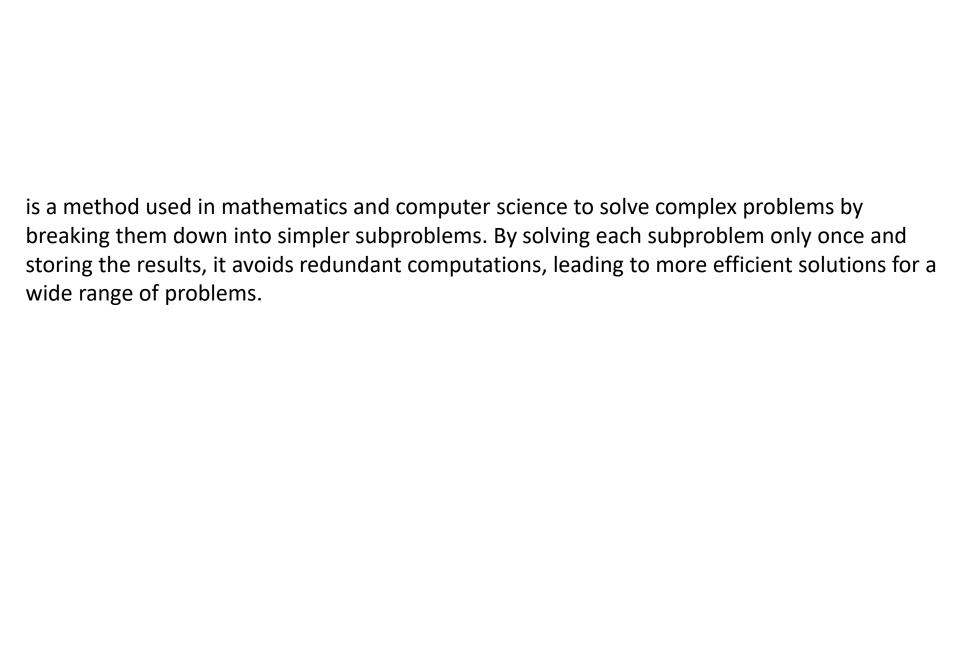
# Dynamic programming

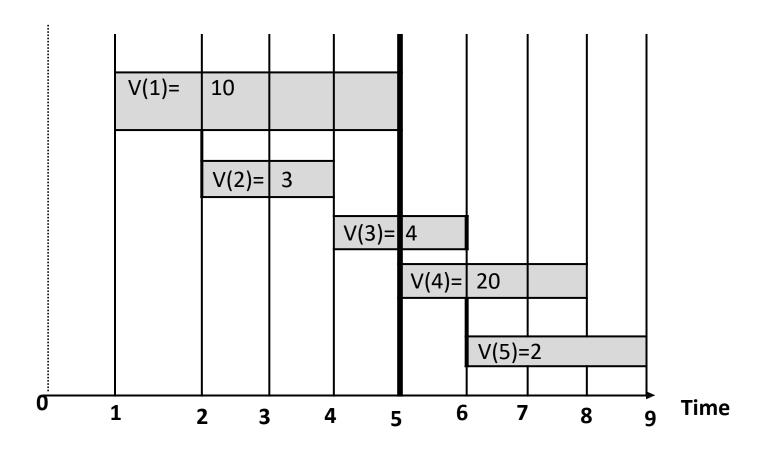


# Weighted Interval Scheduling

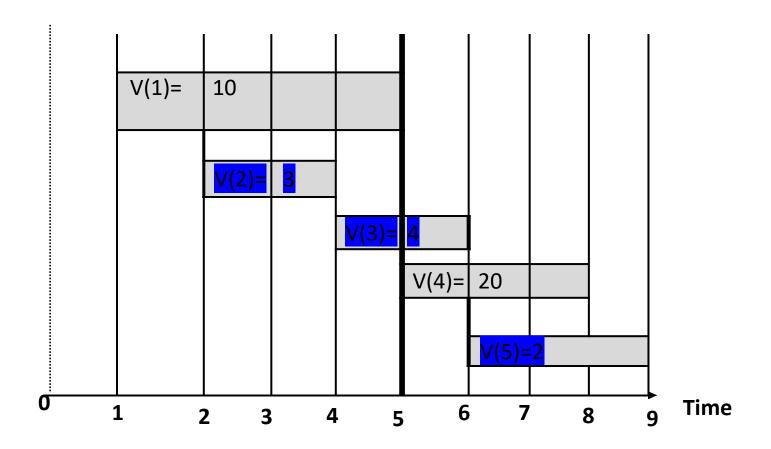
#### **Problem and Goal**

- Weighted interval scheduling problem.
  - Job j starts at  $s_j$ , finishes at  $f_j$ , and has weight or value  $v_i$ .
  - Two jobs compatible if they don't overlap.
  - Goal: find maximum weight subset of mutually compatible jobs.

