

Dynamic programming

More examples

A1

: 10×100 (p
0

Example 1: Longest common subsequence

Alphabet = set of characters:

$\{a,b,c,\dots,z\}, \quad \{A,C,G,T\}, \quad \{0,1\}$

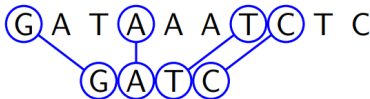
String = sequence $x_1x_2x_3 \dots x_n$ of characters from an alphabet:

hello world

GATAAATCTGGTCTTATTCC

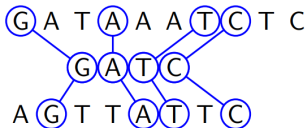
00101100101010001111

Subsequence = subset of the characters in the string, in unchanged order:

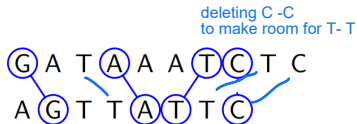


Longest common subsequence

Common subsequence for two strings:



Or simply:



a even longer subsequence could be, by making new connections and push the connections around

Longest common subsequence (LCS):

$$X = x_1 x_2 x_3 \dots x_m$$

$$Y = y_1 y_2 y_3 \dots y_n$$

For two strings of length m and n , find their **longest** common subsequence.

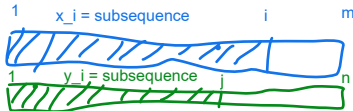
The length of this can be seen as a measure of similarity between the strings (e.g., DNA sequences).

The longer the common subsequence, the more the two DNA strings are similar

Recursive solution?

whole string = X

Whole string = Y



We want to work on creating a recursive solution. Therefore, we define a notion for subproblems:

- ▶ $X_i = x_1 x_2 x_3 \dots x_i$ for $1 \leq i \leq m$
- ▶ $Y_j = y_1 y_2 y_3 \dots y_j$ for $1 \leq j \leq n$
- ▶ X_0 and Y_0 are the empty string if i or $j = 0$, it is an empty string
- ▶ **lcs**(i, j) is the length of the longest common subsequence of X_i and Y_j

We want to find **lcs**(m, n).

More generally: We are looking for a recursive formula for **lcs**(i, j).

Base case: Clearly, **lcs**(0, j) = **lcs**(i, 0) = 0.

because if one is zero/empty it can't have anything in common with another string

can be written as a i, j matrix



what we want to find, the longest common subseq

Optimal subproblems I

Formula for $\text{lcs}(i, j)$:

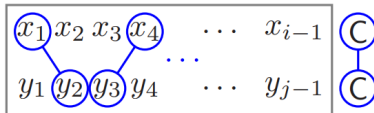
Case I: $x_i = y_j$

Observation: A common subsequence Z for X_i and Y_j of length k consists of:

- ▶ A last character is **z_k** .
- ▶ A string $Z' = z_1 z_2 z_3 \dots z_{k-1}$ of length $k - 1$, which must be a common subsequence of X_{i-1} and Y_{j-1} (the characters in Z must appear in the same order as in X and Y , so only the last character in Z can possibly be **x_i** and **y_j**).

Observation (optimal subproblems) for Case I:

If Z is a longest common subsequence for X_i and Y_j , then Z' must be a longest common subsequence of X_{i-1} and Y_{j-1} . For if there were a longer common subsequence for X_{i-1} and Y_{j-1} , it could be extended by the character $x_i (= y_j)$ and become a longer common subsequence for X_i and Y_j .



A1
: 10x100 (p
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Optimal subproblems I

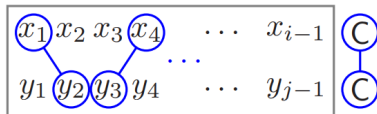
on the last placement i and j in the two strings, the element is the same

From the observation in Case I ($x_i = y_j$):

length common subsequence

► $\text{lcs}(i, j) = \text{lcs}(i - 1, j - 1) + 1$

- A longest common subsequence for X_{i-1} and Y_{j-1} , when extended by the character $x_i (= y_j)$, is a longest common subsequence for X_i and Y_j .



