

CSE 421: Introduction to Algorithms

Dynamic Programming

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Dynamic Programming

- **Dynamic Programming**
 - Give a solution of a problem using smaller sub-problems where the parameters of all the possible sub-problems are determined in advance
 - Useful when the same sub-problems show up again and again in the solution

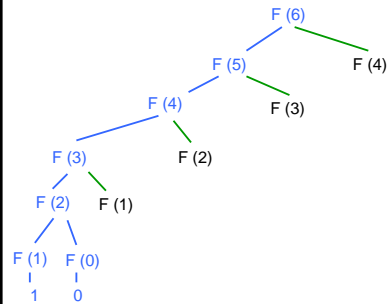
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A simple case: Computing Fibonacci Numbers

- Recall $F_n = F_{n-1} + F_{n-2}$ and $F_0 = 0, F_1 = 1$
- Recursive algorithm:
 - **Fibo(n)**
 - if $n=0$ then return(0)
 - else if $n=1$ then return(1)
 - else return(Fibo(n-1)+Fibo(n-2))

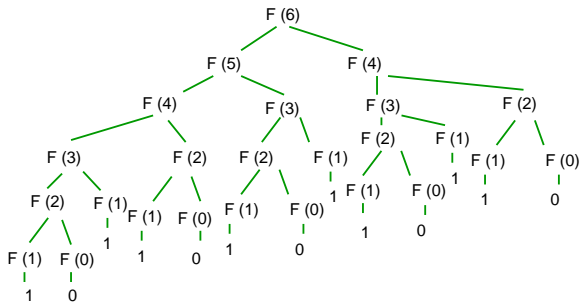
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Call tree - start



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Full call tree



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Memoization (Caching)

- Remember all values from previous recursive calls
- Before recursive call, test to see if value has already been computed
- **Dynamic Programming**
 - Convert memoized algorithm from a recursive one to an iterative one

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Fibonacci Dynamic Programming Version

- FiboDP(n):
 - F[0] ← 0
 - F[1] ← 1
 - for i=2 to n do
 - F[i] ← F[i-1]+F[i-2]
 - endfor
 - return(F[n])

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Fibonacci: Space-Saving Dynamic Programming

- FiboDP(n):
 - prev ← 0
 - curr ← 1
 - for i=2 to n do
 - temp ← curr
 - curr ← curr+prev
 - prev ← temp
 - endfor
 - return(curr)

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Dynamic Programming

- Useful when
 - same recursive sub-problems occur repeatedly
 - Can anticipate the parameters of these recursive calls
 - The solution to whole problem can be figured out with knowing the internal details of how the sub-problems are solved
 - principle of optimality
 - "Optimal solutions to the sub-problems suffice for optimal solution to the whole problem"

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Three Steps to Dynamic Programming

- Formulate the answer as a recurrence relation or recursive algorithm
- Show that the number of different values of parameters in the recursive calls is "small"
 - e.g., bounded by a low-degree polynomial
 - Can use memoization
- Specify an order of evaluation for the recurrence so that you already have the partial results ready when you need them.

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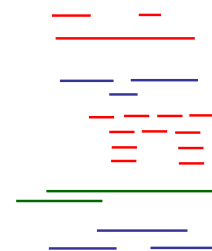
Weighted Interval Scheduling

- Same problem as interval scheduling except that each request i also has an associated value or weight w_i
 - w_i might be
 - amount of money we get from renting out the resource for that time period
 - amount of time the resource is being used $w_i = f_i - s_i$
- Goal: Find compatible subset S of requests with maximum total weight

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Greedy Algorithms for Weighted Interval Scheduling?

