Dynamic Programming

Natasha D.

CPE 212 Algorithm Design (1/2018)

Topics

- Basic examples
- Knapsack problem
- Warshall's and Floyd's algorithms

Dynamic Programming

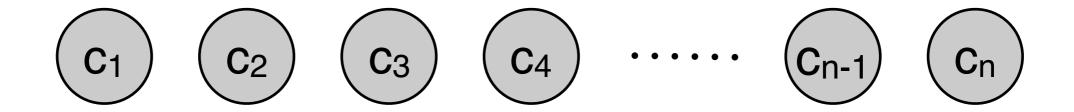
- Dynamic programming was invented by a prominent U.S. mathematician, Richard Bellman, in the 1950s as a general method for *optimizing multistage decision processes*.
- Thus, the word "programming" in the name of this technique stands for "planning" and does not refer to computer programming.

Dynamic Programming

- Dynamic programming is a technique for solving problems with overlapping subproblems.
- Typically, these subproblems arise from a recurrence relating a given problem's solution to solutions of its smaller subproblems.
- Rather than solving overlapping subproblems again and again, dynamic programming suggests solving each of the smaller subproblems only once and recording the results in a table from which a solution to the original problem can then be obtained.

Coin-Row Problem

- Row of 6 coins whose values are 5, 1, 2, 10, 6, 2
 - Pick up the maximum amount of money
 - No two adjacent coins can be picked up.



In general, values are c_1 , c_2 , c_3 , ..., c_n not necessarily distinct.

- F(n) = Max amount that can be picked up from the row of n coins.
- Partition all the allowed coin selections into two groups
 - Those including the last coin G1
 - Those without the last coin G2
- In G1, the max amount is $c_n + F(n-2)$
- In G2, the max amount is F(n-1)
- Therefore

$$F(n) = \max\{c_n + F(n-2), F(n-1)\}, \quad n > 1$$

$$F(0) = 0, \quad F(1) = c_1$$

- We can compute F(n) by filling the one-row table left to right.
- Consider the coin row 5, 1, 2, 10, 6, 2.

$$F(n) = \max\{c_n + F(n-2), F(n-1)\}, \quad n > 1$$

$$F(0) = 0, \quad F(1) = c_1$$

$$F[0] = 0$$
, $F[1] = c_1 = 5$

$$F[2] = \max\{1 + 0, 5\} = 5$$

$$F[3] = \max\{2 + 5, 5\} = 7$$

index	0	1	2	3	4	5	6
C		5	1	2	10	6	2
F	0	5					

index	0	1	2	3	4	5	6
C		5	1	2	10	6	2
F	0	5	5				

$$F(n) = \max\{c_n + F(n-2), F(n-1)\}, \quad n > 1$$

$$F(0) = 0, \quad F(1) = c_1$$

$$F[4] = \max\{10 + 5, 7\} = 15$$

$$F[5] = \max\{6 + 7, 15\} = 15$$

$$F[6] = \max\{2 + 15, 15\} = 17$$

index	0	1	2	3	4	5	6
C		5	1	2	10	6	2
F	0	5	5	7	15		

index	0	1	2	3	4	5	6
C		5	1	2	10	6	2
F	0	5	5	7	15	15	

index	0	1	2	3	4	5	6
C		5	1	2	10	6	2
F	0	5	5	7	15	15	17

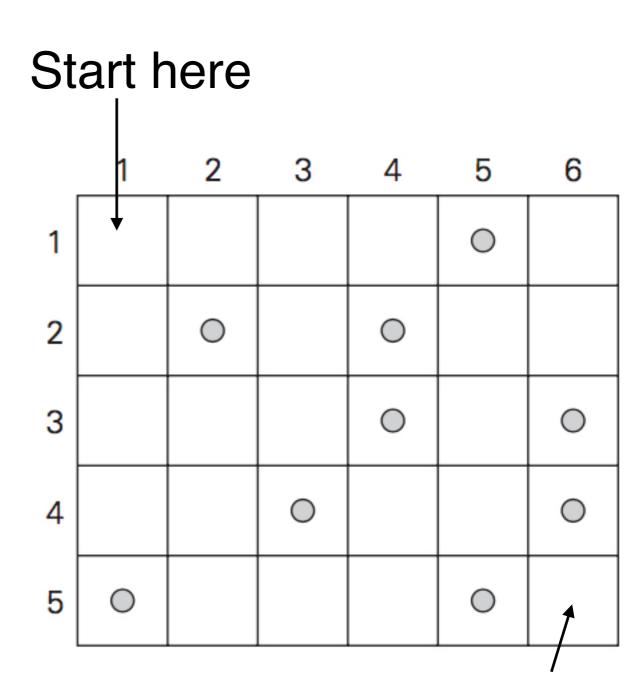
ALGORITHM CoinRow(C[1..n])

```
//Applies formula (8.3) bottom up to find the maximum amount of money //that can be picked up from a coin row without picking two adjacent coins //Input: Array C[1..n] of positive integers indicating the coin values //Output: The maximum amount of money that can be picked up F[0] \leftarrow 0; F[1] \leftarrow C[1] for i \leftarrow 2 to n do F[i] \leftarrow \max(C[i] + F[i-2], F[i-1]) Also keep track here of return F[n] which coins give higher value
```