Optimal subproblems II the last element from x and from y is not the same

Formula for $\text{lcs}(i, j)$: **Case II: $x_i \neq y_j$**

Observation: A common subsequence $Z = z_1 z_2 z_3 \dots z_k$ for X_i and Y_j cannot have z_k as a match of x_i and y_j (since these are different).

Thus, Z must be a common subsequence for either X_{i-1} and Y_j , or for X_i and Y_{j-1} (or possibly both).

Observation (optimal subproblems) for **Case II**:

If Z is a longest common subsequence for X_i and Y_j , then it must be a longest common subsequence for either X_{i-1} and Y_j , or for X_i and Y_{j-1} (or possibly both). For if there were a longer common subsequence for either X_{i-1} and Y_j , or for X_i and Y_{j-1} , this would also be a longer common subsequence for X_i and Y_j .



Optimal subproblems II

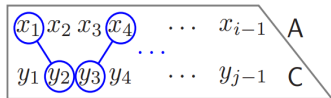
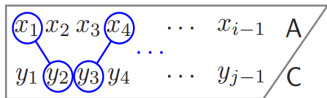
Let T_1 be a longest common subsequence for X_{i-1} and Y_j , and let T_2 be a longest common subsequence for X_i and Y_{j-1} .

From the observation in **Case II** ($x_i \neq y_j$), it follows that, among T_1 and T_2 , at least one of them is a longest common subsequence for X_i and Y_j .

Neither T_1 nor T_2 can be longer than the longest common subsequence for X_i and Y_j (since both are subsequences of X_i and Y_j).

Thus, from the observation in **Case II** ($x_i \neq y_j$):

- ▶ $\text{lcs}(i, j) = \max(\text{lcs}(i-1, j), \text{lcs}(i, j-1))$
- ▶ If $\text{lcs}(i-1, j) \geq \text{lcs}(i, j-1)$, then a longest common subsequence for X_{i-1} and Y_j is also a longest common subsequence for X_i and Y_j . A symmetric statement holds for " \leq " and X_i and Y_{j-1} .



Recursive formula for $\text{lcs}(i,j)$

All in all, we have found the following recursive formula for $\text{lcs}(i, j)$:

$$\text{lcs}(i,j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i-1, j-1) + 1 & \text{if } i, j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i-1, j), \text{lcs}(i, j-1)) & \text{if } i, j > 0 \text{ and } x_i \neq y_j \end{cases}$$

It leads to a natural, simple recursive algorithm.

BUT: It is easy to see that there are repetitions among the subproblems' subproblems.

Thus, the same subproblems are repeatedly computed in different places in the recursion tree, and the runtime becomes very poor.


This can potentially be solved with memoization: have a table with space for the answer to all possible subproblems $\text{lcs}(i, j)$, and store the answer when it is computed for the first time. Later, simply look it up.

Dynamic programming: Instead of using recursion, directly fill in this table bottom-up in a structured manner.

Dynamic programming

Dynamic programming: Fill in the table for $\text{lcs}(i, j)$ bottom-up in a structured manner.

$i \backslash j$	0	1	2	.	.	.	n
0	0	0	0	0	0	0	0
1	0						
2	0						
.	0						
.	0						
m	0						



$$\text{lcs}(i, j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i - 1, j - 1) + 1 & \text{if } i, j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i - 1, j), \text{lcs}(i, j - 1)) & \text{if } i, j > 0 \text{ and } x_i \neq y_j \end{cases}$$

Dynamic programming

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$i \backslash j$	0	1	2	·	·	·	n
0	0	0	0	0	0	0	0
1	0						
2	0						
·	0						
·	0						
m	0						

to fill in the next entry, would need to know the diagonal for when x_{i-1} and y_{i-1} . And the perpendicular, for when only one of x_i and y_i is -1.

$$\text{lcs}(i, j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i-1, j-1) + 1 & \text{if } i, j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i-1, j), \text{lcs}(i, j-1)) & \text{if } i, j > 0 \text{ and } x_i \neq y_j \end{cases}$$

Dynamic programming

Dynamic programming: fill in the table above $\text{lcs}(i,j)$ bottom-up in a structured manner.

