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

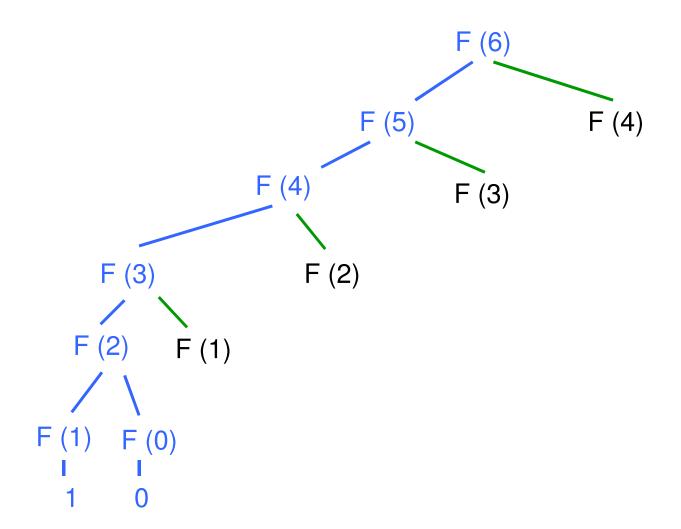


A simple case: Computing Fibonacci Numbers

- Recall $F_{n-1}+F_{n-2}$ 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))

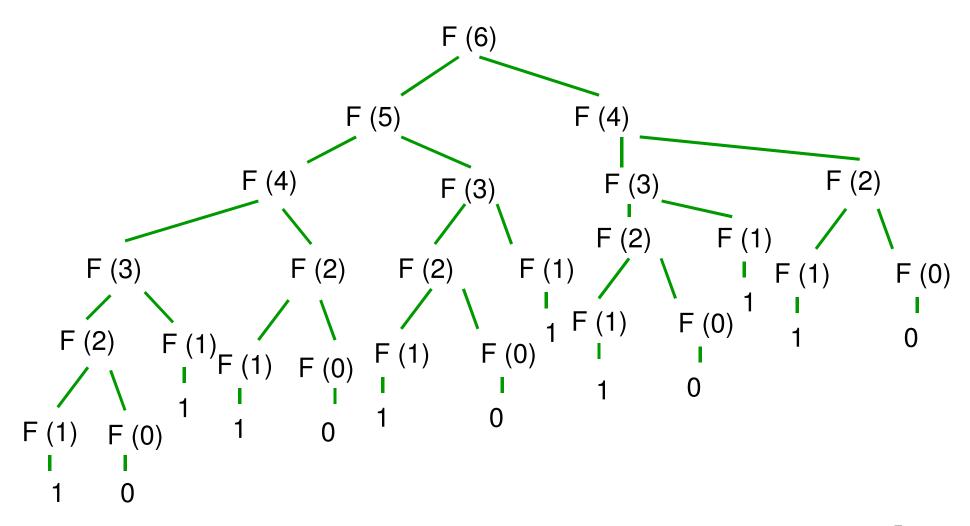


Call tree - start



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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

-

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])
```



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.



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?



- 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 fime f_i
 - Doesn't work
- Largest weight w_i
 - Doesn't work

- Suppose that like ordinary interval scheduling we have first sorted the requests by finish time f_i so $f_1 \le f_2 \le ... \le f_n$
- Say request i comes before request j if i< j</p>
- 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

-

- 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"



- 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"



- 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 $w_n + OPT(p(n)) > OPT(n-1)$



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

```
ComputeOpt(\mathbf{n})

if \mathbf{n}=0 then return(\mathbf{0})

else

\mathbf{u} \leftarrow ComputeOpt(\mathbf{p}[\mathbf{n}])

\mathbf{v} \leftarrow ComputeOpt(\mathbf{n}-\mathbf{1})

if \mathbf{w}_{\mathbf{n}}+\mathbf{u}>\mathbf{v} then return(\mathbf{w}_{\mathbf{n}}+\mathbf{u})

else return(\mathbf{v})

endif
```



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

Dynamic Programming: Step 2 – Memoization

