THINK LIKE A PROGRAMMER



















DYNAMIC PROGRAMMING



Algorithm Design and Analysis Dynamic Programming (2)

http://ada.miulab.tw slido: #ADA2021

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Outline

- Dynamic Programming
- DP #1: Rod Cutting
- DP #2: Stamp Problem
- DP #3: Matrix-Chain Multiplication
- DP #4: Weighted Interval Scheduling
- DP #5: Sequence Alignment Problem
 - Longest Common Subsequence (LCS) / Edit Distance
 - Viterbi Algorithm
 - Space Efficient Algorithm
- DP #6: Knapsack Problem
 - 0/1 Knapsack
 - Unbounded Knapsack
 - Multidimensional Knapsack
 - Fractional Knapsack



動腦一下 - 囚犯問題

- 有100個死囚,隔天執行死刑,典獄長開恩給他們一個存活的機會。
- 當隔天執行死刑時,每人頭上戴一頂帽子(黑或白)排成一隊伍,在死刑執行前,由隊 伍中最後的囚犯開始,每個人可以猜測自己頭上的帽子顏色(只允許說黑或白),猜對 則免除死刑,猜錯則執行死刑。
- 若這些囚犯可以前一天晚上先聚集討論方案,是否有好的方法可以使總共存活的囚犯數量期望值最高?



猜測規則

- 囚犯排成一排,每個人可以看到前面所有人的帽子,但看不到自己及後面囚犯的。
- 由最後一個囚犯開始猜測,依序往前。
- 每個囚犯皆可聽到之前所有囚犯的猜測內容。

Example: 奇數者猜測內容為前面一位的帽子顏色 → 存活期望值為75人

有沒有更多人可以存活的好策略?



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囚犯問題中最高存活人數的期望值為何?



DP#4: Weighted Interval Scheduling

Textbook Exercise 16.2-2

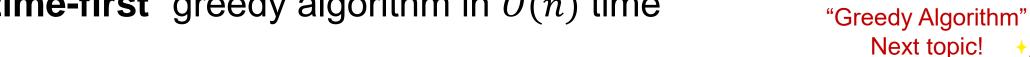


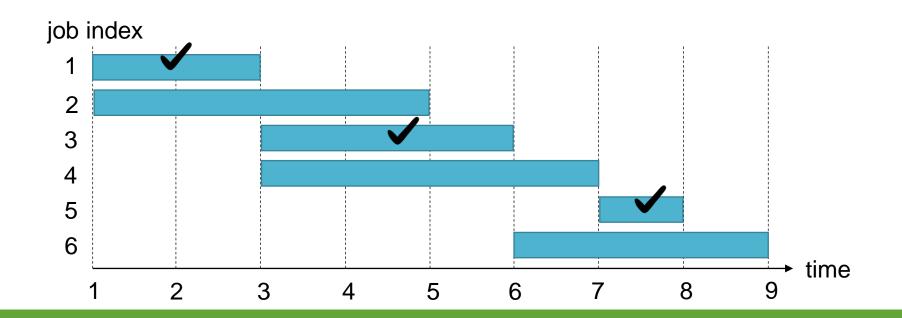
Interval Scheduling

- Input: n job requests with start times s_i , finish times f_i
- Output: the maximum number of compatible jobs

• The interval scheduling problem can be solved using an "early-finish-time-first" greedy algorithm in O(n) time

"Greedy Algorithm"

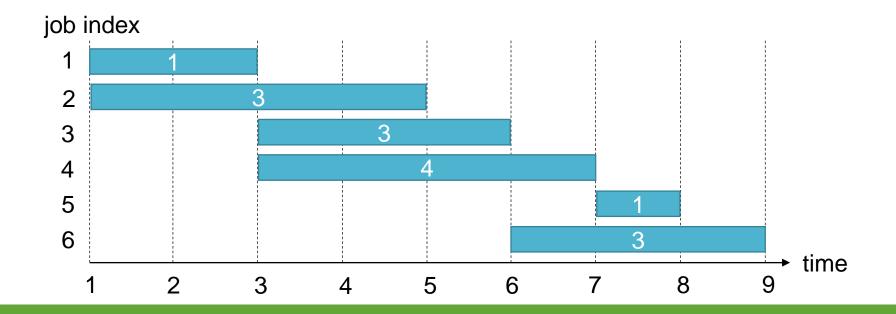




Weighted Interval Scheduling

- Input: n job requests with start times s_i , finish times f_i , and values v_i
- Output: the <u>maximum total value</u> obtainable from compatible jobs

Assume that the requests are sorted in non-decreasing order ($f_i \le f_j$ when i < j) p(j) = largest index i < j s.t. jobs i and j are compatible e.g. p(1) = 0, p(2) = 0, p(3) = 1, p(4) = 1, p(5) = 4, p(6) = 3

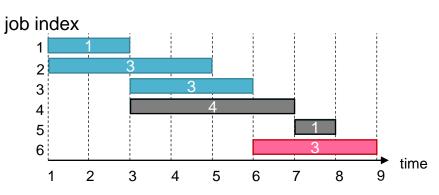


Step 1: Characterize an OPT Solution

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

- Subproblems
 - WIS (i): weighted interval scheduling for the first *i* jobs
 - Goal: WIS(n)
- Optimal substructure: suppose OPT is an optimal solution to WIS (i), there are 2 cases:
 - Case 1: job i in OPT
 - OPT\{i} is an optimal solution of WIS (p (i))
 - Case 2: job i not in OPT
 - OPT is an optimal solution of WIS (i−1)



Step 2: Recursively Define the Value of an #ADA2021 **OPT Solution**

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) =largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

- Optimal substructure: suppose OPT is an optimal solution to WIS(i), there are 2 cases:
 - Case 1: job i in OPT
 - OPT\{i} is an optimal solution of WIS (p (i)) $M_i = v_i + M_{p(i)}$
 - Case 2: job i not in OPT
 - OPT is an optimal solution of WIS (i-1) $M_i = M_{i-1}$

$$M_i = M_{i-1}$$

Recursively define the value

$$M_i = \begin{cases} 0 & \text{if } i = 0\\ \max(v_i + M_{p(i)}, M_{i-1}) & \text{otherwise} \end{cases}$$

