

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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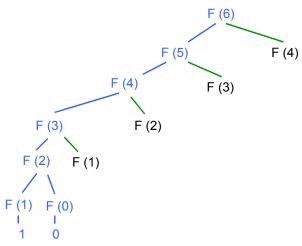


A simple case: Computing Fibonacci Numbers

- 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))

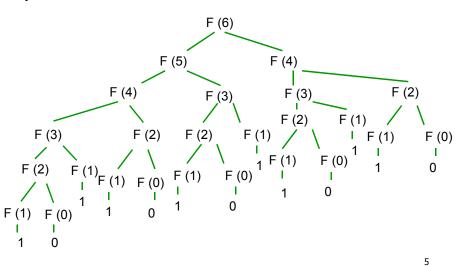


Call tree - start





Full call tree





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
```

for
$$i=2$$
 to n do

$$F[i] \leftarrow F[i-1] + F[i-2]$$

endfor

return(F[n])



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)



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"



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



Greedy Algorithms for Weighted Interval Scheduling?

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



Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- Suppose that like ordinary interval scheduling we have first sorted the requests by finish time f₁ so f₁ ≤f₂ ≤...≤ fn
- 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,...,p(j)} is precisely the set of requests before j that are compatible with j



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,...,p(n)}
 - Not only that!
 - Any set of requests in {1,...,p(n)} will be compatible with request n
 - So in this case the optimal solution O must contain an optimal solution for {1,...,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,..., n-1}
 - Not only that!
 - The optimal solution O must contain an optimal solution for {1,..., n-1}
 - "Principle of Optimality"



Towards Dynamic Programming: Step 1 – A Recursive Algorithm

- All subproblems involve requests {1,..,i} for some i
- For i=1,...,n let OPT(i) be the weight of the optimal solution to the problem {1,...,i}
- The two cases give OPT(n)=max[w_n+OPT(p(n)),OPT(n-1)]
- Also
 - $n \in O$ iff $w_n + OPT(p(n)) > OPT(n-1)$



Towards Dynamic Programming: Step 1 – A Recursive Algorithm

Sort requests and compute array p[i] for each i=1,...,n

```
\label{eq:computeOpt} \begin{split} &\text{ComputeOpt}(\textbf{n}) \\ &\text{if } \textbf{n}{=}0 \text{ then } \text{return}(\textbf{0}) \\ &\text{else} \\ &\textbf{u}{\leftarrow} \text{ComputeOpt}(\textbf{p}[\textbf{n}]) \\ &\textbf{v}{\leftarrow} \text{ComputeOpt}(\textbf{n}{-}\textbf{1}) \\ &\text{if } \textbf{w}_{\textbf{n}}{+}\textbf{u}{>}\textbf{v} \text{ then } \text{return}(\textbf{w}_{\textbf{n}}{+}\textbf{u}) \\ &\text{else } \text{return}(\textbf{v}) \\ &\text{endif} \end{split}
```



Towards Dynamic Programming: Step 2 – Small # of parameters

- ComputeOpt(n) can take exponential time in the worst case
 - 2ⁿ 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,...,n

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Dynamic Programming: Step 2 – Memoization

```
ComputeOpt(n)
                                     MComputeOpt(n)
   if n=0 then return(0)
                                           if OPT[n]=0 then
   else
                                            v←ComputeOpt(n)
      \mathbf{u} \leftarrow \mathsf{MComputeOpt}(\mathbf{p[n]})
                                            OPT[n]\leftarrow v
     v←MComputeOpt(n-1)
                                            return(v)
      if wn+u>v then
                                            else
                                            return(OPT[n])
         return(w<sub>n</sub>+u)
                                            endif
      else return(v)
   endif
```



Dynamic Programming Step 3: Iterative Solution

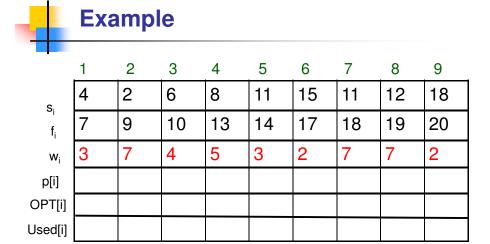
 The recursive calls for parameter n have parameter values i that are < n

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



Producing the Solution