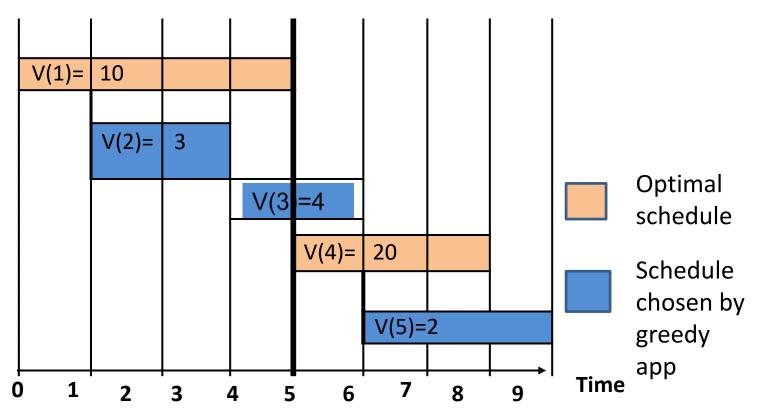
# Greedy approach



# Greedy approach



## Greedy does not work



Greedy approach takes job 2, 3 and 5 as best schedule and makes profit of 9. While optimal schedule is job 1 and job4 making profit of 30 (10+20). Hence greedy will not work

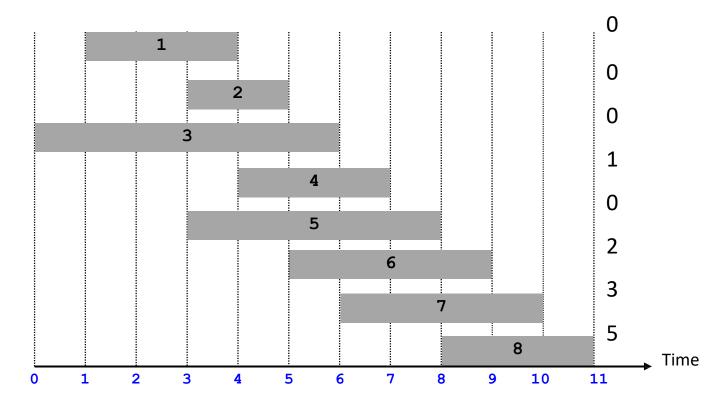
# Weighted Interval Scheduling

p(j)

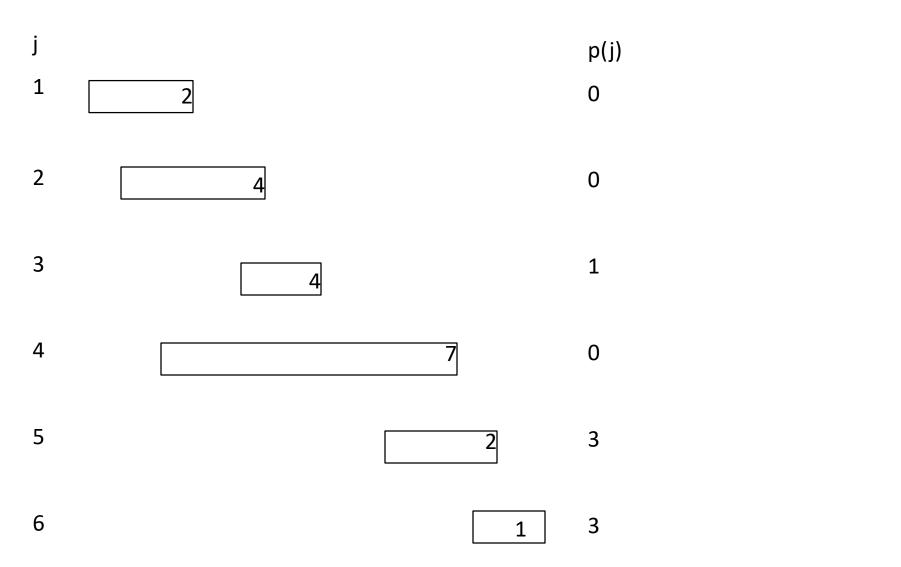
Notation. Order jobs by **finishing** time:  $f_1 \le f_2 \le \ldots \le f_n$ .

Def. p(j) = largest index i < j such that job i is compatible with j.

Ex: p(8) = 5, p(7) = 3, p(2) = 0.



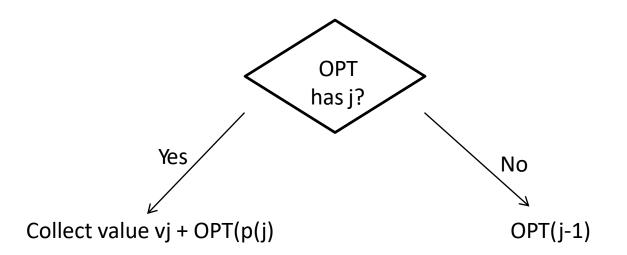
#### p(j): the largest i < j such that f[i] <= s[j]



#### **Optimal** solution

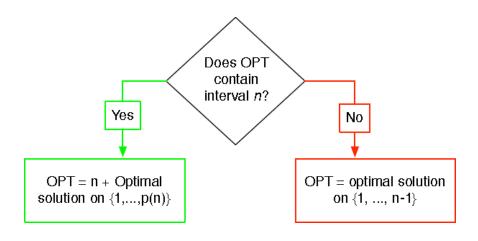
• Notation. OPT(j) = value of optimal solution to the problem consisting of job requests 1, 2,..., j.

```
Case 1: OPT selects job j
- collect profit v<sub>j</sub>
- cant't use incompatible jobs {p(j)+1,p(j)+2,.....j-1}
-must include optimal solution to problem consisting of remaining compatible jobs 1,2,.....,p(j)
Case 2:OPT does not select job j.
```



-must include optimal solution to problem consisting of remaining compatible jobs 1,2,...,j-1