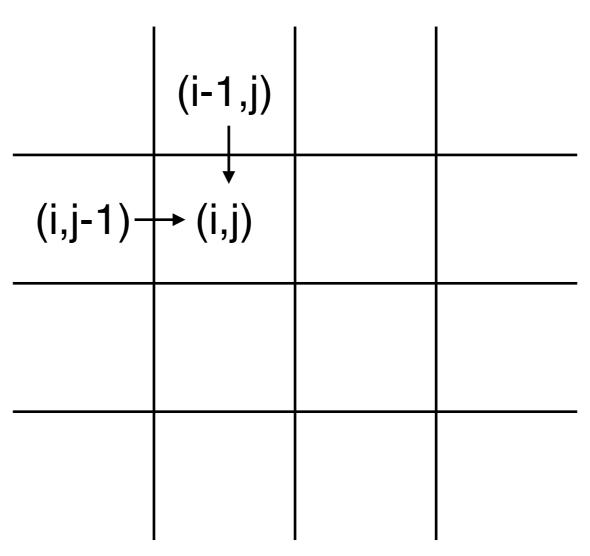
Time complexity $\Theta(n)$ Space complexity $\Theta(n)$

Coin Collecting Problem

- Coins in cells of an n x m board.
- From an upper left cell, Robot is to collect as many coins as possible to bottom right.
 - Movement is either one cell down or right.
 - What is the path to follow?



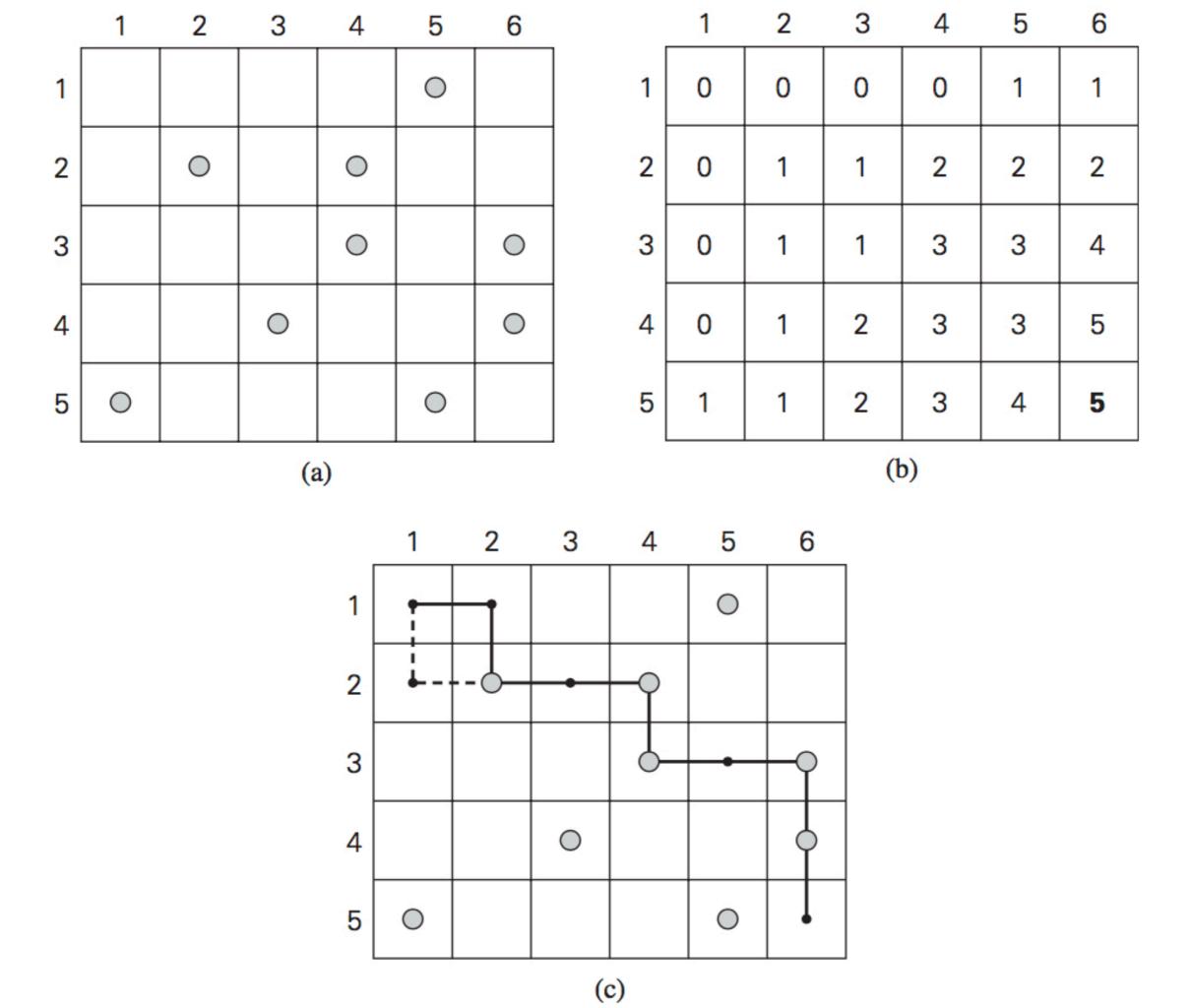
- Let F(i,j) be the largest amount of coins that robot can collect and bring to cell (i,j)
 - Can be reached from adjacent cell on the left or above.
 - Largest # coins brought to these cells : F(i,j-1) and F(i-1,j)