```
ComputeOpt(n)
                                              MComputeOpt(n)
    if \mathbf{n}=0 then return(\mathbf{0})
                                                      if OPT[n]=0 then
    else
                                                       v←ComputeOpt(n)
       \mathbf{u} \leftarrow \mathsf{MComputeOpt}(\mathbf{p}[\mathbf{n}])
                                                        OPT[n]←v
       v←MComputeOpt(n-1)
                                                        return(v)
                                                      else
       if \mathbf{w_n} + \mathbf{u} > \mathbf{v} then
                                                        return(OPT[n])
            return(\mathbf{w_n} + \mathbf{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(\mathbf{n})
   array \mathbf{OPT}[\mathbf{0}..\mathbf{n}]
\mathbf{OPT}[\mathbf{0}] \leftarrow \mathbf{0}
   for \mathbf{i} = \mathbf{1} to \mathbf{n}
        if \mathbf{w_i} + \mathbf{OPT}[\mathbf{p}[\mathbf{i}]] > \mathbf{OPT}[\mathbf{i} - \mathbf{1}] then \mathbf{OPT}[\mathbf{i}] \leftarrow \mathbf{w_i} + \mathbf{OPT}[\mathbf{p}[\mathbf{i}]]
   else
        \mathbf{OPT}[\mathbf{i}] \leftarrow \mathbf{OPT}[\mathbf{i} - \mathbf{1}]
   endif
endfor
```

Producing the Solution