```
IterativeComputeOptSolution(n)
 array OPT[0..n], Used[1..n]
 OPT[0]←0
                                                      i←n
                                                      S←Ø
for i=1 to n
                                                      while i> 0 do
   if w<sub>i</sub>+OPT[p[i]] >OPT[i-1] then
                                                          if Used[i]=1 then
     OPT[i] \leftarrow w_i + OPT[p[i]]
                                                                S \leftarrow S \cup \{i\}
     Used[i]←1
                                                                i←p[i]
   else
                                                          else
      \mathsf{OPT}[i] \leftarrow \mathsf{OPT}[i\text{-}1]
                                                                i←i-1
      \textbf{Used[i]} \leftarrow \!\! \textbf{0}
                                                          endif
   endif
                                                      endwhile
 endfor
```



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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
\mathbf{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]									



-									
	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
\mathbf{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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	1	2	3	4	5	6	7	8	9
s _i	4	2	6	8	11	15	11	12	18
s _i f _i	7	9	10	13	14	17	18	19	20
\mathbf{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

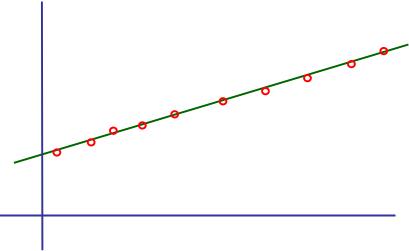
Least Squares

- Given a set P of n points in the plane p₁=(x₁,y₁),...,p_n=(x_n,y_n) with x₁<...< x_n determine a line L given by y=ax+b that optimizes the totaled 'squared error'
 - Error(\mathbf{L} , \mathbf{P})= $\sum_{i}(\mathbf{y}_{i}$ - $\mathbf{a}\mathbf{x}_{i}$ - \mathbf{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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Lea

Least Squares



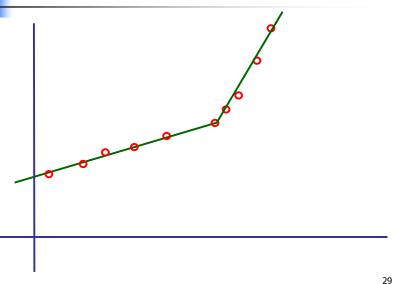


Segmented Least Squares

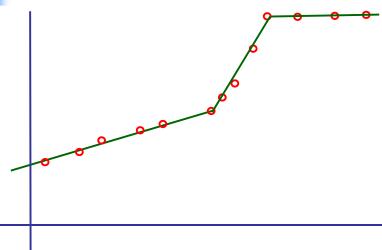
What if data seems to follow a piece-wise linear model?



Segmented Least Squares







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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?

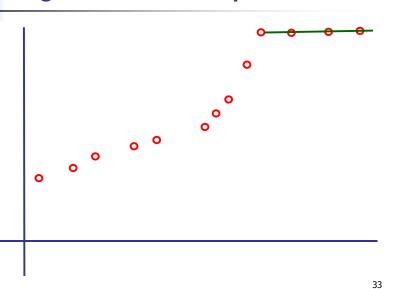


Segmented Least Squares

- Recursive idea
 - If we knew the point p_j where the **last** line segment began then we could solve the problem optimally for points p₁,...,p_j and combine that with the last segment to get a global optimal solution
 - Let OPT(i) be the optimal penalty for points {p₁,...,p_i}
 - Total penalty for this solution would be Error({p_j,...,p_n}) + C + OPT(j-1)



Segmented Least Squares





Segmented Least Squares

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

$$\mathsf{OPT}(\mathbf{n}) = \mathsf{min} \ _{1 \leq j \leq n} \left\{ \mathsf{Error}(\{\mathbf{p}_j, \dots, \mathbf{p}_n\}) + \mathbf{C} + \mathsf{OPT}(\mathbf{j-1}) \right\}$$



Dynamic Programming Solution

