

6. DYNAMIC PROGRAMMING

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 - Longest increasing subsequence
 - Activity selection
 - Making Change
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 - Balanced partition
 - Matrix chain multiplication
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The main idea is to solve a large problem recursively by building from (carefully chosen) subproblems of smaller size.

Optimal substructure property

We must choose subproblems in such a way that optimal solutions to subproblems can be combined into an optimal solution for the full problem.

- Recently we discussed greedy algorithms, where the problem is viewed as a sequence of stages and we consider only the locally optimal choice at each stage.
- We saw that some greedy algorithms are incorrect, i.e. they fail to construct a globally optimal solution.
- Also, greedy algorithms are unhelpful for certain types of problems, such as enumeration ("count the number of ways to ...").
- Dynamic programming can be used to efficiently consider all the options at each stage.

- We have already seen one problem-solving paradigm that used recursion: divide-and-conquer.
- D&C aims to break a large problem into <u>disjoint</u> subproblems, solve those subproblems recursively and recombine.
- However, DP is characterised by overlapping subproblems.

Overlapping subproblems property

We must choose subproblems in such a way that the same subproblem occurs several times in the recursion tree.

When we solve a subproblem, we <u>store the result</u> so that subsequent instances of the same subproblem can be answered by just looking up a value in a table.

- A dynamic programming algorithm consists of three parts:
 - a definition of the subproblems;
 - a recurrence relation, which determines how the solutions to smaller subproblems are combined to solve a larger subproblem, and
 - any base cases, which are the trivial subproblems those for which the recurrence is not required.

- The original problem may be one of our subproblems, or it may be solved by combining results from several subproblems, in which case we must also describe this process.
- Finally, we should be aware of the time complexity of our algorithm, which is usually given by multiplying the <u>number of subproblems</u> by the <u>'average' time taken to solve a subproblem using the recurrence</u>.

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Problem

Instance: a sequence of n real numbers A[1..n].

Task: determine a subsequence (not necessarily contiguous) of maximum length, in which the values in the subsequence are strictly increasing.

- A natural choice for the subproblems is as follows: for each $1 \le i \le n$, let P(i) be the problem of determining the length of the longest increasing subsequence of A[1..i].
- However, it is not immediately obvious how to relate these subproblems to each other.
- A more convenient specification involves Q(i), the problem of determining opt(i), the length of the longest increasing subsequence of A[1..i] ending at the last element A[i].
- Note that the overall solution is recovered by $\max \{ \text{opt}(i) \mid 1 \le i \le n \}$.

- We will try to solve Q(i) by extending the sequence which solves Q(j) for some j < i.
- One example of a greedy algorithm using this framework is as follows.

Attempt 1

Solve Q(i) by extending the solution of Q(j) for j as close to i as possible, i.e. the largest j such that A[j] < A[i].

Exercise

Design an instance of the problem for which this algorithm is not correct.

- Instead, assume we have solved all the subproblems for j < i.
- We now look for all indices j < i such that A[j] < A[i].
- Among those we pick m so that opt(m) is maximal, and extend that sequence with A[i].
- This forms the basis of our recurrence!
- The recurrence is not necessary if i = 1, as there are no previous indices to consider, so this is our base case.

Solution

Subproblems: for each $1 \le i \le n$, let Q(i) be the problem of determining opt(i), the maximum length of an increasing subsequence of A[1..i] which ends with A[i].

Recurrence: for i > 1,

$$opt(i) = max {opt(j) | j < i, A[j] < A[i]} + 1.$$

Base case: opt(1) = 1.

i	1	2	3	4	5	6	7	8
<i>A</i> [<i>i</i>]	1	5	3	6	2	7	4	8
opt(i)	1	2	2	3	2	4	3	5

 $opt(i) = max \{ opt(j) \mid j < i, A[j] < A[i] \} + 1$

- Upon computing a value opt(i), we store it in the i^{th} slot of a table, so that we can look it up in the future.
- The overall longest increasing subsequence is the best of those ending at some element, i.e. $\max \{ \text{opt}(i) \mid 1 \leq i \leq n \}$.
- Each of n subproblems is solved in O(n), and the overall solution is found in O(n). Therefore the time complexity is $O(n^2)$.

Exercise

Design an algorithm which solves this problem and runs in time $O(n \log n)$.

- Why does this produce optimal solutions to subproblems? We can use a kind of "cut and paste" argument.
- We claim that truncating the optimal solution for Q(i) must produce an optimal solution of the subproblem Q(m).
- Otherwise, if a better solution for Q(m) existed, we could extend that instead to find a better solution for Q(i) as well.

Longest Increasing Subsequence

- What if the problem asked for not only the length, but the entire longest increasing subsequence?
- This is a common extension to such problems, and is easily handled.
- In the i^{th} slot of the table, alongside opt(i) we also store the index m such that the optimal solution for Q(i) extends the optimal solution for Q(m).
- After all subproblems have been solved, the longest increasing subsequence can be recovered by backtracking through the table.
- This contributes only a constant factor to the time and memory used by the algorithm.

i	1	2	3	4	5	6	7	8
A[i]	1	5	3	6	2	7	4	8
opt(i)	1	2	2	3	2	4	3	5
pred(i)		1	1	2	1	4	3	6

 $opt(i) = max \{ opt(j) \mid j < i, A[j] < A[i] \} + 1$

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Problem

Instance: A list of n activities with starting times s_i and finishing times f_i . No two activities can take place simultaneously.

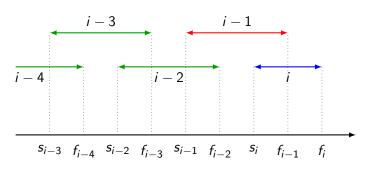
Task: Find the <u>maximal total duration</u> of a subset of compatible activities.

- Remember, we used the greedy method to solve a somewhat similar problem of finding a subset with the <u>largest possible number</u> of compatible activities, but the greedy method <u>does not</u> work for the present problem.
- As before, we start by sorting the activities by their finishing time into a non-decreasing sequence, and henceforth we will assume that $f_1 \leq f_2 \leq \ldots \leq f_n$.

- We can then specify the subproblems: for each $1 \le i \le n$, let P(i) be the problem of finding the duration t(i) of a subsequence $\sigma(i)$ of the first i activities which
 - 1 consists of non-overlapping activities,
 - 2 ends with activity i, and
 - 3 is of maximal total duration among all such sequences.
- As in the previous problem, the second condition will simplify the recurrence.