Therefore, F(i,j) satisfies the following formula:

$$\begin{split} F(i,j) &= \max\{F(i-1,j), F(i,j-1)\} + c_{ij}, \quad 1 \leq i \leq n, \ 1 \leq j \leq m \\ F(0,j) &= 0, \quad 1 \leq j \leq m \\ F(i,0) &= 0, \quad 1 \leq i \leq n \\ c_{ij} &= \begin{cases} 1 & \text{coin in cell } (i,j) \\ 0 & \text{no coin in cell } (i,j) \end{cases} \end{split}$$

Fill in n by m table of F(i,j) values either row-by-row or column-by-column.



General Concepts of Dynamic Programming

- Programming = Planning
- Technique to solve problems with overlapping subproblems.
 - Subproblems typically arise from recurrence relation of between the problem solution and subproblem solutions.
 - Subproblem could be solved only once and results recorded in a table similar to space-time trade-off design.

Knapsack Problem

item	weight	value	
1	2	\$12	
2	1	\$10	capacity $W = 5$.
3	3	\$20	
4	2	\$15	

- Select items whose sum of weight does not exceed W and sum of values is maximized.
- \blacksquare n items with known weights $w_1, w_2, ..., w_n$, values $v_1, v_2, ..., v_n$, and knapsack capicity W

- Let F(i,j) be the *optimal value* obtained from a subset of first i items that fit into the knapsack of capacity j.
- All subsets of first i items can be divided into two cases
 - those not including ith item
 - those including ith item
- For those not including i^{th} item, F(i,j) = F(i-1,j)
- For those including i^{th} item (j $w_i \ge 0$)
 - Optimal subset made up of ith item and optimal subset of first i - 1 items in knapsack capacity j - w_i
 - Optimal value is therefore $v_i + F(i-1, j-w_i)$

ALGORITHM MFKnapsack(i, j)

```
//Implements the memory function method for the knapsack problem
//Input: A nonnegative integer i indicating the number of the first
        items being considered and a nonnegative integer j indicating
        the knapsack capacity
//Output: The value of an optimal feasible subset of the first i items
//Note: Uses as global variables input arrays Weights[1..n], Values[1..n],
//and table F[0..n, 0..W] whose entries are initialized with -1's except for
//row 0 and column 0 initialized with 0's
if F[i, j] < 0
    if j < Weights[i]
        value \leftarrow MFKnapsack(i-1, j)
    else
        value \leftarrow \max(MFKnapsack(i-1, j),
                       Values[i] + MFKnapsack(i-1, j-Weights[i])
    F[i, j] \leftarrow value
return F[i, j]
```

Therefore, among all feasible subsets of the first i items,

$$F(i,j) = \begin{cases} \max\{F(i-1,j), v_i + F(i-1,j-w_i)\} & \text{if } j-w_i \geq 0 \\ F(i-1,j) & \text{if } j-w_i < 0 \end{cases}$$

$$F(0,j) = 0, \quad j \ge 0$$

$$F(i,0) = 0, \quad i \ge 0$$

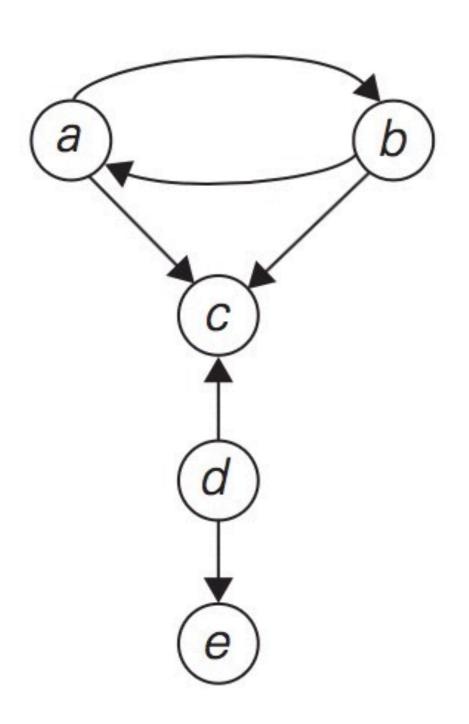
Our goal is to find F(n, W)

item	weight	value
1	2	\$12
2	1	\$10
3	3	\$20
4	2	\$15

capacity W = 5.

