SWERC NoteBook

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Ensemble d'algorithmes et techniques de programmation



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1 Configuration

- 1.1 C/C++
- 2 Chaînes de caractères
- 3 Séquences

3.1 Anagramme

```
def anagrams(w):
 1
 2
        w = list(set(w)) #retire les doublons
 3
        d = \{\}
 4
        for i in range(len(w)):
 5
           s = ''.join(sorted(w[i]))
 6
           if s in d:
 7
               d[s].append(i)
8
           else:
9
               d[s] = [i]
10
        answer = []
11
        for s in d:
12
           if len(d[s]) > 1:
13
               answer.append([w[i] for i in d[s]])
14
        return answer
```

3.2 Distance de Levenshtein

```
1
  def levenshtein(x,y):
2
      n = len(x)
3
      m = len(y)
      A = [[i+j for j in range(m+1)] for i in range(n+1)]
4
5
      for i in range(n):
6
          for j in range(m):
              A[i+1][j+1] = min(A[i][j+1] + 1, A[i+1][j] + 1, A[i][j] + int(x[i] != y[j]))
7
8
      return A[n][m]
```

3.3 Plus grand facteur commun

```
1
    def longest_common_subsequence(x,y):
 2
        n = len(x)
3
        m = len(y)
        A = [[0 \text{ for } j \text{ in } range(m+1)] \text{ for } i \text{ in } range(n+1)]
 4
 5
        for i in range(n):
 6
            for j in range(m):
 7
                if x[i] == y[j]:
 8
                    A[i+1][j+1] = A[i][j] + 1
9
10
                    A[i+1][j+1] = \max(A[i][j+1], A[i+1][j])
11
        sol = []
12
        i, j = n, m
13
        while A[i][j] > 0:
14
            if A[i][j] == A[i-1][j]:
15
                i -= 1
            elif A[i][j] == A[i][j-1]:
16
                j -= 1
17
18
            else:
19
                i -= 1
20
                j -= 1
21
                sol.append(x[i])
22
        return ''.join(sol[::-1])
```

3.4 Rabin-Karp — Recherche d'un pattern

```
#a mettre en C++!
 1
 2 PRIME = 72057594037927931 # < 2<sup>56</sup>
 3 \quad DOMAIN = 128
 4
   def roll_hash(old_val, out_digit, in_digit, last_pos):
       """roll_hash """
 5
 6
       val = (old_val - out_digit * last_pos + DOMAIN * PRIME) % PRIME
 7
       val = (val * DOMAIN) % PRIME
8
       return (val + in_digit) % PRIME
9
   def matches(s, t, i, j, k):
10
       for d in range(k):
           if s[i + d] != t[j + d]:
11
12
               return False
13
       return True
14
   def rabin_karp_matching(s, t):
15
       hash_s = 0
16
       hash_t = 0
17
       len_s = len(s)
18
       len_t = len(t)
19
       last_pos = pow(DOMAIN, len_t - 1) % PRIME
20
       if len_s < len_t:</pre>
                                     # substring too long
21
           return -1
22
       for i in range(len_t):
                                    # preprocessing
23
           hash_s = (DOMAIN * hash_s + ord(s[i])) % PRIME
24
           hash_t = (DOMAIN * hash_t + ord(t[i])) % PRIME
25
       for i in range(len_s - len_t + 1):
26
           if hash_s == hash_t:
                                             # hashes match
27
               # check character by character
28
               if matches(s, t, i, 0, len_t):
29
                   return i
30
           if i < len_s - len_t:</pre>
31
               # shift window and calculate new hash on s
32
               hash_s = roll_hash(hash_s, ord(s[i]), ord(s[i + len_t]),
33
                                 last_pos)
34
       return -1
                                             #no match
35
   def rabin_karp_factor(s, t, k):
36
       last_pos = pow(DOMAIN, k - 1) % PRIME
37
       pos = {}
38
       assert k > 0
39
       if len(s) < k or len(t) < k:
40
           return None
41
       hash_t = 0
42
       # First calculate hash values of factors of t
43
       for j in range(k):
44
           hash_t = (DOMAIN * hash_t + ord(t[j])) % PRIME
45
       for j in range(len(t) - k + 1):
46
           # store the start position with the hash value
47
           if hash_t in pos:
48
               pos[hash_t].append(j)
49
           else:
50
               pos[hash_t] = [j]
51
           if j < len(t) - k:
52
               hash_t = roll_hash(hash_t, ord(t[j]), ord(t[j + k]), last_pos)
53
       hash_s = 0
54
        # Now check for matching factors in s
55
       for i in range(k):
                                 # preprocessing
56
           hash_s = (DOMAIN * hash_s + ord(s[i])) % PRIME
57
       for i in range(len(s) - k + 1):
58
           if hash_s in pos:
                                 # is this signature in s?
59
               for j in pos[hash_s]:
                   if matches(s, t, i, j, k):
60
61
                      return (i, j)
62
           if i < len(s) - k:
63
               hash_s = roll_hash(hash_s, ord(s[i]), ord(s[i + k]), last_pos)
```

