage in Line 6 and of the single-source inter-part distances stage in Line 7 was proved in Sections 8.3 and 8.4. Thus, the  $r$ -to- $v$  distances in  $G$  for all vertices  $v$  of  $G$  are stored in  $d'_0$  for  $v \in G_0$  and in  $d'_1$  for  $v \in G_1$ . Note that  $d'_0$  and  $d'_1$  agree on distances from  $r$  to boundary vertices. Therefore, the price vector  $\phi$  defined in Line 8 is feasible for  $G$ , so the conditions to run Dijkstra's algorithm in Step 9 hold, and the from- $s$  distances in  $G$  are correctly computed. This establishes the correctness of SSSP.

To bound the running time of the algorithm we bound the time it takes to complete one recursive call to SSSP. Let  $|G|$  denote the number of nodes in the input graph  $G$ , and let  $|G_i|$  denote the number of nodes in each of its subgraphs. Computing the intra-subgraph boundary-to-boundary distances using the MSSP algorithm takes  $O(|G_i| \log |G_i|)$  for each of the two subgraphs, which is in  $O(|G| \log |G|)$ . Computing the single-source distances in  $G$  to the boundary vertices is done in  $O(|G| \log(|G|))$ , as shown in Section 8.3. The extension to all vertices of  $G$  is again done in  $O(|G_i| \log |G_i|)$  for each subgraph. Distances from the given source are computed in an additional  $O(|G| \log |G|)$  time. Thus the total running time of one invocation is  $O(|G| \log |G|)$ . Therefore the running time of the entire algorithm is given by

$$\begin{aligned} T(|G|) &= T(|G_0|) + T(|G_1|) + O(|G| \log |G|) \\ &= O(|G| \log^2 |G|). \end{aligned}$$

Here we used the properties of the separator, namely that  $|G_i| \leq 2|G|/3$  for  $i = 0, 1$ , and that  $|G_0| + |G_1| = |G| + O(\sqrt{|G|})$ . The formal proof of this recurrence is given in the following lemma.

**Lemma 8.5.1.** *Let  $T(n)$  satisfy the recurrence  $T(n) = T(n_1) + T(n_2) + O(n \log n)$ , where  $n \leq n_1 + n_2 \leq n + 4\sqrt{n}$  and  $n_i \leq \frac{2n}{3}$ . Then  $T(n) = O(n \log^2 n)$ .*

*Proof.* We show by induction that for any  $n \geq N_0$ ,  $T(n) \leq Cn \log^2 n$  for some constants  $N_0, C$ . For a choice of  $N_0$  to be specified below, let  $C_0$  be such that for any  $N_0 \leq n \leq 3N_0$ ,  $T(n) \leq C_0 n \log^2(n)$ . Let  $C_1$  be a constant such that  $T(n) \leq T(n_1) + T(n_2) + C_1(n \log n)$ . Let  $C = \max \left\{ C_0, \frac{C_1}{\log(3/2)} \right\}$ . Note that this choice serves as the base of the induction since it satisfies the claim for any  $N_0 \leq n \leq 3N_0$ . We assume that the claim holds for all  $n'$  such that  $3N_0 \leq n' < n$  and show it holds for  $n$ . Since for  $i = 1, 2$ ,  $n_i \leq 2n/3$  and  $n_1 + n_2 \geq n$ , it follows that  $n_i \geq n/3 > N_0$ . Therefore, we may apply the inductive hypothesis to obtain:

$$\begin{aligned} T(n) &\leq C(n_1 \log^2 n_1 + n_2 \log^2 n_2) + C_1 n \log n \\ &\leq C(n_1 + n_2) \log^2(2n/3) + C_1 n \log n \\ &\leq C(n + 4\sqrt{n}) (\log(2/3) + \log n)^2 + C_1 n \log n \\ &\leq Cn \log^2 n + 4C\sqrt{n} \log^2 n - 2C \log(3/2) n \log n \\ &\quad + C(n + 4\sqrt{n}) \log^2(2/3) + C_1 n \log n. \end{aligned}$$

It therefore suffices to show that

$$4C\sqrt{n}\log^2 n - 2C\log(3/2)n\log n + C(n + 4\sqrt{n})\log^2(2/3) + C_1n\log n \leq 0,$$

or equivalently that

$$\left(1 - \frac{C_1}{2C\log(3/2)}\right)n\log n \geq \frac{2}{\log(3/2)}\sqrt{n}\log^2 n + \frac{\log(3/2)}{2}(n + 4\sqrt{n}).$$

Let  $N_0$  be such that the right hand side is at most  $\frac{1}{2}n\log n$  for all  $n > N_0$ . The above inequality holds for every  $n > N_0$  since we chose  $C > \frac{C_1}{\log(3/2)}$  so the coefficient in the left hand side is at least  $\frac{1}{2}$ .  $\square$

We have thus proved that the total running time of SSSP is  $O(n\log^2 n)$ . We turn to the space bound. The space required for one invocation is  $O(|G|)$ . Each of the two recursive calls can use the same memory locations one after the other, so the space is given by

$$\begin{aligned} S(|G|) &= \max\{S(|G_0|), S(|G_1|)\} + O(|G|) \\ &= O(|G|) \quad \text{because } \max\{|G_0|, |G_1|\} \leq 2|G|/3. \end{aligned}$$