- No criterion seems to work
 - Earliest start time s_i
 - Doesn't work
 - Shortest request time $f_i - s_i$
 - Doesn't work
 - Fewest conflicts
 - Doesn't work
 - Earliest finish time f_i
 - Doesn't work
 - Largest weight w_i
 - Doesn't work



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Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- Suppose that like ordinary interval scheduling we have first sorted the requests by finish time f_i so $f_1 \leq f_2 \leq \dots \leq f_n$
- Say request i comes **before** request j if $i < j$
- For any request j let $p(j)$ be
 - the largest-numbered request before j that is compatible with j
 - or 0 if no such request exists
- Therefore $\{1, \dots, p(j)\}$ is precisely the set of requests before j that are compatible with j

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Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- Two cases depending on whether an optimal solution O includes request n
 - If it **does** include request n then all other requests in O must be contained in $\{1, \dots, p(n)\}$
 - Not only that!
 - Any set of requests in $\{1, \dots, p(n)\}$ will be compatible with request n
 - So in this case the optimal solution O must contain an optimal solution for $\{1, \dots, p(n)\}$
 - “Principle of Optimality”

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Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- Two cases depending on whether an optimal solution O includes request n
 - If it **does not** include request n then all requests in O must be contained in $\{1, \dots, n-1\}$
 - Not only that!
 - The optimal solution O must contain an optimal solution for $\{1, \dots, n-1\}$
 - “Principle of Optimality”

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Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- All subproblems involve requests $\{1, \dots, i\}$ for some i
- For $i=1, \dots, n$ let $OPT(i)$ be the **weight** of the optimal solution to the problem $\{1, \dots, i\}$
- The two cases give

$$OPT(n) = \max[w_n + OPT(p(n)), OPT(n-1)]$$
- Also
 - $n \in O$ iff $w_n + OPT(p(n)) > OPT(n-1)$

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Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- Sort requests and compute array $p[i]$ for each $i=1, \dots, n$

```

ComputeOpt(n)
  if n=0 then return(0)
  else
    u ← ComputeOpt(p[n])
    v ← ComputeOpt(n-1)
    if  $w_n + u > v$  then return( $w_n + u$ )
    else return(v)
  endif
    
```

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Towards Dynamic Programming: Step 2 – Small # of parameters

- $ComputeOpt(n)$ can take exponential time in the worst case
 - 2^n calls if $p(i)=i-1$ for every i
- There are only n possible parameters to $ComputeOpt$
- Store these answers in an array $OPT[n]$ and only recompute when necessary
 - Memoization
- Initialize $OPT[i]=0$ for $i=1, \dots, n$

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Dynamic Programming: Step 2 – Memoization

```

ComputeOpt(n)
  if n=0 then return(0)
  else
    u ← MComputeOpt(p[n])
    v ← MComputeOpt(n-1)
    if wn+u > v then
      return(wn+u)
    else return(v)
  endif

MComputeOpt(n)
  if OPT[n]=0 then
    v ← ComputeOpt(n)
    OPT[n] ← v
  return(v)
  else
    return(OPT[n])
  endif
  
```

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Dynamic Programming Step 3: Iterative Solution

- The recursive calls for parameter n have parameter values i that are $< n$

```

IterativeComputeOpt(n)
  array OPT[0..n]
  OPT[0] ← 0
  for i=1 to n
    if wi+OPT[p[i]] > OPT[i-1] then
      OPT[i] ← wi+OPT[p[i]]
    else
      OPT[i] ← OPT[i-1]
  endfor
  
```

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Producing the Solution

```

IterativeComputeOptSolution(n)
  array OPT[0..n], Used[1..n]
  OPT[0] ← 0
  for i=1 to n
    if wi+OPT[p[i]] > OPT[i-1] then
      OPT[i] ← wi+OPT[p[i]]
      Used[i] ← 1
    else
      OPT[i] ← OPT[i-1]
      Used[i] ← 0
    endif
  endfor

  i ← n
  S ← ∅
  while i > 0 do
    if Used[i]=1 then
      S ← S ∪ {i}
      i ← p[i]
    else
      i ← i-1
    endif
  endwhile
  
```

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Example

	1	2	3	4	5	6	7	8	9
s_i	4	2	6	8	11	15	11	12	18
f_i	7	9	10	13	14	17	18	19	20
w_i	3	7	4	5	3	2	7	7	2
$p[i]$									
OPT[i]									
Used[i]									

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Example

	1	2	3	4	5	6	7	8	9
s_i	4	2	6	8	11	15	11	12	18
f_i	7	9	10	13	14	17	18	19	20
w_i	3	7	4	5	3	2	7	7	2
$p[i]$	0	0	0	1	3	5	3	3	7
OPT[i]									
Used[i]									

