All-Pairs shortest paths via fast matrix multiplication

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Outline

1. Algebraic matrix multiplication

- a. Strassen's algorithm
- b. Rectangular matrix multiplication

2. Boolean matrix multiplication

- a. Simple reduction to integer matrix multiplication
- b. Computing the transitive closure of a graph.

3. Min-Plus matrix multiplication

- a. Equivalence to the APSP problem
- b. Expensive reduction to algebraic products
- c. Fredman's trick

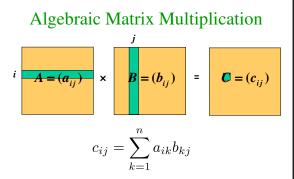
4. APSP in undirected graphs

- a. An O(n^{2.38}) algorithm for **unweighted** graphs (Seidel)
- b. An **O**(*Mn*^{2.38}) algorithm for **weighted** graphs (Shoshan-Zwick)

5. APSP in directed graphs

- 1. An $O(M^{0.68}n^{2.58})$ algorithm (Zwick)
- 2. An $O(Mn^{2.38})$ preprocessing / O(n) query answering algorithm (Yuster-Zwick)
- 3. An $O(n^{2.38}\log M)$ (1+ ε)-approximation algorithm
- 6. Summary and open problems

SHORT INTRODUCTION TO FAST MATRIX MULTIPLICATION



Can be computed naively in $O(n^3)$ time.

Matrix multiplication algorithms

Complexity	Authors
n^3	
$n^{2.81}$	Strassen (1969)
$n^{2.38}$	Coppersmith, Winograd (1990)

Conjecture/Open problem: $n^{2+o(1)}$???

Multiplying 2×2 matrices

$$\begin{pmatrix} C_{11} & C_{12} \\ C_{21} & C_{22} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

$$C_{11} = A_{11}B_{11} + A_{12}B_{21}$$

 $C_{12} = A_{11}B_{12} + A_{12}B_{22}$ 8 multiplications
 $C_{21} = A_{21}B_{11} + A_{22}B_{21}$ 4 additions

$$C_{22} = A_{21}B_{12} + A_{22}B_{22}$$

$$T(n) = 8 T(n/2) + O(n^2)$$

 $T(n) = O(n^{\log 8/\log 2}) = O(n^3)$

Strassen's 2×2 algorithm

$$C_{11} = A_{11}B_{11} + A_{12}B_{21}$$

$$C_{12} = A_{11}B_{12} + A_{12}B_{22}$$

$$C_{21} = A_{21}B_{11} + A_{22}B_{21}$$

$$M_{2} = (A_{21} + B_{22})$$

$$M_{3} = A_{11}(B_{12} - B_{22})$$

$$M_{4} = A_{22}(B_{21} - B_{11})$$

$$M_{5} = (A_{11} + A_{12})B_{22}$$

$$C_{11} = M_{1} + M_{4} - M_{5} + M_{7}$$

$$M_{6} = (A_{21} - A_{11})(B_{11} + B_{12})$$

$$C_{12} = M_{3} + M_{5}$$

$$M_{7} = (A_{12} - A_{22})(B_{21} + B_{22})$$

$$T \text{ multiplications}$$
18 additions/subtractions

Strassen's $n \times n$ algorithm

View each $n \times n$ matrix as a 2×2 matrix whose elements are $n/2 \times n/2$ matrices.

Apply the 2×2 algorithm recursively.

$$T(n) = 7 T(n/2) + O(n^2)$$

 $T(n) = O(n^{\log 7/\log 2}) = O(n^{2.81})$

Works over any ring!

Matrix multiplication algorithms

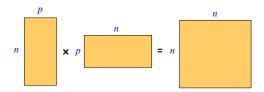
The $O(n^{2.81})$ bound of Strassen was improved by Pan, Bini-Capovani-Lotti-Romani, Schönhage and finally by Coppersmith and Winograd to $O(n^{2.38})$.

The algorithms are much more complicated...

We let $2 \le \omega < 2.38$ be the exponent of matrix multiplication.