- We would like to solve P(i) by appending activity i to $\sigma(j)$ for some j < i.
- We require that activity i not overlap with activity j, i.e. the latter finishes before the former begins.
- Among all such j, our recurrence will choose that which maximises the duration t(j).
- There is no need to solve P(1) in this way, as there are no preceding activities.

Suppose we have solved problems $P(1), P(2), \dots, P(i-1)$ and now want to solve P(i).



- If activity i < i overlaps with activity i, then exclude it.
- For all remaining activities j < i, find the j for which t(j) is maximal and append i to $\sigma(j)$.

Solution

Subproblems: for each $1 \le i \le n$, let P(i) be the problem of determining t(i), the maximal duration of a non-overlapping subsequence of the first i activities which ends with activity i.

Recurrence: for i > 1,

$$t(i) = \max\{t(j) \mid j < i, f_j < s_i\} + f_i - s_i.$$

Base Case: $t(1) = f_1 - s_1$.

The biggest solution to one of these subproblems will give us the solution to our original problem.

Solution

The maximum duration of compatible activities is

$$\max \{t(i) \mid 1 \le i \le n\}$$

where t(i) is the solution to subproblem P(i).

What's the running time of our algorithm?

- Sorting.
 - Sorting the activities by finishing time took $O(n \log n)$.
- Solving subproblems.
 - There are *n* subproblems to solve: $P(1), P(2), \ldots, P(n)$.
 - For each subproblem P(i) we need to consider O(n) many t(i).

So this second step takes $O(n^2)$ time.

Overall our algorithm takes $O(n^2)$ time.

Why does this recurrence produce optimal solutions to subproblems P(i)?

Sketch proof of correctness:

- Let the optimal solution of subproblem P(i) be given by the sequence $\sigma = \langle k_1, k_2, \dots, k_{m-1}, k_m \rangle$, where $k_m = i$.
- We claim: the truncated subsequence $\sigma' = \langle k_1, k_2, \dots, k_{m-1} \rangle$ gives an optimal solution to subproblem $P(k_{m-1})$.
- Why? We apply the same "cut and paste" argument!

Sketch proof (continued):

- Suppose instead that $P(k_{m-1})$ is solved by a sequence τ' of larger total duration than σ' .
- Then let τ be the sequence formed by extending τ' with activity i.
- It is clear that τ has larger total duration than σ . This contradicts the earlier definition of σ as the sequence solving P(i).
- Thus, the optimal sequence for problem P(i) is obtained from the optimal sequence for problem P(j) (for some j < i) by extending it with i.

This solution gave us the <u>maximum duration</u> of compatible activities, but what if we also want to output the corresponding sequence of activities?

- We need to be able construct the optimal sequence which solves our problem.
- To do this we need to record extra data for each subproblem.
- In the i^{th} slot of our table, we should store not only t(i) but the value j such that the optimal solution of P(i) extends the optimal solution of subproblem P(j).
- This is the same idea that we used on the last slide of "Longest increasing subsequence" to reconstruct the subsequence.

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Problem

Instance: You are given n types of coin denominations of values $v_1 < v_2 < \ldots < v_n$ (all integers). Assume $v_1 = 1$ (so that you can always make change for any integer amount) and that you have an unlimited supply of coins of each denomination.

Task: make change for a given integer amount C, using as few coins as possible.

Attempt 1

Greedily take as many coins of value v_n as possible, then v_{n-1} , and so on.

- This approach is very tempting, and works for almost all real-world currencies.
- However, it doesn't work for all sequences v_i . In general, we will need to use DP.

Exercise

Design a counterexample to the above algorithm.

Dynamic programming approach:

- We will try to find the optimal solution for not only C, but every amount up to C.
- Assume we have found optimal solutions for every amount j < i and now want to find an optimal solution for amount i.
- We consider each coin v_k as part of the solution for amount i, and make up the remaining amount $i v_k$ with the previously computed optimal solution.

- Among all of these optimal solutions, which we find in the table we are constructing recursively, we pick one which uses the fewest number of coins.
- Supposing we choose a coin of value v_m , we obtain an optimal solution opt(i) for amount i by adding one coin of denomination v_m to opt($i v_m$).
- If C = 0 the solution is trivial: use no coins.

Solution

Subproblems: for each $0 \le i \le C$, let P(i) be the problem of determining opt(i), the fewest coins needed to make change for an amount i.

Recurrence: for i > 0,

$$\mathsf{opt}(i) = \min \left\{ \mathsf{opt}(i - v_k) \mid 1 \le k \le n, v_k \le i \right\} + 1.$$

Base case: opt(0) = 0.

There is no extra work required to recover the overall solution; it is just opt(C).

Solution

The minimum number of coins to make change for C is opt(C).

What's the running time of the algorithm?

■ Each of C subproblems is solved in O(n) time, so the time complexity is O(nC).

Note

Our algorithm is \underline{NOT} a polynomial time algorithm in the \underline{length} of the input, because C is represented by $\log C$ bits, while the running time is O(nC). There is no known polynomial time algorithm for this problem!

Why does this produce an optimal solution for each amount i where $1 \le i \le C$?

Sketch proof of correctness:

- Consider an optimal solution for some amount i, and say this solution includes at least one coin of denomination v_m for some 1 < m < n.
- Removing this coin must leave an optimal solution for the amount $i v_m$, again by our "cut-and-paste" argument.
- By considering all coins of value at most i, we can pick m for which the optimal solution for amount $i v_m$ uses the fewest coins.

Our solution tells us the minimum number of coins required to make change for *C*. How can we adapt this solution to also tell us the exact number of coins of each value required?

- In the i^{th} slot of the table, we would store both opt(i) and the coin type k = pred(i) which minimises opt($i v_k$).
- Then $\operatorname{pred}(C)$ is a coin used in the optimal solution for total C, leaving $C' = C \operatorname{pred}(C)$ remaining. We then repeat, identifying another coin $\operatorname{pred}(C')$ used in the optimal solution for total C', and so on.

Notation

We denote the k that minimises $\operatorname{opt}(i-v_k)$ by $\underset{1 < k < n}{\operatorname{argmin}} \operatorname{opt}(i-v_k).$

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Problem

Instance: You have n types of items; all items of kind i are identical and of weight w_i and value v_i . All weights are integers. You can take any number of items of each kind. You also have a knapsack of capacity C.