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Example

	1	2	3	4	5	6	7	8	9
s_i	4	2	6	8	11	15	11	12	18
f_i	7	9	10	13	14	17	18	19	20
w_i	3	7	4	5	3	2	7	7	2
$p[i]$	0	0	0	1	3	5	3	3	7
OPT[i]	3	7	7	8	10	12	14	14	16
Used[i]	1	1	0	1	1	1	1	0	1

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Example

	1	2	3	4	5	6	7	8	9
s_i	4	2	6	8	11	15	11	12	18
f_i	7	9	10	13	14	17	18	19	20
w_i	3	7	4	5	3	2	7	7	2
$p[i]$	0	0	0	1	3	5	3	3	7
OPT[i]	3	7	7	8	10	12	14	14	16
Used[i]	1	1	0	1	1	1	1	0	1

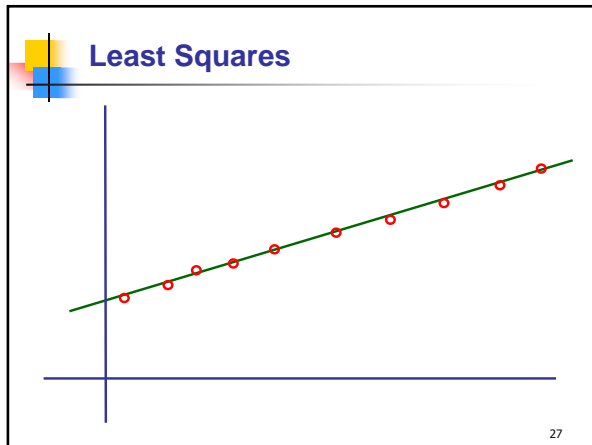
$S=\{9,7,2\}$

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Segmented Least Squares

- Least Squares
 - Given a set P of n points in the plane $p_i=(x_i, y_i), \dots, p_n=(x_n, y_n)$ with $x_1 < \dots < x_n$ determine a line L given by $y=ax+b$ that optimizes the totaled 'squared error'
 - $Error(L, P) = \sum_i (y_i - ax_i - b)^2$
 - A classic problem in statistics
 - Optimal solution is known (see text)
 - Call this $line(P)$ and its error $error(P)$

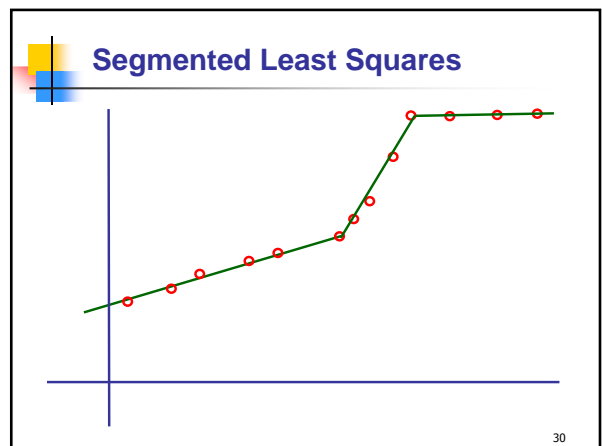
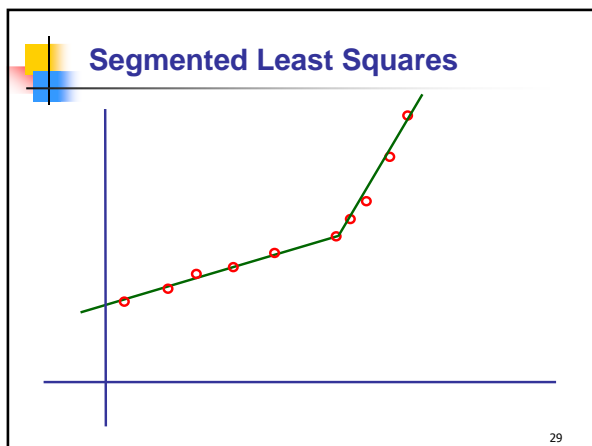
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Segmented Least Squares

- What if data seems to follow a piece-wise linear model?

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Segmented Least Squares

- What if data seems to follow a piece-wise linear model?
- Number of pieces to choose is not obvious
- If we chose $n-1$ pieces we could fit with 0 error
 - Not fair
- Add a penalty of C times the number of pieces to the error to get a **total penalty**
- How do we compute a solution with the smallest possible total penalty?