Many believe that $\omega = 2 + o(1)$.

Rectangular Matrix multiplication



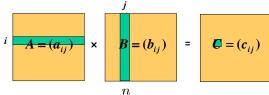
Naïve complexity: n^2

[Coppersmith '97]: $n^{1.85}p^{0.54}+n^{2+o(1)}$

For $p \le n^{0.29}$, complexity = $n^{2+o(1)}$!!!

BOOLEAN MATRIX
MULTIPLICATION
AND
TRANSIVE CLOSURE

Boolean Matrix Multiplication



$$c_{ij} = \bigvee_{k=1}^{n} a_{ik} \wedge b_{kj}$$

Can be computed naively in $O(n^3)$ time.

Algebraic Product

Boolean Product

$$C = AB C = A \cdot B$$

$$c_{ij} = \sum_{k} a_{ik} b_{kj} c_{ij} = \bigvee_{k} a_{ik} \wedge b_{kj}$$

 $O(n^{2.38})$ algebraic operations



Transitive Closure

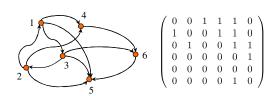
Let G=(V,E) be a directed graph.

The transitive closure $G^*=(V,E^*)$ is the graph in which $(u,v) \in E^*$ iff there is a path from u to v.

Can be easily computed in O(mn) time.

Can also be computed in $O(n^{\omega})$ time.

Adjacency matrix of a directed graph



Exercise 0: If A is the adjacency matrix of a graph, then $(A^k)_{ij}=1$ iff there is a path of length k from i to j.

Transitive Closure using matrix multiplication

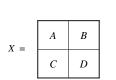
Let G=(V,E) be a directed graph.

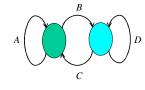
The transitive closure $G^*=(V,E^*)$ is the graph in which $(u,v) \in E^*$ iff there is a path from u to v.

If *A* is the adjacency matrix of *G*, then $(A \lor I)^{n-1}$ is the adjacency matrix of G^* .

The matrix $(A \lor I)^{n-1}$ can be computed by $\log n$ squaring operations in $O(n^{\omega} \log n)$ time.

It can also be computed in $O(n^{\omega})$ time.





$$X^* = \begin{array}{c|c} E & F \\ \hline G & H \end{array}$$

(<i>A</i> ∨ <i>BD</i> * <i>C</i>)*	EBD*
D*CE	D*∨GBD*

 $TC(n) \le 2 TC(n/2) + 6 BMM(n/2) + O(n^2)$

Exercise 1: Give $O(n^{\omega})$ algorithms for findning, in a directed graph,

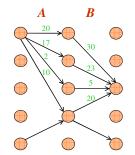
- a) a triangle
- b) a simple quadrangle
- c) a simple cycle of length k.

Hints:

- 1. In an acyclic graph all paths are simple.
- 2. In c) running time may be **exponential** in k.
- 3. Randomization makes solution much easier.

MIN-PLUS MATRIX MULTIPLICATION

An interesting special case of the APSP problem



$$C = A * B$$

$$c_{ij} = \min_{k} \{a_{ik} + b_{kj}\}$$

Min-Plus product

Min-Plus Products

$$C = A * B$$

$$c_{ij} = \min_{k} \{a_{ik} + b_{kj}\}$$

$$\begin{pmatrix} -6 & -3 & -10 \\ 2 & 5 & -2 \\ -1 & -7 & -5 \end{pmatrix} = \begin{pmatrix} 1 & -3 & 7 \\ +\infty & 5 & +\infty \\ 8 & 2 & -5 \end{pmatrix} * \begin{pmatrix} 8 & +\infty & -4 \\ -3 & 0 & -7 \\ 5 & -2 & 1 \end{pmatrix}$$

Solving APSP by repeated squaring

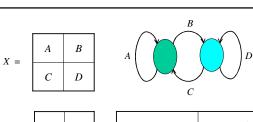
If W is an n by n matrix containing the edge weights of a graph. Then W^n is the distance matrix.