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

$$M_i = \left\{ \begin{array}{ll} 0 & \text{if } i = 0 \\ \max(v_i + M_{p(i)}, M_{i-1}) & \text{otherwise} \end{array} \right.$$
 if $i = 0$ otherwise M[i]

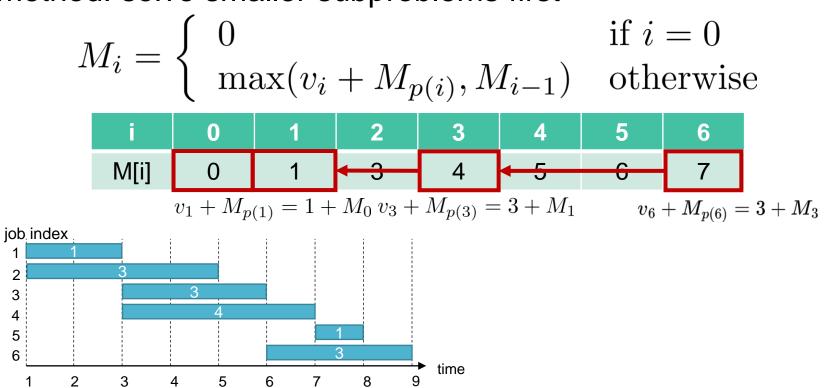
```
WIS(n, s, f, v, p)
  M[0] = 0
  for i = 1 to n
    M[i] = max(v[i] + M[p[i]], M[i - 1])
  return M[n]
```

$$T(n) = \Theta(n)$$

Step 4: Construct an OPT Solution by Backtracking

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible



Step 4: Construct an OPT Solution by Backtracking

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatibleOutput: the maximum total value obtainable from compatible

```
WIS(n, s, f, v, p)
  M[0] = 0
  for i = 1 to n
    M[i] = max(v[i] + M[p[i]], M[i - 1])
  return M[n]
```

$$T(n) = \Theta(n)$$

```
Find-Solution(M, n)
  if n = 0
    return {}
  if v[n] + M[p[n]] > M[n-1] // case 1
    return {n} U Find-Solution(p[n])
  return Find-Solution(n-1) // case 2
```

$$T(n) = \Theta(n)$$

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Audience Q&A Session

(i) Start presenting to display the audience questions on this slide.

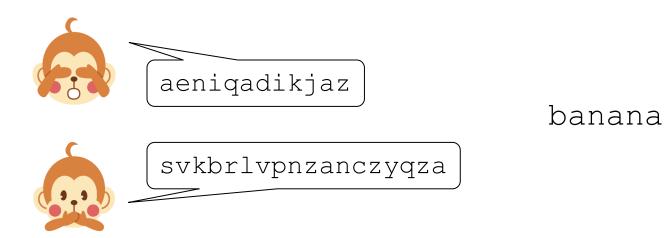


Textbook Chapter 15.4 – Longest common subsequence

Textbook Problem 15-5 – Edit distance

Monkey Speech Recognition

- •猴子們各自講話,經過語音辨識系統後,哪一支猴子發出<u>最接近</u>英文字"banana"的語音為優勝者
- How to evaluate the similarity between two sequences?



Longest Common Subsequence (LCS)

- Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$
- Output: longest common subsequence of two sequences
 - The maximum-length sequence of characters that appear left-to-right (but not necessarily a continuous string) in both sequences

$$X =$$
banana $X =$ banana $Y =$ aeniqadikjaz $Y =$ svkbrlvpnzanczyqza



$$X \rightarrow ba-n--an$$
 $X \rightarrow ---ba---n-an----a$ $Y \rightarrow -aeniqadikjaz$ $Y \rightarrow svkbrlvpnzanczyqza$



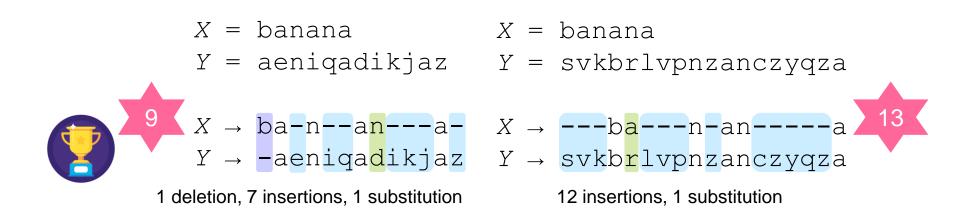




The **infinite monkey theorem**: a monkey hitting keys at random for an infinite amount of time will almost surely type a given text

Edit Distance

- Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$
- Output: the minimum cost of transformation from X to Y
 - Quantifier of the dissimilarity of two strings



Sequence Alignment Problem

- Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$
- Output: the minimal cost $M_{m,n}$ for aligning two sequences
 - Cost = #insertions \times C_{INS} + #deletions \times C_{DEL} + #substitutions \times $C_{p,q}$



Step 1: Characterize an OPT Solution

Sequence Alignment Problem

```
Input: two sequences X = \langle x_1, x_2, \dots, x_m \rangle Y = \langle y_1, y_2, \dots, y_n \rangle
```

Output: the minimal cost $M_{m,n}$ for aligning two sequences

- Subproblems
 - SA(i, j): sequence alignment between prefix strings $x_1, ..., x_i$ and $y_1, ..., y_j$
 - Goal: SA(m, n)
- Optimal substructure: suppose OPT is an optimal solution to SA(i, j), there are 3 cases:
 - Case 1: x_i and y_i are aligned in OPT (match or substitution)
 - OPT/ $\{x_i, y_i\}$ is an optimal solution of SA (i-1, j-1)
 - Case 2: x_i is aligned with a gap in OPT (deletion)
 - OPT is an optimal solution of SA (i−1, j)
 - Case 3: y_i is aligned with a gap in OPT (insertion)
 - OPT is an optimal solution of SA(i, j-1)

