#### Dynamic Programming!

- Example of Dynamic programming:
  - Fibonacci numbers.
- What is dynamic programming, exactly?
- Applications:
  - Matrix-chain Multiplication
  - Longest Common Subsequence
  - 0/1 knapsack Algorithm
  - Optimal Binary Search Tree

#### Fibonacci Numbers

#### • Definition:

- F(n) = F(n-1) + F(n-2), with F(1) = F(2) = 1.
- The first several are:
  - 1
  - 1
  - 2
  - 3
  - 5
  - 8
  - 13, 21, 34, 55, 89, 144,...

#### • Question:

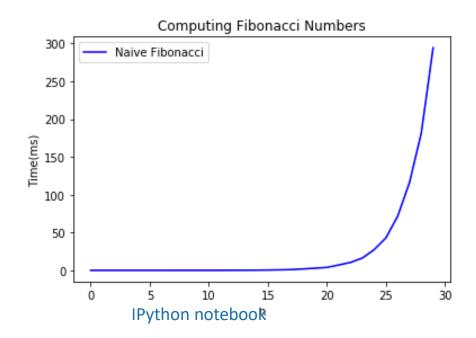
• Given n, what is F(n)?

#### Candidate algorithm

```
    def Fibonacci(n):
    if n == 0, return 0
    if n == 1, return 1
    return Fibonacci(n-1) + Fibonacci(n-2)
```

#### Running time?

- T(n) = T(n-1) + T(n-2) + O(1)
- $T(n) \ge T(n-1) + T(n-2)$  for  $n \ge 2$
- So T(n) grows at least as fast as the Fibonacci numbers themselves...
- This is EXPONENTIALLY QUICKLY!



Why do the Fibonacci numbers grow exponentially quickly?

• 
$$T(n) = T(n-1) + T(n-2)$$

• 
$$\geq 2T(n-2)$$

Trying solving this with the Back Substitution method

• 
$$T(n) \geq 2T(n-2)$$

• 
$$\geq 4T(n-4)$$

• 
$$\geq 8T(n-6)$$

• ... 
$$\geq 2^k T(n-2k)$$
 for any  $k < n/2$ 

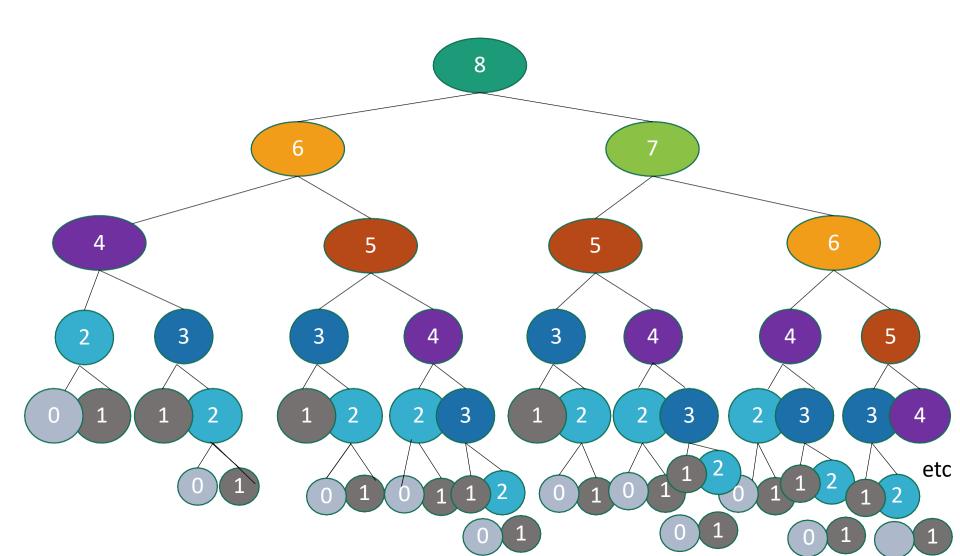
• ... 
$$\geq 2^{n/2}T(1)$$
 by plugging in  $k = \frac{n-1}{2}$ 

• So  $T(n) \ge 2^{n/2}$ , which is REALLY BIG!!!

