Department of Mathematical Sciences

## CARNEGIE MELLON UNIVERSITY

## OPERATIONS RESEARCH II 21-393

## Homework 2: Due Monday October 12.

1. Find a shortest path from $s$ to all other nodes in the digraph below. Each edge $(x, y)$ is labelled by a pair $(a, b)$ and the length of the corresponding arc is $a+b t$ where $t$ is the time the path reaches $x$. All arcs are directed lexicograhically e.g. $(c, e)$ is directed from $c$ to $e$.

2. Let $\mathcal{W}$ denote the set of walks in a directed graph $D$. If $W_{1}$ is a walk from $a$ to $b$ and $W_{2}$ is a walk from $b$ to $c$ then $W_{1}+W_{2}$ is the walk from $a$ to $c$ obtained by following $W_{1}$ and then $W_{2}$.
Let $\ell: \mathcal{W} \rightarrow \mathbb{R}$ be a real valued function defined on $\mathcal{W}$. Suppose that it has the following properties:
(a) $\ell(C) \geq 0$ for any closed walk $C$. (A walk is closed if it begins and ends at the same vertex).
(b) If $W_{1}, W_{1}^{\prime}$ are walks from $a$ to $b$ and $W_{2}, W_{2}^{\prime}$ are walks from $b$ to $c$ and $\ell\left(W_{i}^{\prime}\right) \geq \ell\left(W_{i}\right)$ for $i=1,2$ then $\ell\left(W_{1}^{\prime}+W_{2}^{\prime}\right) \geq \ell\left(W_{1}+W_{2}\right)$.

Consider the following algorithm: $n$ is the number of vertices in $D$. Initialise $W_{i, j}=(i, j)$ and $D_{i, j}=\ell\left(W_{i, j}\right)$ for $i, j=1,2, \ldots, n$.

For $k=1$ to $n$ Do

$$
\begin{aligned}
& \text { For } i=1 \text { to } n \mathbf{D o} \\
& \quad \text { For } j=1 \text { to } n \text { Do } \\
& D_{i, j} \leftarrow \min \left\{D_{i, j}, \ell\left(W_{i, k}+W_{k, j}\right)\right\} \\
& \quad \text { If } D_{i, j}=\ell\left(W_{i, k}+W_{k, j}\right) \text { then } W_{i, j} \leftarrow W_{i, k}+W_{k, j} \\
& \text { oD } \\
& \text { oD }
\end{aligned}
$$

oD
Prove that when the algorithm finishes,

$$
D_{i, j}=\min \{\ell(P): P \text { is a path from } i \text { to } j\} .
$$

3. Suppose that the edges of a connected graph $G=\left(V, E=\left\{e_{1}, e_{2}, \ldots, e_{m}\right\}\right.$ are given lengths $\ell\left(e_{i}\right), i=1,2, \ldots, m$ where $\ell\left(e_{i}\right)<\ell\left(e_{i+1}\right), 1 \leq i<$ $m-1$. Fot two spanning trees $T_{1}, T_{2}$ we say that $T_{1} \prec T_{2}$ if there exists $r \leq n-1(n=|V|)$ such that if $T_{1}=\left\{e_{i_{1}}, e_{i_{2}}, \ldots, e_{i_{n-1}}\right\}$ and $T_{2}=\left\{e_{j_{1}}, e_{j_{2}}, \ldots, e_{j_{n-1}}\right\}$ then $i_{k}=j_{k}$ for $1 \leq k<r$ and $i_{r}<j_{r}$.
Prove that if $T^{*}$ is the tree constructed by the Greedy Algorithm (Kruskal) and $T$ is any other spanning tree, then $T^{*} \prec T$.