Step 2: Recursively Define the Value of an #ADA2021 **OPT Solution**

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

- Suppose OPT is an optimal solution to SA(i, j), there are 3 cases:
 - Case 1: x_i and y_i are aligned in OPT (match or substitution)
 - OPT/ $\{x_i, y_i\}$ is an optimal solution of SA (i-1, j-1) $M_{i,j} = M_{i-1,j-1} + C_{x_i,y_j}$
 - Case 2: x_i is aligned with a gap in OPT (deletion)
 - OPT is an optimal solution of SA (i−1, j)

$$M_{i,j} = M_{i-1,j} + C_{\text{DEL}}$$

- Case 3: y_i is aligned with a gap in OPT (insertion)
 - OPT is an optimal solution of SA(i, j-1)

$$M_{i,j} = M_{i,j-1} + C_{\text{INS}}$$

Recursively define the value

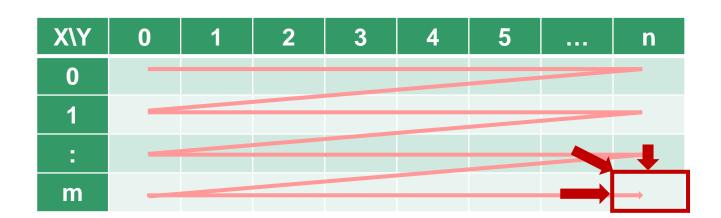
$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0 \\ iC_{\text{DEL}} & \text{if } j = 0 \\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherw} \end{cases}$$

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$



$$T(n) = \Theta(mn)$$

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

$\int jC_{\rm INS}$													if i	= ()
$M_{i,j} = \begin{cases} jC_{\text{INS}} \\ iC_{\text{DEL}} \\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) \\ \text{a e n i g a d i k} \end{cases}$											if $j = 0$				
$\min(M_{i-1,j-1})$	₋₁ +	- C_{x_i}	$_{i},y_{j},$	M_{i}	-1, j	+C	$^{\prime}_{ m DEI}$	\Box, M	i,j-	$_{1} +$	$C_{\rm IN}$	$_{ m S})$	oth	ıerw	rise
				a	е	n	_i	q				k	_j_	a	Z
		X\Υ	0	1	2	3	4	5	6	7	8	9	10	11	12
$C_{\text{DEL}} = 4, C_{\text{INS}} = 4$		0	0	4	8	12	16	20	24	28	32	36	40	44	48
$C_{p,q} = 7$, if $p \neq q$	b	1	4	7	11	15	19	23	27	31	35	39	43	47	51
p,q	a	2	8	4	8	12	16	20	23	27	31	35	39	43	47
	n	3	12	8	12	8	12	16	20	24	28	32	36	40	44
	a	4	16	12	15	12	15	19	16	20	24	28	32	36	40
	n	5	20	16	19	15	19	22	20	23	27	31	35	39	43
	a	6	24	20	23	19	22	26	22	26	30	34	38	35	39

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

```
M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}
```

```
Seq-Align(X, Y, C_{\text{DEL}}, C_{\text{INS}}, C_{\text{p,q}}) for j = 0 to n  \text{M[0][j] = j * } C_{\text{INS}} \text{ // } |X| = 0, \text{ cost} = |Y| \text{ *penalty}  for i = 1 to m  \text{M[i][0] = i * } C_{\text{DEL}} \text{ // } |Y| = 0, \text{ cost} = |X| \text{ *penalty}  for i = 1 to m  \text{for j = 1 to n}  for j = 1 to n  \text{M[i][j] = min(M[i-1][j-1] + C_{\text{xi,yi}}, \text{ M[i-1][j] + C_{\text{DEL}}, M[i][j-1] + C_{\text{INS}})}  return M[m][n]
```

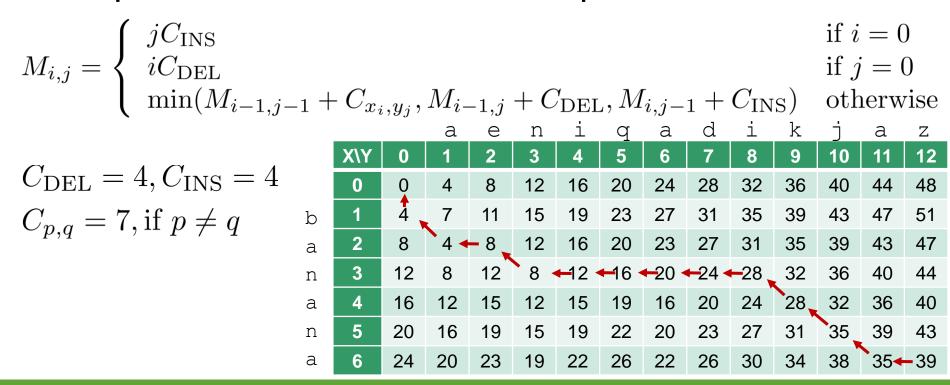
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Step 4: Construct an OPT Solution by Backtracking

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences



Step 4: Construct an OPT Solution by Backtracking

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

```
M_{i,j} = \begin{cases} jC_{\text{INS}} \\ iC_{\text{DEL}} \\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) \end{cases}
                                                                                                                                        if i = 0
                                                                                                                                        if j = 0
                                                                                                                                      otherwise
```

```
Find-Solution (M)
  if m = 0 or n = 0
    return {}
 v = min(M[m-1][n-1] + C_{xm,yn}, M[m-1][n] + C_{DEL}, M[m][n-1] + C_{INS})
 if v = M[m-1][n] + C_{DEL} // \uparrow: deletion
                                                                        T(n) = \Theta(m+n)
    return Find-Solution (m-1, n)
  if v = M[m][n-1] + C_{TNS} // \leftarrow :insertion
    return Find-Solution (m, n-1)
return {(m, n)} U Find-Solution(m-1, n-1) // ►: match/substitution
```

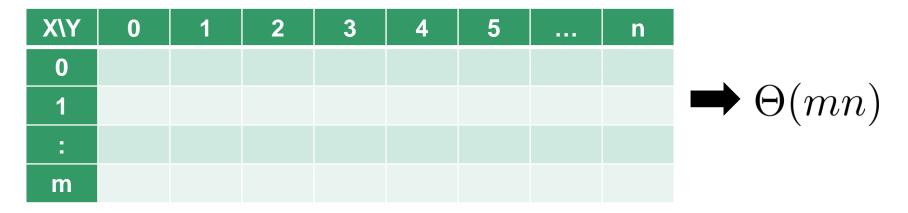
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Step 4: Construct an OPT Solution by Backtracking