# Recurrence relation using Optimal schedule



$$OPT(j) = \max egin{cases} v_j + OPT(p(j)) & j \text{ in OPT solution} \ OPT(j-1) & j \text{ not in solution} \ 0 & j=0 \end{cases}$$

dp = [0] \* n

### Algorithm for Recurrence relation

```
incl = V i + dp[index of Compatible prev job whose end time < start time of i] ?
excl = dp[i-1]
dp[i] = max(incl, excl)</pre>
```

$$OPT(j) = \max( ext{incl, excl})$$
  $\begin{cases} v_j + OPT(p(j)) & j ext{ in OPT solution} \ OPT(j) & j ext{ not in solution} \ 0 & j = 0 \end{cases}$ 

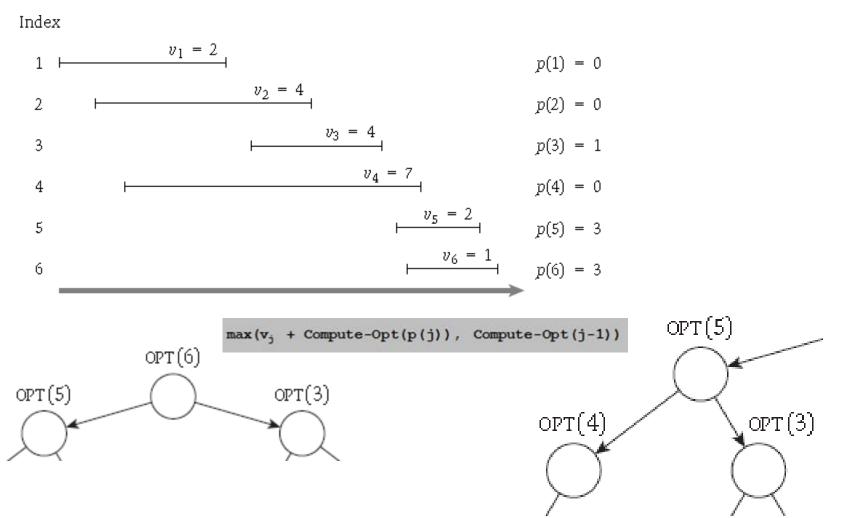
```
Input: n, s_1,...,s_n, f_1,...,f_n, v_1,...,v_n

Sort jobs by finish times so that f_1 \leq f_2 \leq ... \leq f_n.

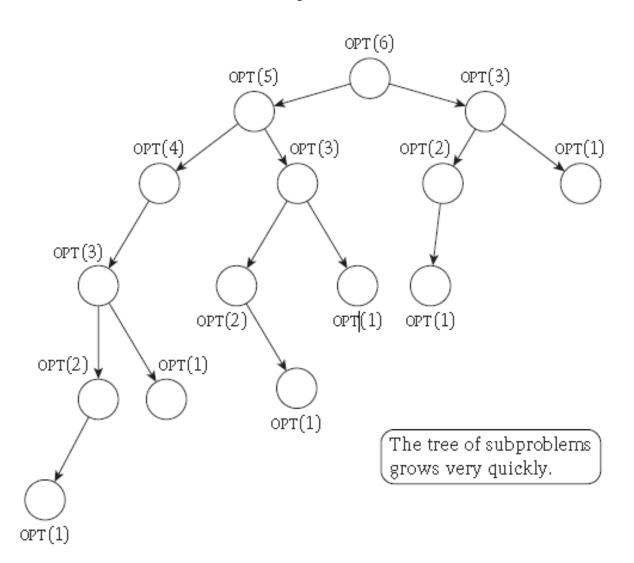
Compute p(1), p(2), ..., p(n)

Compute-Opt(j) {
    if (j = 0)
        return 0
    else
        return \max(v_j + \text{Compute-Opt}(p(j)), \text{Compute-Opt}(j-1))
}
```

# Algorithm for Recurrence relation- Example

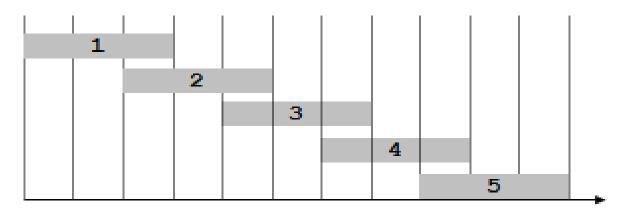


# Algorithm for Recurrence relation-Example Brute force algorithm

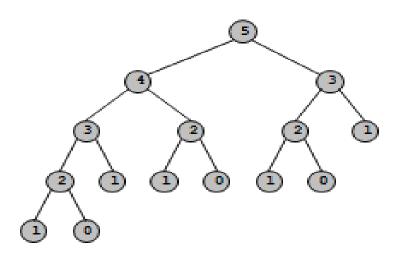


observation: Recursive algorithm fails spectacularly because of redundant sub-problem i.e Exponential algorithm

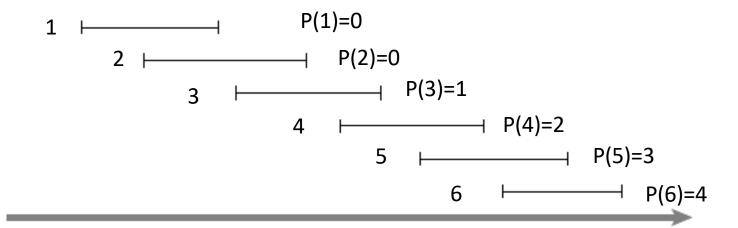
Ex. Number of recursive calls for family of layered instances grow like fibonacci sequence