4 Parcours de graphes

4.1 DFS - Depth First Search

```
#version iterative pour eviter la recursion limit de python
 1
 2
    def dfs_iterative(graph,start,seen):
 3
       seen[start] = True
 4
       to_visit = [start]
 5
       while to_visit:
 6
           node = to_visit.pop()
 7
           for neighbour in graph[node]:
 8
               if not seen[neighbour]:
 9
                   seen[neighbour] = True
10
                   to_visit.append(neighbour)
```

4.2 BFS - Breadth First Search

```
from collections import deque
   def bfs(graph, start=0):
 3
       to_visit = deque()
 4
       dist = [float('inf')] * len(graph)
 5
       prec = [none] * len(graph)
 6
       dist[start] = 0
 7
       to_visit.appendleft(start)
 8
       while to_visit: #evalue a faux si vide
 9
           node = to_visit.pop()
10
           for neighbour in graph[node]:
11
               if dist[neighbour] == float('inf'):
12
                   dist[neighbour] = dist[node] + 1
13
                   prec[neighbour] = node
14
                   to_visit.appendleft(neighbour)
15
       return dist, prec
```

4.3 Topological Sort

```
1
   def topological_order(graph):
 2
       V = range(len(graph))
 3
        indeg = [0 for _ in V]
 4
        for node in V:
                                # compute indegree
 5
           for neighbor in graph[node]:
 6
               indeg[neighbor] += 1
 7
       Q = [node for node in V if indeg[node] == 0]
 8
       order = []
9
       while Q:
10
           node = Q.pop()
                                # node without incoming arrows
11
           order.append(node)
12
           for neighbor in graph[node]:
13
               indeg[neighbor] -= 1
14
               if indeg[neighbor] == 0:
15
                   Q.append(neighbor)
16
       return order
```

4.4 Composantes connexes

4.5 Composantes bi-connexe

```
def cut_nodes_edges(graph):
 1
 2
       n = len(graph)
3
       time = 0
 4
       num = [None] * n
 5
       low = [n] * n
 6
                                 # parent[v] = None if root else parent of v
       parent = [None] * n
 7
       critical_children = [0] * n # cc[u] = #{children v | low[v] >= num[u]}
       times_seen = [-1] * n
 8
9
       for start in range(n):
10
           if times_seen[start] == -1:
                                                  # init DFS path
11
               times_seen[start] = 0
12
               to_visit = [start]
13
               while to_visit:
14
                  node = to_visit[-1]
15
                   if times_seen[node] == 0:
                                                  # start processing
16
                      num[node] = time
17
                      time += 1
18
                      low[node] = float('inf')
19
                   children = graph[node]
20
                   if times_seen[node] == len(children): # end processing
21
                      to_visit.pop()
22
                      up = parent[node]
                                                  # propagate low to parent
23
                      if up is not None:
24
                          low[up] = min(low[up], low[node])
25
                          if low[node] >= num[up]:
26
                              critical_children[up] += 1
27
                   else:
28
                      child = children[times_seen[node]] # next arrow
29
                      times_seen[node] += 1
30
                      if times_seen[child] == -1: # not visited yet
31
                          parent[child] = node
                                                  # link arrow
32
                          times_seen[child] = 0
33
                          to_visit.append(child) # (below) back arrow
                      elif num[child] < num[node] and parent[node] != child:</pre>
34
35
                          low[node] = min(low[node], num[child])
36
       cut_edges = []
37
       cut_nodes = []
                                                   # extract solution
38
       for node in range(n):
39
                                                   # characteristics
           if parent[node] is None:
40
               if critical_children[node] >= 2:
41
                   cut_nodes.append(node)
42
           else:
                                                   # internal nodes
43
               if critical_children[node] >= 1:
44
                   cut_nodes.append(node)
45
               if low[node] >= num[node]:
                   cut_edges.append((parent[node], node))
46
47
       return cut_nodes, cut_edges
```