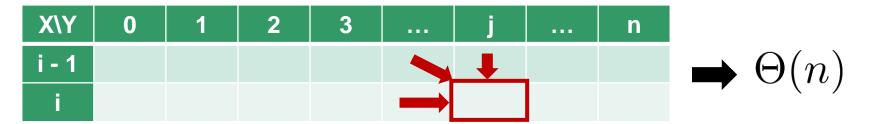
```
Seq-Align(X, Y, C_{DEL}, C_{INS}, C_{p,q}) for j = 0 to n  M[0][j] = j * C_{INS} // |X| = 0, \text{ cost} = |Y| * \text{penalty}  for i = 1 to m  M[i][0] = i * C_{DEL} // |Y| = 0, \text{ cost} = |X| * \text{penalty}  for i = 1 to m  \text{for } j = 1 \text{ to } n  for j = 1 to n  M[i][j] = \min(M[i-1][j-1] + C_{xi,yi}, M[i-1][j] + C_{DEL}, M[i][j-1] + C_{INS})  return M[m][n]
```

Space Complexity

Space complexity



If only keeping the most recent two rows: Space-Seq-Align(X, Y)

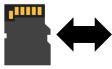


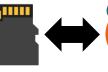
The optimal value can be computed, but the solution cannot be reconstructed

Space-Efficient Solution

Divide-and-Conquer **Dynamic Programming**

Problem: find the min-cost alignment → find the shortest path







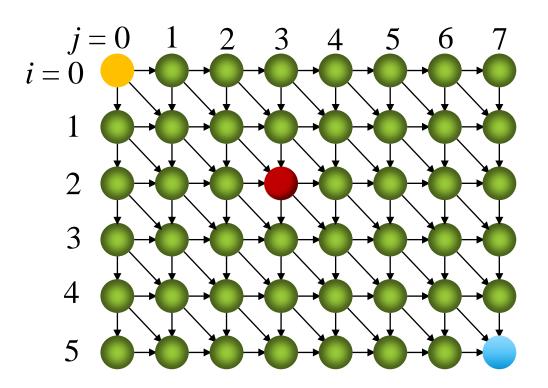
						START a p e
			а	р	е	
	X\Y	0	1	2	3	a
	0	0	4	8	12	p
а	1	4	7	11	15	
р	2	8	4	8	12	Р
р	3	12	8	12	8	1 1 1 1
1	4	16	12	15	12	
е	5	20	16	19	15	e END
						\rightarrow distance = C_{INS}
						\searrow distance = $C_{u,v}$ for edge (u, v)

Shortest Path in Graph

- Each edge has a length/cost
- F(i,j): length of the shortest path from (0,0) to (i,j) (START $\rightarrow (i,j)$)
- B(i,j): length of the shortest path from (i,j) to (m,n) $((i,j) \rightarrow END)$
- $\bullet \ F(m,n) = B(0,0)$

F(2,3) = distance of theshortest path

B(2,3) = distance of the shortest path



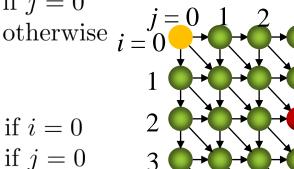
Recursive Equation

- Each edge has a length/cost
- F(i,j): length of the shortest path from (0,0) to (i,j) (START $\rightarrow (i,j)$)
- B(i,j): length of the shortest path from (i,j) to (m,n) $((i,j) \rightarrow \text{END})$
- Forward formulation

$$F_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(F_{i-1,j-1} + C_{x_i,y_j}, F_{i-1,j} + C_{\text{DEL}}, F_{i,j-1} + C_{\text{INS}}) & \text{otherwise } i = 0 \end{cases}$$

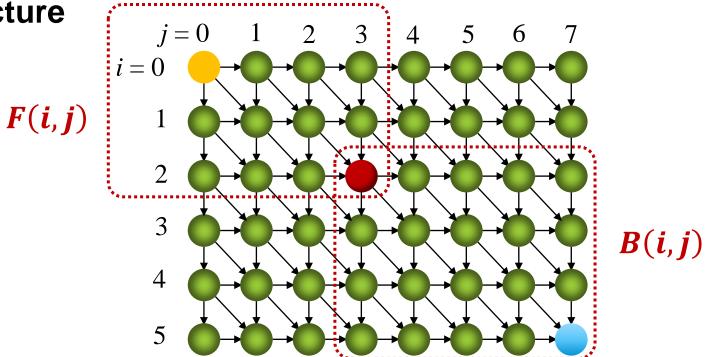
Backward formulation

$$B_{i,j} = \begin{cases} (n-j)C_{\text{INS}} & \text{if } i = 0\\ (m-i)C_{\text{DEL}} & \text{if } j = 0\\ \min(B_{i+1,j+1} + C_{x_i,y_j}, B_{i+1,j} + C_{\text{DEL}}, B_{i,j+1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$



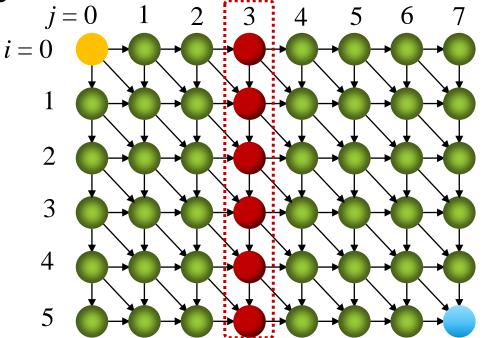
Shortest Path Problem

- F(i,j): length of the shortest path from (0,0) to (i,j)
- B(i,j): length of the shortest path from (i,j) to (m,n)
- Observation 1: the length of the shortest path from (0,0) to (m,n) that passes through (i,j) is F(i,j)+B(i,j)
 - → optimal substructure



Shortest Path Problem

- F(i,j): length of the shortest path from (0,0) to (i,j)
- B(i,j): length of the shortest path from (i,j) to (m,n)
- Observation 2: for any v in $\{0, ..., n\}$, there exists a u s.t. the shortest path between (0,0) and (m,n) goes through (u,v)
 - → the shortest path must go across a vertical cut



Shortest Path Problem

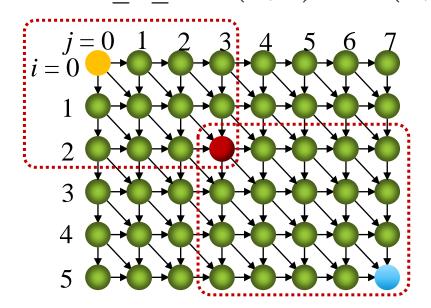
F(i,j): length of the shortest path from (0,0) to (i,j)