By induction, W^k gives the distances realized by paths that use at most k edges.

$$D \leftarrow W$$

for $i \leftarrow 1$ to $\lceil \log_2 n \rceil$
do $D \leftarrow D^*D$

Thus: $APSP(n) \le MPP(n) \log n$ Actually: APSP(n) = O(MPP(n))



$$X^* = \begin{array}{|c|c|c|}\hline E & F \\ \hline G & H \\ \hline \end{array} = \begin{array}{|c|c|c|}\hline (A \lor BD * C)^* & EBD * \\ \hline D * CE & D * \lor GBD * \\ \hline \end{array}$$

 $APSP(n) \le 2 APSP(n/2) + 6 MPP(n/2) + O(n^2)$

Min-Plus **Product**

$$C = A \cdot B$$

$$C_{ii} = \sum_{i} a_{ik} b_{i}$$

$$C = A \cdot B$$

$$C = A * B$$

$$c_{ij} = \sum_{k} a_{ik} b_{kj}$$

$$c_{ij} = \min_{k} \{a_{ik} + b_{kj}\}$$

$$O(n^{2.38})$$

min operation has no inverse!

Using matrix multiplication to compute min-plus products

Using matrix multiplication to compute min-plus products

Assume: $0 \le a_{ij}, b_{ij} \le M$

$$\begin{pmatrix} c'_{11} & c'_{12} \\ c'_{21} & c'_{22} \\ & & \ddots \end{pmatrix} = \begin{pmatrix} \boldsymbol{x}^{a_{11}} & \boldsymbol{x}^{a_{22}} \\ \boldsymbol{x}^{a_{21}} & \boldsymbol{x}^{a_{22}} \\ & & & \ddots \end{pmatrix} * \begin{pmatrix} \boldsymbol{x}^{h_{1}} & \boldsymbol{x}^{h_{12}} \\ \boldsymbol{x}^{h_{21}} & \boldsymbol{x}^{h_{22}} \\ & & & & \ddots \end{pmatrix}$$

n^{ω}

polynomial products

M

operations per polynomial product

Mn^{ω}

operations per max-plus product

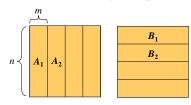
SHORTEST PATHS

APSP – All-Pairs Shortest Paths SSSP - Single-Source Shortest Paths

Fredman's trick

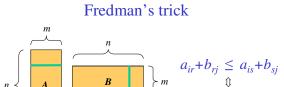
The **min-plus** product of two $n \times n$ matrices can be deduced after only $O(n^{2.5})$ additions and comparisons.

Breaking a square product into several rectangular products



$$A*B = \min_{i} A_{i}*B_{i}$$

 $MPP(n) \le (n/m) (MPP(n,m,n) + n^2)$



Naïve calculation requires n^2m operations

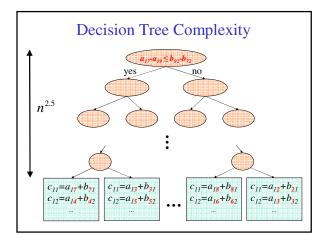
Fredman observed that the result can be inferred after performing only $O(nm^2)$ operations

Fredman's trick (cont.)

$$a_{ir} + b_{rj} \leq a_{is} + b_{sj} \Leftrightarrow a_{ir} - a_{is} \leq b_{sj} - b_{rj}$$

- Generate all the differences a_{ir} a_{is} and b_{si} b_{ri} .
- Sort them using $O(nm^2)$ comparisons. (Non-trivial!)
- Merge the two sorted lists using $O(nm^2)$ comparisons.