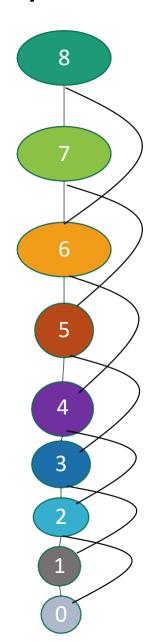
#### What's going on?

# Consider Fib(8)

That's a lot of repeated computation!



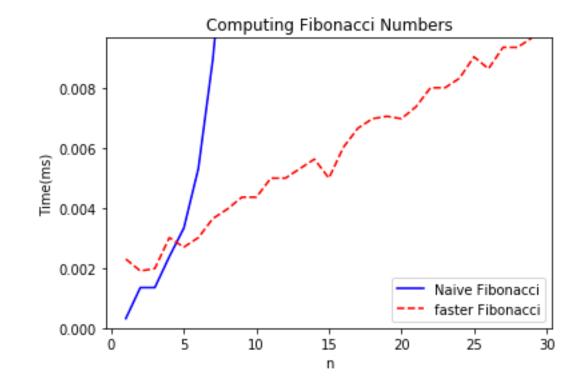
#### Maybe this would be better:



#### def fasterFibonacci(n):

- F = [0, 1, None, None, ..., None]
   \ F has length n + 1
- for i = 2, ..., n:
  - F[i] = F[i-1] + F[i-2]
- return F[n]

#### Much better running time!



# This was an example of...



# What is dynamic programming?

- It is an algorithm design paradigm
  - like divide-and-conquer is an algorithm design paradigm.
- Usually, it is for solving optimization problems
  - eg, *shortest* path (Bellman Ford's Algorithm)
  - (Fibonacci numbers aren't an optimization problem, but they are a good example of DP anyway...)

# Elements of dynamic programming

#### 1. Optimal sub-structure:

- Big problems break up into sub-problems.
  - Fibonacci: F(i) for  $i \le n$
- The optimal solution to a problem can be expressed in terms of optimal solutions to smaller sub-problems.
  - Fibonacci:

$$F(i+1) = F(i) + F(i-1)$$

# Elements of dynamic programming

#### 2. Overlapping sub-problems:

- The sub-problems overlap.
  - Fibonacci:
    - Both F[i+1] and F[i+2] directly use F[i].
    - And lots of different F[i+x] indirectly use F[i].
  - This means that we can save time by solving a sub-problem just once and storing the answer.

### Elements of dynamic programming

- Optimal substructure.
  - Optimal solutions to sub-problems can be used to find the optimal solution to the original problem.
- Overlapping subproblems.
  - The subproblems show up again and again
- Using these properties, we can design a dynamic programming algorithm:
  - Keep a table of solutions to the smaller problems.
  - Use the solutions in the table to solve bigger problems.
  - Ultimately, we can use the information we collected to find the solution to the whole thing.
- Construct the optimal solution

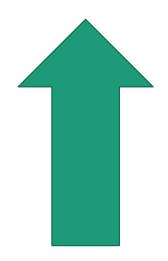
# Two ways to think about and/or implement DP algorithms

Top down

Bottom up

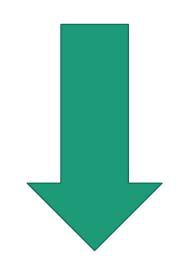
# Bottom up approach what we just saw.

- For Fibonacci:
- Solve the small problems first
  - fill in F[0],F[1]
- Then bigger problems
  - fill in F[2]
- ...
- Then bigger problems
  - fill in F[n-1]
- Then finally solve the real problem.
  - fill in F[n]



### Top down approach

- Think of it like a recursive algorithm.
- To solve the big problem:
  - Recurse to solve smaller problems
    - Those recurse to solve smaller problems
      - etc..
- The difference from divide and conquer:
  - Keep track of what small problems you've already solved to prevent re-solving the same problem twice.
  - Aka, "memo-ization"





# Example of top-down Fibonacci

```
• define a global list F = [0,1,None, None, ..., None]
• def Fibonacci(n):
    • if F[n] != None:
         • return F[n]
    • else:
         • F[n] = Fibonacci(n-1) + Fibonacci(n-2)
    • return F[n]
                                              Computing Fibonacci Numbers
                                0.008
                                0.006
                              0.006
Lune(ms)
0.004
   Memo-ization:
  Keeps track (in F)
 of the stuff you've
    already done.
                                0.002
                                                             Naive Fibonacci
                                                             faster Fibonacci, bottom-up
                                                             faster Fibonacci, top-down
```