		capacity j							
	i	0	1	2	3	4	5		
	0	0	0	0	0	0	0		
$w_1 = 2, v_1 = 12$	1	0	0	12	12	12	12		
$w_2 = 1, v_2 = 10$	2	0	10	12	22	22	22		
$w_3 = 3, v_3 = 20$	3	0	10	12	22	30	32		
$w_4 = 2, v_4 = 15$	4	0	10	15	25	30	37		

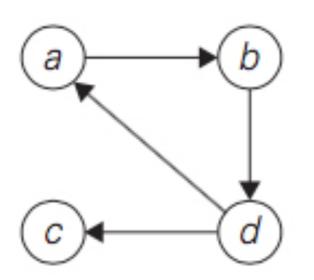
Digraph and Adjacency Matrix



What is the adjacency matrix?

Transitive Closure of a Directed

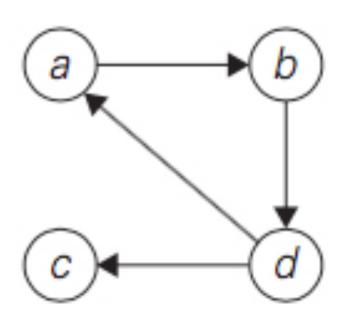
- A matrix that tells (in a constant time) if jth vertex is reachable from ith vertex (there exists a directed path from i to j)
 - lacktriangle Represent by a boolean matrix $T = \{t_{ii}\}$



$$A = \begin{bmatrix} a & b & c & d \\ 0 & 1 & 0 & 0 \\ b & 0 & 0 & 0 & 1 \\ c & 0 & 0 & 0 & 0 \\ d & 1 & 0 & 1 & 0 \end{bmatrix} \qquad T = \begin{bmatrix} a & b & c & d \\ 1 & 1 & 1 & 1 \\ b & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 1 \end{bmatrix}$$

$$T = \begin{bmatrix} a & b & c & a \\ 1 & 1 & 1 & 1 \\ b & 1 & 1 & 1 & 1 \\ c & 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 1 \end{bmatrix}$$

- Application examples
 - Dependency of spreadsheet cells
 - Data flow in software design
- Depth-first-search or Breadth-first-search can be used to generate a transitive closure of a digraph.
 - Perform a traversal at ith vertex and fill in columns in the ith row.
 - Ex: Try DFS starting at vertex a.
- What wrong with DFS or BFS?



Warshall's Algorithm

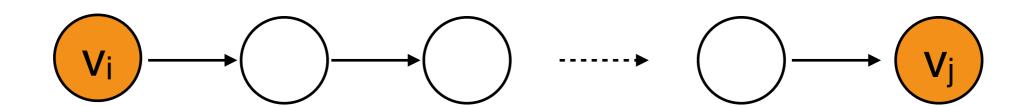
- Label vertices from 1 to n
- Define matrix R^(k) whose elements are

$$r_{ij}^{(k)} = \begin{cases} 1 & \text{there exists a directed path from } i \text{ to } j \text{ with} \\ & \text{intermediate vertices (if any) not higher than } k \\ 0 & \text{otherwise} \end{cases}$$

Transitve closure is constructed through a series of n x n boolean matrices $R^{(0)}$, $R^{(1)}$, ..., $R^{(k-1)}$, $R^{(k)}$, ..., $R^{(n)}$.

Examples

- R⁽⁰⁾ is just the adjacency matrix.
- R⁽¹⁾: Paths only contains the first vertex as intermediate
- R⁽²⁾: Paths only contains the first two vertices as intermediate
- R⁽ⁿ⁾: Paths contains any vertices as intermediate
- $\mathbb{R}^{(k)}$ with entry $r_{ij}^{(k)} = 1$ means that there exists a path between i^{th} vertex v_i and j^{th} vertex v_j such that



intermediate vertices ≤ k

- Two situations regarding the path are possible.
 - list of intermediate vertices does not have kth vertex.



intermediate vertices ≤ k-1

$$r_{ij}^{(k-1)} = 1$$

list of intermediate vertices have kth vertex.

$$r_{ik}^{(k-1)} = r_{kj}^{(k-1)} = 1$$

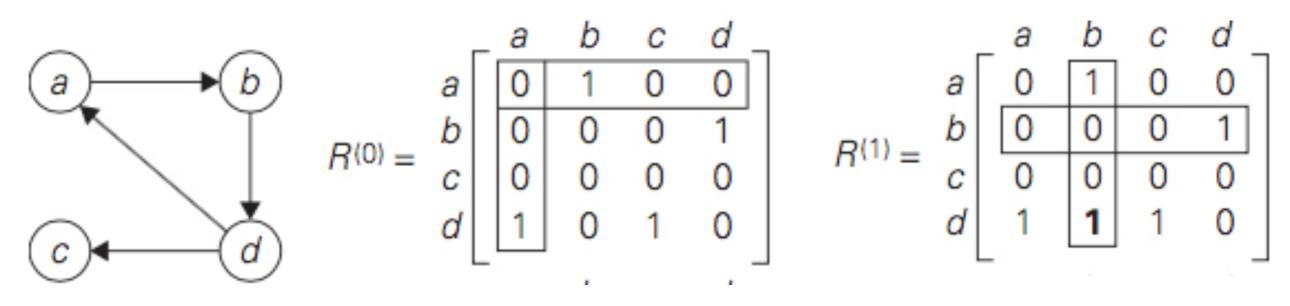
Therefore, if $r_{ij}^{(k)} = 1$, then either