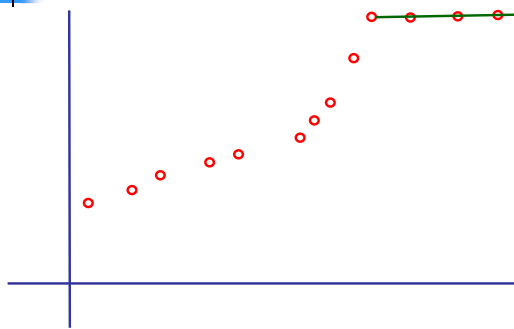
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Segmented Least Squares

- Recursive idea
 - If we knew the point p_j where the **last** line segment began then we could solve the problem optimally for points p_1, \dots, p_j and combine that with the last segment to get a global optimal solution
 - Let $OPT(i)$ be the optimal penalty for points $\{p_1, \dots, p_i\}$
 - Total penalty for this solution would be $Error(\{p_j, \dots, p_n\}) + C + OPT(j-1)$

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Segmented Least Squares



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Segmented Least Squares

- Recursive idea
 - We don't know which point is p_j
 - But we do know that $1 \leq j \leq n$
 - The optimal choice will simply be the best among these possibilities
 - Therefore

$$OPT(n) = \min_{1 \leq j \leq n} \{Error(\{p_j, \dots, p_n\}) + C + OPT(j-1)\}$$

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Dynamic Programming Solution

```

SegmentedLeastSquares(n)
array OPT[0..n], Begin[1..n]
OPT[0] ← 0
for i = 1 to n
    OPT[i] ← Error({p_1, ..., p_i}) + C
    Begin[i] ← 1
    for j = 2 to i-1
        e ← Error({p_1, ..., p_i}) + C + OPT[j-1]
        if e < OPT[i] then
            OPT[i] ← e
            Begin[i] ← j
    endif
endfor
return(OPT[n])

FindSegments
i ← n
S ← ∅
while i > 1 do
    compute Line({p_{Begin[i]}, ..., p_i})
    output (p_{Begin[i]}, Line)
    i ← Begin[i]
endwhile
    
```

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Knapsack (Subset-Sum) Problem

- Given:
 - integer W (knapsack size)
 - n object sizes x_1, x_2, \dots, x_n
- Find:
 - Subset S of $\{1, \dots, n\}$ such that $\sum_{i \in S} x_i \leq W$ but $\sum_{i \in S} x_i$ is as large as possible

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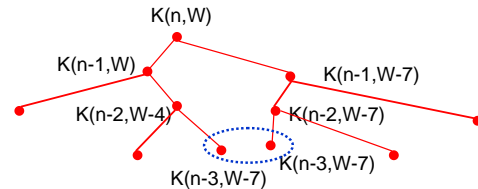
Recursive Algorithm

- Let $K(n, W)$ denote the problem to solve for W and x_1, x_2, \dots, x_n
- For $n > 0$,
 - The optimal solution for $K(n, W)$ is the better of the optimal solution for either $K(n-1, W)$ or $x_n + K(n-1, W-x_n)$
- For $n = 0$
 - $K(0, W)$ has a trivial solution of an empty set S with weight 0

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Recursive calls

- Recursive calls on list $\dots, 3, 4, 7$



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Common Sub-problems

- Only sub-problems are $K(i, w)$ for
 - $i = 0, 1, \dots, n$
 - $w = 0, 1, \dots, W$
- Dynamic programming solution
 - Table entry for each $K(i, w)$
 - OPT - value of optimal soln for first i objects and weight w
 - belong** flag - is x_i a part of this solution?
 - Initialize $OPT[0, w]$ for $w = 0, \dots, W$
 - Compute all $OPT[i, *]$ from $OPT[i-1, *]$ for $i > 0$

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Dynamic Knapsack Algorithm

```

for w=0 to W; OPT[0,w] ← 0; end for
for i=1 to n do
  for w=0 to W do
    OPT[i,w] ← OPT[i-1,w]
    belong[i,w] ← 0
    if w ≥ xi then
      val ← xi + OPT[i,w-xi]
      if val > OPT[i,w] then
        OPT[i,w] ← val
        belong[i,w] ← 1
      end if
    end if
  end for
end for
return(OPT[n,W])
    
```

Time $O(nW)$

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Sample execution on 2, 3, 4, 7 with $K=15$

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Saving Space

- To compute the value OPT of the solution only need to keep the last two rows of OPT at each step
- What about determining the set S ?
 - Follow the **belong** flags $O(n)$ time
 - What about space?