4.6 Composantes fortement connexe

4.6.1 Kosaraju

```
1
   def kosaraju_dfs(graph,nodes,order,sccp):
 2
       times_seen = [-1] * len(graph)
       for start in nodes:
3
           if times_seen[start] == -1:
 4
 5
               to_visit = [start]
 6
               times_seen[start] = 0
 7
               sccp.append([start])
 8
               while to_visit:
9
                   node = to_visit[-1]
10
                   children = graph[node]
11
                   if times_seen[node] == len(children):
12
                      to_visit.pop()
```

```
13
                       order.append(node)
14
                   else:
15
                       child = children[times_seen[node]]
16
                      times_seen[node] += 1
17
                       if times_seen[child] == -1:
18
                          times_seen[child] = 0
19
                          to_visit.append(child)
20
                          sccp[-1].append(child)
21
   def reverse(graph):
       rev_graph = [[] for node in graph]
22
23
       for node in range(len(graph)):
24
           for neighbour in graph[node]:
25
               rev_graph[neighbour].append(node)
26
       return rev_graph
27
   def kosaraju(graph):
28
       n = len(graph)
29
       order = []
30
       sccp = []
31
       kosaraju_dfs(graph, range(n), order, [])
32
       kosaraju_dfs(reverse(graph),order[::-1], [], sccp)
33
       return sccp[::-1]
```

4.7 2-SAT

```
def vertex(lit):
 2
       if lit > 0:
 3
           return 2 * (lit - 1)
 4
       else:
 5
           return 2 * (-lit -1) +1
 6
   def two_sat(formula):
 7
       n = max(abs(clause[p]) for p in (0,1) for clause in formula)
8
       graph = [[] for node in range(2*n)]
9
       for x,y in formula:
10
           graph[vertex(-x)].append(vertex(y))
           graph[vertex(-y)].append(vertex(x))
11
12
       sccp = kosaraju(graph)
13
       comp_id = [None] * (2*n)
14
       affectations = [None] * (2*n)
15
       for component in sccp:
16
           rep = min(component)
17
           for vtx in component:
18
               comp_id[vtx] = rep
19
               if affectations[vtx] == None:
20
                   affectations[vtx] = True
21
                   affectations[vtx ^ 1] = False
22
       for i in range(n):
23
           if comp_id[2*i] == comp_id[2*i+1]:
24
               return None
       return affectations[::2]
25
```

4.8 Postier Chinois

4.9 Chemin eulérien

4.9.1 Dirigé

```
1  def eulerian_tour_directed(graph):
2     P = []
3     Q = [0]
4     R = []
5     next = [0] * len(graph)
6     while Q:
7     node = Q.pop()
```

```
8
            P.append(node)
9
            while next[node] < len(graph[node]):</pre>
10
                neighbour = graph[node][next[node]]
11
                next[node] += 1
12
                R.append(neighbour)
13
                node = neighbour
14
            while R:
15
                Q.append(R.pop())
16
        return P
```

4.9.2 Non Dirigé

```
1
    def eulerian_tour_undirected(graph):
 2
       P = []
 3
        Q = [0]
 4
       R = []
 5
       next = [0] * len(graph)
 6
        seen = [set() for _ in graph]
 7
        while Q:
 8
           node = Q.pop()
9
           P.append(node)
10
            while next[node] < len(graph[node]):</pre>
11
               neighbour = graph[node] [next[node]]
12
                next[node] += 1
13
               if neighbour not in seen[node]:
14
                   seen[neighbour].add(node)
15
                   R.append(neighbour)
16
                   node = neighbour
17
            while R:
18
                Q.append(R.pop())
19
        return P
```