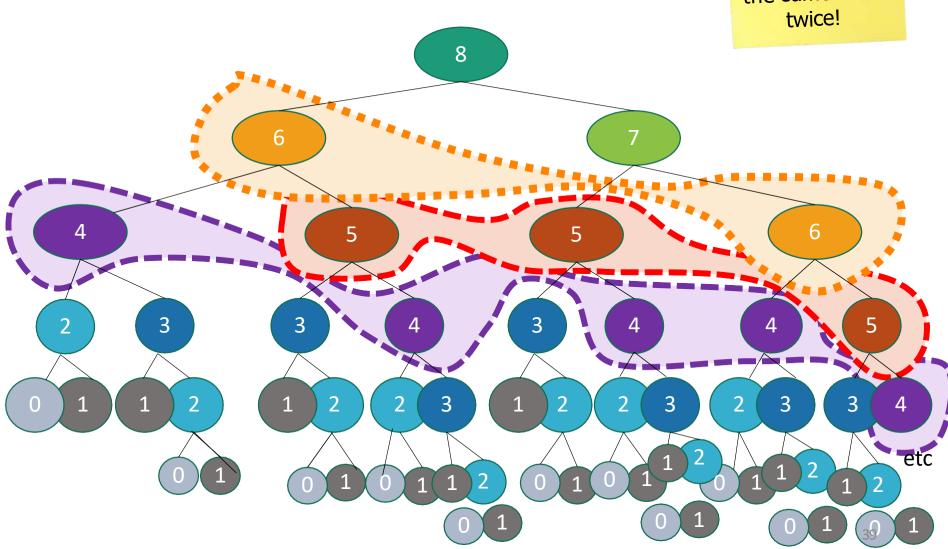
0.000

10

20

## Memo-ization visualization

Collapse repeated nodes and don't do the same work twice!



# Memo-ization Visualization ctd

Collapse
repeated nodes
and don't do the
same work
twice!

return F[n]

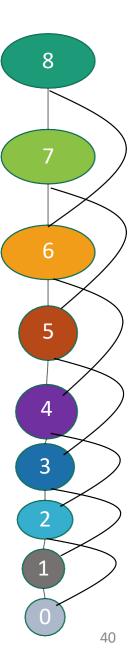
But otherwise treat it like the same old recursive algorithm.

```
define a global list F = [0,1,None, None, ..., None]
def Fibonacci(n):

if F[n] != None:
return F[n]

else:

F[n] = Fibonacci(n-1) + Fibonacci(n-2)
```



#### What have we learned?

#### Dynamic programming:

- Paradigm in algorithm design.
- Uses optimal substructure
- Uses overlapping subproblems
- Can be implemented bottom-up or top-down.
- It's a fancy name for a pretty common-sense idea:

Don't duplicate work if you don't have to!

#### Steps for applying Dynamic Programming

• Step 1: Identify optimal substructure.

 Step 2: Find a recursive formulation for the thing you want.

- Step 3: Use dynamic programming to find the thing you want.
  - Fill in a table, starting with the smallest sub-problems and building up.

• Step 4: construct an optimal solution (will discuss with applications...)

# Applications of **Dynamic Programming**

# Matrix-chain Multiplication

Let's discuss Matrix Multiplication First

**Matrix:** A  $n \times m$  matrix A = [a[i,j]] is a two-dimensional array

$$A = \begin{bmatrix} a[1,1] & a[1,2] & \cdots & a[1,m-1] & a[1,m] \\ a[2,1] & a[2,2] & \cdots & a[2,m-1] & a[2,m] \\ \vdots & \vdots & \cdots & \vdots & \vdots \\ a[n,1] & \cdots & \cdots & a[n,m-1] & a[n,m] \end{bmatrix}$$