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Three Steps to Dynamic Programming

- Formulate the answer as a recurrence relation or recursive algorithm
- Show that the number of different values of parameters in the recursive algorithm is "small"
 - e.g., bounded by a low-degree polynomial
- Specify an order of evaluation for the recurrence so that you already have the partial results ready when you need them.

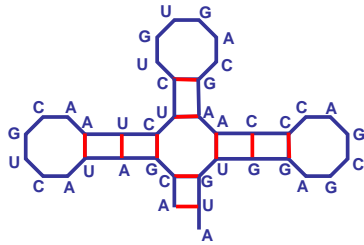
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RNA Secondary Structure: Dynamic Programming on Intervals

- RNA: sequence of bases
 - String over alphabet {A, C, G, U}
 - U-G-U-A-C-C-G-G-U-A-G-U-A-C-A
- RNA folds and sticks to itself like a zipper
 - A bonds to U
 - C bonds to G
 - Bonds can't be sharp
 - No twisting or criss-crossing
- How the bonds line up is called the **RNA secondary structure**

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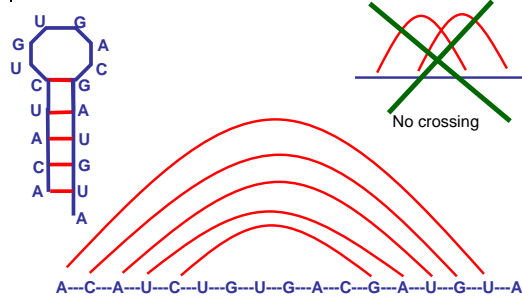
RNA Secondary Structure



ACGAUACUGCAAUCUCUGUGACGAACCCAGCGAGGUGUA

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Another view of RNA Secondary Structure



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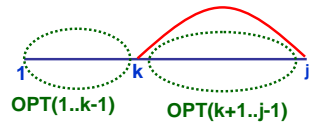
RNA Secondary Structure

- Input:** String $x_1 \dots x_n \in \{A, C, G, U\}^*$
- Output:** Maximum size set **S** of pairs (i, j) such that
 - $\{x_i, x_j\} = \{A, U\}$ or $\{x_i, x_j\} = \{C, G\}$
 - The pairs in **S** form a matching
 - $i < j - 4$ (no sharp bends)
 - No crossing pairs
 - If (i, j) and (k, l) are in **S** then it is not the case that they cross as in $i < k < j < l$

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Recursion Solution

- Try all possible matches for the last base



$$OPT(1..j) = \text{MAX}(OPT(1..j-1), 1 + \text{MAX}_{k=1..j-5} (OPT(1..k-1) + OPT(k+1..j-1)))$$

General form:

$$OPT(i..j) = \text{MAX}(OPT(i..j-1), 1 + \text{MAX}_{k=i..j-5} (OPT(i..k-1) + OPT(k+1..j-1)))$$

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RNA Secondary Structure

- 2D Array $OPT(i,j)$ for $i \leq j$ represents optimal # of matches entirely for segment $i..j$
- For $j-i \leq 4$ set $OPT(i,j)=0$ (no sharp bends)
- Then compute $OPT(i,j)$ values when $j-i=5,6,\dots,n-1$ in turn using recurrence.
- Return $OPT(1,n)$
- Total of $O(n^3)$ time
- Can also record matches along the way to produce S
 - Algorithm is similar to the polynomial-time algorithm for Context-Free Languages based on Chomsky Normal Form from 322
 - Both use dynamic programming over intervals

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Sequence Alignment: Edit Distance

- Given:**
 - Two strings of characters $A=a_1 a_2 \dots a_n$ and $B=b_1 b_2 \dots b_m$
- Find:**
 - The minimum number of edit steps needed to transform A into B where an edit can be:
 - insert a single character
 - delete a single character
 - substitute one character by another