```
IterativeComputeOptSolution(n)
 array OPT[0..n], Used[1..n]
 OPT[0]←0
 for i=1 to n
   if w<sub>i</sub>+OPT[p[i]] >OPT[i-1] then
      OPT[i] \leftarrow w_i + OPT[p[i]]
      Used[i]\leftarrow 1
   else
       OPT[i] \leftarrow OPT[i-1]
       Used[i] \leftarrow \!\! 0
   endif
 endfor
```

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



	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]									



	1	2	3	4	5	6	7	8	9
S _i	4	2	6	8	11	15	11	12	18
σ _ι 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]									



	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



	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
Wi	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

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

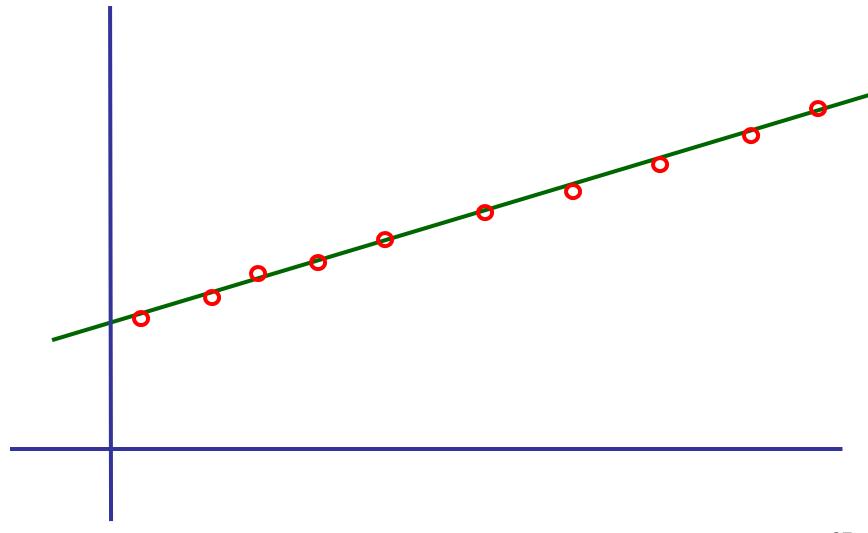


Least Squares

- 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 total '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)



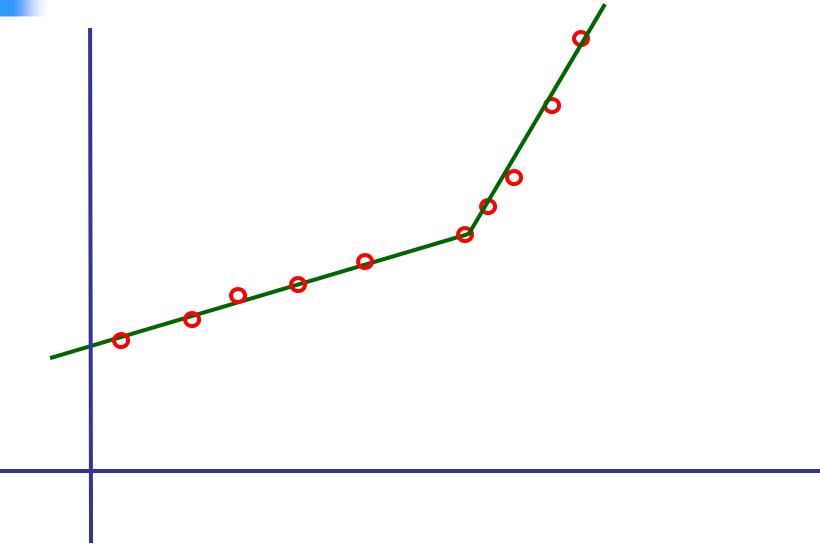
Least Squares



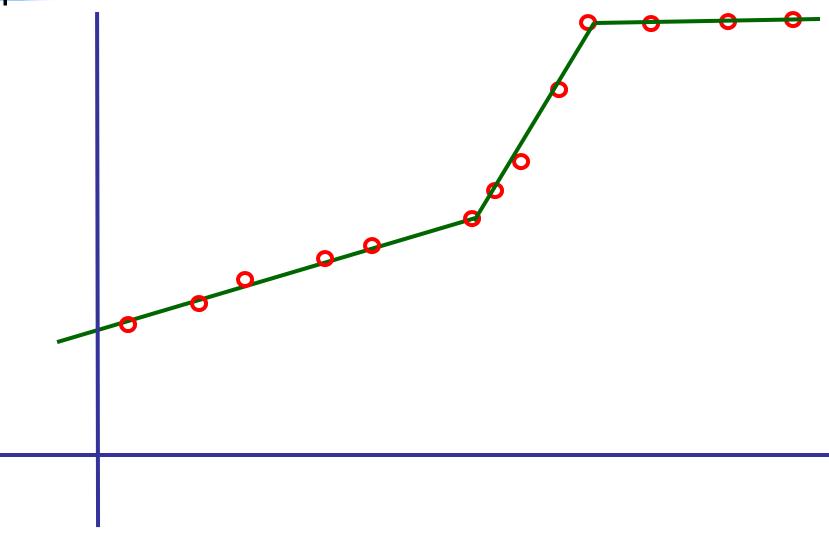


What if data seems to follow a piece-wise linear model?











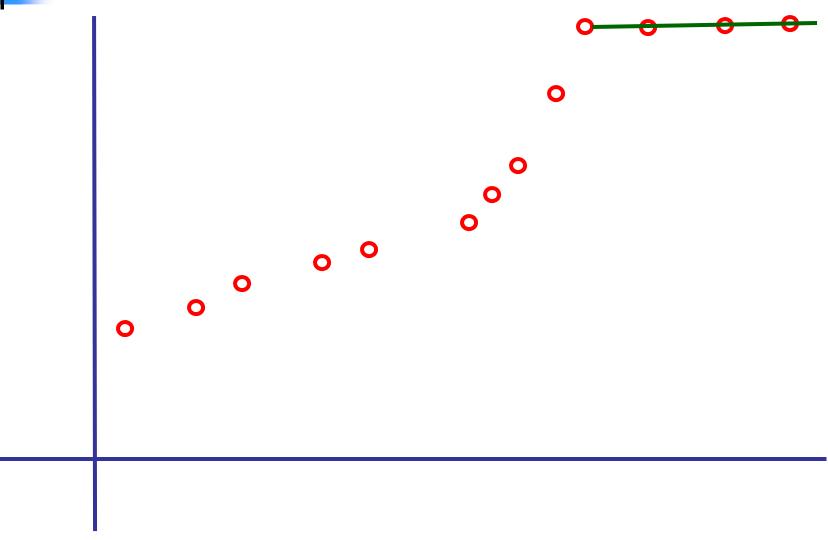
- What if data seems to follow a piece-wise linear model?
- Number of pieces to choose is not obvious
- If we chose n-1 pieces we could fit with 0 error
 - Not fair
- Add a penalty of C times the number of pieces to the error to get a total penalty
- How do we compute a solution with the smallest possible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



- 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

$$Error(\{\mathbf{p_i}, \dots, \mathbf{p_n}\}) + \mathbf{C} + OPT(\mathbf{j-1})$$







- 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

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



Dynamic Programming Solution

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

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

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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



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

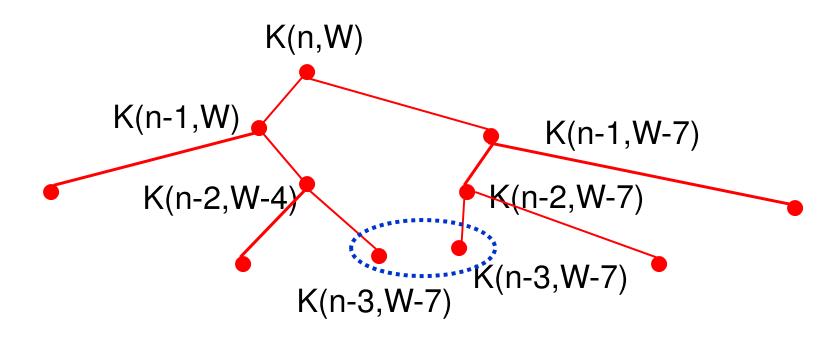
$$K(n-1,W)$$
 or $x_n+K(n-1,W-x_n)$

- 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



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



Dynamic Knapsack Algorithm