Task: Choose a combination of available items which all fit in the knapsack and whose value is as large as possible.

Dynamic programming approach:

- Similarly to the previous problem, we solve for each total weight up to C.
- **Assume** we have solved the problem for all total weights j < i.
- We now consider each type of item, the kth of which has weight w_k . If this item is included, we would fill the remaining weight with the already computed optimal solution for $i w_k$.
- We choose the m which maximises the total value of the optimal solution for $i-w_m$ plus an item of type m, to obtain a packing of total weight i of the highest possible value.

Solution

Subproblems: for each $0 \le i \le C$, let P(i) be the problem of determining opt(i), the maximum value that can be achieved using up to i units of weight, and let m(i) be the type of the final item added.

Recurrence: for i > 0,

$$\operatorname{opt}(i) = \max_{1 \le k \le n, w_k \le i} \operatorname{opt}(i - w_k) + v_k$$
$$m(i) = \underset{1 \le k \le n, w_k \le i}{\operatorname{argmax}} \left(\operatorname{opt}(i - w_k) + v_k \right).$$

Base case: if $i < \min_{1 \le k \le n} w_k$, then $\operatorname{opt}(i) = 0$ and m(i) is undefined.

The overall solution is opt(C), as the optimal knapsack can hold $\underline{up\ to}\ C$ units of weight.

Solution

The maximum value of items that we can fit in our knapsack is given by opt(C).

What's the running time?

- Each of C subproblems is solved in O(n). This gives a time complexity of O(nC).
- Again, our algorithm is <u>NOT</u> polynomial in the <u>length</u> of the input.

Problem

Instance: You have n items, the ith of which has weight w_i and value v_i . All weights are <u>integers</u>. You also have a knapsack of capacity C.

Task: Choose a combination of available items which all fit in the knapsack and whose value is as large as possible.

Let's use the same subproblems as before, and try to develop a recurrence.

Question

If we know the optimal solution for each total weight j < i, can we deduce the optimal solution for weight i?

Answer

No! If we begin our solution for weight i with item k, we have $i-w_k$ remaining weight to fill. However, we did not record whether item k was itself used in the optimal solution for that weight.

- At this point you may object that we can in fact reconstruct the optimal solution for total weight $i w_k$ by storing the values m(i) as we did earlier, and then backtrack.
- This unfortunately has two flaws:
 - 1 the optimal solution for $i w_k$ is not necessarily unique, so we may have recorded a selection including item k when a selection of equal value without item k also exists, and
 - 2 if all optimal solutions for $i w_k$ use item k, it is still possible that the best solution for i combines item k with some suboptimal solution for $i w_k$.
- The underlying issue is that with this choice of subproblems, this problem does not have the optimal substructure property.

- When we are unable to form a correct recurrence between our chosen subproblems, this usually indicates that the subproblem specification is inadequate.
- What extra parameters are required in our subproblem specification?
 - Your first thought might be that we need a way to exclude items have already been packed.
 - Unfortunately, this is not efficient (see previous slide).
 - It's easier if we instead exclude all items that we have previously considered, regardless of whether we chose to pack them or not.
 - In other words, at each step in the recurrence we want to consider whether or not to add some item k, and then exclude item k from all subsequent recursions that build solutions off of this one

Dynamic programming approach:

- For each total weight *i*, we will find the optimal solution using only the first *k* items.
- We can take cases on whether item k is used in the solution:
 - if so, we have $i w_k$ remaining weight to fill using the first k 1 items, and
 - otherwise, we must fill all i units of weight with the first k-1 items.

Solution

Subproblems: for $0 \le i \le C$ and $0 \le k \le n$, let P(i, k) be the problem of determining opt(i, k), the maximum value that can be achieved using up to i units of weight and using only the first k items, and m(i, k), the (largest) index of an item in such a collection.

Recurrence: for i > 0 and $1 \le k \le n$,

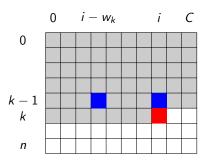
$$\mathsf{opt}(i,k) = \mathsf{max}\left(\mathsf{opt}(i,k-1),\mathsf{opt}(i-w_k,k-1)+v_k\right),$$

with m(i, k) = m(i, k - 1) in the first case and k in the second.

Base cases: if i = 0 or k = 0, then opt(i, k) = 0 and m(i, k) is undefined.

In what order should we solve these subproblems?

- We need to be careful about the order in which we solve the subproblems.
- When we get to P(i, k), the recurrence requires us to have already solved P(i, k-1) and $P(i-w_k, k-1)$.
- This is guaranteed if we solve subproblems P(i, k) in increasing order of k, then increasing order of capacity i.



What's the running time of this algorithm?

- There are O(nC) subproblems to solve.
- Each of these subproblems is solved in constant time.
- So solving all subproblems takes a running time of O(nC).
- The overall solution is opt(C, n).

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Problem

Instance: a set of n positive integers x_i .

Task: partition these integers into two subsets S_1 and S_2 with sums Σ_1 and Σ_2 respectively, so as to minimise $|\Sigma_1 - \Sigma_2|$.

- Suppose without loss of generality that $\Sigma_1 \geq \Sigma_2$.
- Let $\Sigma = x_1 + \ldots + x_n$, the sum of all integers in the set.
- Observe that $\Sigma_1 + \Sigma_2 = \Sigma$, which is a constant, and upon rearranging it follows that

$$\Sigma_1 - \Sigma_2 = 2\left(rac{\Sigma}{2} - \Sigma_2
ight).$$

■ So, all we have to do is find a subset S_2 of these numbers with total sum as close to $\Sigma/2$ as possible, but not exceeding it.

- For each integer x_i in the set, construct an item with both weight and value equal to x_i .
- Consider the knapsack problem (with duplicate items not allowed), with items as specified above and knapsack capacity $\Sigma/2$.

Solution

The best packing of this knapsack produces an optimally balanced partition, with set S_1 given by the items outside the knapsack and set S_2 given by the items in the knapsack.