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Sequence Alignment vs Edit Distance

- Sequence Alignment**
 - Insert corresponds to aligning with a “-” in the first string
 - Cost δ (in our case 1)
 - Delete corresponds to aligning with a “-” in the second string
 - Cost δ (in our case 1)
 - Replacement of an a by a b corresponds to a mismatch
 - Cost α_{ab} (in our case 1 if $a \neq b$ and 0 if $a=b$)
- In Computational Biology this alignment algorithm is attributed to Smith & Waterman

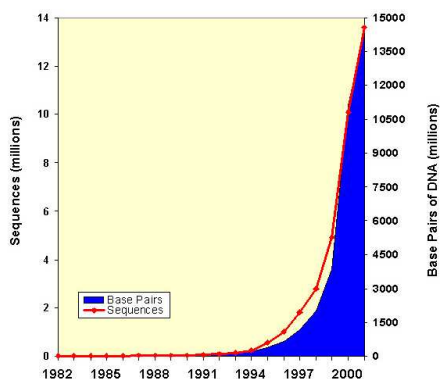
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Applications

- “diff” utility – where do two files differ
- Version control & patch distribution – save/send only changes
- Molecular biology
 - Similar sequences often have similar origin and function
 - Similarity often recognizable despite millions or billions of years of evolutionary divergence

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Growth of GenBank



Recursive Solution

- Sub-problems:** Edit distance problems for **all prefixes** of A and B that don't include all of both A and B
- Let $D(i,j)$ be the number of edits required to transform $a_1 a_2 \dots a_i$ into $b_1 b_2 \dots b_j$
- Clearly $D(0,0)=0$

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Computing $D(n,m)$

- Imagine how best sequence handles the last characters a_n and b_m
- If best sequence of operations
 - deletes a_n then $D(n,m)=D(n-1,m)+1$
 - inserts b_m then $D(n,m)=D(n,m-1)+1$
 - replaces a_n by b_m then $D(n,m)=D(n-1,m-1)+1$
 - matches a_n and b_m then $D(n,m)=D(n-1,m-1)$

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Recursive algorithm $D(n,m)$

```

if n=0 then
  return (m)
elseif m=0 then
  return(n)
else
  if  $a_n=b_m$  then
    replace-cost ← 0
  else
    replace-cost ← 1
  endif
  return(min( D(n-1, m) + 1,
             D(n, m-1) + 1,
             D(n-1, m-1) + replace-cost))

```

cost of substitution of a_n by b_m (if used)

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Dynamic Programming

```

for j = 0 to m; D(0,j) ← j; endfor
for i = 1 to n; D(i,0) ← i; endfor
for i = 1 to n
  for j = 1 to m
    if  $a_i=b_j$  then
      replace-cost ← 0
    else
      replace-cost ← 1
    endif
    D(i,j) ← min { D(i-1, j) + 1,
                  D(i, j-1) + 1,
                  D(i-1, j-1) + replace-cost }
  endfor
endfor

```

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Example run with AGACATTG and GAGTTA

		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
0									
G 1									
A 2									
G 3									
T 4									
T 5									
A 6									

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Example run with AGACATTG and GAGTTA