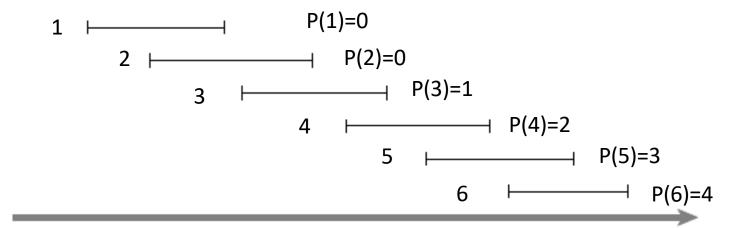
$$p(1) = 0, p(j) = j-2$$

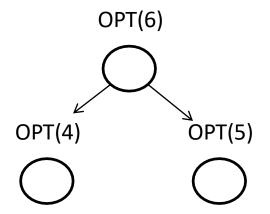


# Algorithm for Recurrence relation- Example

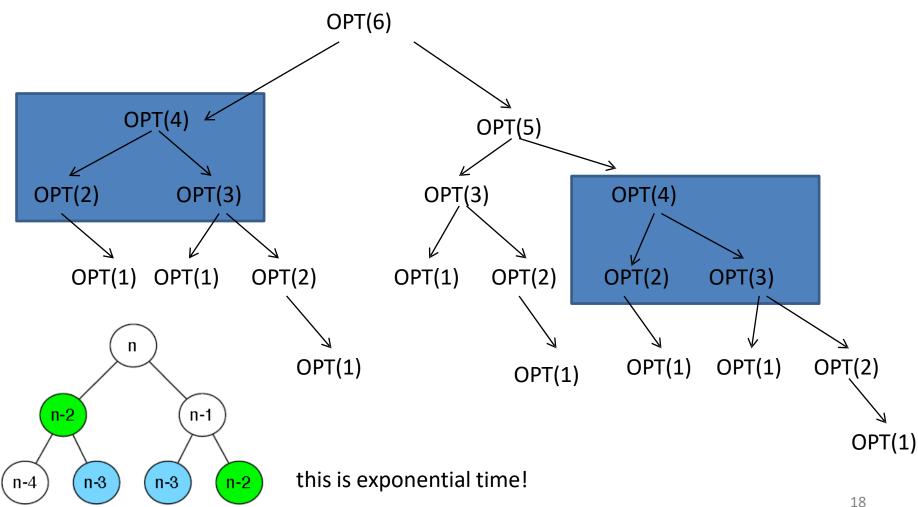


# Algorithm for Recurrence relation- Example



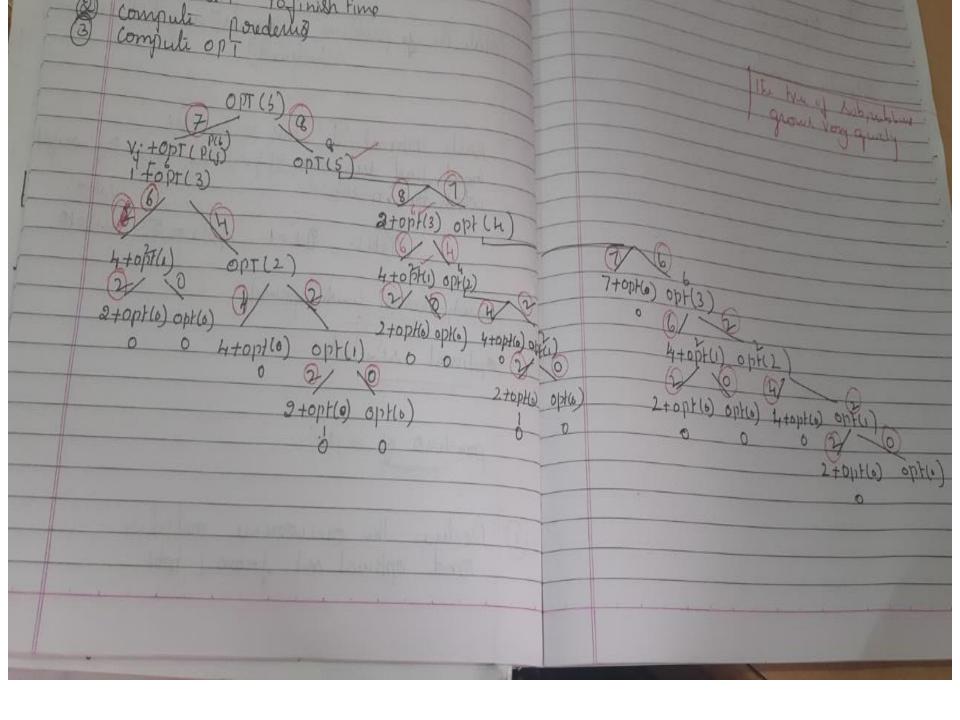


# Algorithm for Recurrence relation- Example



#### Memoization





### Memoizing the Recursion

Problem: Repeatedly solving the same subproblem.

Solution: Save the answer for each subproblem as you compute it.