The ordering of the elements in the sorted list determines the result of the min-plus product



All-Pairs Shortest Paths

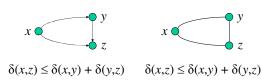
in directed graphs with "real" edge weights

Running time	Authors
n^3	[Floyd '62] [Warshall '62]
$n^3 (\log \log n / \log n)^{1/3}$	[Fredman '76]
$n^3 (\log \log n / \log n)^{1/2}$	[Takaoka '92]
$n^3/(\log n)^{1/2}$	[Dobosiewicz '90]
$n^3 (\log \log n / \log n)^{5/7}$	[Han '04]
$n^3 \log \log n / \log n$	[Takaoka '04]
$n^3 (\log \log n)^{1/2} / \log n$	[Zwick '04]
$n^3/\log n$	[Chan '05]
$n^3 (\log \log n / \log n)^{5/4}$	[Han '06]
$n^3 (\log \log n)^3 / (\log n)^2$	[Chan '07]

UNWEIGHTED
UNDIRECTED
SHORTEST PATHS

- 4. APSP in undirected graphs
- \Rightarrow a. An $O(n^{2.38})$ algorithm for **unweighted** graphs (Seidel)
 - b. An O(Mn^{2.38}) algorithm for weighted graphs (Shoshan-Zwick)
- 5. APSP in directed graphs
 - 1. An $O(M^{0.68}n^{2.58})$ algorithm (Zwick)
 - 2. An $O(Mn^{2.38})$ preprocessing / O(n) query answering algorithm (Yuster-Zwick)
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Directed versus undirected graphs



Triangle inequality

 $\delta(x,z) \ge \delta(x,y) - \delta(y,z)$

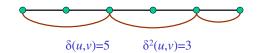
Inverse triangle inequality

 $\delta(x,y) \le \delta(x,z) + \delta(z,y)$

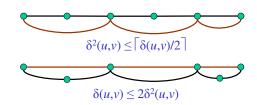
Distances in G and its square G^2

Let G=(V,E). Then $G^2=(V,E^2)$, where $(u,v) \in E^2$ if and only if $(u,v) \in E$ or there exists $w \in V$ such that $(u,w),(w,v) \in E$

Let $\delta(u,v)$ be the distance from u to v in G. Let $\delta^2(u,v)$ be the distance from u to v in G^2 .



Distances in G and its square G^2 (cont.)



Lemma: $\delta^2(u,v) = \lceil \delta(u,v)/2 \rceil$, for every $u,v \in V$.

Thus: $\delta(u,v) = 2\delta^2(u,v)$ or $\delta(u,v) = 2\delta^2(u,v) -1$

Distances in G and its square G^2 (cont.)

Lemma: If $\delta(u,v)=2\delta^2(u,v)$ then for every neighbor w of v we have $\delta^2(u,w) \geq \delta^2(u,v)$.

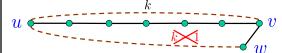
Lemma: If $\delta(u,v)=2\delta^2(u,v)-1$ then for every neighbor w of v we have $\delta^2(u,w) \le \delta^2(u,v)$ and for at least one neighbor $\delta^2(u,w) < \delta^2(u,v)$.

Let A be the adjacency matrix of the G. Let C be the distance matrix of G^2

$$\sum_{(v,w)\in E} c_{u,w} = \sum_{w} c_{u,w} a_{w,v} = (CA)_{u,v} : \deg(v) c_{u,v}$$

Even distances

Lemma: If $\delta(u,v)=2\delta^2(u,v)$ then for every neighbor w of v we have $\delta^2(u,w) \ge \delta^2(u,v)$.



Let A be the adjacency matrix of the G. Let C be the distance matrix of G^2

$$\sum_{(v,w)\in E} c_{uw} = \sum_{w\in V} c_{uw} a_{wv} = (CA)_{uv} \ge \deg(v)c_{uv}$$

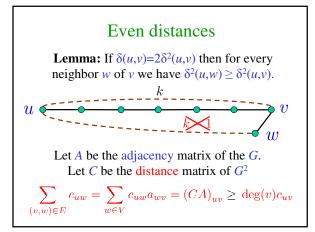
Odd distances

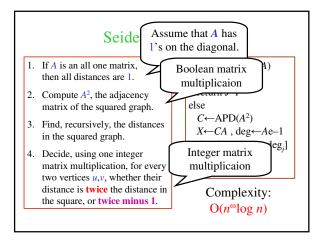
Lemma: If $\delta(u,v)=2\delta^2(u,v)-1$ then for every neighbor w of v we have $\delta^2(u,w) \le \delta^2(u,v)$ and for at least one neighbor $\delta^2(u,w) < \delta^2(u,v)$.