$$r_{ij}^{(k)} = r_{ij}^{(k-1)}$$
 or $\left(r_{ik}^{(k-1)} \text{ and } r_{kj}^{(k-1)}\right)$

$$R^{(k-1)} = k \begin{bmatrix} j & k \\ 1 & \end{bmatrix} \implies R^{(k)} = k \begin{bmatrix} 1 & \\ 1 & \end{bmatrix}$$

$$i \begin{bmatrix} 0 \rightarrow 1 \end{bmatrix}$$

- Rules for applying Warshall's algorithm by hand:
 - If r_{ij} is 1 in $R^{(k-1)}$, it remains 1 in $R^{(k)}$
 - If r_{ij} is 0 in $R^{(k-1)}$, it has to be changed to 1 in $R^{(k)}$ if and only if r_{ik} and r_{kj} in $R^{(k-1)}$ are both 1.



$$R^{(2)} = \begin{array}{c|cccc} & a & b & c & d \\ \hline a & 0 & 1 & 0 & 1 \\ b & 0 & 0 & 0 & 1 \\ \hline c & 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 1 \end{array}$$

Work out R⁽³⁾ and R⁽⁴⁾

```
ALGORITHM Warshall(A[1..n, 1..n])

//Implements Warshall's algorithm for computing the transitive closure
//Input: The adjacency matrix A of a digraph with n vertices
//Output: The transitive closure of the digraph
R^{(0)} \leftarrow A

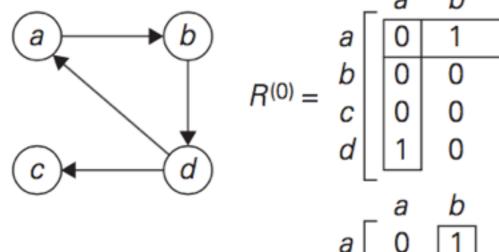
for k \leftarrow 1 to n do

for i \leftarrow 1 to n do

R^{(k)}[i, j] \leftarrow R^{(k-1)}[i, j] or (R^{(k-1)}[i, k] and R^{(k-1)}[k, j])
return R^{(n)}
```

1. Apply Warshall's algorithm to find the transitive closure of the digraph defined by the following adjacency matrix:

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

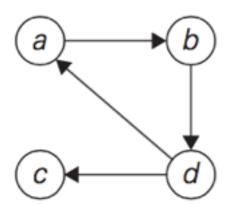


$$R^{(1)} = \begin{array}{c} a & b & c & d \\ 0 & 1 & 0 & 0 \\ \hline 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 0 \end{array}$$

0

1's reflect the existence of paths with no intermediate vertices $(R^{(0)})$ is just the adjacency matrix; boxed row and column are used for getting $R^{(1)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 1, i.e., just vertex a (note a new path from d to b); boxed row and column are used for getting $R^{(2)}$.



$$R^{(0)} = \begin{bmatrix} a & b & c & d \\ \hline 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix}$$

$$R^{(1)} = \begin{array}{c} a & b & c & d \\ 0 & 1 & 0 & 0 \\ \hline 0 & 0 & 0 & 1 \\ c & d & 1 & 1 & 0 \end{array}$$

$$R^{(2)} = \begin{array}{c|cccc} a & b & c & d \\ \hline a & 0 & 1 & 0 & \mathbf{1} \\ b & 0 & 0 & 0 & 1 \\ \hline c & d & 1 & 1 & \mathbf{1} & \mathbf{1} \end{array}$$

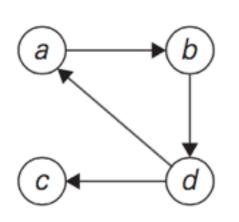
$$R^{(3)} = \begin{bmatrix} a & b & c & d \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 \end{bmatrix}$$

1's reflect the existence of paths with no intermediate vertices $(R^{(0)})$ is just the adjacency matrix; boxed row and column are used for getting $R^{(1)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 1, i.e., just vertex a (note a new path from d to b); boxed row and column are used for getting $R^{(2)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 2, i.e., a and b (note two new paths); boxed row and column are used for getting $R^{(3)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 3, i.e., *a, b,* and *c* (no new paths); boxed row and column are used for getting $R^{(4)}$.