Which has n rows and m columns

Example: The following is a  $2 \times 3$  matrix:

$$\begin{bmatrix} 5 & 2 & 3 \\ -3 & 1 & 4 \end{bmatrix}$$

The product C = AB of a  $p \times q$  matrix A and a  $q \times r$  matrix B is a  $p \times r$  matrix given by

$$c[i,j] = \sum_{k=1}^{q} a[i,k] b[k,j]$$

For  $1 \le i \le p$  and  $1 \le j \le r$ 

Example: If

$$A = \begin{bmatrix} 1 & 8 & 9 \\ 7 & 6 & -1 \\ 5 & 5 & 6 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 8 \\ 7 & 6 \\ 5 & 5 \end{bmatrix},$$

then

$$C = AB = \begin{bmatrix} 102 & 101 \\ 44 & 87 \\ 70 & 100 \end{bmatrix}.$$

- If AB is defined, BA may not be defined
- Quite possible that  $AB \neq BA$
- Multiplication is recursively defined by

$$A_1 A_2 A_3 ... A_{n-1} A_n = A_1 (A_2 (A_3 ... (A_{n-1} A_n)))$$

Matrix multiplication is associative, i.e.,

$$A_1 A_2 A_3 = (A_1 A_2) A_3 = A_1 (A_2 A_3)$$

so parenthesis does not change the result.

Given a  $p \times q$  matrix A and a  $q \times r$  matrix B, the direct way of multiplying C = AB is to compute a  $p \times r$  matrix by

$$c[i,j] = \sum_{k=1}^{q} a[i,k] b[k,j]$$

For  $1 \le i \le p$  and  $1 \le j \le r$ .

#### **Complexity of Direct Matrix Multiplication**

Note that C has pr entries and each entry takes O(q) time to compute so the total procedure takes O(pqr)time

### Matrix Multiplication of ABC

Given a  $p \times q$  matrix A and a  $q \times r$  matrix B and a  $r \times s$  matrix C, then ABC can be computed in two ways (AB)C and A(BC):

The number of multiplications needed are:

```
mult[(AB)C] = pqr + prs

mult[A(BC)] = qrs + pqs
```

#### A big difference!

Implication: The multiplication "sequence" (parenthesis) is important

#### Matrix-chain Multiplication

Given a sequence  $A_1, A_2, ..., An$  of n matrices to be multiplied with the dimensions of  $p_0, p_1, ..., p_n$  respectively

$$A_i$$
, has a dimension of  $p_{i-1} \times p_i$ ,

- determine the multiplication sequence that minimizes the number of scalar multiplications in computing  $A_1, A_2, ..., An$
- determine how to parenthesize the multiplications to compute the product of  $A_1, A_2, ..., An$  with minimum multiplications

$$A_1 A_2 A_3 A_4 = (A_1 A_2)(A_3, A_4)$$

$$= A_1 (A_2 (A_3 A_4)) = A_1 ((A_2 A_3) A_4)$$

$$= ((A_1 A_2) A_3) A_4 = (A_1 (A_2 A_3)) A_4$$

Exhaustive search: Exponential

DP a better approach...

#### Steps for applying Dynamic Programming

Step 1: Identify optimal substructure.



- Step 2: Find a recursive formulation for the matrix-chain multiplication
- Step 3: Use dynamic programming to find the minimum product in matrix-chain multiplication.
- Step 4: If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication.

Decompose the problem into subproblems:

for each pair 
$$1 \le i \le j \le n$$
,

determine the multiplication sequence for

$$A_{i \dots j} = A_i, A_{i+1, \dots, A_j}$$

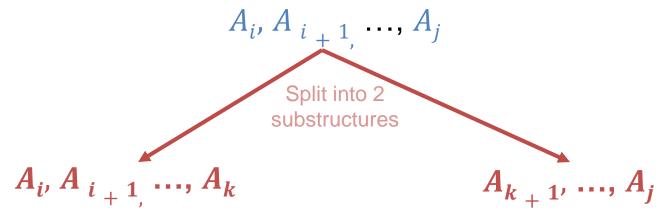
that minimizes the number of multiplications.

$$A_{i \dots j}$$
 is a  $p_{i-1} \times p_j$  matrix

Original problem: determine a sequence of multiplication for  $A_1$   $_n$ 

Split the original structure into substructures

Suppose  $A_i$ ,  $A_{i+1}$ , ...,  $A_j$  is split between two substructures around k