Exercise 2: Prove the lemma.

Let *A* be the adjacency matrix of the *G*. Let *C* be the distance matrix of G^2

$$\sum_{(v,w)\in E} c_{uw} = \sum_{w\in V} c_{uw} a_{wv} = (CA)_{uv} < \deg(v)c_{uv}$$





Exercise 3: (*) Obtain a version of Seidel's algorithm that uses only Boolean matrix multiplications.

Hint: Look at distances also modulo 3.

Distances vs. Shortest Paths

We described an algorithm for computing all **distances**.

How do we get a representation of the **shortest paths**?

We need witnesses for the Boolean matrix multiplication.

Witnesses for Boolean Matrix Multiplication

$$C = AB$$

$$c_{ij} = \bigvee_{k=1}^{n} a_{ik} \wedge b_{kj}$$

A matrix *W* is a matrix of witnesses iff

$$\text{If } c_{ij} = 0 \text{ then } w_{ij} = 0$$

$$\text{If } c_{ij} = 1 \text{ then } w_{ij} = k \text{ where } a_{ik} = b_{kj} = 1$$

Can be computed naively in $O(n^3)$ time. Can also be computed in $O(n^{\omega} \log n)$ time.

Exercise 4:

- a) Obtain a deterministic $O(n^{\omega})$ -time algorithm for finding **unique** witnesses.
- b) Let $1 \le d \le n$ be an integer. Obtain a randomized $O(n^{\omega})$ -time algorithm for finding witnesses for all positions that have between d and 2d witnesses.
- c) Obtain an O(n^ωlog n)-time algorithm for finding all witnesses.

Hint: In b) use sampling.

All-Pairs Shortest Paths

in graphs with small integer weights

Undirected graphs. Edge weights in $\{0,1,...M\}$

Running time	Authors
Mn^{ω}	[Shoshan-Zwick '99]

Improves results of [Alon-Galil-Margalit '91] [Seidel '95]

DIRECTED SHORTEST PATHS

Exercise 5:

Obtain an $O(n^{\omega} log n)$ time algorithm for computing the **diameter** of an unweighted directed graph.

Using matrix multiplication to compute min-plus products

$$\begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ & \ddots \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ & \ddots \end{pmatrix} * \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ & \ddots \end{pmatrix}$$

$$c_{ij} = \min_{k} \{a_{ik} + b_{kj}\}$$

$$\begin{pmatrix} c'_{11} & c'_{12} \\ c'_{21} & c'_{22} \\ & \ddots \end{pmatrix} = \begin{pmatrix} x^{a_{11}} & x^{a_{22}} \\ x^{a_{21}} & x^{a_{22}} \\ & \ddots \end{pmatrix} \times \begin{pmatrix} x^{b_{11}} & x^{b_{12}} \\ x^{b_{21}} & x^{b_{22}} \\ & \ddots \end{pmatrix}$$

$$c'_{ij} = \sum_{k} x^{a_{ik} + b_{kj}} \qquad c_{ij} = first(c'_{ij})$$

Using matrix multiplication to compute min-plus products

Assume: $0 \le a_{ii}, b_{ii} \le M$

$$\begin{pmatrix} c'_{11} & c'_{12} \\ c'_{21} & c'_{22} \\ & \ddots \end{pmatrix} = \begin{pmatrix} x^{a_{11}} & x^{a_{12}} \\ x^{a_{21}} & x^{a_{22}} \\ & & \ddots \end{pmatrix} * \begin{pmatrix} x^{b_{11}} & x^{b_{12}} \\ x^{b_{21}} & x^{b_{22}} \\ & & & \ddots \end{pmatrix}$$

n^ω
polynomial
products

M operations per polynomial product Mn ⁶⁰ operations per max-plus product

Trying to implement the repeated squaring algorithm

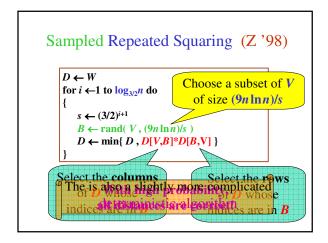
 $\begin{aligned} D &\leftarrow W \\ \text{for } i &\leftarrow 1 \text{ to } \log_2 n \\ \text{do } D &\leftarrow D^*D \end{aligned}$