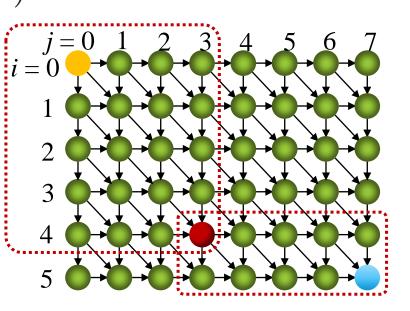
B(i,j): length of the shortest path from (i,j) to (m,n)

Observation 1+2:

$$F(m,n) = \min (F(0,v) + B(0,v), F(1,v) + B(1,v), \dots, F(m,v) + B(m,v))$$

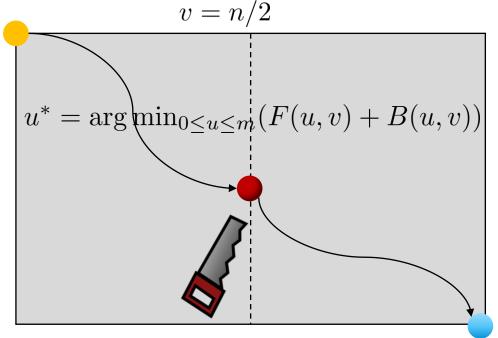
$$F(m,n) = \min_{0 \le u \le m} F(u,v) + B(u,v) \forall v$$





Divide-and-Conquer Algorithm

Goal: finds optimal solution



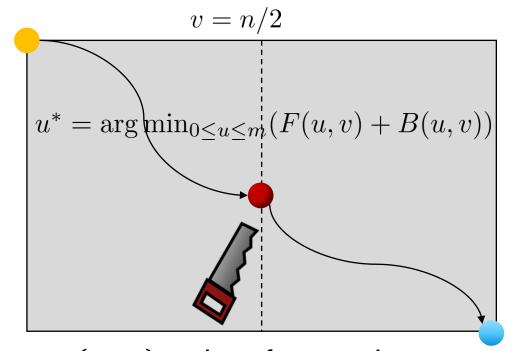
How to find the value of u^* ?

- Idea: utilize sequence alignment algo.
 - Call Space-Seq-Align (X, Y[1:v]) to find F(0,v), F(1,v), ..., F(m,v) $\Theta(m \times \frac{n}{2})$
 - Call Back-Space-Seq-Align (X, Y [v+1:n]) to find B(0,v), B(1,v), ..., B(m,v) $\Theta(m \times \frac{n}{2})$
 - Let u be the index minimizing F(u, v) + B(u, v)

 $\Theta(m)$

Divide-and-Conquer Algorithm

• Goal: finds optimal solution -DC-Align(X, Y) Space Complexity: O(m+n)



1. Divide



2. Conquer



3. Combine

■ T(m,n) = time for running DC-Align(X, Y) with |X| = m, |Y| = n

$$T(m,n) = \begin{cases} O(m) & \text{if } n = 1 \\ T(u,n/2) + T(m-u,n/2) + O(mn) & \text{if } n \ge 2 \end{cases} \implies T(m,n) = O(mn)$$

- Divide the sequence of size n into 2 subsequences
 - Find u to minimize F(u, v) + B(u, v)
- Recursive case (n > 1) $\Theta(mn)$



• prefix $T(u, \frac{n}{2})$

- suffix $T(m-u,\frac{n}{2})$
 - = DC-Align(X[u+1:m], Y[v+1:n])
- Base case (n = 1)
 - Return Seq-Align (X, Y) $\Theta(m)$
- Return prefix + suffix $\Theta(1)$

$$if n = 1 \\ if n \ge 2$$



Time Complexity Analysis

Theorem

$$T(m,n) = \begin{cases} O(m) & \text{if } n = 1 \\ T(u,n/2) + T(m-u,n/2) + O(mn) & \text{if } n \ge 2 \end{cases} \implies T(m,n) = O(mn)$$

- Proof
 - There exists positive constants a, b s.t. all

$$T(m,n) \le \begin{cases} a \cdot m & \text{if } n = 1\\ T(u,n/2) + T(m-u,n/2) + b \cdot mn & \text{if } n \ge 2 \end{cases}$$

• Use induction to prove $T(m,n) \leq kmn$

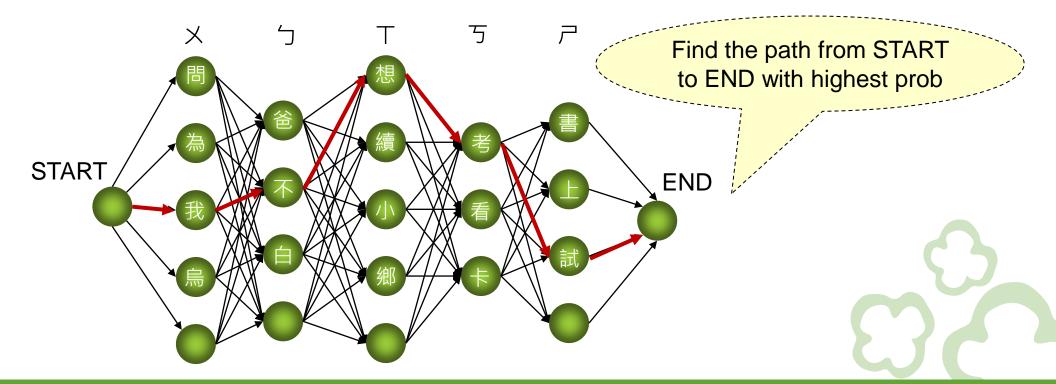
Practice to check the initial condition

$$T(m,n) \le T(u,\frac{n}{2}) + T(m-u,\frac{n}{2}) + b \cdot mn$$

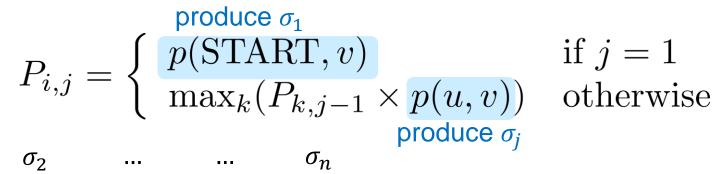
$$\begin{array}{l} \text{Inductive} \\ \text{hypothesis} \\ & \leq ku\frac{n}{2} + k(m-u)\frac{n}{2} + b \cdot mn \\ & \leq (\frac{k}{2} + b)mn \\ & \leq kmn \text{ when } k \geq 2b \end{array}$$