4.10 Chemin le plus court

4.10.1 Poids positif ou nul - Dijkstra

```
from heapq import heappop, heappush
   def dijkstra(graph, weight, source=0, target=None):
 3
        """single source shortest paths by Dijkstra
 4
          :complexity: O(|V| + |E|log|V|)"""
 5
       n = len(graph)
       assert all(weight[u][v] >= 0 for u in range(n) for v in graph[u])
 6
 7
       prec = [None] * n
 8
       black = [False] * n
 9
       dist = [float('inf')] * n
10
       dist[source] = 0
11
       heap = [(0, source)]
12
       while heap:
13
           dist_node, node = heappop(heap)
                                               # Closest node from source
14
           if not black[node]:
15
               black[node] = True
16
               if node == target:
17
                   break
18
               for neighbor in graph[node]:
19
                   dist_neighbor = dist_node + weight[node][neighbor]
20
                   if dist_neighbor < dist[neighbor]:</pre>
21
                      dist[neighbor] = dist_neighbor
22
                      prec[neighbor] = node
23
                      heappush(heap, (dist_neighbor, neighbor))
24
       return dist, prec
   def dijkstra_update_heap(graph, weight, source=0, target=None):
25
26
        """single source shortest paths by Dijkstra
27
          :complexity: O(|V| + |E|log|V|)"""
```

```
28
       n = len(graph)
29
       assert all(weight[u][v] >= 0 for u in range(n) for v in graph[u])
30
       prec = [None] * n
31
       dist = [float('inf')] * n
32
       dist[source] = 0
33
       heap = OurHeap([(dist[node], node) for node in range(n)])
34
       while heap:
35
           dist_node, node = heap.pop()
                                            # Closest node from source
36
           if node == target:
37
               break
38
           for neighbor in graph[node]:
39
               old = dist[neighbor]
40
               new = dist_node + weight[node][neighbor]
41
               if new < old:</pre>
                   dist[neighbor] = new
42
43
                   prec[neighbor] = node
44
                   heap.update((old, neighbor), (new, neighbor))
45
       return dist, prec
```

4.10.2 Poids arbitraire - Bellman-Ford

```
1
 2
    def bellman_ford2(graph, weight, source):
 3
        \Pi_{i}\Pi_{j}\Pi_{j}
                :complexity: O(|V|*|E|)"""
 4
        n = len(graph)
        dist = [float('inf')] * n
 5
 6
        prec = [None] * n
 7
        dist[source] = 0
 8
9
        def relax():
10
            for nb_iterations in range(n-1):
11
                for node in range(n):
12
                    for neighbor in graph[node]:
13
                        alt = dist[node] + weight[node][neighbor]
14
                        if alt < dist[neighbor]:</pre>
15
                           dist[neighbor] = alt
16
                           prec[neighbor] = node
17
        relax()
18
        intermediate = dist[:] # is fixpoint in absence of neg cycles
19
        relax()
20
        for node in range(n):
            if dist[node] < intermediate[node]:</pre>
21
22
                dist[node] = float('-inf')
23
        return dist, prec, min(dist) == float('-inf')
```

4.10.3 Floyd-Warshall

```
def floyd_warshall(weight):
 1
        """"O(|V|^3)"""
 2
 3
        for k, Wk in enumerate(weight):
 4
            for _, Wu in enumerate(weight):
 5
               for v, Wuv in enumerate(Wu):
 6
                   alt = Wu[k] + Wk[v]
 7
                   if alt < Wuv:</pre>
 8
                       Wu[v] = alt
9
        for v, Wv in enumerate(weight):
10
            if Wv[v] < 0:</pre>
                              # negative cycle found
11
               return True
12
        return False
```

5 Points et polygones

5.1 Points

5.1.1 Points

```
1 point = [x,y]
```

5.1.2 Cross-product

```
1 def cross_product(p1, p2):
2   return p1[0] * p2[1] - p2[0] * p1[1]
```

5.1.3 Direction

```
1 def left_turn(a,b,c):
2    return (a[0]-c[0]) * (b[1]-c[1]) - (a[1]-c[1]) * (b[0]-c[0]) > 0
3    # If floats are used, instead of 0 test if in [0-10E-7,0+10E-7]
```