$i \backslash j$	0	1	2	·	·	·	n
0	0	0	0	0	0	0	0
1	0						
2	0						
·	0						
·	0						
m	0						

we need a structured way of filling the matrix out.
fx from left to right, row for row

$$\text{lcs}(i,j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i-1,j-1) + 1 & \text{if } i,j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i-1,j), \text{lcs}(i,j-1)) & \text{if } i,j > 0 \text{ and } x_i \neq y_j \end{cases}$$

Dynamic programming

Dynamic programming: fill in the table above $\text{lcs}(i,j)$ bottom-up in a structured manner.

$i \backslash j$	0	1	2	.	.	.	n
0	0	0	0	0	0	0	0
1	0						
2	0						
.	0						
.	0						
m	0						

this is also a legit structured way of filling out the matrix, from top to bottom column for column

$$\text{lcs}(i,j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i-1, j-1) + 1 & \text{if } i, j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i-1, j), \text{lcs}(i, j-1)) & \text{if } i, j > 0 \text{ and } x_i \neq y_j \end{cases}$$

At 10x100 (p

0

, # " A # " " / b

" / # " b

Dynamic programming

Dynamic programming: fill in the table above $\text{lcs}(i,j)$ bottom-up in a structured manner.

$i \backslash j$	0	1	2	.	.	.	n
0	0	0	0	0	0	0	0
1	0						
2	0						
.	0						
.	0						
m	0						

also legit, going diagonal

every method can be atrived
with just two for loops

$$\text{lcs}(i,j) = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ \text{lcs}(i-1,j-1) + 1 & \text{if } i,j > 0 \text{ and } x_i = y_j \\ \max(\text{lcs}(i-1,j), \text{lcs}(i,j-1)) & \text{if } i,j > 0 \text{ and } x_i \neq y_j \end{cases}$$

Running time

Dynamic programming: fill in the table above $\text{lcs}(i,j)$ bottom-up in a structured manner.

$i \backslash j$	0	1	2	.	.	.	n
0	0	0	0	0	0	0	0
1	0						
2	0						
.	0						
.	0						
m	0						




Table size: mn

Fill table entry: $O(\text{max size of the red graph}) = O(1)$.

Total time: $O(\text{the product of the two}) = O(mn)$.

Find a concrete solution

$\text{lcs}(m, n)$ is the **length** of a longest common subsequence for $X = X_m$ and $Y = Y_n$. If we want to find a specific common subsequence of this length:

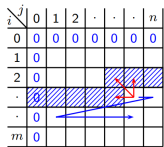
For each cell in the table, store which of the three red arrows gave the $\text{lcs}(i, j)$ value for that cell.

		j	0	1	2	3	4	5	6
i	y_j		B	D	C	A	B	A	
	x_i								
0	x_i	0	0	0	0	0	0	0	
1	A	0	↑	↑	0	1	←1	1	
2	B	0	1	←1	←1	1	2	←2	
3	C	0	↑	↑	2	←2	2	2	
4	B	0	←1	↑	↑	2	2	3	←3
5	D	0	↑	1	2	2	3	3	↑
6	A	0	↑	↑	2	2	3	4	↑
7	B	0	←1	↑	2	2	3	4	↑

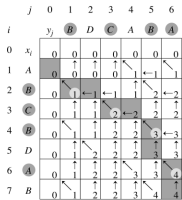
Follow the stored arrows backward from $\text{lcs}(m, n)$. When a diagonal arrow is followed, it is Case I, and $x_i (= y_j)$ is printed. Otherwise, it is Case II, and nothing is printed. In total, a longest common subsequence for X and Y is printed in reverse order in $O(m + n)$ time.

Space usage for LCS

If we only need the length of the longest common subsequence, we can use $\min\{m, n\}$ space.



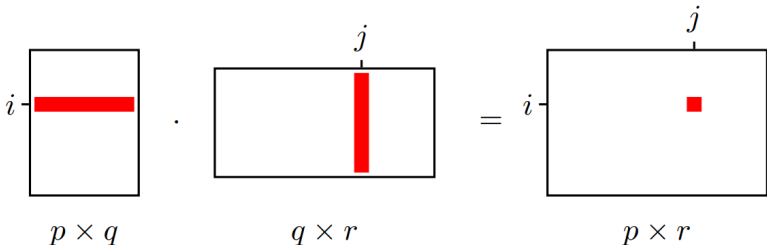
If we need the actual longest common subsequence, we must store the entire table, i.e., use $\Theta(mn)$ space (since we don't know the path back, we must store the entire table).