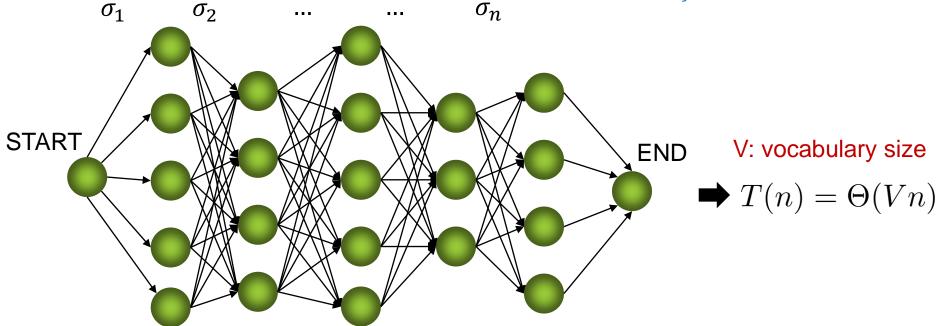
Extension: 注音文 Recognition

• Given a graph G = (V, E), each edge $(u, v) \in E$ has an associated non-negative probability p(u, v) of traversing the edge (u, v) and producing the corresponding character. Find the most probable path with the label $s = \langle \sigma_1, \sigma_2, ..., \sigma_n \rangle$.



Viterbi Algorithm





Viterbi has been applied to many AI applications, e.g. speech recognition

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Audience Q&A Session

(i) Start presenting to display the audience questions on this slide.



DP#6: Knapsack (背包問題)

Textbook Exercise 16.2-2



Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Input: n items where i-th item has value v: and weighs w: (v: and w

utput: the maximum value for the knapsack with capacity of W

Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
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 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

Subproblems

```
ZO-KP(i)
```



```
ZO-KP(i, W
```

consider the available capacity

- ZO-KP (i, w): 0-1 knapsack problem within w capacity for the first i items
- Goal: ZO-KP(n, W)
- Optimal substructure: suppose OPT is an optimal solution to ZO-KP (i, w), there are 2 cases:
 - Case 1: item i in OPT
 - OPT\ $\{i\}$ is an optimal solution of ZO-KP (i 1, w w_i)
 - Case 2: item i not in OPT
 - OPT is an optimal solution of ZO-KP (i 1, w)

Step 2: Recursively Define the Value of an OPT Solution

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

- Optimal substructure: suppose OPT is an optimal solution to ZO-KP(i, w), there are 2 cases:
 - Case 1: item i in OPT
 - OPT\{i} is an optimal solution of ZO-KP (i 1, w w_i) $M_{i,w} = v_i + M_{i-1,w-w_i}$
 - Case 2: item i not in OPT
 - OPT is an optimal solution of ZO-KP (i 1, w)

$$M_{i,w} = M_{i-1,w}$$

Recursively define the value

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0\\ M_{i-1,w} & \text{if } w_i > w\\ \max(v_i + M_{i-1,w-w_i}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_i > w \\ \max(v_i + M_{i-1,w-w_i}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

i\w	0	1	2	3	 W		W
0							
1							
2		M	(i-1, w-1)	w_i	M_{i-1}	w	
i					$M_{i,w}$		
n							

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_i > w \\ \max(v_i + M_{i-1,w-w_i}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

i	$\mathbf{w_i}$	V _i
1	1	4
2	2	9
3	4	20

$$W = 5$$

i\w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	4	4	4	4	4
2	0	4	9	13	13	13
3	0	4	9	13	20	24

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_i > w \\ \max(v_i + M_{i-1,w-w_i}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

```
ZO-KP(n, v, W) for w = 0 to W M[0, w] = 0 for i = 1 to n for w = 0 to W if (w_i > w) M[i, w] = M[i-1, w] M[i, w] = M[i-1, w] else M[i, w] = \max(v_i + M[i-1, w-w_i], M[i-1, w]) return M[n, W]
```

Step 4: Construct an OPT Solution by Backtracking

```
ZO-KP(n, v, W)
  for w = 0 to W
    M[0, w] = 0
  for i = 1 to n
    for w = 0 to W
        if(w<sub>i</sub> > w)
            M[i, w] = M[i-1, w]
        else
            M[i, w] = max(v<sub>i</sub> + M[i-1, w-w<sub>i</sub>], M[i-1, w])
    return M[n, W]
```

$$T(n) = \Theta(nW)$$

```
Find-Solution(M, n, W)
S = {}
w = W
for i = n to 1
   if M[i, w] > M[i - 1, w] // case 1
      w = w - w<sub>i</sub>
      S = S U {i}
return S
```

$$T(n) = \Theta(n)$$



Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies** Output: the max value within W capacity

Subproblems

- U-KP(i, w): unbounded knapsack problem with w capacity for the first i items
- Goal: U-KP(n, W)

0-1 Knapsack Problem	Unbounded Knapsack Problem
each item can be chosen at most once	each item can be chosen multiple times
a sequence of binary choices: whether to choose item <i>i</i>	a sequence of i choices: which one (from 1 to i) to choose
Time complexity = $\Theta(nW)$	Time complexity = $\Theta(n^2W)$

Can we do better?