5.2 Enveloppe convexe

```
Complexité : \mathcal{O}(n \log(n))
```

```
1
   def andrew(S):
 2
       S.sort()
 3
       top = []
 4
       bot = []
 5
       for p in S:
 6
           while len(top) >= 2 and not left_turn(p,top[-1],top[-2]):
 7
               top.pop()
 8
           top.append(p)
9
           while len(bot) >= 2 and not left_turn(bot[-2],bot[-1],p):
10
               bot.pop()
11
           bot.append(p)
12
       return bot[:-1] + top[:0:-1]
```

5.3 Aire d'un polygone

Uniquement pour les polygones simples. Réduire à des composantes simples sinon. Voir partie Mathématiques.

5.4 Polygone simple

```
1
   def is_simple(polygon):
 2
       """complexity: O(n log n) for n=len(polygon)"""
 3
       n = len(polygon)
 4
       order = list(range(n))
 5
       order.sort(key=lambda i: polygon[i])
                                                 # lexicographic order
 6
       rank_to_y = list(set(p[1] for p in polygon))
 7
       rank_to_y.sort()
 8
       y_to_rank = {y: rank for rank, y in enumerate(rank_to_y)}
9
       S = RangeMinQuery([0] * len(rank_to_y)) # sweep structure
10
       last_y = None
11
       for i in order:
12
           x, y = polygon[i]
13
           rank = y_to_rank[y]
14
           right_x = max(polygon[i - 1][0], polygon[(i + 1) % n][0])
```

```
15
           left = x < right_x</pre>
           below_y = min(polygon[i - 1][1], polygon[(i + 1) % n][1])
16
17
           high = y > below_y
18
           if left:
                                       # y does not need to be in S yet
19
               if S[rank]:
20
                  return False
                                       # two horizontal segments intersect
21
               S[rank] = -1
                                       # add y to S
22
           else:
23
               S[rank] = 0
                                       # remove y from S
24
           if high:
               lo = y_to_rank[below_y] # check S between [lo + 1, rank - 1]
25
26
               if (below_y != last_y or last_y == y or
27
                      rank - lo >= 2 and S.range_min(lo + 1, rank)):
28
                   return False
                                       # horiz. & vert. segments intersect
29
                                       # remember for next iteration
           last_y = y
30
       return True
```

5.5 Paire de points les plus proches

6 Ensembles

6.1 Rendu de monnaie

 ${\bf Probl\`eme~NP\text{-}Complet}.$

```
def coin(x, R):
    b = [False] * (R+1)
    b[0] = True
    for xi in x:
        for s in range(xi, R+1):
        b[s] |= b[s - xi]
    return b[R]
```

6.2 Sac à dos

Problème NP-Complet.

```
1
   def knapsack(p, v, cmax):
 2
       n = len(p)
 3
       Opt = [[0] * (cmax + 1) for _ in range(n+1)]
 4
       Sel = [[False] * (cmax + 1) for _ in range(n+1)]
 5
       #cas de base
 6
       for cap in range(p[0], cmax +1):
 7
           Opt[0][cap] = v[0]
           Sel[0][cap] = True
8
9
       # cas d'induction
10
       for i in range(1,n):
11
           for cap in range(cmax+1):
12
               if cap \geq p[i] and Opt[i-1][cap - p[i]] + v[i] \geq Opt[i-1][cap]:
13
                   Opt[i][cap] = Opt[i-1][cap-p[i]] + v[i]
14
                   Sel[i][cap] = True
15
               else:
16
                   Opt[i][cap] = Opt[i-1][cap]
17
                   Sel[i][cap] = False
18
       cap = cmax
19
       sol = []
20
       for i in range(n-1, -1, -1):
21
           if Sel[i][cap]:
22
               sol.append(i)
23
               cap -= p[i]
24
       return (Opt[n-1][cmax], sol)
```