```
for w=0 to W; OPT[0,w] \leftarrow 0; end for
for i=1 to n do
     for \mathbf{w} = \mathbf{0} to \mathbf{W} do
          OPT[i,w]←OPT[i-1,w]
          belong[i,w]←0
          if \mathbf{w} \geq \mathbf{x_i} then
               val \leftarrow x_i + OPT[i-1, w-x_i]
               if val>OPT[i,w] then
                    OPT[i,w]←val
                    belong[i,w]←1
     end for
end for
return(OPT[n,W])
```

Time O(nW)



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?



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.

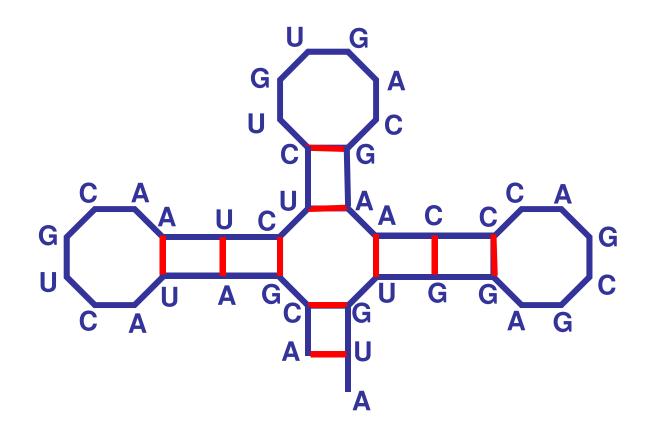


RNA Secondary Structure: Dynamic Programming on Intervals

- 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



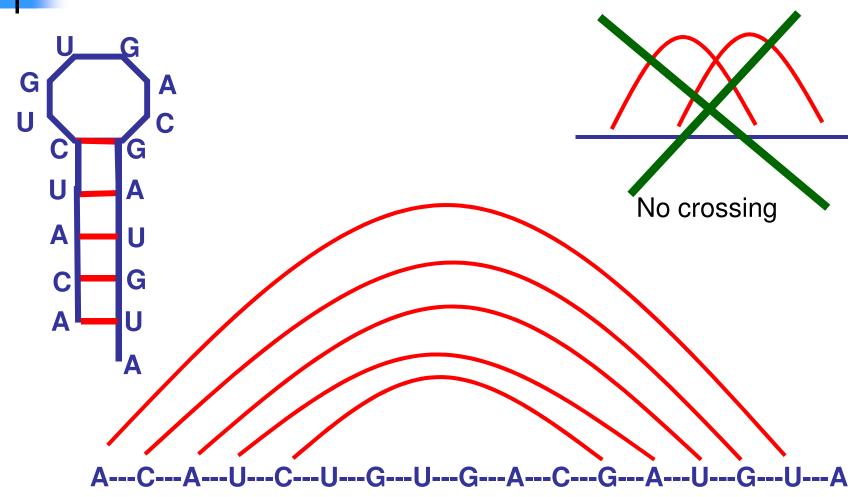
RNA Secondary Structure



ACGAUACUGCAAUCUCUGUGACGAACCCAGCGAGGUGUA



Another view of RNA Secondary Structure



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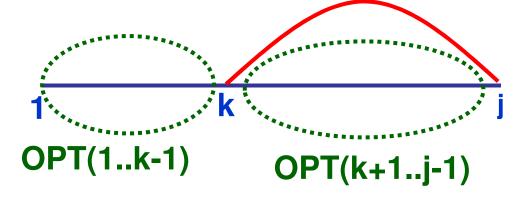
RNA Secondary Structure

- 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)</p>
 - 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