[Hirschberg proposed a method in 1975 to achieve this with $\min\{m, n\}$ space]

Example 2: Multi-Matrix Multiplication

A $p \times q$ matrix A_1 and a $q \times r$ matrix A_2 can be multiplied in $O(pqr)$ time.
The result is a $p \times r$ matrix.



Matrix multiplication is associative:

$$A_1 \cdot (A_2 \cdot A_3) = (A_1 \cdot A_2) \cdot A_3$$

Multi-Matrix Multiplication

Matrix multiplication is associative:

$$A_1 \cdot (A_2 \cdot A_3) = (A_1 \cdot A_2) \cdot A_3$$

But the running time is NOT the same. Example:

	A_1	A_2	A_3
	10×100	100×5	5×50
$(A_2 \cdot A_3):$			100×50
$(A_1 \cdot A_2):$		10×5	

Time for $A_1 \cdot (A_2 \cdot A_3)$ is $10 \cdot 100 \cdot 50 + 100 \cdot 5 \cdot 50 = 75.000$

Time for $(A_1 \cdot A_2) \cdot A_3$ is $10 \cdot 100 \cdot 5 + 10 \cdot 5 \cdot 50 = 7.500$

Multi-Matrix Multiplication

The question:

For a product of n matrices:

$$A_1.A_2.A_3 \cdot \dots \cdot A_{n-1}.A_n$$

with compatible dimensions:

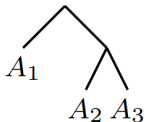
$$\begin{array}{ccccccc} A_1 & A_2 & A_3 & \dots & A_{n-1} & A_n \\ p_0 \times p_1 & p_1 \times p_2 & p_2 \times p_3 & \dots & p_{n-2} \times p_{n-1} & p_{n-1} \times p_n \end{array}$$

the dimensions of the matrix
match like it should in matrix multiplication

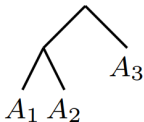
What is the minimum time to multiply them together?

Computational trees

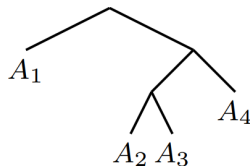
Order = parenthesis notation = binary computation tree:



$A_1(A_2A_3)$



$(A_1A_2)A_3$



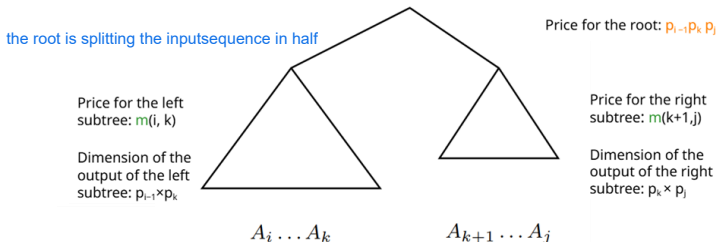
$A_1((A_2A_3)A_4)$

Optimal subproblems and recursive equation

Let $m(i, j)$ be the cost of the best way to multiply A_i, \dots, A_j together.

Observation (optimal subproblems):

The subtrees of the root of an optimal tree must themselves be optimal computation trees.



Try all root locations, i.e. all splits A_i, \dots, A_k and A_{k+1}, \dots, A_j :

$$m(i, j) = \begin{cases} 0 & \text{if } i = j \text{ base case} \\ \min_{i \leq k < j} \{ m(i, k) + m(k+1, j) + p_{i-1} p_k p_j \} & \text{if } i < j \end{cases}$$

$m(i, j)$ = minimum cost
need to multiply matrices
from A_i to A_j together

left subtree + right subtree + root

A
1

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Table

Repetitions among subproblems' subproblems. Create a table and fill it systematically. The goal is to find $m(1, n)$.

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

$i \backslash j$	1	2	3	·	·	·	n
1	0						
2		0					
3			0				
·				0			
·					0		
·						0	
n							0

Table size: $O(n^2)$.

Fill table entry: $O(\text{max size of the red graph}) = O(n)$.

Total time: $O(\text{product of the two}) = O(n^3)$.

Find a concrete solution: follow the optimal choices backward.