6.3 k-somme

6.4 Points les plus proches

```
def dist(p, q):
 2
       return hypot(p[0] - q[0], p[1] - q[1]) # Euclidean dist.
 3
   def cell(point, size):
 4
       """ returns the grid cell coordinates containing the given point.
 5
       size is the side length of a grid cell
 6
       beware: in other languages negative coordinates need special care
 7
       in C++ for example int(-1.5) == -1 and not -2 as we need
8
       hence we need floor(x / pas) in C++ using #include <cmath>
9
10
                                         # size = grid cell side length
       x, y = point
       return (int(x // size), int(y // size))
11
12
   def improve(S, d):
13
       G = \{\}
                                         # maps grid cell to its point
14
       for p in S:
                                         # for every point
15
           a, b = cell(p, d / 2)
                                         # determine its grid cell
16
           for a1 in range(a - 2, a + 3):
17
               for b1 in range(b - 2, b + 3):
18
                   if (a1, b1) in G:
                                         # compare with points
19
                      q = G[a1, b1]
                                         # in surrounding cells
20
                      pq = dist(p, q)
21
                      if pq < d:
                                         # improvement found
22
                          return pq, p, q
23
           G[a, b] = p
24
       return None
25
   def closest_points(S):
26
       shuffle(S)
27
       assert len(S) >= 2
28
       p = S[0]
                              # start with distance between
29
       q = S[1]
                              # first two points
       d = dist(p, q)
30
31
       while d > 0:
                              # distance 0 cannot be improved
32
           r = improve(S, d)
33
                              # distance improved
           if r:
34
               d, p, q = r
35
           else:
                              # r is None: could not improve
36
               break
37
       return p, q
```

6.5 Valeurs les plus proches

```
def closest_values(L):
    assert len(L) >= 2
    L.sort()
    valmin, argmin = min((L[i] - L[i - 1], i) for i in range(1, len(L)))
    return L[argmin - 1], L[argmin]
```

7 Calculs

7.1 PGCD

```
1 def pgcd(a,b):
2    return a if b == 0 else pgcd(b,a%b)
```

7.2 Coefficients de Bézout

```
1 def bezout(a,b):
2    if b == 0:
```

```
3         return (1,0)
4         else:
5             u,v = bezout(b,a%b)
6             return (v, u - (a//b) *v)
7         def inv(a,p):
8         return bezout(a,p)[0]%p
```

7.3 Coefficients binomiaux

```
1
   def binom(n,k):
 2
       prod = 1
 3
       for i in range(k):
 4
           prod = (prod * (n-i)) // (i+1)
 5
       return prod
 6
   def binom_modulo(n,k,p):
 7
       prod = 1
8
       for i in range(k):
9
           prod = (prod * (n-1) * inv(i+1,p)) %p
10
       return prod
```

7.4 Inverse

```
1 def inv(a,p):
2 return bezout(a,p)[0] %p
```

8 Mathématiques

8.1 Géométrie

8.1.1 3D

- Sphère : Volume : $\frac{4}{3}\pi r^3$ Surface : $4\pi r^2$
- Cylindre droit : Volume $\pi r^2 h$ Surface : $2\pi r(r+h)$
- Cone circulaire droit : Volume $\frac{1}{3}\pi r^2 h$ Surface : $\pi r(r+s)$
- Prisme triangulaire : Volume Al ou $\frac{1}{2}bhl$ Surface : bh + 2ls + lb
- Prisme : Volume Ah Surface : $2A + (h \times p)$
- Pyramide : Volume : $\frac{1}{3}Ah$
- Tétrahèdre : Volume : $\frac{b^3}{6\sqrt[3]{2}}$ Surface : $\sqrt[3]{3}b^2$
- Pyramide carré : Volume : $\frac{1}{3}s^2 \times h$ Surface : $s^2 + 2sh$
- Cuboide : Volume : $l \times w \times h$ Surface : 2lh + 2lw + 2wh (Cube : $6s^2$)

8.1.2 2D

- Polygone simple : Aire : $A = \frac{1}{2} \sum_{i=0}^{n-1} (x_i x_{i+1} x_{i+1} y_i)$
- Losange : Aire : $\frac{D \times d}{2}$
- Trapèze : Aire : $\frac{(B+b)\times h}{2}$
- \bullet Parralélogramme : Aire : $B\times h$

8.1.3 Points entiers dans un polygone

Sur le contour : Dans le polygone : Théorème de Pick : $P=n_i+\frac{n_b}{2}-1$

8.1.4 Théorème de la galerie d'art

Pour garder un polygone simple à n sommets, $\lfloor \frac{n}{3} \rfloor$ gardiens suffisent.