When you compute OPT(j), save the value in a global array M.

```
Input: n, s_1,...,s_n, f_1,...,f_n, v_1,...,v_n

Sort jobs by finish times so that f_1 \leq f_2 \leq ... \leq f_n. Compute p(1), p(2), ..., p(n)

for j = 1 to n

M[j] = empty

M[0] = 0

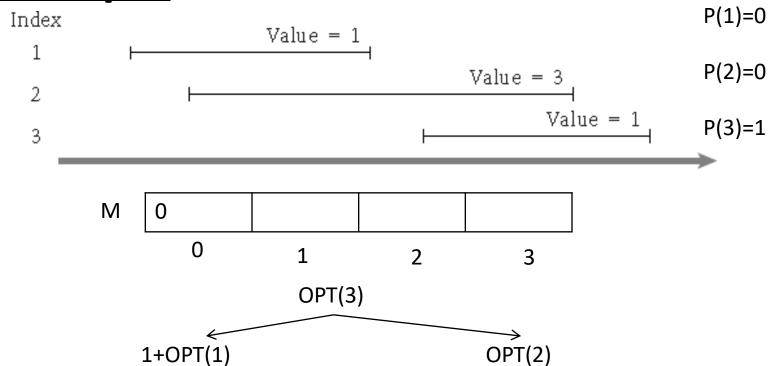
M-Compute-Opt(j) {

if (M[j] \text{ is empty})

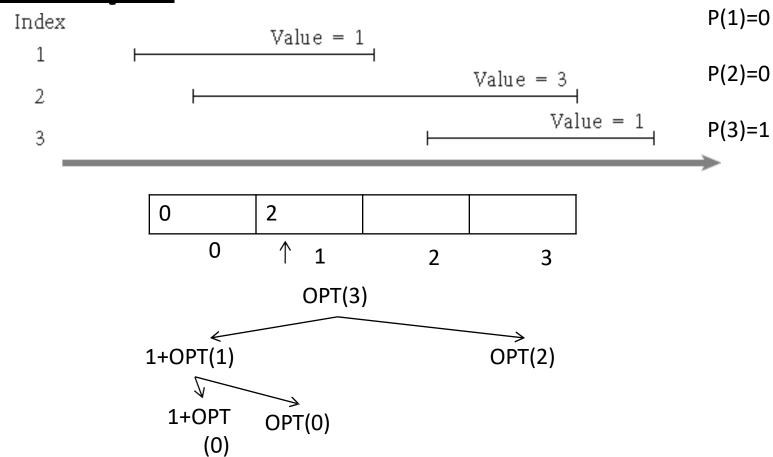
M[j] = max(v_j + M-Compute-Opt(p(j)), M-Compute-Opt(j-1))

return M[j]
}
```

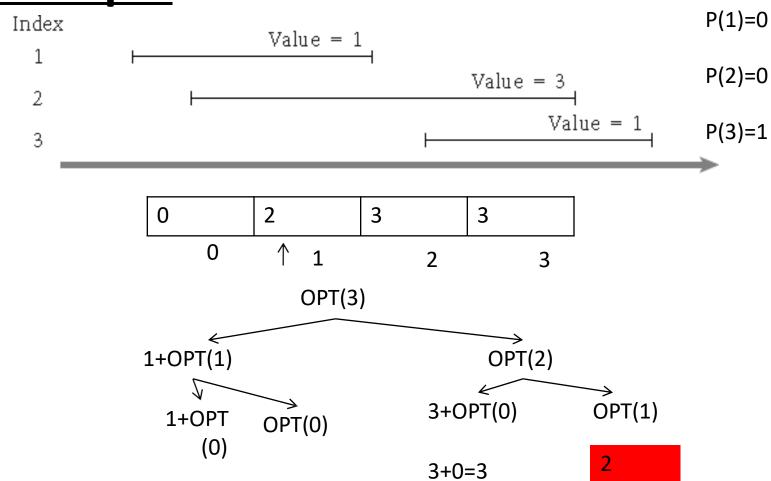
#### Memoizing the Recursion-



### Memoizing the Recursion-



#### Memoizing the Recursion-



# Memoizing the Recursion-Running time

•Fill in 1 array entry for every two calls to M-Compute-Opt. => O(n)

```
Input: n, s_1,...,s_n, f_1,...,f_n, v_1,...,v_n

Sort jobs by finish times so that f_1 \le f_2 \le ... \le f_n.

Compute p(1), p(2), ..., p(n)

for j = 1 to n

M[j] = empty

M[0] = 0

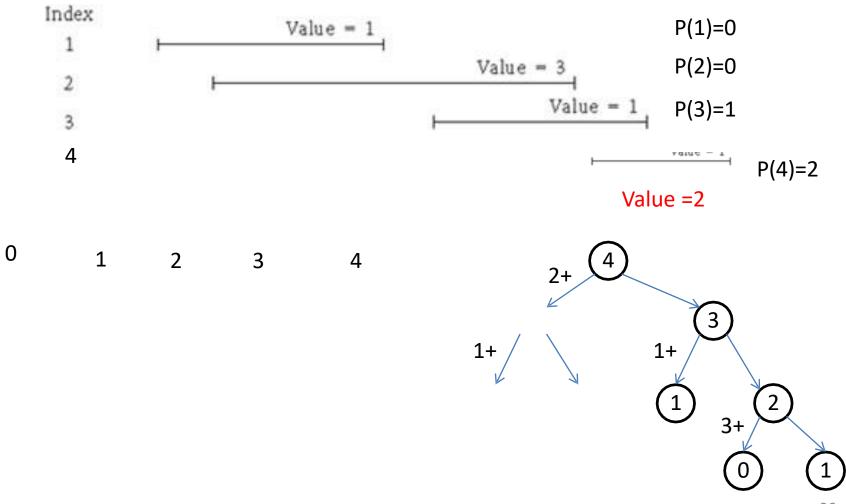
M-Compute-Opt(j) {

if (M[j] \text{ is empty})

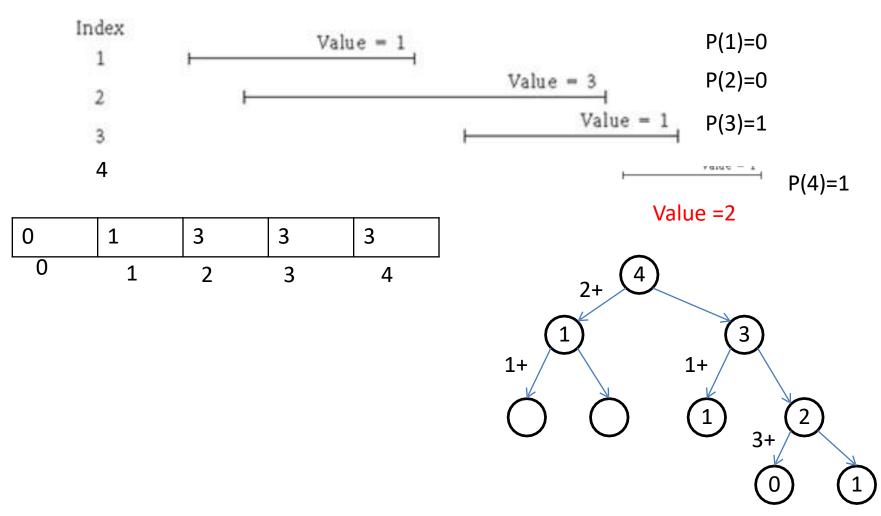
M[j] = max(v_j + M-Compute-Opt(p(j)), M-Compute-Opt(j-1))

return M[j]
}
```