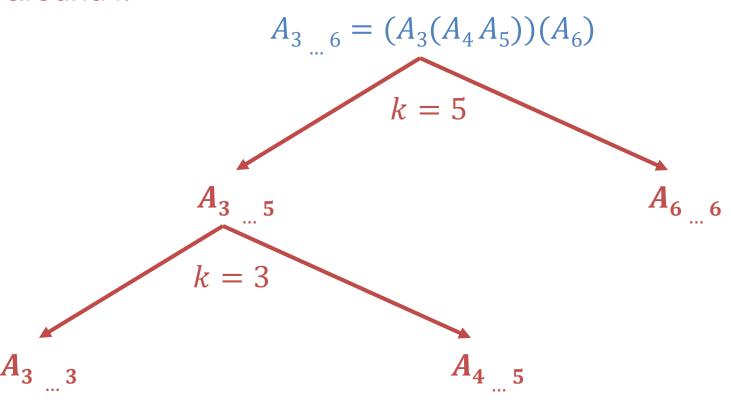


- Find the optimal solution for both substructures
- And then combine them to get the optimal solution of the original structure

NOTE: Need to ensure the correct place (i.e., k) to split the product

Split the original structure into substructures

Suppose  $A_i$ ,  $A_{i+1}$ , ...,  $A_j$  is split between two substructures around k



Split the original structure into substructures

Suppose  $A_i$ ,  $A_{i+1}$ , ...,  $A_j$  is split between two substructures around k

- How do we decide where to split the chain (what is k)?
   (Search all possible values of k)
- How do we parenthesize the substructures  $A_{i} \dots_{k}$  and  $A_{k+1} \dots_{j}$ ?

(Problem has optimal substructure property that  $A_i \dots_k$  and  $A_{k+1} \dots_j$  must be optimal so we can apply the same procedure recursively (STEP 2))

#### Steps for applying Dynamic Programming

• Step 1: Identify optimal substructure.



- Step 2: Find a recursive formulation for the matrix-chain multiplication
- Step 3: Use dynamic programming to find the minimum product in matrix-chain multiplication.
- Step 4: If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication.

#### Step 2: Recursive Formulation

Find the cost of the optimal solution of the original problem recursively in terms of the optimal solution to the subproblems

Objective: Minimum cost parenthesis

$$A_i$$
,  $A_{i+1}$ , ...,  $A_j$  where  $1 \le i \le j \le n$ 

Let m[i,j] be the minimum number of scalar multiplication needed to compute matrix  $A_{i}$ 

# Step 2: Recursive Formulation

Objective: Minimum cost parenthesis

$$A_i$$
,  $A_{i+1}$ , ...,  $A_j$ 

where  $1 \le i \le j \le n$ 

CASE 1 (trivial case):

i == j means only a single matrix

$$A_{i_{\ldots i}} = Ai$$

Thus,

$$m[i, i] = 0$$
, for  $i = 1, 2, ..., n$ 

CASE 2: when i < j

Split  $A_i$  into  $A_i \dots_k$  and  $A_{k+1} \dots_j$  substructures

Thus

$$m[i,j] = m[i,k] + m[k+1,j] + p_{i-1} p_k p_j$$
  
for  $k = i, i+1, i+2, ..., j-1$ 

### Step 2: Recursive Formulation

```
CASE 2: when i < j

Split A_i into A_i ... k and A_{k+1} ... j substructures

Thus m[i,j] = m[i,k] + m[k+1,j] + p_{i-1} p_k p_j for k=i,i+1,i+2,...,j-1
```

Check all possible values *k* and pick the best one

#### **Recursive Formulation:**

$$m[i,j] = \begin{cases} 0 & if i == j \\ \min_{i \le k < j} (m[i,k] + m[k+1,j] + p_{i-1} p_k p_j) \\ & if i < j \end{cases}$$

- Step 1: Identify optimal substructure.
- Step 2: Find a recursive formulation for the matrixchain multiplication

- Step 3: Use dynamic programming to find the minimum product in matrix-chain multiplication.
- Step 4: If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication.