Step 1: Characterize an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies** Output: the max value within W capacity

- Subproblems
 - U-KP (w): unbounded knapsack problem with w capacity
 - Goal: U-KP (W)
- Optimal substructure: suppose OPT is an optimal solution to U-KP(w), there are n cases:
 - Case 1: item 1 in OPT
 - Removing an item 1 from OPT is an optimal solution of U-KP (w w₁)
 - Case 2: item 2 in OPT
 - Removing an item 2 from OPT is an optimal solution of U-KP ($W-W_2$)
 - Case n: item n in OPT
 - Removing an item n from OPT is an optimal solution of U-KP (w w_n)

Step 2: Recursively Define the Value of an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies** Output: the max value within W capacity

- Optimal substructure: suppose OPT is an optimal solution to U-KP(w), there are n cases:
 - Case i: item i in OPT
 - Removing an item i from OPT is an optimal solution of U-KP (w w_1) $M_w = v_i + M_{w-w_i}$
- Recursively define the value

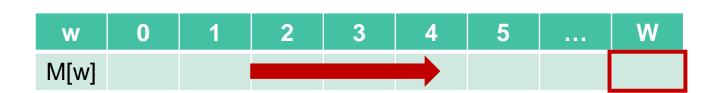
$$M_{w} = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_{i} > w \text{ for all } i \\ \max_{1 \leq i \leq n} w_{i} \leq w (v_{i} + M_{w - w_{i}}) & \text{otherwise} \end{cases}$$

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies**

Output: the max value within W capacity

$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n, w_i \le w} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$



i	Wi	V _i				
1	1	4				
2	2	9				
3 4 17						
<i>M</i> – 5						

$$W = 5$$

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies**

Output: the max value within W capacity

$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n, w_i \le w} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$

W	0	1	2	3	4	5
M[w]	0	4	9	13	18	22

$$\max(4+0) \\ \max(4+4,9+0) \\ \max(4+9,9+4) \\ \max(4+13,9+9,17+0) \\ \max(4+18,9+13,17+4)$$

i	Wi	V _i
1	1	4
2	2	9
3	4	17
	T 4 T	

$$W = 5$$

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i has **unlimited supplies** Output: the max value within W capacity

$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n, w_i \le w} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$

```
U-KP(v, W)
  for w = 0 to W
    M[w] = 0
  for w = 0 to W
    for i = 1 to n
        if (w<sub>i</sub> <= w)
            tmp = v<sub>i</sub> + M[w - w<sub>i</sub>]
            M[w] = max(M[w], tmp)
    return M[W]
```

$$T(n) = \Theta(nW)$$

Step 4: Construct an OPT Solution by Backtracking

```
U-KP(v, W)
  for w = 0 to W
    M[w] = 0
  for w = 0 to W
    for i = 1 to n
        if(w<sub>i</sub> <= w)
            tmp = v<sub>i</sub> + M[w - w<sub>i</sub>]
            M[w] = max(M[w], tmp)
    return M[W]
```

$$T(n) = \Theta(nW)$$

```
Find-Solution(M, n, W)
  for i = 1 to n
        C[i] = 0 // C[i] = # of item i in solution
        w = W
  for i = i to n
        while w > 0
        if(w<sub>i</sub> <= w && M[w] == (v<sub>i</sub> + M[w - w<sub>i</sub>]))
            w = w - w<sub>i</sub>
        C[i] += 1
  return C
```

$$T(n) = \Theta(n+W)$$



Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i Output: the max value within W capacity and with the size of D, where each item is chosen at most once

- Subproblems
 - M-KP (i, w, d): multidimensional knapsack problem with w capacity and d size for the first i items
 - Goal: M-KP(n, W, D)
- Optimal substructure: suppose OPT is an optimal solution to M-KP(i, w,d), there are 2 cases:
 - Case 1: item i in OPT
 - OPT\{i\} is an optimal solution of M-KP(i 1, w w_i , d d_i)
 - Case 2: item i not in OPT
 - OPT is an optimal solution of M-KP (i 1, w, d)

Step 2: Recursively Define the Value of an OPT Solution

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i Output: the max value within W capacity and with the size of D, where each item is chosen at most once

- Optimal substructure: suppose OPT is an optimal solution to M-KP(i, w, d), there are 2 cases:
 - Case 1: item i in OPT

$$M_{i,w,d} = v_i + M_{i-1,w-w_i,d-d_i}$$

- OPT\{i} is an optimal solution of M-KP (i 1, w w_i , d d_i)
- Case 2: item i not in OPT

$$M_{i,w,d} = M_{i-1,w,d}$$

- OPT is an optimal solution of M-KP (i 1, w, d)
- Recursively define the value

$$M_{i,w,d} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w,d} & \text{if } w_i > w \text{ or } d_i > d \\ \max(v_i + M_{i-1,w-w_i,d-d_i}, M_{i-1,w,d}) & \text{otherwise} \end{cases}$$

Exercise

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i

Output: the max value within W capacity and with the size of D, where each item is

chosen at most once

- Step 3: Compute Value of an OPT Solution
- Step 4: Construct an OPT Solution by Backtracking
- What is the time complexity?

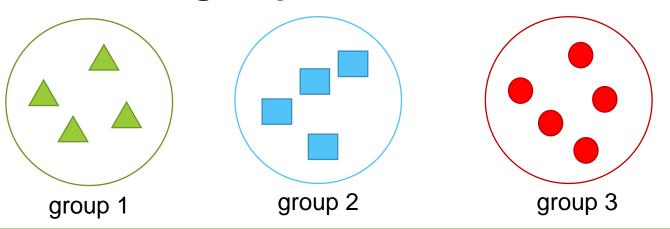


Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Multiple-Choice Knapsack Problem

- Input: *n* items
 - $v_{i,j}$: value of j-th item in the group i
 - $w_{i,j}$: weight of j-th item in the group i
 - n_i : number of items in group i
 - n: total number of items $(\sum n_i)$
 - *G*: total number of groups
- Output: the maximum value for the knapsack with capacity of W, where the item from each group can be selected at most once



Step 1: Characterize an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

Subproblems

- MC-KP (w): w capacity
- MC-KP (i, w): w capacity for the first i groups
- MC-KP (i, j, w): w capacity for the first j items from first i groups

Which one is more suitable for this problem?



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Which one is more suitable for the multiple-choice knapsack problem?

Step 1: Characterize an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

Subproblems

MC-KP (w): w capacity



• MC-KP (i, w): w capacity for the first i groups the constraint is for groups

• MC-KP (i, j, w): w capacity for the first j items from first i groups

Which one is more suitable for this problem?