#### Solve??



#### Solve??



### Iterative procedure

```
Input: n, s_1,...,s_n, f_1,...,f_n, v_1,...,v_n

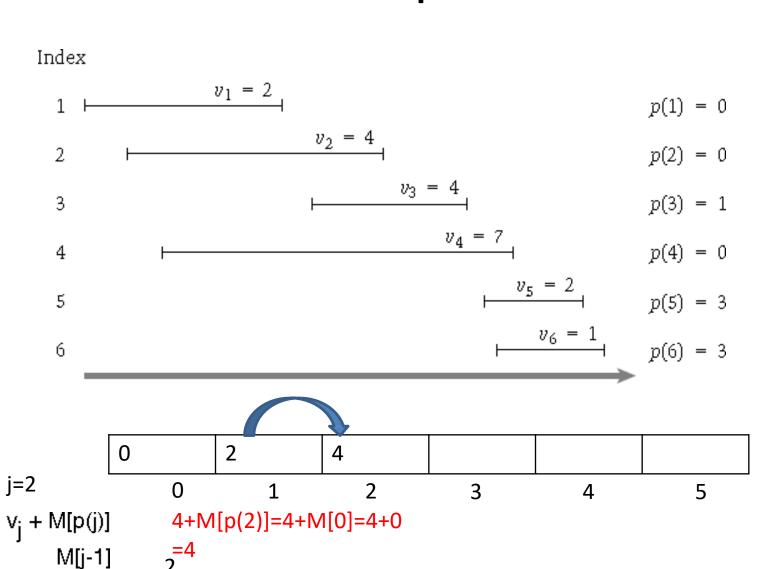
Sort jobs by finish times so that f_1 \leq \ldots \leq f_2 f_n.

Compute p(1), p(2), ..., p(n)

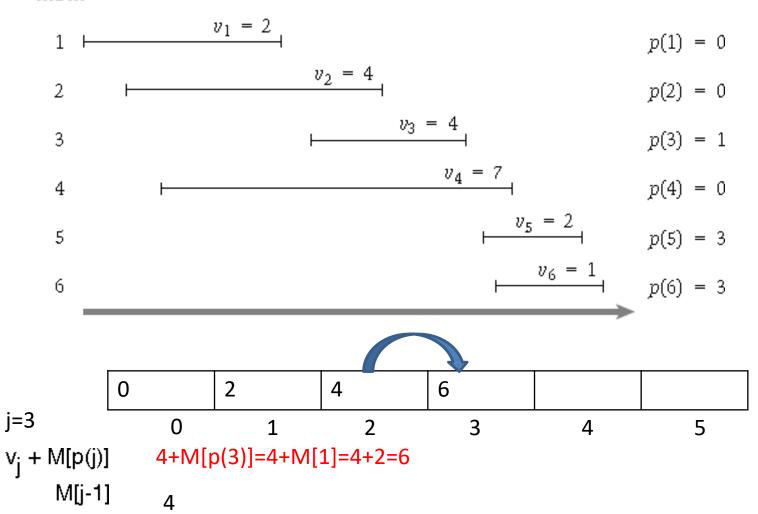
Iterative-Compute-Opt {
M[0] = 0
for j = 1 to n
M[j] = max(v_j + M[p(j)], M[j-1])
}
```

Index p(1) = 0 $v_2 = 4$ 2 p(2) = 0 $v_3 = 4$ 3 p(3) = 14 p(4) = 0 $v_5 = 2$ 5  $v_6 = 1$ 6 p(6) = 30 2 j=1 0 5 1 3 4  $v_j + M[p(j)]$ 2+M[p(1)]=2+M[0]=2+0