```
SegmentedLeastSquares(n)
                                                       FindSegments
array OPT[0..n], Begin[1..n]
                                                       i←n
 OPT[0]←0
                                                        S←Ø
 for i=1 to n
                                                        while i> 1 do
   OPT[i] \leftarrow Error\{(p_1,...,p_i)\} + C
                                                           compute \textbf{Line}(\{\textbf{p}_{\texttt{Begin[i]}}, \ldots, \textbf{p}_i\})
   Begin[i]←1
                                                           output (p<sub>Begin[i]</sub>,p<sub>i</sub>), Line
   for i=2 to i-1
                                                           i←Begin[i]
           e \leftarrow Error\{(p_i, \ldots, p_i)\} + C + OPT[j-1]
                                                       endwhile
           if e < OPT[i] then
               OPT[i] ←e
               Begin[i]←j
           endif
   endfor
 endfor
return(OPT[n])
```



Knapsack (Subset-Sum) Problem

- Given:
 - integer W (knapsack size)
 - n object sizes x₁, x₂, ..., x_n
- Find:
 - Subset **S** of $\{1,...,n\}$ such that $\sum_{i \in S} x_i \le W$ 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 x₁, x₂, ..., x_n
- For **n>0**,
 - The optimal solution for K(n,W) is the better of the optimal solution for either

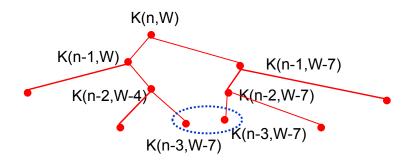
$$K(n-1,W)$$
 or $x_n+K(n-1,W-x_n)$

- For n=0
 - K(0,W) has a trivial solution of an empty set S with weight 0



Recursive calls

Recursive calls on list ...,3, 4, 7



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Common Sub-problems

- Only sub-problems are K(i,w) for
 - i = 0.1....n
 - w = 0,1,..., 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,...,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] \leftarrow 0; end for for i=1 to n do

for w=0 to W do

OPT[i,w] \leftarrow OPT[i-1,w]

belong[i,w] \leftarrow 0

if w \geq x_i then

val \leftarrow x_i + OPT[i,w - x_i]

if val > OPT[i,w] then

OPT[i,w] \leftarrow val

belong[i,w] \leftarrow 1

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



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.

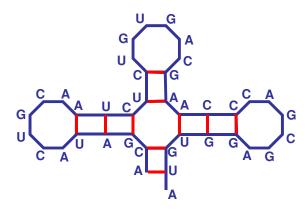


RNA Secondary Structure: Dynamic Programming on Intervals

- 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
 - Bends can't be sharp
 - No twisting or criss-crossing
- How the bonds line up is called the RNA secondary structure

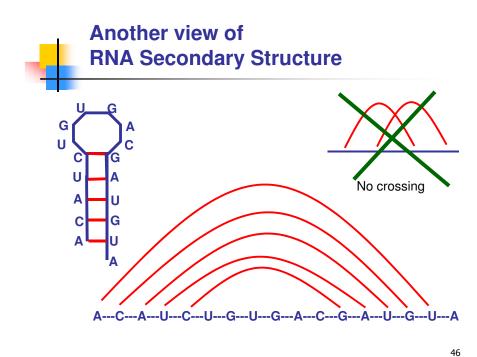


RNA Secondary Structure



ACGAUACUGCAAUCUCUGUGACGAACCCAGCGAGGUGUA

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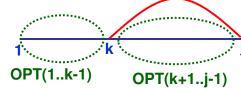
RNA Secondary Structure

- Input: String $x_1...x_n \in \{A,C,G,U\}^*$
- Output: Maximum size set S of pairs (i,j) such that
 - $\{x_i,x_i\}=\{A,U\}$ or $\{x_i,x_i\}=\{C,G\}$
 - 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<jI



Recursion Solution

 Try all possible matches for the last base



General form:

$$\begin{aligned} \text{OPT(i..j)=MAX(OPT(i..j-1),} \\ & 1 + \text{MAX}_{k=i..j-5} \text{ (OPT(i..k-1)+OPT(k+1..j-1)))} \\ & x_k \text{ matches } x_j \end{aligned}$$



RNA Secondary Structure

- 2D Array OPT(i,j) for i≤j represents optimal # of matches entirely for segment i..j