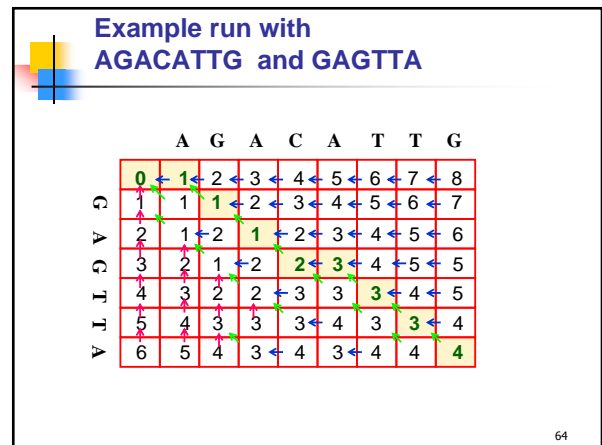
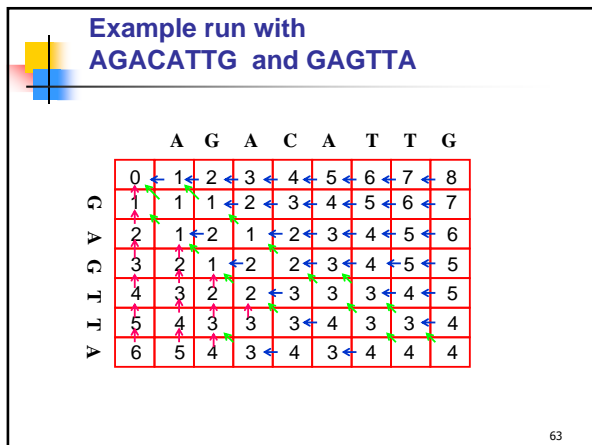
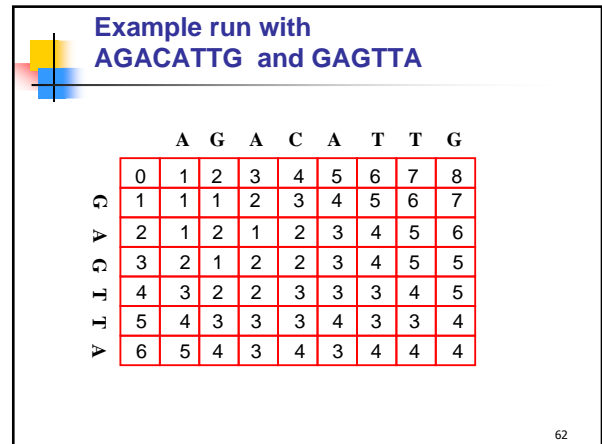
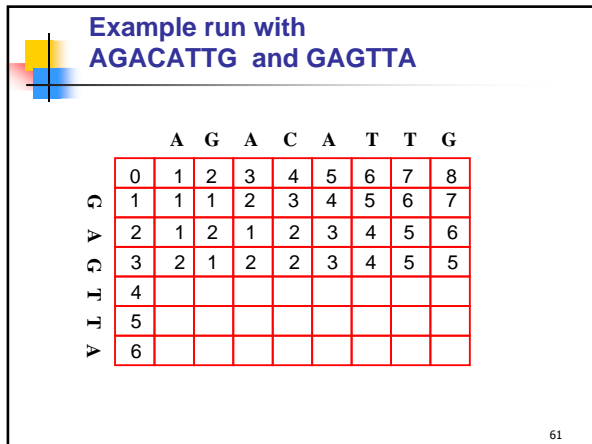
		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
0									
1	1	1	1	2	3	4	5	6	7
2									
3									
4									
5									
6									

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Example run with AGACATTG and GAGTTA

		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
0									
1	1	1	1	2	3	4	5	6	7
2		1	2	1					
3									
4									
5									
6									

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Reading off the operations

- Follow the sequence and use each color of arrow to tell you what operation was performed.
- From the operations can derive an optimal alignment

```

AGACATTG
 _GAG_TTA
  
```

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Saving Space

- To compute the distance values we only need the last two rows (or columns)
 - $O(\min(m,n))$ space
- To compute the alignment/sequence of operations
 - seem to need to store all $O(mn)$ pointers/arrow colors
- Nifty divide and conquer variant that allows one to do this in $O(\min(m,n))$ space and retain $O(mn)$ time
 - In practice the algorithm is usually run on smaller chunks of a large string, e.g. m and n are lengths of genes so a few thousand characters
 - Researchers want all alignments that are close to optimal
 - Basic algorithm is run since the whole table of pointers (2 bits each) will fit in RAM
 - Ideas are neat, though

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Saving space

- Alignment corresponds to a path through the table from lower right to upper left
 - Must pass through the middle column
- Recursively compute the entries for the middle column from the left
 - If we knew the cost of completing each then we could figure out where the path crossed
 - **Problem**
 - There are n possible strings to start from.
 - **Solution**
 - Recursively calculate the right half costs for each entry in this column using alignments starting at the **other** ends of the two input strings!
 - Can reuse the storage on the left when solving the right hand problem

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Shortest paths with negative cost edges (Bellman-Ford)