		_ a	D	\boldsymbol{c}	a	_
R ⁽⁰⁾ =	a	0	1	0	0	
	a b	0	0	0	1	
	c	0	0	0	0	
	d	1	0	1	0	
	L					_

$$R^{(1)} = \begin{bmatrix} a & b & c & d \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 0 \end{bmatrix}$$

$$R^{(2)} = \begin{array}{c|cccc} & a & b & c & d \\ & 0 & 1 & 0 & 1 \\ & b & 0 & 0 & 0 & 1 \\ \hline & c & 0 & 0 & 0 & 0 \\ & d & 1 & 1 & 1 & 1 & 1 \end{array}$$

$$R^{(3)} = \begin{array}{c|cccc} a & b & c & d \\ \hline a & 0 & 1 & 0 & 1 \\ \hline 0 & 0 & 0 & 1 \\ c & 0 & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 1 \end{array}$$

$$R^{(4)} = \begin{bmatrix} a & b & c & d \\ 1 & 1 & 1 & 1 \\ b & 1 & 1 & 1 \\ c & 0 & 0 & 0 \\ d & 1 & 1 & 1 & 1 \end{bmatrix}$$

1's reflect the existence of paths with no intermediate vertices $(R^{(0)})$ is just the adjacency matrix); boxed row and column are used for getting $R^{(1)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 1, i.e., just vertex a (note a new path from d to b); boxed row and column are used for getting $R^{(2)}$.

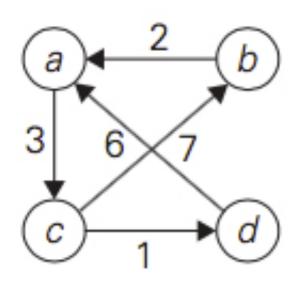
1's reflect the existence of paths with intermediate vertices numbered not higher than 2, i.e., a and b (note two new paths); boxed row and column are used for getting $R^{(3)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 3, i.e., a, b, and c (no new paths); boxed row and column are used for getting $R^{(4)}$.

1's reflect the existence of paths with intermediate vertices numbered not higher than 4, i.e., a, b, c, and d (note five new paths).

All-Pairs Shortest-Paths Problem

- Consider a positive weighted connected graph W.
- Find the shortest paths from each vertex to all the others.
- Distance matrix D contains the shortest path length from ith vertex to jth vertex.



$$W = \begin{bmatrix} a & b & c & d \\ 0 & \infty & 3 & \infty \\ 2 & 0 & \infty & \infty \\ c & 7 & 0 & 1 \\ d & 6 & \infty & \infty & 0 \end{bmatrix} \qquad D = \begin{bmatrix} a & b & c & d \\ 0 & 10 & 3 & 4 \\ 2 & 0 & 5 & 6 \\ 7 & 7 & 0 & 1 \\ d & 6 & 16 & 9 & 0 \end{bmatrix}$$

$$D = \begin{bmatrix} a & b & c & d \\ 0 & 10 & 3 & 4 \\ 2 & 0 & 5 & 6 \\ 2 & 7 & 7 & 0 & 1 \\ d & 6 & 16 & 9 & 0 \end{bmatrix}$$

Compute the distance matrix of a weighted graph with n vertices through a series of n x n matrices:

$$D^{(0)}, D^{(1)}, \ldots, D^{(k-1)}, D^{(k)}, \ldots, D^{(n)}$$

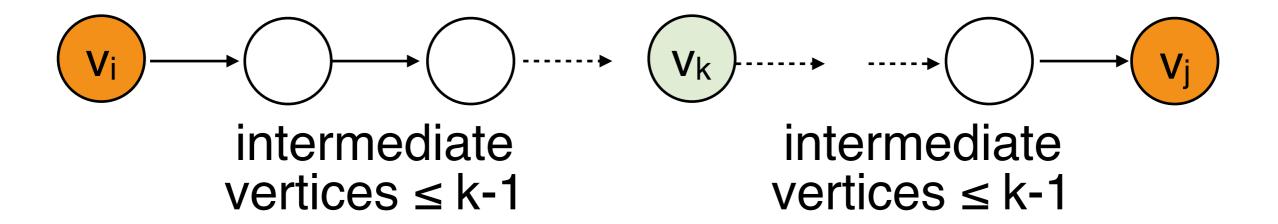
- \blacksquare d_{ij} in $D^{(k)}$ is the length of shortest path from i to j with intermediate vertices (if any) not higher than k.
 - D⁽⁰⁾ is simply the weight matrix.
 - D(k): Length of shortest paths with only first k vertices as intermediates

- Two situations regarding the path for $d_{ij}^{(k)}$ are possible.
 - I: List of intermediate vertices does not have kth vertex.