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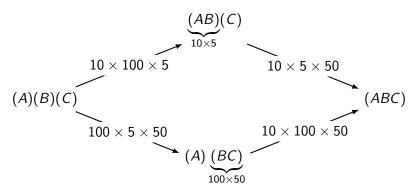
4 Puzzle

Matrix multiplication

- Let A and B be matrices. The matrix product AB exists if A has as many columns as B has rows: if A is $m \times n$ and B is $n \times p$, then AB is $m \times p$.
- Each element of AB is the dot product of a row of A with a column of B, both of which have length n. Therefore $m \times n \times p$ multiplications are required to compute AB.
- Matrix multiplication is associative.
 - For matrices A, B, C (of compatible sizes) we always have ABC = (AB)C = A(BC).
 - We can choose which matrix multiplication to perform first, second, etc.
 - The order we choose can change the number of calculations!
- Matrix multiplication is not commutative.
 - ABC = A(BC) but usually $ABC \neq (BC)A$.
 - We cannot reorder matrices left to right.

Example.

Suppose A is 10×100 , B is 100×5 and C is 5×50 .



Evaluating (AB)C involves only 7500 multiplications, but evaluating A(BC) requires 75000 multiplications!

Problem

Instance: a compatible sequence of matrices $A_1A_2...A_n$, where A_i is of dimension $s_{i-1} \times s_i$.

Task: group them in such a way as to minimise the total number of multiplications needed to find the product matrix.

Question. How many groupings are there of $A_1A_2 \cdots A_n$?

Let T(i) be the number of ways of grouping a multiplication of i matrices $A_1 A_2 \cdots A_i$.

- For i = 1 the only option is A_1 . So T(1) = 1.
- For i = 2 the only one option is A_1A_2 . So T(2) = 1.
- For i = 3 we have $(A_1A_2)A_3$ and $A_1(A_2A_3)$. So T(3) = 2.
- For i = 4 it starts to get complicated...
 - There are three choices for the outermost level of brackets: $A_1(A_2A_3A_4)$, $(A_1A_2)(A_3A_4)$ and $(A_1A_2A_3)A_4$.
 - For $A_1(A_2A_3A_4)$ we also have to choose the order in which we multiply $A_2A_3A_4$. The number of such choices is T(3).

$$T(4) = \text{no. groupings of } A_1(A_2A_3A_4) + \text{no. groupings of } (A_1A_2)(A_3A_4)$$

+ no. groupings of $(A_1A_2A_3)A_4$
= $T(1)T(3) + T(2)T(2) + T(3)T(1)$

 $= 1 \times 2 + 1 \times 1 + 2 \times 1 = 5.$

■ In general, the total number of different groupings satisfies the following recurrence:

$$T(n) = \sum_{i=1}^{n-1} T(i)T(n-i),$$

with base case T(1) = 1.

- One can show that the solution satisfies $T(n) = \Omega(2^n)$.
- Thus, we cannot efficiently do an exhaustive search for the optimal grouping.

Note

The number of groupings T(n) is a very famous sequence: the <u>Catalan numbers</u>. This sequence answers many seemingly unrelated combinatorial problems, including:

- the number of balanced bracket sequences of length 2n;
- the number of full binary trees with n+1 leaves;
- the number of lattice paths from (0,0) to (n,n) which never go above the diagonal;
- the number of noncrossing partitions of an n + 2-sided convex polygon;
- the number of permutations of $\{1, ..., n\}$ with no three-term increasing subsequence.

Dynamic programming approach

- Recall that each matrix A_i has s_{i-1} rows and s_i columns. We want to find the ordering of the multiplication $A_1A_2\cdots A_n$ which results in the fewest calculations.
- A first attempt might be to specify subproblems corresponding to <u>prefixes</u> of the matrix chain. That is, find the optimal grouping for $A_1A_2...A_i$ for each i.
- This is not enough to construct a recurrence; consider for example splitting the chain as

$$(A_1A_2...A_i)(A_{i+1}A_{i+2}...A_i).$$

- Instead we should specify a subproblem corresponding to each contiguous subsequence $A_{i+1}A_{i+2}...A_j$ of the chain.
- The recurrence will consider all possible ways to place the outermost multiplication, splitting the chain into the product

$$\underbrace{(A_{i+1}\ldots A_k)}_{s_i\times s_k}\underbrace{(A_{k+1}\ldots A_j)}_{s_k\times s_j}.$$

■ No recursion is necessary for subsequences of length one.

Solution

Subproblems: for all $0 \le i < j \le n$, let P(i,j) be the problem of determining opt(i,j), the fewest multiplications needed to compute the product $A_{i+1}A_{i+2}...A_{j}$.

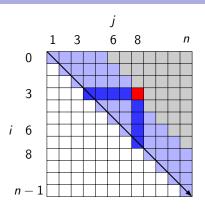
Recurrence: for all j - i > 1,

$$\mathsf{opt}(i,j) = \mathsf{min}\{\mathsf{opt}(i,k) + s_i s_k s_j + \mathsf{opt}(k,j) \mid i < k < j\}.$$

Base cases: for all $0 \le i \le n-1$, opt(i, i+1) = 0.

In what order should we calculate the subproblems P(i, j)?

- Observe that to solve a subproblem P(i,j), we must have already solved P(i,k) and P(k,j) for each i < k < j.
- The simplest way to ensure this is to solve the subproblems in increasing order of j-i, i.e. subsequence length.



- We never enter values opt(i, j) in the white cells.
- For the other cells, we enter cell values one diagonal at a time. Starting with the diagonal shown, and moving right.

■ The last subproblem to be solved is P(0, n), which gives the overall solution.

Solution

The minimum number of calculations required to compute $A_1A_2\cdots A_n$ (where each A_i has s_{i-1} rows and s_i columns) is given by opt(0, n).

■ To recover the actual bracketing required, we should store alongside each value opt(i, j) the splitting point k used to obtain it.

■ Each of $O(n^2)$ subproblems is solved in O(n) time, so the overall time complexity is $O(n^3)$.

Extension

Not all subproblems take the same amount of time to solve. For a subsequence of length I, only I-1 potential splitting points are considered. This raises the question of whether we can prove a tighter bound for the time complexity using amortisation.

Does this algorithm actually run in $o(n^3)$? Justify your answer.

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4 Puzzle

Problem

Instance: two sequences $S = \langle a_1, a_2, \dots a_n \rangle$ and

$$S^* = \langle b_1, b_2, \dots, b_m \rangle.$$

Task: find the length of a longest common subsequence of S, S^* .

- A sequence s is a <u>subsequence</u> of another sequence S if s can be obtained by deleting some of the symbols of S (while preserving the order of the remaining symbols).
- Given two sequences S and S^* a sequence s is a Longest Common Subsequence of S, S^* if s is a subsequence of both S and S^* and is of maximal possible length.
- This can be useful as a measurement of the similarity between S and S^* .
- Example: how similar are the genetic codes of two viruses? Is one of them just a genetic mutation of the other?