- Dijkstra's algorithm failed with negative-cost edges
 - What can we do in this case?
 - Negative-cost cycles could result in shortest paths with length $-\infty$
- Suppose no negative-cost cycles in G
 - Shortest path from s to t has at most $n-1$ edges
 - If not, there would be a repeated vertex which would create a cycle that could be removed since cycle can't have $-ve$ cost

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Shortest paths with negative cost edges (Bellman-Ford)

- We want to grow paths from s to t based on the # of edges in the path
- Let $Cost(s,t,i)$ = cost of minimum-length path from s to t using up to i hops.
 - $Cost(v,t,0) = \begin{cases} 0 & \text{if } v=t \\ \infty & \text{otherwise} \end{cases}$
 - $Cost(v,t,i) = \min\{Cost(v,t,i-1), \min_{(v,w) \in E} (c_{vw} + Cost(w,t,i-1))\}$

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- Observe that the recursion for $Cost(s,t,i)$ doesn't change t
 - Only store an entry for each v and i
 - Termed $OPT(v,i)$ in the text
- Also observe that to compute $OPT(*,i)$ we only need $OPT(*,i-1)$
 - Can store a current and previous copy in $O(n)$ space.

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```

ShortestPath(G,s,t)
  for all  $v \in V$ 
     $OPT[v] \leftarrow \infty$ 
   $OPT[t] \leftarrow 0$ 
  for  $i=1$  to  $n-1$  do
    for all  $v \in V$  do
       $OPT'[v] \leftarrow \min_{(v,w) \in E} (c_{vw} + OPT[w])$ 
    for all  $v \in V$  do
       $OPT[v] \leftarrow \min(OPT'[v], OPT[v])$ 
  return  $OPT[s]$ 
  
```

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Negative cycles

- **Claim:** There is a negative-cost cycle that can reach t iff for some vertex $v \in V$, $Cost(v,t,n) < Cost(v,t,n-1)$
- **Proof:**
 - We already know that if there aren't any then we only need paths of length up to $n-1$
 - For the other direction
 - The recurrence computes $Cost(v,t,i)$ correctly for any number of hops i
 - The recurrence reaches a fixed point if for every $v \in V$, $Cost(v,t,i) = Cost(v,t,i-1)$
 - A negative-cost cycle means that eventually some $Cost(v,t,i)$ gets smaller than any given bound
 - Can't have a $-ve$ cost cycle if for every $v \in V$, $Cost(v,t,n) = Cost(v,t,n-1)$

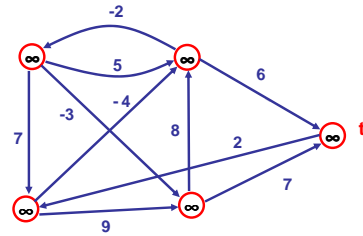
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Last details

- Can run algorithm and stop early if the OPT and OPT' arrays are ever equal
 - Even better, one can update only neighbors v of vertices w with $OPT'[w] \neq OPT[w]$
- Can store a **successor** pointer when we compute OPT
 - Homework assignment
- By running for step n we can find some vertex v on a negative cycle and use the successor pointers to find the cycle

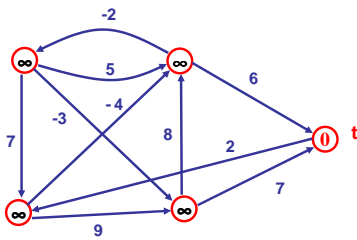
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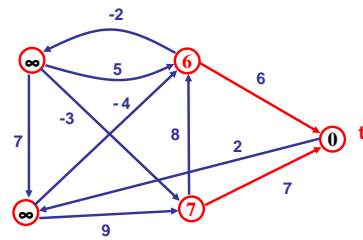
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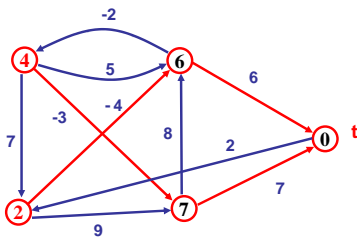
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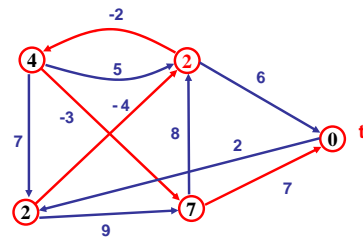
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