- For $j-i \le 4$ set OPT(i,j)=0 (no sharp bends)
- Then compute OPT(i,j) values when j-i=5,6,...,n-1 in turn using recurrence.
- Return OPT(1,n)
- Total of O(n³) 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



Sequence Alignment: Edit Distance

Given:

■ Two strings of characters A=a₁ a₂ ... a_n and B=b₁ b₂ ... 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

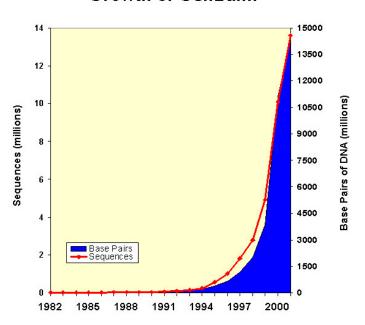


Applications

- "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



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 a₁ a₂ ... a_i into b₁ b₂ ... b_j
- Clearly D(0,0)=0

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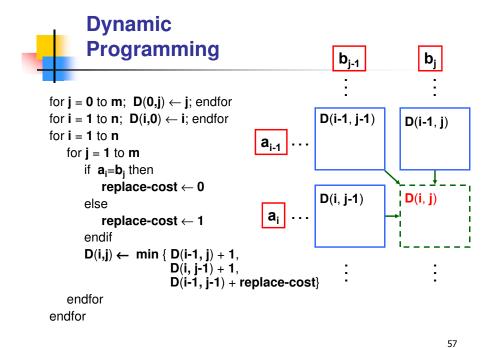


Computing D(n,m)

- 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)

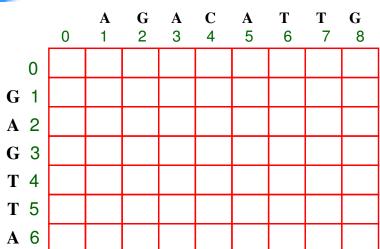


Recursive algorithm D(n,m)





Example run with AGACATTG and GAGTTA

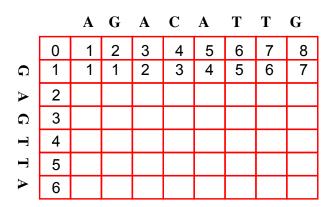


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Example run with AGACATTG and GAGTTA





Example run with AGACATTG and GAGTTA

		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
\mathbf{G}	1	1	1	2	3	4	5	6	7
\triangleright	2	1	2	1					
G	3								
T	4								
Η	5								
A	6								



Example run with AGACATTG and GAGTTA

	A	G	A	С	A	Т	Т	G
0	1	2	3	4	5	6	7	8
1	1	1	2	3	4	5	6	7
2	1	2	1	2	3	4	5	6
3	2	1	2	2	3	4	5	5
4								
5								
6								
	3 4 5	1 1 2 1 3 2 4 5	1 1 1 2 1 2 3 2 1 4 5	1 1 1 2 2 1 2 1 3 2 1 2 4 - - - 5 - - -	0 1 2 3 4 1 1 1 2 3 2 1 2 1 2 3 2 1 2 2 4 - - - - 5 - - - -	0 1 2 3 4 5 1 1 1 2 3 4 2 1 2 1 2 3 3 2 1 2 2 3 4 4 4 4 4 4 5 6 6 6 6 6 6	0 1 2 3 4 5 6 1 1 1 2 3 4 5 2 1 2 1 2 3 4 3 2 1 2 2 3 4 4 <th>0 1 2 3 4 5 6 7 1 1 1 2 3 4 5 6 2 1 2 1 2 3 4 5 3 2 1 2 2 3 4 5 4 - - - - - - 5 - - - - - -</th>	0 1 2 3 4 5 6 7 1 1 1 2 3 4 5 6 2 1 2 1 2 3 4 5 3 2 1 2 2 3 4 5 4 - - - - - - 5 - - - - - -



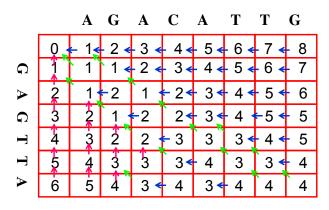
Example run with AGACATTG and GAGTTA

		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
\mathbf{G}	1	1	1	2	3	4	5	6	7
>	2	1	2	1	2	3	4	5	6
G	3	2	1	2	2	3	4	5	5
-	4	3	2	2	3	3	3	4	5
T	5	4	3	3	3	4	3	3	4
\triangleright	6	5	4	3	4	3	4	4	4

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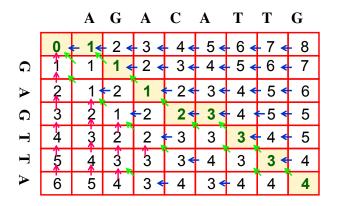


Example run with AGACATTG and GAGTTA





Example run with AGACATTG and GAGTTA



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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



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



Shortest paths with negative cost edges (Bellman-Ford)

- Dijsktra's algorithm failed with negative-cost edges
 - What can we do in this case?
 - Negative-cost cycles could result in shortest paths with length -∞
- 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



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.

 - $\text{Cost}(\mathbf{v},\mathbf{t},\mathbf{i}) = \min\{\text{Cost}(\mathbf{v},\mathbf{t},\mathbf{i-1}), \\ \min_{(\mathbf{v},\mathbf{w})\in\mathbf{E}}(\mathbf{c}_{\mathbf{v}\mathbf{w}} + \text{Cost}(\mathbf{w},\mathbf{t},\mathbf{i-1}))\}$



Bellman-Ford

- 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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Bellman-Ford