 A natural choice of subproblems considers prefixes of both sequences, say

$$S_i = \langle a_1, a_2, \dots, a_i \rangle$$
 and $S_i^* = \langle b_1, b_2, \dots, b_j \rangle$.

- If a_i and b_j are the same symbol (say c), the longest common subsequence of S_i and S_j^* is formed by appending c to the solution for S_{i-1} and S_{i-1}^* .
- Otherwise, a common subsequence of S_i and S_j^* cannot contain both a_i and b_j , so we consider discarding either of these symbols.
- No recursion is necessary when either S_i or S_i^* are empty.

Solution

Subproblems: for all $0 \le i \le n$ and all $0 \le j \le m$ let P(i,j) be the problem of determining $\operatorname{opt}(i,j)$, the length of the longest common subsequence of the truncated sequences $S_i = \langle a_1, a_2, \dots a_i \rangle$ and $S_i^* = \langle b_1, b_2, \dots, b_i \rangle$.

Recurrence: for all i, j > 0,

$$\mathsf{opt}(i,j) = egin{cases} \mathsf{opt}(i-1,j-1) + 1 & \mathsf{if} \ a_i = b_j \\ \mathsf{max}(\mathsf{opt}(i-1,j),\mathsf{opt}(i,j-1)) & \mathsf{otherwise}. \end{cases}$$

Base cases: for all $0 \le i \le n$, opt(i,0) = 0, and for all $0 \le j \le m$, opt(0,j) = 0.

In what order should we solve these subproblems?

■ Iterating through the subproblems P(i,j) in lexicographic order (increasing i, then increasing j) guarantees that P(i-1,j), P(i,j-1) and P(i-1,j-1) are solved before P(i,j), so all dependencies are satisfied.

What is the solution to our original problem?

■ The overall solution is opt(n, m).

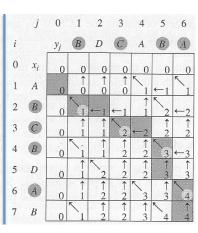
What is the time complexity?

■ Each of O(nm) subproblems is solved in constant time, for an overall time complexity of O(nm).

What if we want to output the common subsequence that achieves this maximum length?

To reconstruct the longest common subsequence, we can record the direction from which the value opt(i,j) was obtained in the table, and backtrack.

```
LCS-LENGTH(X, Y)
      m \leftarrow length[X]
 2 \quad n \leftarrow length[Y]
 3 for i \leftarrow 1 to m
             do c[i, 0] \leftarrow 0
      for j \leftarrow 0 to n
             do c[0, i] \leftarrow 0
      for i \leftarrow 1 to m
             do for j \leftarrow 1 to n
                       do if x_i = y_i
                               then c[i, j] \leftarrow c[i - 1, j - 1] + 1
                                      b[i, i] \leftarrow "\"
                               else if c[i - 1, j] \ge c[i, j - 1]
                                         then c[i, j] \leftarrow c[i-1, j]
b[i, j] \leftarrow \text{``↑''}
14
15
                                         else c[i, j] \leftarrow c[i, j-1]
16
                                                b[i, j] \leftarrow "\leftarrow"
      return c and b
```



■ What if we have to find a longest common subsequence of three sequences S, S^*, S^{**} ?

Question

Can we do LCS (LCS $(S, S^*), S^{**}$)?

Answer

No. Unfortunately, this won't always work.

Counterexample.

Let S = ABCDEGG, $S^* = ACBEEFG$ and $S^{**} = ACCEDGF$. Then

$$LCS(S, S^*, S^{**}) = ACEG.$$

However,

```
LCS (LCS (S, S^*), S^{**})
= LCS (LCS (ABCDEGG, ACBEEFG), S^{**})
= LCS (ABEG, ACCEDGF)
= AEG.
```

Exercise

Confirm that LCS (LCS $(S^*, S^{**}), S$) and LCS (LCS $(S, S^{**}), S^*$) also give wrong answers.

Problem

Instance: three sequences $S = \langle a_1, a_2, \dots a_n \rangle$, $S^* = \langle b_1, b_2, \dots, b_m \rangle$ and $S^{**} = \langle c_1, c_2, \dots, c_l \rangle$.

Task: find the length of a longest common subsequence of S, S^* and S^{**} .

Solution

Subproblems: for all $0 \le i \le n$, all $0 \le j \le m$ and all $0 \le k \le l$, let P(i,j,k) be the problem of determining $\operatorname{opt}(i,j,k)$, the length of the longest common subsequence of the truncated sequences $S_i = \langle a_i, a_2, \ldots, a_i \rangle$, $S_j^* = \langle b_1, b_2, \ldots, b_j \rangle$ and $S_k^{**} = \langle c_1, c_2, \ldots, c_k \rangle$.

Recurrence: for all i, j, k > 0,

$$\mathsf{opt}(i,j,k) = \begin{cases} \mathsf{opt}(i-1,j-1,k-1) + 1 & \text{if } a_i = b_j = c_k \\ \max \begin{pmatrix} \mathsf{opt}(i-1,j,k), \\ \mathsf{opt}(i,j-1,k), \\ \mathsf{opt}(i,j,k-1) \end{pmatrix} & \text{otherwise.} \end{cases}$$

Base cases: if i = 0, j = 0 or k = 0, opt(i, j, k) = 0.

In what order should we solve these subproblems?

Iterating through the subproblems P(i,j,k) in lexicographic order (increasing i, then increasing j, then increasing k) guarantees that P(i-1,j,k), P(i,j-1,k), P(i,j,k-1) and P(i-1,j-1,k-1) are solved before P(i,j,k), so all dependencies are satisfied.

What is the solution to our original problem?

■ The overall solution is opt(n, m, l).

What is the time complexity?

■ Each of O(nml) subproblems is solved in constant time, for an overall time complexity of O(nml).

What if we want to reconstruct this largest common subsequence?

■ To reconstruct the longest common subsequence itself, we can record the direction from which the value opt(i, j, k) was obtained in the table, and backtrack.

Problem

Instance: two sequences $s = \langle a_1, a_2, \dots a_n \rangle$ and $s^* = \langle b_1, b_2, \dots, b_m \rangle$.