8.2 Approximations

8.2.1 Méthode de Newton

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} - f(x) \approx f(x_0) + f'(x_0)(x - x_0)$$

8.2.2 Méthode de la sécante

Cette méthode est à appliquer quand le calcul de la dérivée est couteux $\frac{f(x_k)-f(x_{k-1})}{x_k-x_{k-1}}$

8.2.3 Plus forte pente — Méthode du gradient

Cette méthode peut être assez couteuse (ZigZag)

Algorithme du gradient — On se donne un point initial $x_0 \in \mathbb{E}$ et un seuil de tolérance $\epsilon \geq 0$. L'algorithme du gradient donne une suite d'itérés $x_1, x_2 \dots \in \mathbb{E}$, jusqu'à ce qu'un test d'arrêt soit satisfait. Il passe de x_k à x_{k+1} par les étapes suivantes :

- 1. Simulation : Calcul de $\nabla f(x_k)$
- 2. Test d'arrêt : Si $\|\nabla f(x_k)\| \leq \epsilon$, arrêt
- 3. Calcul du pas : $\alpha_k > 0$ par un règle de recherche linéaire sur f en x_k le long de la direction $-\nabla f(x_k)$
- 4. Nouvel itéré : $x_{k+1} = x_k \alpha_k \nabla f(x_k)$

8.3 Probabilités et Statistiques

8.3.1 Lois de probabilités

Discrètes:

- Poisson : $\mathbb{P}(X = k) = e^{-\lambda \frac{\lambda^k}{k!}}$, $\mathbb{E}[X] = \lambda$, $\mathbb{V}[X] = \lambda$
- Binomiale: $\mathbb{P}(X=k) = \binom{n}{k} p^k (1-p)^{n-k}$, $\mathbb{E}[X] = np$, $\mathbb{V}[X] = np(1-p)$
- Géométrique : $\mathbb{P}(X=k)=(1-p)^{k-1}p$, $\mathbb{E}[X]=\frac{1}{p}$, $\mathbb{V}[X]=\frac{1-p}{p^2}$
- Uniforme : $\mathbb{P}(X = k) = \frac{1}{n}$, $\mathbb{E}[X] = \frac{1}{n} \sum_{k=1}^{n} x_k$

8.3.2 Techniques statistiques

Théorème de la limite centrale :

Soit $X_1, X_2, ...$ une suite de variable aléatoires réelles définies sur le même espace de probabilités, i.i.d et suivant la même loi \mathcal{L} . De plus, l'espérance μ et l'écart-type σ de \mathcal{L} existent et soient finis avec $\sigma \neq 0$.

Soit la somme $S_n = X_1 + X_2 + ... + X_n$

Alors l'espérance de S_n est $n\mu$ et l'écart-type est $\sigma\sqrt{n}$

Quand n est assez grand, la Loi Normale $\mathcal{N}(n\mu, n\sigma^2)$ est une bonne approximation de S_n

On pose $\overline{X_n} = \frac{S_n}{n}$ et $Z_n = \frac{S_n - n\mu}{\sigma\sqrt{n}} = \frac{\overline{X_n} - \mu}{\sigma/\sqrt{n}}$

9 Techniques de programmation

9.1 Programmation dynamique

Résoudre le problème en le divisant en sous-problèmes, résoudre les sous-problèmes, stocker les résultats intermédiaires ("mémoisation")

9.2 Diviser pour régner

Diviser un problème en sous-problèmes; Résoudre les sous-problèmes; Combiner : calculer la solution grâce aux solutions des sous-problèmes.

9.3 Floyd's Hare and Tortoise

L'objectif de cette méthode est de détecter des cycles. L'idée est de parcourir la liste chaînée avec deux pointeurs : un lent (tortoise) et un deux fois plus rapide (hare). Si les deux pointeurs s'intersectent, il y a un cycle.

12