```
OPT(1..j)=MAX(OPT(1..j-1),1+MAX<sub>k=1..j-5</sub> (OPT(1..k-1)+OPT(k+1..j-1))

x<sub>k</sub> matches x<sub>j</sub>

Doesn't start at 1
```

General form:

OPT(i..j)=MAX(OPT(i..j-1),

$$1+MAX_{k=i..j-5}$$
 (OPT(i..k-1)+OPT(k+1..j-1)))
 x_k matches x_j

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
 - Similar polynomial-time algorithm for other problems
 - Context-Free Language recognition
 - Optimal matrix products, etc.
 - All 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

4

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

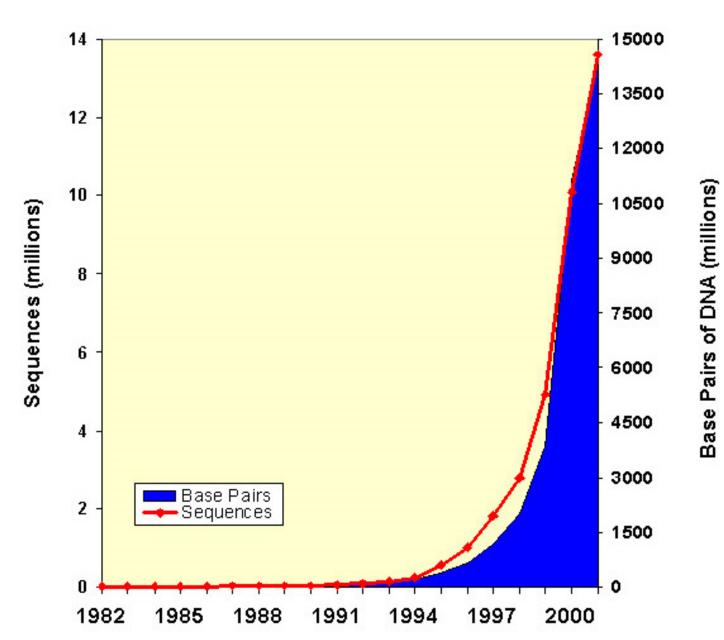


Applications

- "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

-

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)

4

Recursive algorithm D(n,m)