Task: find a shortest common supersequence S of s, s^* , i.e., a shortest possible sequence S such that both s and s^* are subsequences of S.

Solution

Find a longest common subsequence $LCS(s, s^*)$ of s and s^* , then add back the differing elements of the two sequences in the right places, in any compatible order.

Example

If s = abacada and $s^* = xbycazd$ then

$$LCS(s, s^*) = bcad.$$

So

$$s = abacada$$
 and $s^* = xbycazd$,

and therefore

$$SCS(s, s^*) = axbyacazda$$
.

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4 Puzzla

Edit Distance 8

Problem

Instance: Given two text strings A of length n and B of length m, you want to transform A into B. You are allowed to insert a character, delete a character and to replace a character with another one. An insertion costs c_I , a deletion costs c_D and a replacement costs c_R .

Task: find the lowest total cost transformation of *A* into *B*.

- Edit distance is another measure of the similarity of pairs of strings.
- Note: if all operations have a unit cost, then you are looking for the minimal number of such operations required to transform A into B; this number is called the <u>Levenshtein</u> <u>distance</u> between A and B.
- If the sequences are sequences of DNA bases and the costs reflect the probabilities of the corresponding mutations, then the minimal cost represents how closely related the two sequences are.

- Again we consider prefixes of both strings, say A[1..i] and B[1..j].
- We have the following options to transform A[1..i] into B[1..j]:
 - **1** delete A[i] and then transform A[1..i-1] into B[1..j];
 - 2 transform A[1..i] to B[1..j-1] and then append B[j];
 - 3 transform A[1..i-1] to B[1..j-1] and if necessary replace A[i] by B[j].
- If i = 0 or j = 0, we only insert or delete respectively.

Solution

Subproblems: for all $0 \le i \le n$ and $0 \le j \le m$, let P(i,j) be the problem of determining opt(i,j), the minimum cost of transforming the sequence A[1..i] into the sequence B[1..j].

Recurrence: for $i, j \ge 1$,

$$\mathsf{opt}(i,j) = \mathsf{min} egin{cases} \mathsf{opt}(i-1,j) + c_D \ \mathsf{opt}(i,j-1) + c_I \ \mathsf{opt}(i-1,j-1) & \mathsf{if} \ A[i] = B[j] \ \mathsf{opt}(i-1,j-1) + c_R & \mathsf{if} \ A[i]
eq B[j]. \end{cases}$$

Base cases: $opt(i,0) = ic_D$ and $opt(0,j) = jc_I$.

In what order should we solve these subproblems?

Exercise.

What is the solution to our original problem?

■ The overall solution is opt(n, m).

What is the time complexity?

■ Each of O(nm) subproblems is solved in constant time, for a total time complexity of O(nm).

How can we reconstruct the sequence of moves required to transform A[1..i] into B[1..j]?

Exercise.

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Problem

Instance: a sequence of numbers with operations $+,-,\times$ in between, for example

$$1+2-3\times 6-1-2\times 3-5\times 7+2-8\times 9.$$

Task: place brackets in a way that the resulting expression has the largest possible value.

How do we design a dynamic program to solve this problem? We need to:

- Choose the subproblems.
- Describe the recursion.
- Understand the base cases.

How should we choose the subproblems?

- Similar to the matrix chain multiplication problem earlier, it's not enough to just solve for prefixes A[1..i].
- Maybe for a subsequence of numbers A[i+1..j] place the brackets so that the resulting expression is maximised?

How should we define the recurrence?

- It is natural to break down A[i+1..j] into $A[i+1..k] \odot A[k+1..j]$, with cases $\odot = +, -, \times$.
- In the case $\odot = +$, we want to maximise the values over both A[i+1..k] and A[k+1..j].
- This doesn't work for the other two operations!
- We should look for placements of brackets not only for the maximal value but also for the minimal value!

Exercise

Write a complete solution for this problem. Your solution should include the subproblem specification, recurrence and base cases. You should also describe how the overall solution is to be obtained, and analyse the time complexity of the algorithm.

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Turtle Tower 100

Problem

Instance: You are given *n* turtles, and for each turtle you are given its weight and its strength. The strength of a turtle is the maximal weight you can put on it without cracking its shell.

Task: find the largest possible number of turtles which you can stack one on top of the other, without cracking any turtle.

Hint

Surprisingly difficult! Order turtles in increasing order of the sum of their weight and their strength, and proceed by recursion.

Problem

Instance: a positive integer n.

Task: compute the number of partitions of n, i.e., the number of distinct multisets of positive integers $\{n_1, \ldots, n_k\}$ such that $n_1 + \ldots + n_k = n$.

Hint

It's not obvious how to construct a recurrence between the number of partitions of different values of n. Instead consider restricted partitions!

Let nump(i,j) denote the number of partitions of j in which no part exceeds i, so that the answer is nump(n,n).

The recursion is based on relaxation of the allowed size i of the parts of j for all j up to n. It distinguishes those partitions where all parts are $\leq i-1$ and those where at least one part is exactly i.

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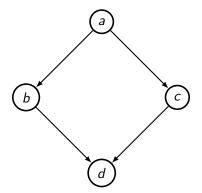
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4 Puzzla

Definition

Recall that a <u>directed acyclic graph</u> (DAG) is exactly that: a directed graph without (directed) cycles.



Definition

Recall that in a directed graph, a <u>topological ordering</u> of the vertices is one in which all edges point "left to right".

- A directed graph admits a topological ordering if and only if it is acyclic.
- There may be more than one valid topological ordering for a particular DAG.
- A topological ordering can be found in linear time, i.e. O(|V| + |E|).

Problem

Instance: a directed acyclic graph G = (V, E) in which each edge $e \in E$ has a corresponding weight w(e) (which may be <u>negative</u>), and a designated vertex $s \in V$.

Task: find the shortest path from s to each vertex $t \in V$.

Notation

Let n = |V| and m = |E|.

- If all edge weights are positive, the single source shortest path problem is solved by Dijkstra's algorithm in $O(m \log n)$.
- Later in this lecture, we'll see how to solve the general single source shortest path problem in O(nm) using the Bellman-Ford algorithm.
- However, in the special case of directed acyclic graphs, a simple DP solves this problem in O(n + m), i.e. linear time.

Dynamic programming approach:

- The natural subproblems are the shortest path to each vertex.
- Each vertex v with an edge to t is a candidate for the penultimate vertex in an s-t path.
- The recurrence considers the path to each such *v*, plus the weight of the last edge, and selects the minimum of these options.
- The base case is *s* itself, where the shortest path is obviously zero.