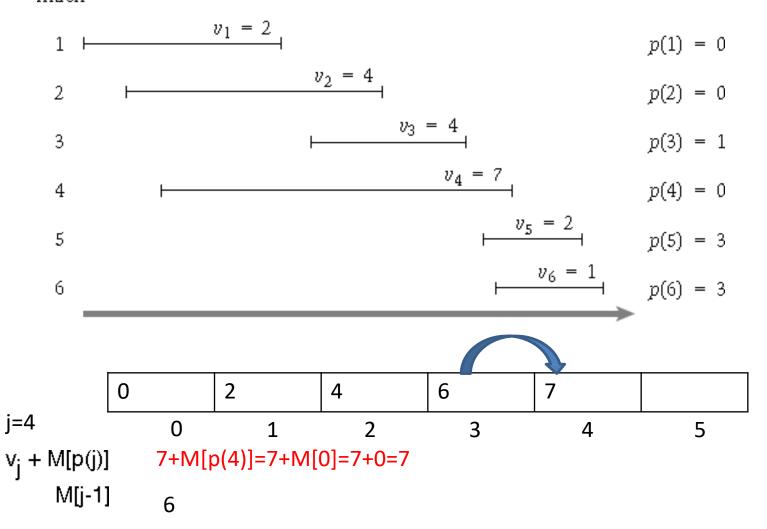
M[j-1]