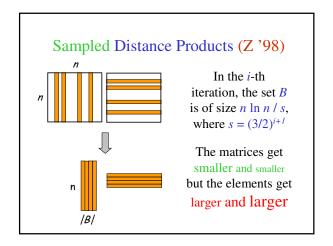
Consider an easy case: all weights are 1.

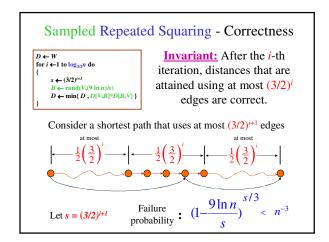
After the *i*-th iteration, the finite elements in D are in the range $\{1,...,2^i\}$.

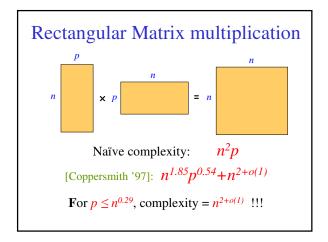
The cost of the min-plus product is $2^i n^{\omega}$

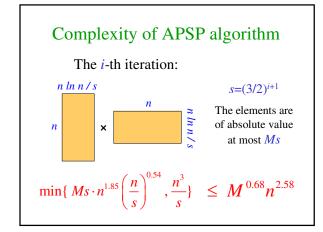
The cost of the last product is $n^{\omega+1}$!!!











Open problem:
Can APSP in directed graphs
be solved in O(n^{\omegap\$}) time?

Related result: [Yuster-Zwick'04]
A directed graphs can be processed in O(n^{\omegap\$})
time so that any distance query can be
answered in O(n) time.

Corollary:
SSSP in directed graphs in O(n^{\omegap\$}) time.

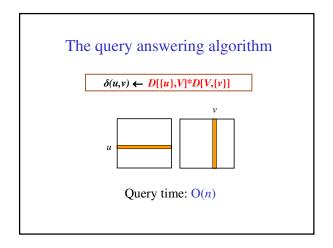
The corollary obtained using a different
technique by Sankowski (2004)

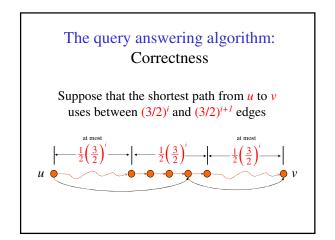
The preprocessing algorithm (YZ '05)

```
\begin{split} D &\leftarrow W \; ; B \leftarrow V \\ \text{for } i \leftarrow 1 \; \text{to } \log_{3/2} n \; \text{do} \\ \{ & s \leftarrow (3/2)^{i+1} \\ B &\leftarrow \text{rand}(B, (9n \ln n)/s) \\ D[V,B] &\leftarrow \min\{D[V,B] \; , D[V,B]*D[B,B] \; \} \\ D[B,V] &\leftarrow \min\{D[B,V] \; , D[B,B]*D[B,V] \; \} \\ \} \end{split}
```

The APSP algorithm

```
\begin{aligned} D &\leftarrow W \\ \text{for } i \leftarrow 1 \text{ to } \log_{3/2} n \text{ do } \\ \{ \\ s &\leftarrow (3/2)^{i+1} \\ B &\leftarrow \text{rand}(V, (9n \ln n)/s) \\ D &\leftarrow \min\{D, D[V,B] * D[B,V] \} \end{aligned}
```



1. Algebraic matrix multiplication

- a. Strassen's algorithm
- b. Rectangular matrix multiplication

2. Min-Plus matrix multiplication

- a. Equivalence to the APSP problem
- b. Expensive reduction to algebraic products
- c. Fredman's trick