Solution

Subproblems: for all $t \in V$, let P(t) be the problem of determining opt(t), the length of a shortest path from s to t.

Recurrence: for all $t \neq s$,

$$\operatorname{opt}(t) = \min \{ \operatorname{opt}(v) + w(v,t) \mid (v,t) \in E \}.$$

Base case: opt(s) = 0.

What is the solution to our original problem?

■ Recall our initial problem was to find the shortest s-t path for every vertex t in the graph.

Solution

The entire list opt(t) for every $t \in V$.

What is the time complexity?

- At first it appears that each of n subproblems is solved in O(n) time, giving a time complexity of $O(n^2)$
- However, each edge is only considered once (at its endpoint), so we can use the tighter bound O(m).

In what order should we solve the subproblems?

- In any DP algorithm, the recurrence introduces certain dependencies, and it is crucial that these dependencies are respected.
- Here, opt(t) depends on all the opt(v) values for vertices v with outgoing edges to t, so we need to solve P(v) for each such v before solving P(t).
- We can achieve this by solving the vertices in topological order, from left to right. All edges point from left to right, so any vertex with an outgoing edge to t is solved before t is.
- It is for this reason that this algorithm does not apply to general directed graphs!

- Many problems on directed acyclic graphs can be solved in the same way: first use topological sort, then DP over the vertices in that order.
- If we replace the min in the earlier recurrence by max, we have an algorithm to find the longest path from s to each t. This problem is much harder on general graphs; indeed, there is no known algorithm to solve it in polynomial time.
- Often a graph will be specified in a way that makes it obviously acyclic, with a natural topological order.

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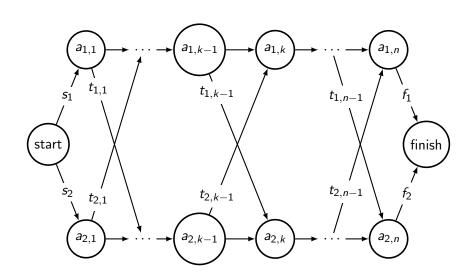
Instance: You are given two assembly lines, each consisting of n workstations. The k^{th} workstation on each assembly line performs the k^{th} of n jobs.

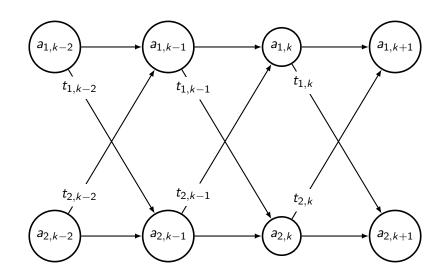
- To bring a new product to the start of assembly line i takes s_i units of time.
- To retrieve a finished product from the end of assembly line *i* takes *f_i* units of time.

Problem (continued)

- On assembly line i, the k^{th} job takes $a_{i,k}$ units of time to complete.
- To move the product from station k on assembly line i to station k+1 on the other line takes $t_{i,k}$ units of time.
- There is no time required to continue from station k to station k+1 on the same line.

Task: Find a <u>fastest way</u> to assemble a product using both lines as necessary.





- We will denote internal vertices using the form (i, k) to represent workstation k on assembly line i.
- The problem requires us to find the shortest path from the start node to the finish node, where unlabelled edges have zero weight.
- This is clearly a directed acyclic graph, and moreover the topological ordering is obvious:

start,
$$(1,1)$$
, $(2,1)$, $(1,2)$, $(2,2)$, ..., $(1,n)$, $(2,n)$, finish.

So we can use DP!

■ There are 2n + 2 vertices and 4n edges, so the DP should take O(n) time, whereas Dijkstra's algorithm would take $O(n \log n)$.

Dynamic programming approach:

- We'll solve for the shortest path from s to each vertex (i, k).
- To form a recurrence, we should consider the ways of getting to workstation *k* on assembly line *i*.
- We could have come from workstation k-1 on either line, after completing the previous job.
- The exception is the first workstation, which leads to the base case.

Solution

Subproblems: for $i \in \{1,2\}$ and $1 \le k \le n$, let P(i,k) be the problem of determining $\operatorname{opt}(i,k)$, the minimal time taken to complete the first k jobs, with the k^{th} job performed on assembly line i.

Recurrence: for k > 1,

$$\begin{aligned} & \mathsf{opt}(1,k) = \mathsf{min}\,(\mathsf{opt}(1,k-1),\mathsf{opt}(2,k-1) + t_{2,k-1}) + a_{1,k} \\ & \mathsf{opt}(2,k) = \mathsf{min}\,(\mathsf{opt}(2,k-1),\mathsf{opt}(1,k-1) + t_{1,k-1}) + a_{2,k}. \end{aligned}$$

Base cases: opt(1,1) = $s_1 + a_{1,1}$ and opt(2,1) = $s_2 + a_{2,1}$.

In what order should we solve the subproblems?

As the recurrence uses values from both assembly lines, we have to solve the subproblems in order of increasing k, solving both P(1, k) and P(2, k) at each stage.

What is the solution to the original problem?

■ The overall solution is given by

$$\min (\operatorname{opt}(1, n) + f_1, \operatorname{opt}(2, n) + f_2).$$

This is the cost to reach the finishing node from either the last workstation on belt one (1, n) or the last workstation on belt two (2, n).

What is the time complexity?

■ Each of 2n subproblems is solved in constant time, and the final two subproblems are combined as above in constant time also. Therefore the overall time complexity is O(n).

Remark

This problem is important because it has the same design logic as the Viterbi algorithm, an extremely important algorithm for many fields such as speech recognition, decoding convolutional codes in telecommunications etc. This will be covered in COMP4121 Advanced Algorithms.

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Problem

Instance: a directed weighted graph G = (V, E) with edge weights w(e) which can be <u>negative</u>, but <u>without cycles of</u> negative total weight, and a designated vertex $s \in V$.

Task: find the weight of the shortest path from vertex s to every other vertex t.

Notation

Let n = |V| and m = |E|.

- How does this problem differ to the one solved by Dijkstra's algorithm?
- In this problem, we allow negative edge weights, so the greedy strategy no longer works.
- Note that we disallow cycles of negative total weight. This is only because with such a cycle, there is no shortest path - you can take as many laps around a negative cycle as you like.
- This problem was first solved by Shimbel in 1955, and was one of the earliest uses of Dynamic Programming.