```
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]
```



Negative cycles

- Claim: There is a negative-cost cycle that can reach t iff for some vertex v∈ V, Cost(v,t,n)<Cost(v,t,n-1)</p>
- 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∈ 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∈ V,
 Cost(v,t,n)=Cost(v,t,n-1)

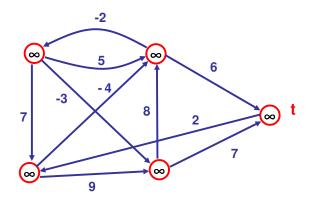


Last details

- 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]≠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



Bellman-Ford

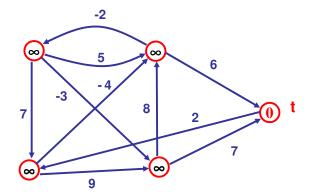


73

74

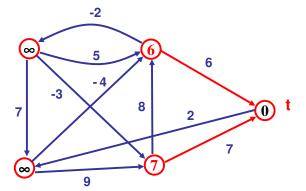
4

Bellman-Ford



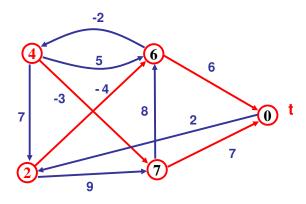


Bellman-Ford





Bellman-Ford



Bellman-Ford

-2

-3

-4

8

2

7

7

8

2

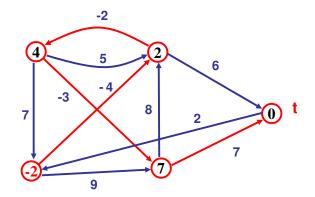
7

77

78

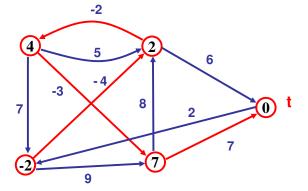


Bellman-Ford





Bellman-Ford





Bellman-Ford with a DAG

Edges only go from lower to higher-numbered vertices
• Update distances in reverse order of topological sort

- Only one pass through vertices required
- O(**n**+**m**) time