3. APSP in undirected graphs

- a. An $O(n^{2.38})$ an gorithm for unweighted graphs (Seidel)
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- 1. An $O(M^{0.68}n^{2.58})$ algorithm (Zwick)
- 2. An $O(Mn^{2.38})$ preprocessing / O(n) query answering alg. (Yuster-Z)
- \implies 3. An $O(n^{2.38}\log M)$ (1+ ε)-approximation algorithm
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Approximate min-plus products

Obvious idea: scaling

SCALE(
$$A,M,R$$
): $a'_{ij} \leftarrow \left\{ \begin{bmatrix} Ra_{ij}/M \\ +\infty \end{bmatrix}, \text{ if } 0 \le a_{ij} \le M \right\}$

APX-MPP(A,B,M,R): A'←SCALE(A,M,R) B'←SCALE(B,M,R)return MPP(A',B') Complexity is $Rn^{2.38}$, instead of $Mn^{2.38}$, but small values can be greatly distorted.

Addaptive Scaling

APX-MPP(A,B,M,R):

 $C' \leftarrow \infty$ for $r \leftarrow \log_2 R$ to $\log_2 M$ do $A' \leftarrow \text{SCALE}(A, 2^r, R)$ $B' \leftarrow \text{SCALE}(B, 2^r, R)$ $C' \leftarrow \min\{C', \text{MPP}(A', B')\}$ end

Complexity is $Rn^{2.38} \log M$ Stretch at most 1+4/R

1. Algebraic matrix multiplication

- a. Strassen's algorithm
- b. Rectangular matrix multiplication

2. Min-Plus matrix multiplication

- a. Equivalence to the APSP problem
- b. Expensive reduction to algebraic products
- c. Fredman's trick

3. APSP in undirected graphs

- a. An $O(n^{2.38})$ anlgorithm for unweighted graphs (Seidel)
- b. An O(Mn^{2.38}) algorithm for weighted graphs (Shoshan-Zwick)

4. APSP in directed graphs

- 1. An $O(M^{0.68}n^{2.58})$ algorithm (Zwick)
- 2. An $O(Mn^{2.38})$ preprocessing / O(n) query answering alg. (Yuster-Z)
- 3. An $O(n^{2.38}logM)$ (1+ ε)-approximation algorithm

⇒ 5. Summary and open problems

All-Pairs Shortest Paths in graphs with small integer weights

Undirected graphs. Edge weights in $\{0,1,...M\}$

Running timeAuthors $Mn^{2.38}$ [Shoshan-Zwick '99]

Improves results of [Alon-Galil-Margalit '91] [Seidel '95]

All-Pairs Shortest Paths in graphs with small integer weights

Directed graphs.

Edge weights in $\{-M, \dots, 0, \dots M\}$

Running time	Authors
$M^{0.68} n^{2.58}$	[Zwick '98]

Improves results of [Alon-Galil-Margalit '91] [Takaoka '98]

Answering distance queries

Directed graphs. Edge weights in $\{-M,...,0,...M\}$

Preprocessing time	Query time	Authors
$Mn^{2.38}$	n	[Yuster-Zwick '05]

In particular, any $Mn^{1.38}$ distances can be computed in $Mn^{2.38}$ time.

For dense enough graphs with small enough edge weights, this improves on Goldberg's SSSP algorithm. $Mn^{2.38}$ vs. $mn^{0.5}log M$

Approximate All-Pairs Shortest Paths in graphs with non-negative integer weights

Directed graphs.

Edge weights in $\{0,1,...M\}$

 $(1+\varepsilon)$ -approximate distances

Running time	Authors
$(n^{2.38}\log M)/\varepsilon$	[Zwick '98]

Open problems

- An O($n^{2.38}$) algorithm for the directed unweighted APSP problem?
- An $O(n^{3-\varepsilon})$ algorithm for the APSP problem with edge weights in $\{1,2,...,n\}$?
- An O(n^{2.5-ε}) algorithm for the SSSP problem with edge weights in {0,±1, ±2,..., ±n}?