The DP solution to this problem is called the Bellman-Ford algorithm. It relies on the following observation.

Observation

For any vertex t, there is a shortest s-t path without cycles.

Proof Outline

Suppose the opposite. Let p be a shortest s-t path, so it must contain a cycle. Since there are no negative weight cycles, removing this cycle produces an s-t path of no greater length.

Observation

It follows that for every t there is a shortest s-t path that contains no repeated vertices. This path contains at most n-1 edges.

Dynamic programming approach:

- For every vertex t, let's find the weight of a shortest s-t path consisting of at most i edges, for each i up to n-1.
- **Remark.** It's possible that such a path doesn't exist! In which case, we set the optimal path weight to ∞ .
- Suppose the path does exist and is given by

$$p = \underbrace{s \to \ldots \to v}_{p'} \to t,$$

with the final edge going from v to t.

■ Then p' must be itself the shortest path from s to v of at most i-1 edges, which is another subproblem!

Solution

Subproblems: for all $0 \le i \le n-1$ and all $t \in V$, let P(i,t) be the problem of determining opt(i,t), the length of a shortest path from s to t which contains at most i edges.

Recurrence: for all i > 0 and $t \neq s$,

$$\operatorname{opt}(i,t) = \min\{\operatorname{opt}(i-1,v) + w(v,t) \mid (v,t) \in E\}.$$

Base cases: opt(i, s) = 0, and for $t \neq s$, opt $(0, t) = \infty$.

What is the solution to the original problem?

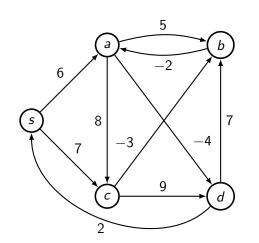
■ The overall solutions are given by opt(n-1, t) for all $t \in V$.

In what order do we solve the subproblems?

• We proceed in n rounds in increasing i (i = 0, 1, ..., n - 1). In each round, we solve the problem for all vertices t in the graph.

What is the time complexity?

- In each round i, each edge of the graph is considered only once.
- There are *n* rounds (i = 0, 1, ..., n 1).
- Therefore the time complexity is O(nm).



t	S	а	Ь	С	d
0	0	∞	∞	∞	∞
1	0	6	∞	7	∞
2	0	6	4	7	2
3	0	2	4	7	2
4	0	2	4	7	-2

 $opt(i, t) = min{opt(i - 1, v) + w(v, t) | (v, t) \in E}.$

How do we reconstruct an actual shortest s - t path?

- As usual, we'll store one step at a time and backtrack. Let pred(i, t) be the immediate predecessor of vertex t on a shortest s t path of at most i edges.
- The additional recurrence required is

$$\operatorname{pred}(i,t) = \operatorname*{argmin}_{v \in V} \{\operatorname{opt}(i-1,v) + w(v,t) \mid (v,t) \in E\}.$$

- There are several small improvements that can be made to this algorithm.
- As stated, we build a table of size $O(n^2)$, with a new row for each 'round'.
- It is possible to reduce the space complexity to O(n). We do this by instead maintaining a table with only one row, which we overwrite in each round. In round i, we overwrite the value opt(i-1,t) in cell t with the value opt(i,t) if necessary.

- The SPFA (Shortest Paths Faster Algorithm) speeds up the later rounds by ignoring some edges. This optimisation and others (e.g. early exit) do not change the worst case time complexity from O(nm), but they can be a significant speed-up in practical applications.
- The Bellman-Ford algorithm can also be augmented to detect cycles of negative weight.

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4 Puzzle

Problem

Instance: a directed weighted graph G = (V, E) with edge weights w(e) which can be negative, but without cycles of negative total weight.

Task: find the weight of the shortest path from $\underline{\text{every}}$ vertex s to every other vertex t.

Notation

Let n = |V| and m = |E|.

- We can use a similar idea, this time in terms of the intermediate vertices allowed on an s-t path.
- Label the vertices of V as v_1, v_2, \ldots, v_n .
- Let S be the set of vertices allowed as intermediate vertices. Initially S is empty, and we add vertices v_1, v_2, \ldots, v_n one at a time.

Question

When is the shortest path from s to t using the first k vertices as intermediates actually an improvement on the value from the previous round?

Answer

When there is a shorter path of the form

$$s \to \underbrace{\ldots}_{v_1,\ldots,v_{k-1}} \to v_k \to \underbrace{\ldots}_{v_1,\ldots,v_{k-1}} \to t.$$

Solution

Subproblems: for all $1 \le i, j \le n$ and $0 \le k \le n$, let P(i, j, k) be the problem of determining opt(i, j, k), the weight of a shortest path from v_i to v_j using only v_1, \ldots, v_k as intermediate vertices.

Recurrence: for all $1 \le i, j, k \le n$,

$$\mathsf{opt}(i,j,k) = \mathsf{min}(\mathsf{opt}(i,j,k-1),\mathsf{opt}(i,k,k-1) + \mathsf{opt}(k,j,k-1)).$$

Base cases: All the cases with k = 0. For these, we set

$$\mathsf{opt}(i,j,0) = egin{cases} 0 & \mathsf{if} \ i = j \\ w(i,j) & \mathsf{if} \ (v_i,v_j) \in E \ . \\ \infty & \mathsf{otherwise}. \end{cases}$$

In what order should we solve the subproblems?

- Since P(i,j,k) depends on P(i,j,k-1), P(i,k,k-1) and P(k,j,k-1), we solve subproblems in increasing order of k.
- For each value of k, we need to find paths from v_i to v_j for all choices of $1 \le i, j \le n$. Any ordering of i and j is valid.

What is the solution to our original problem?

■ The overall solutions are given by opt(i, j, n) for all $i, j \in V$. These subproblems have k = n, so all n vertices are allowed as intermediates.

What is the time complexity?

- Each of $O(n^3)$ subproblems is solved in constant time, so the time complexity is $O(n^3)$.
- The space complexity can again be improved by overwriting the table every round.

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4. Puzzle

Puzzle 143

You have 2 lengths of fuse that are guaranteed to burn for precisely 1 hour each. Other than that fact, you know nothing; they may burn at different (indeed, at variable) rates, they may be of different lengths, thicknesses, materials, etc.

How can you use these two fuses to time a 45 minute interval?