### Step 2: Dynamic Programming

(Bottom-Up)

MATRIX-CHAIN-ORDER (p)

Uses two auxiliary tables

- m[1 ... n, 1 ... n] for storing m[i, j]
- s [1 ... n, -1 2 ... n] for storing
   k index value

```
1 \quad n = p.length - 1
2 let m[1...n, 1...n] and s[1...n-1, 2...n] be new tables
3 for i = 1 to n
        m[i,i] = 0
   for l = 2 to n // l is the chain length
        for i = 1 to n - l + 1
6
            j = i + l - 1
            m[i,j] = \infty
            for k = i to j - 1
                q = m[i,k] + m[k+1,j] + p_{i-1}p_kp_i
10
                if q < m[i, j]
11
                     m[i,j] = q
12
                     s[i,j] = k
13
    return m and s
```

# Step 2: Dynamic Programming (Bottom-Up)

```
CASE 1: trivial
MATRIX-CHAIN-ORDER (p)
                                                      Single matrix
 1 \quad n = p.length - 1
2 let m[1...n, 1...n] and s[1...n-1, 2...n] be new tables
3 for i = 1 to n
        m[i,i] = 0
   for l = 2 to n
                              # l is the chain length
        for i = 1 to n - l + 1
6
            j = i + l - 1
            m[i,j] = \infty
            for k = i to j - 1
                 q = m[i,k] + m[k+1,j] + p_{i-1}p_k p_j
10
                 if q < m[i, j]
11
12
                     m[i,j] = q
                     s[i,j] = k
13
    return m and s
```

# Step 2: Dynamic Programming (Bottom-Up)

```
MATRIX-CHAIN-ORDER (p)
 1 \quad n = p.length - 1
2 let m[1...n, 1...n] and s[1...n-1, 2...n] be new tables
3 for i = 1 to n
        m[i,i] = 0
   for l = 2 to n // l is the chain length
        for i = 1 to n - l + 1
6
            j = i + l - 1
            m[i,j] = \infty
                                                            CASE 2: i < j
            for k = i to j - 1
                q = m[i,k] + m[k+1,j] + p_{i-1}p_kp_j
10
                if q < m[i, j]
11
                     m[i,j] = q
12
                     s[i,j] = k
13
    return m and s
```

- Step 1: Identify optimal substructure.
- Step 2: Find a recursive formulation for the matrix-chain multiplication
- Step 3: Use dynamic programming to find the minimum product in matrix-chain multiplication.

• Step 4: If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication from the auxiliary table s.

Example: Given a sequence of four matrices  $A_1$ ,  $A_2$ ,  $A_3$ ,  $A_4$  with  $p_0 = 5$ ,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .

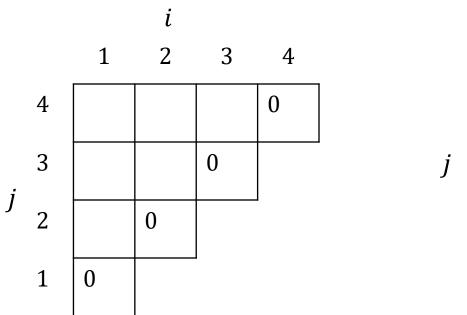
Example: Given a sequence of four matrices  $A_1$ ,  $A_2$ ,  $A_3$ ,  $A_4$  with  $p_0 = 5$ ,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .

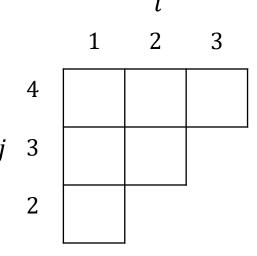
The Optimal Solution  $(A_1)(A_2A_3)(A_4)$ :

$$(A_2 A_3) = 4 \times 6 \times 2 = 48$$
  
 $(A_1)(A_2 A_3) = 5 \times 4 \times 2 = 40$   
 $((A_1)(A_2 A_3))(A_4) = 5 \times 2 \times 7 = 70$ 

Total Multiplication 
$$((A_1)(A_2 A_3))(A_4) = 48 + 40 + 70$$
  
= 158

Example: Given a sequence of four matrices  $A_1$ ,  $A_2$ ,  $A_3$ ,  $A_4$  with  $p_0 = 5$ ,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .





m

$$p_0 = 5$$
,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ 

$$m[1,2] = \min_{1 \le k < 2} (m[1,k] + m[k+1,2] + p_0 p_k p_2)$$
  
=  $m[1,1] + m[2,2] + p_0 p_1 p_2 = 120$ 

1 2 3 4
4 0 0
3 0
2 120 0
1 0

m

$$p_0 = 5$$
,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .

$$m[2,3] = \min_{2 \le k < 3} (m[2,k] + m[k+1,3] + p_1 p_k p_3)$$
  
=  $m[2,2] + m[3,3] + p_1 p_2 p_3 = 48$ 

i
1 2 3 4
4 0 0
3 48 0
2 120 0
1 0

m

$$p_0 = 5$$
,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .

$$m[3,4] = \min_{3 \le k < 4} (m[3,k] + m[k+1,4] + p_2 p_k p_4)$$
  
=  $m[3,3] + m[4,4] + p_2 p_3 p_4 = 84$ 

1 2 3 4
4 84 0
3 48 0
2 120 0

1 2 3
4 3
j 3 2
2 1

m

m

Matrix-chain Multiplication 
$$p_0 = 5$$
,  $p_1 = 4$ ,  $p_2 = 6$ ,  $p_3 = 2$  and  $p_4 = 7$ .  $m[2,4] = \min_{2 \le k < 4} (m[2,k] + m[k+1,4] + p_1 p_k p_4)$   $= \min_{2 \le k < 4} \{ m[2,2] + m[3 \ 4] + p_1 p_2 p_4 = 252 \}$   $= 104$ 

m

## Matrix-chain Multiplication $p_0 = 5$ , $p_1 = 4$ , $p_2 = 6$ , $p_3 = 2$ and $p_4 = 7$ .

$$p_0 = 5, p_1 = 4, p_2 = 6, p_3 = 2 \text{ and } p_4 = 7.$$
 
$$m[1,4] = \min_{1 \le k < 4} (m[1,k] + m[k+1,4] + p_0 p_k p_4)$$

$$= min \begin{cases} m[1,1] + m[2,4] + p_0 p_1 p_4 = 244 \\ m[1,2] + m[3,4] + p_0 p_2 p_4 = 294 \\ m[1,3] + m[4,4] + p_0 p_3 p_4 = 158 \end{cases} = 158$$

		_	_	J	•
	4	158	104	84	0
j	3	88	48	0	
	2	120	0		
	1	Λ		•	

		-	_	J
	4	3	3	3
j	3	1	2	
	2	1		•

m

**Step 4:** If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication from the auxiliary table s.

$$s [1,4] = 3$$
  $(A_1A_2A_3)(A_4)$   $4 \begin{bmatrix} 3 & 3 & 3 \\ 3 & 3 & 3 \end{bmatrix}$ 
 $s [1,3] = 1$   $((A_1)(A_2A_3))(A_4)$   $j \begin{bmatrix} 3 & 1 & 2 \\ 2 & 1 & 3 \end{bmatrix}$ 

lution:

#### Solution:

Total Multiplication = 
$$m[1, 4] = 158$$
  
 $((A_1)(A_2 A_3))(A_4)$ 

**Step 4:** If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication from the auxiliary table s.

$$s [1,4] = 3 \qquad (A_1A_2A_3)(A_4) \qquad 4 \qquad 3 \qquad 2 \qquad 3$$

$$s [1,3] = 1 \qquad ((A_1)(A_2A_3))(A_4) \qquad j \qquad 3 \qquad 1 \qquad 2$$

$$p_0 = 5, p_1 = 4, p_2 = 6, p_3 = 2 \text{ and } p_4 = 7$$

$$(A_2A_3) = 4 \times 6 \times 2 = 48$$

$$(A_1)(A_2A_3) = 5 \times 4 \times 2 = 40$$

$$((A_1)(A_2A_3))(A_4) = 5 \times 2 \times 7 = 70$$
Total Multiplication =  $48 + 40 + 70 = 158$ 

**Step 4:** If needed, keep track of some additional info so that the algorithm from Step 3 can find the actual parenthesis multiplication from the auxiliary table s.

#### **Algorithm** (refer Cormen book for detail)

```
PRINT-OPTIMAL-PARENS(s, i, j)

1 if i == j

2 print "A" _i

3 else print "("

4 PRINT-OPTIMAL-PARENS(s, i, s[i, j])

5 PRINT-OPTIMAL-PARENS (s, s[i, j] + 1, j)

6 print ")"
```