intermediate vertices ≤ k-1

■ II: List of intermediate vertices have kth vertex.



```
ALGORITHM Floyd(W[1..n, 1..n])

//Implements Floyd's algorithm for the all-pairs shortest-paths problem

//Input: The weight matrix W of a graph with no negative-length cycle

//Output: The distance matrix of the shortest paths' lengths

D \leftarrow W //is not necessary if W can be overwritten

for k \leftarrow 1 to n do

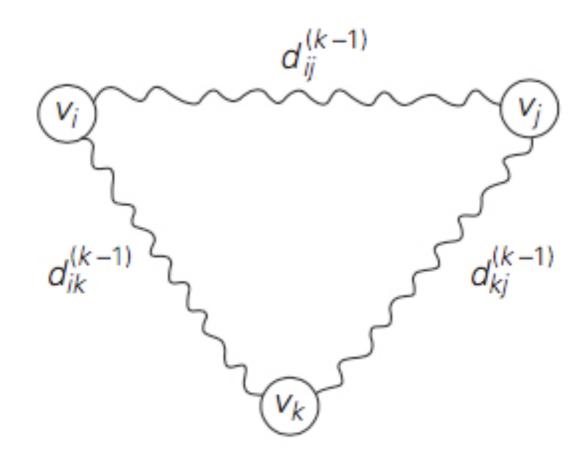
for i \leftarrow 1 to n do

for j \leftarrow 1 to n do

D[i, j] \leftarrow \min\{D[i, j], D[i, k] + D[k, j]\}

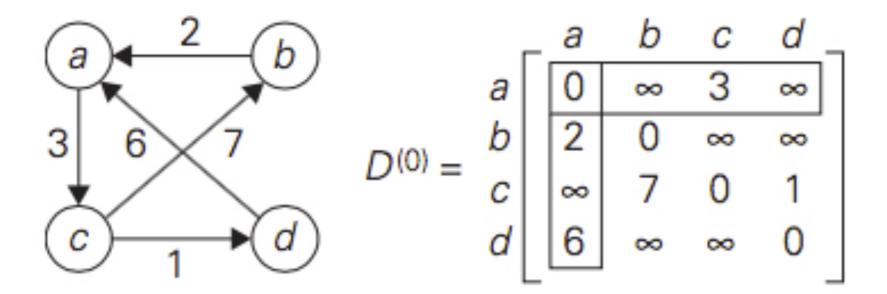
return D
```

For subset II, $d_{ij}^{(k)}$ will be different from $d_{ij}^{(k-1)}$



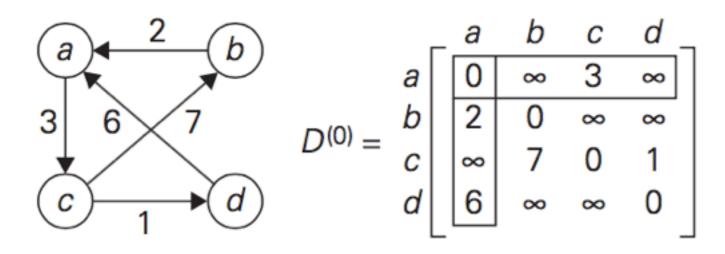
Both subsets lead to the following recurrence:

$$\begin{split} d_{ij}^{(k)} &= \min\{d_{ij}^{(k-1)}, d_{ik}^{(k-1)} + d_{kj}^{(k-1)}\}, \quad k \geq 1 \\ d_{ij}^{(0)} &= w_{ij} \end{split}$$

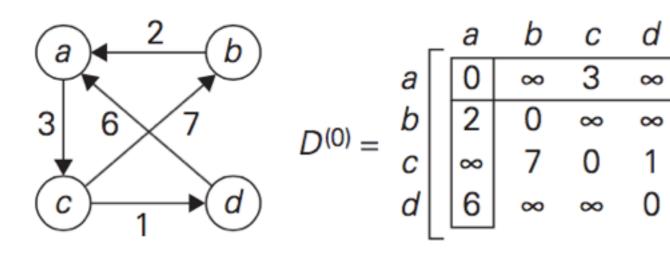


$$D^{(1)} = \begin{bmatrix} a & b & c & d \\ 0 & \infty & 3 & \infty \\ 2 & 0 & \mathbf{5} & \infty \\ \infty & 7 & 0 & 1 \\ 6 & \infty & \mathbf{9} & 0 \end{bmatrix} \qquad D^{(2)} = \begin{bmatrix} a & b & c & d \\ 0 & \infty & 3 & \infty \\ 2 & 0 & 5 & \infty \\ \mathbf{9} & 7 & 0 & 1 \\ 6 & \infty & \mathbf{9} & 0 \end{bmatrix}$$

Work out $D^{(3)}$ and $D^{(4)}$



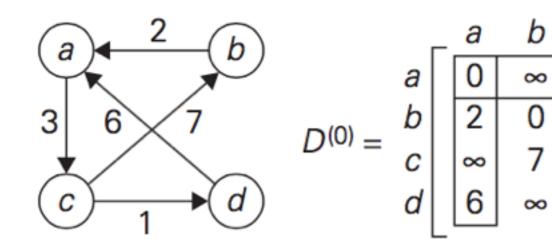
Lengths of the shortest paths with no intermediate vertices $(D^{(0)})$ is simply the weight matrix).



Lengths of the shortest paths with no intermediate vertices $(D^{(0)})$ is simply the weight matrix).

$$D^{(1)} = \begin{array}{c|cccc} & a & b & c & d \\ \hline 0 & \infty & 3 & \infty \\ \hline 2 & 0 & \mathbf{5} & \infty \\ \hline c & \infty & 7 & 0 & 1 \\ d & 6 & \infty & \mathbf{9} & 0 \end{array}$$

Lengths of the shortest paths with intermediate vertices numbered not higher than 1, i.e., just *a* (note two new shortest paths from *b* to *c* and from *d* to *c*).