```
if n=0 then
     return (m)
elseif m=0 then
     return(n)
else
     if \mathbf{a_n} = \mathbf{b_m} then
          replace\text{-cost} \leftarrow 0
                                           cost of substitution of \mathbf{a_n} by \mathbf{b_m} (if used)
     else
          replace-cost \leftarrow 1
     endif
     return(min{\{D(n-1, m) + 1,\}}
                        D(n, m-1) + 1
                        D(n-1, m-1) + replace-cost})
```

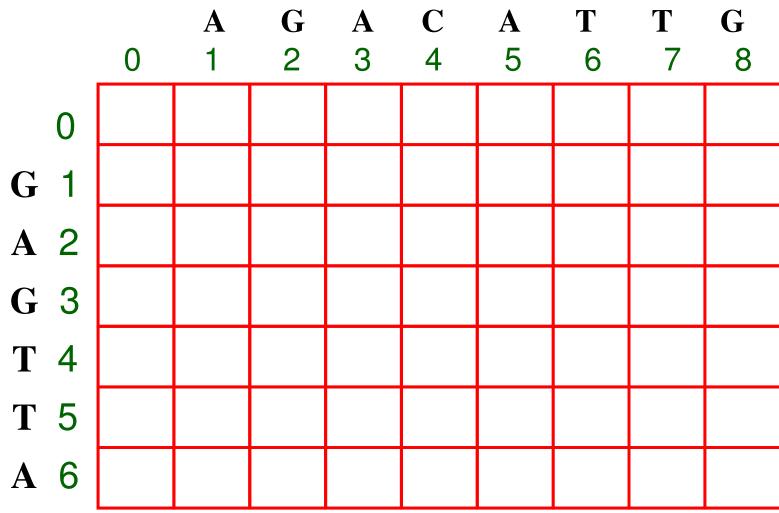


Dynamic Programming