Step 1: Characterize an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen **at most once**

- Subproblems
 - MC-KP (i, w): multi-choice knapsack problem with w capacity for first i groups
 - Goal: MC-KP(G, W)
- Optimal substructure: suppose OPT is an optimal solution to MC-KP(i, w), for the group i, there are $n_i + 1$ cases:
 - Case 1: no item from i-th group in OPT
 - OPT is an optimal solution of MC-KP (i 1, w)

•

- Case j + 1: j-th item from i-th group (item_{i,i}) in OPT
 - OPT\item_{i,j} is an optimal solution of MC-KP (i 1, w $w_{i,j}$)

Step 2: Recursively Define the Value of an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen **at most once**

- Optimal substructure: suppose OPT is an optimal solution to MC-KP(i, w), for the group i, there are $n_i + 1$ cases:
 - Case 1: no item from i-th group in OPT
 - OPT is an optimal solution of MC-KP (i 1, w)
 - Case j + 1: j-th item from i-th group (item_{i,i}) in OPT
 - OPT\item_{i,i} is an optimal solution of MC-KP (i 1, w w_{i,i})
- Recursively define the value

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_{i,j} > w \text{ for all } j \\ \max_{1 \le j \le n_i} (v_{i,j} + M_{i-1,w-w_{i,j}}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

$$M_{i,w} = v_{i,j} + M_{i-1,w-w_{i,j}}$$

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_{i,j} > w \text{ for all } j \\ \max_{1 \le j \le n_i} (v_{i,j} + M_{i-1,w-w_{i,j}}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

i\w	0	1	2	3	 W		W
0							
1							
2			$M_{i-1,i}$	$v-w_{i,j}$	$M_{i=1,u}$,	
i				70	$M_{i,w}$		
n					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

```
MC-KP(n, v, W)
  for w = 0 to W
    M[0, w] = 0
  for i = 1 to G // consider groups 1 to i
    for w = 0 to W // consider capacity = w
        M[i, w] = M[i - 1, w]
        for j = 1 to n<sub>i</sub> // check j-th item in group i
            if(v<sub>i,j</sub> + M[i - 1, w - w<sub>i,j</sub>] > M[i, w])
            M[i, w] = v<sub>i,j</sub> + M[i - 1, w - w<sub>i,j</sub>]
  return M[G, W]
```

$$T(n) = \Theta(nW)$$

$$\sum_{i=1}^{G} \sum_{w=0}^{W} \sum_{j=1}^{n_i} c = c \sum_{w=0}^{W} \sum_{i=1}^{G} \sum_{j=1}^{n_i} 1 = c \sum_{w=0}^{W} n = cnW$$

Step 4: Construct an OPT Solution by Backtracking

```
MC-KP(n, v, W)
  for w = 0 to W
    M[0, w] = 0

for i = 1 to G // consider groups 1 to i
    for w = 0 to W // consider capacity = w
        M[i, w] = M[i - 1, w]
        for j = 1 to n<sub>i</sub> // check items in group i
        if(v<sub>i,j</sub> + M[i - 1, w - w<sub>i,j</sub>] > M[i, w])
        M[i, w] = v<sub>i,j</sub> + M[i - 1, w - w<sub>i,j</sub>]
        B[i, w] = j
    return M[G, W], B[G, W]
```

$$T(n) = \Theta(nW)$$

Practice to write the pseudo code for Find-Solution()

$$T(n) = \Theta(G+W)$$



Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Fractional Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the <u>maximum value</u> for the knapsack with capacity of *W*, where we can take **any fraction of items**
- Dynamic programming algorithm should work



• Choose maximal $\frac{v_i}{w_i}$ (類似CP值) first



Can we do better?



Pseudo-Polynomial



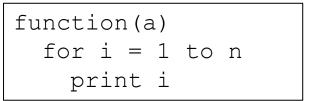
Pseudo-Polynomial Time

- Polynomial: polynomial in the length of the input (#bits for the input)
- Pseudo-polynomial: polynomial in the numeric value
- The time complexity of 0-1 knapsack problem is $\Theta(nW)$
 - n: number of objects
 - W: knapsack's capacity (non-negative integer)
 - polynomial in the numeric value
 - = pseudo-polynomial in input size
 - = exponential in the length of the input

Time Complexity Definition

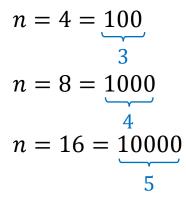
- Time complexity is in measure the time an algorithm takes to run as a function of
 - the length of the input in bits
 - the value of the input

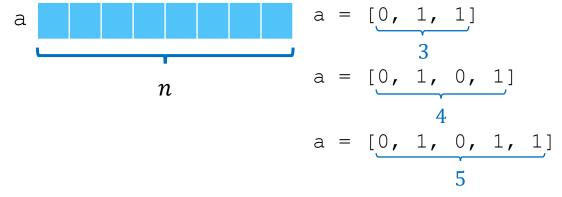
function (n)
for i = 1 to n
print i
$$= O(2^{\text{bits in } n})$$
• n is a value
$$= O(2^m)$$



O(n)

• a is an array





Time Complexity Definition

- Time complexity is in measure the time an algorithm takes to run as a function of
 - the length of the input in bits
 - the value of the input

```
function (n)
for i = 1 to n
print i

o(n)
= O(2^{\text{bits in } n})
function (a)
for i = 1 to n
print i

o(n)
= O(2^{\text{bits in } n})
= O(2^m)
• a is an array
```

- The time complexity of 0-1 knapsack problem is $\Theta(nW)$
 - n: number of objects
 - *W*: knapsack's capacity (non-negative integer)

$$= \Theta(n2^{\text{bits in }W}) = O(n2^m)$$

- = exponential in the length of the input
- = polynomial in the numeric value
- = pseudo-polynomial in input size

Concluding Remarks

- "Dynamic Programming": solve many subproblems in polynomial time for which a naïve approach would take exponential time
- When to use DP
 - Whether subproblem solutions can combine into the original solution
 - When subproblems are <u>overlapping</u>
 - Whether the problem has optimal substructure
 - Common for <u>optimization</u> problem
- Two ways to avoid recomputation
 - Top-down with memoization
 - Bottom-up method
- Complexity analysis
 - Space for tabular filling
 - Size of the subproblem graph

slido



Audience Q&A Session

(i) Start presenting to display the audience questions on this slide.



Question?

Important announcement will be sent to @ntu.edu.tw mailbox & post to the course website

Course Website: http://ada.miulab.tw

Email: ada-ta@csie.ntu.edu.tw