Lengths of the shortest paths with no intermediate vertices $(D^{(0)})$ is simply the weight matrix).

$$D^{(1)} = \begin{array}{c|cccc} a & b & c & d \\ \hline 0 & \infty & 3 & \infty \\ \hline 2 & 0 & \mathbf{5} & \infty \\ \hline \infty & 7 & 0 & 1 \\ d & 6 & \infty & \mathbf{9} & 0 \end{array}$$

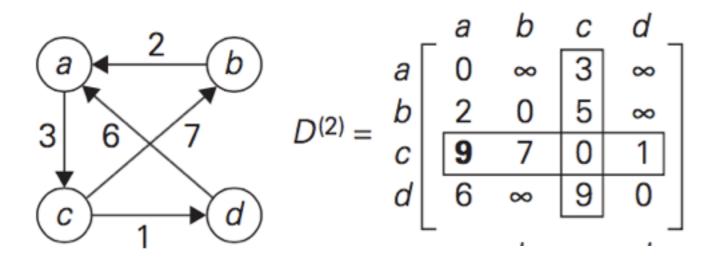
d

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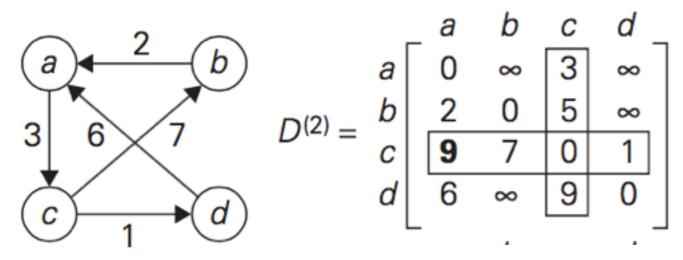
Lengths of the shortest paths with intermediate vertices numbered not higher than 1, i.e., just *a* (note two new shortest paths from *b* to *c* and from *d* to *c*).

$$D^{(2)} = \begin{array}{c|cccc} & a & b & c & d \\ \hline a & 0 & \infty & 3 & \infty \\ \hline 2 & 0 & 5 & \infty \\ \hline 2 & 0 & 5 & \infty \\ \hline 9 & 7 & 0 & 1 \\ \hline d & 6 & \infty & 9 & 0 \end{array}$$

Lengths of the shortest paths with intermediate vertices numbered not higher than 2, i.e., a and b (note a new shortest path from c to a).



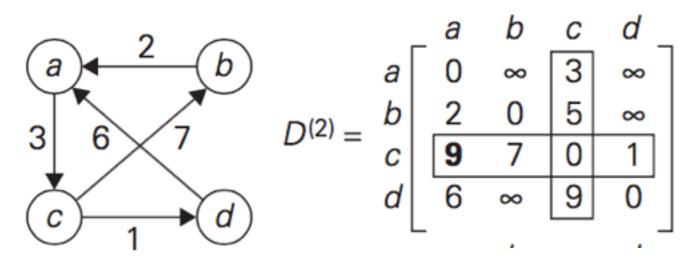
Lengths of the shortest paths with intermediate vertices numbered not higher than 2, i.e., a and b (note a new shortest path from c to a).



Lengths of the shortest paths with intermediate vertices numbered not higher than 2, i.e., a and b (note a new shortest path from c to a).

$$D^{(3)} = \begin{bmatrix} a & b & c & d \\ 0 & 10 & 3 & 4 \\ 2 & 0 & 5 & 6 \\ 2 & 7 & 0 & 1 \\ d & 6 & 16 & 9 & 0 \end{bmatrix}$$

Lengths of the shortest paths with intermediate vertices numbered not higher than 3, i.e., a, b, and c (note four new shortest paths from a to b, from a to d, from b to d, and from d to b).



Lengths of the shortest paths with intermediate vertices numbered not higher than 2, i.e., a and b (note a new shortest path from c to a).

$$D^{(3)} = \begin{bmatrix} a & b & c & d \\ 0 & 10 & 3 & 4 \\ 2 & 0 & 5 & 6 \\ 2 & 7 & 0 & 1 \\ d & 6 & 16 & 9 & 0 \end{bmatrix}$$

Lengths of the shortest paths with intermediate vertices numbered not higher than 3, i.e., a, b, and c (note four new shortest paths from a to b, from a to d, from b to d, and from d to b).

$$D^{(4)} = \begin{bmatrix} a & b & c & d \\ 0 & 10 & 3 & 4 \\ 2 & 0 & 5 & 6 \\ 7 & 7 & 0 & 1 \\ d & 6 & 16 & 9 & 0 \end{bmatrix}$$

Lengths of the shortest paths with intermediate vertices numbered not higher than 4, i.e., a, b, c, and d (note a new shortest path from c to a).