```
b<sub>j-1</sub>
for j = 0 to m; D(0,j) \leftarrow j; endfor
for i = 1 to n; D(i,0) \leftarrow i; endfor
                                                                    D(i-1, j-1)
                                                                                          D(i-1, j)
for i = 1 to n
                                                    a<sub>i-1</sub>
    for j = 1 to m
        if \mathbf{a_i} = \mathbf{b_i} then
             replace-cost \leftarrow 0
                                                                                        D(i, j)
                                                                    D(i, j-1)
        else
                                                      \mathbf{a}_{\mathsf{i}}
             replace-cost ← 1
        endif
        D(i,j) \leftarrow min \{ D(i-1, j) + 1,
                              D(i, j-1) + 1,
                              D(i-1, j-1) + replace-cost}
    endfor
endfor
```

bi







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



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

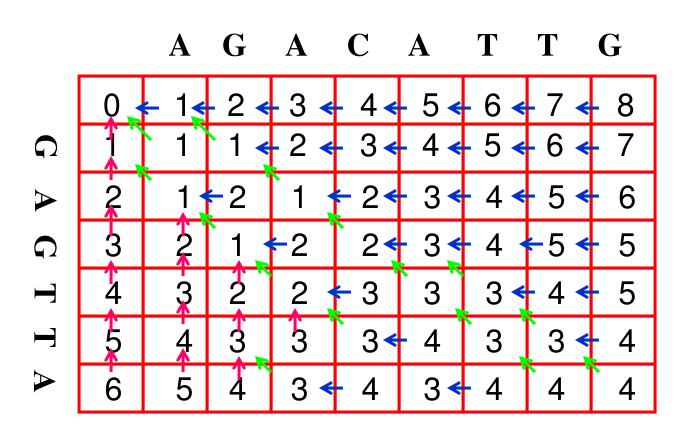


		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
$\mathbf{\Omega}$	1	1	1	2	3	4	5	6	7
>	2	1	2	1	2	3	4	5	6
\mathbf{Q}	3	2	1	2	2	3	4	5	5
T	4								
_	5								
\triangleright	6								

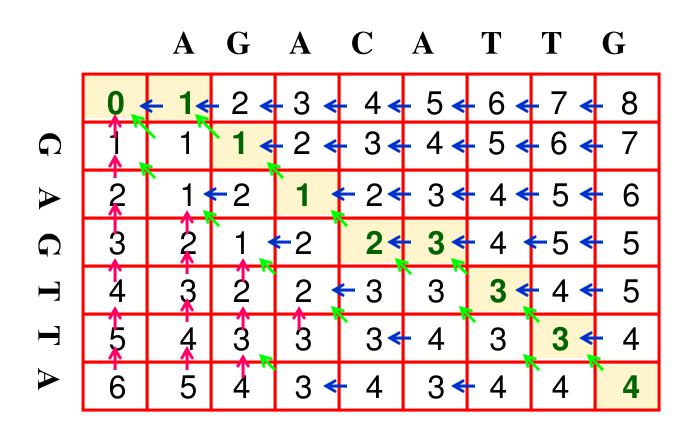


		A	G	A	C	A	T	T	G
	0	1	2	3	4	5	6	7	8
$\mathbf{\Omega}$	1	1	1	2	3	4	5	6	7
\triangleright	2	1	2	1	2	3	4	5	6
$\mathbf{\Omega}$	3	2	1	2	2	3	4	5	5
T	4	3	2	2	3	3	3	4	5
	5	4	3	3	3	4	3	3	4
\triangleright	6	5	4	3	4	3	4	4	4











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



- 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



- 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.

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

- 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.

E

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

Negative cycles

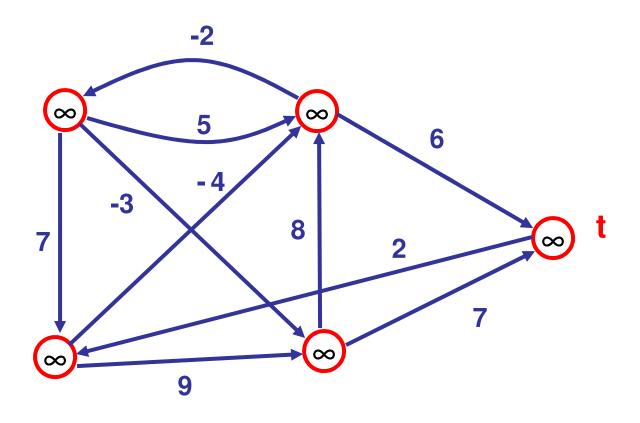
- Claim: There is a negative-cost cycle that can reach t iff for some vertex v∈ V, Cost(v,t,n)<Cost(v,t,n-1)</p>
- Proof:
 - We already know that if there aren't any then we only need paths of length up to n-1
 - For the other direction
 - The recurrence computes Cost(v,t,i) correctly for any number 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)



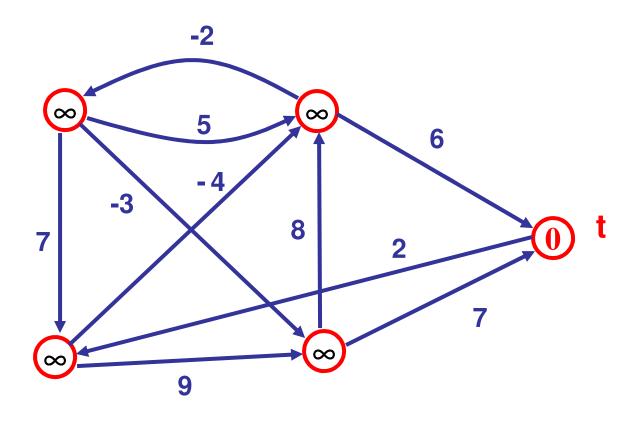
Last details

- 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

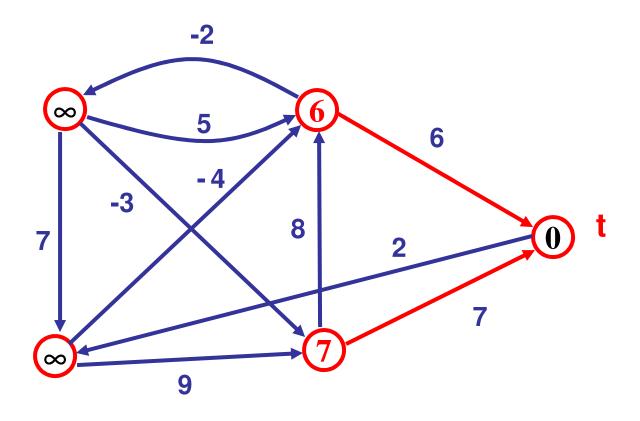




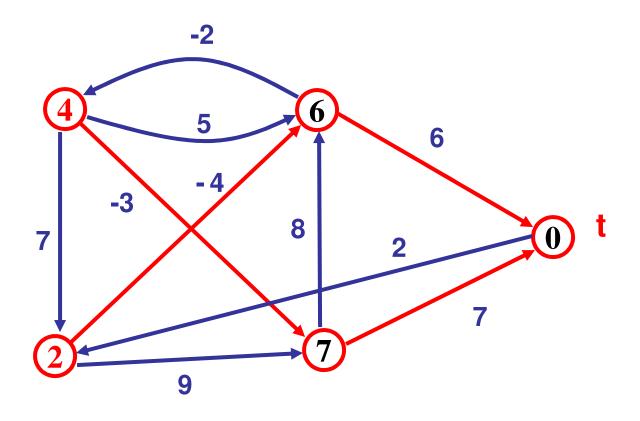




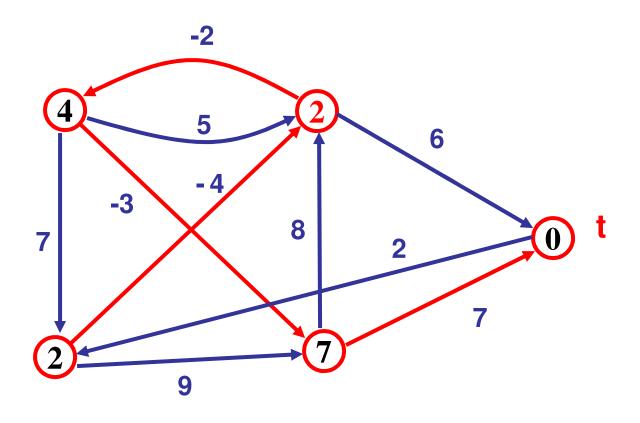




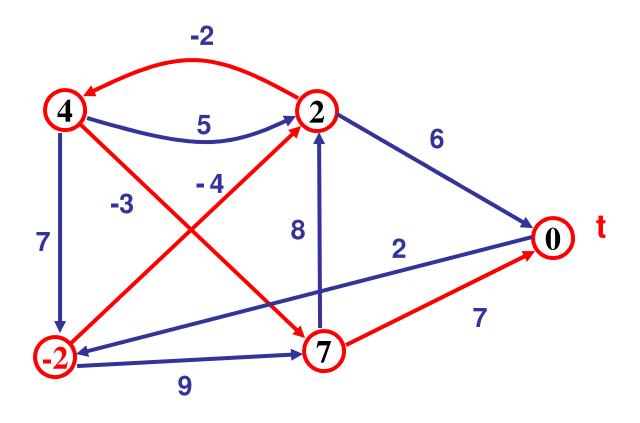




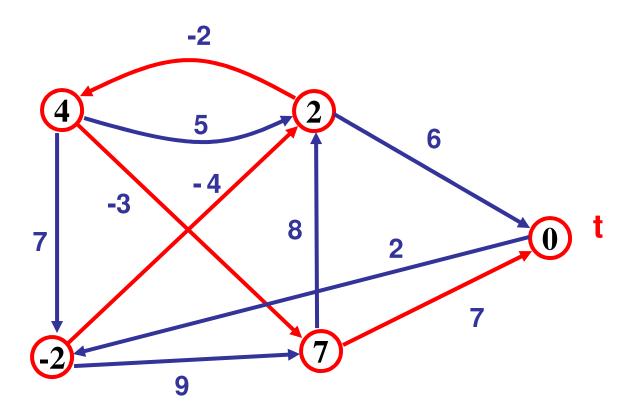














Bellman-Ford with a DAG

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