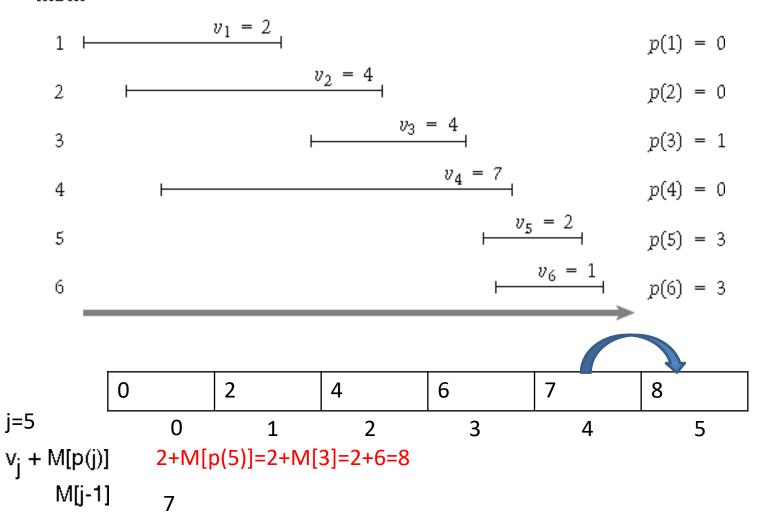




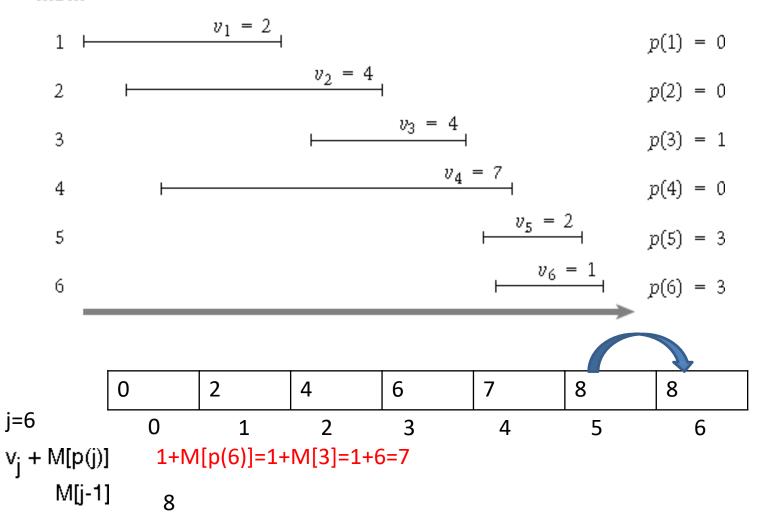




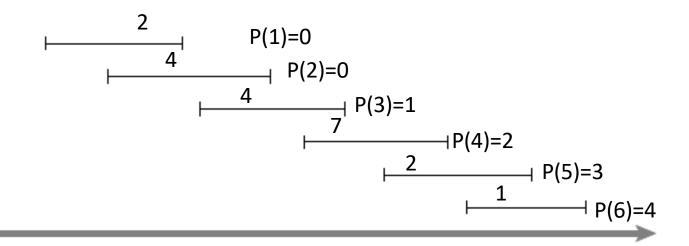


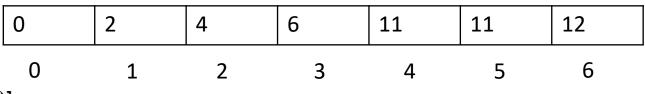






#### Solve??



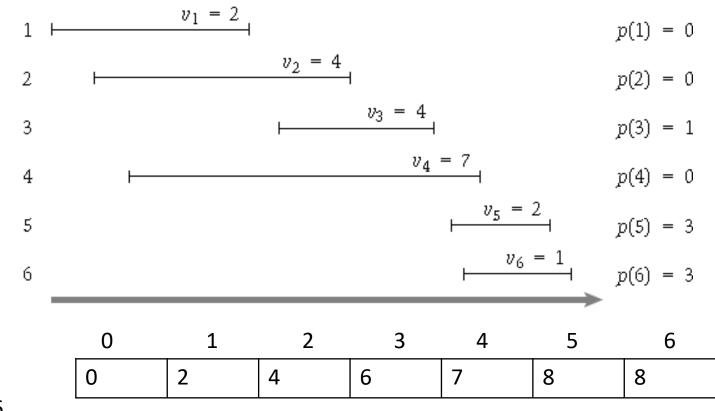


$$v_j + M[p(j)]$$

$$M[j-1]$$

# Weighted Interval Scheduling: Finding a Solution

Index

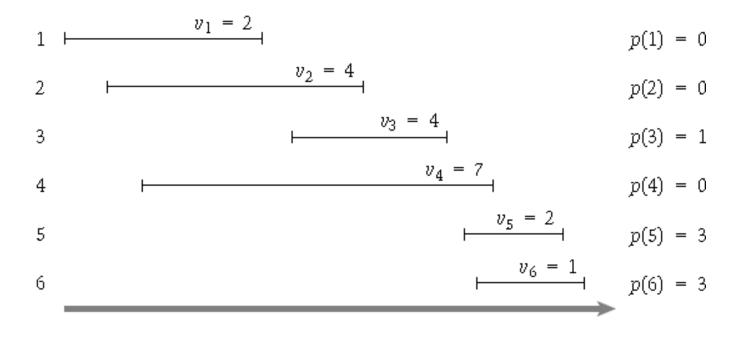


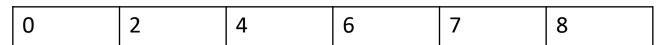
j=6

$$v_j + M[p(j)]$$
 1+M[p(6)]=1+M[3]=1+6=7
M[j-1] 8

Find-Solution(5)
Output={}

Index

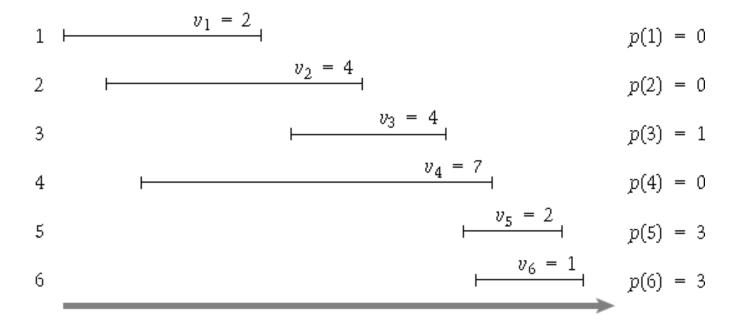


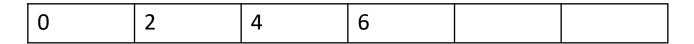


j=5 v<sub>j</sub> + M[p(j)] 2+M[p(5)]=2+M[3]=2+6=8 M[j-1] 7

Output={5}
Find-Solution(p(5))=Find-Soluti306n(3)

Index





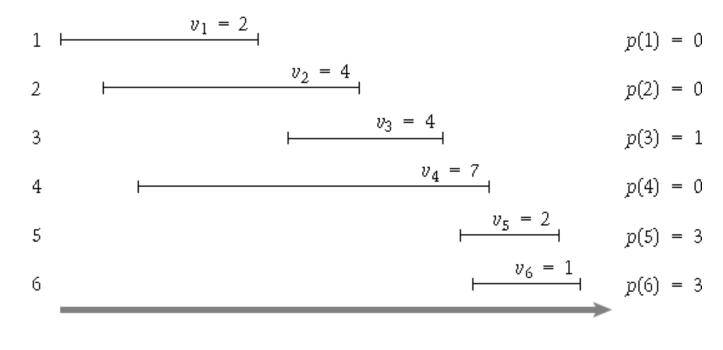
j=3

$$v_j + M[p(j)]$$

$$M[j-1]$$

4

Index





Output={5,3,1}

0

Find-Solution(p(1))=Find-Solution(0)

# Overall running time of weighted interval scheduling

- Sort the jobs according to fi.
- Compute p(j).
- Memoized compute (OPT(j)) or Iterative compute(OPT(j).
- Find solution(j).

### To Compute P(j)

- Sort the requests in order of non-decreasing finish times. This step takes time O(n log n).
- For 1 ≤ j ≤ n, find the largest i < j s.t. f<sub>i</sub> ≤ s<sub>j</sub>, call it p(j).
- Since the requests are sorted in order of nondecreasing finish times, we can use binary search to find p(j) in time O(log j).

### General DP Principles

- Optimal value of the original problem can be computed easily from some subproblems.
- There are only a polynomial # of subproblems.
- There is a "natural" ordering of the subproblems from smallest to largest such that you can obtain the solution for a subproblem by only looking at smaller subproblems.

#### Algorithm approaches

- •Greedy. Build up a solution incrementally, myopically optimizing some local criterion.
- •Divide-and-conquer. Break up a problem into sub- problems, solve each sub-problem independently, and combine solution to sub-problems to form solution to original problem.
- •Dynamic programming. Break up a problem into a series of overlapping sub-problems, and build up solutions to larger and larger sub-problems.

### Subset sum and Knapsack

#### Subset sum problem and goal

#### **Problem**

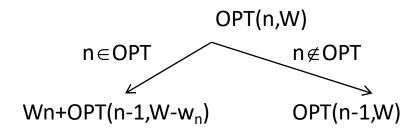
- •We are given n items  $\{1, \ldots, n\}$ , and each has a given nonnegative weight  $w_i$  (for  $i = 1, \ldots, n$ ).
- •We are also given a bound W.

**Goal**: We would like to select a subset S of the items so that  $\sum_{i \in S} w_i \leq W$  and, subject to this restriction,  $\sum_{i \in S} w_i$  is as large as possible.

Def. OPT(n, W) = max profit subset of items
1, ..., n with weight limit W.

- <u>Case 1:OPT</u> does not select item *n i*.e. n∉OPT
  - OPT selects best of { 1, 2, ..., n-1 } using weight limit W
- Case 2:OPT selects item n. (*i*.e. n∈OPT)
  - new weight limit =  $W w_n$
  - OPT selects best of { 1, 2, ..., n-1 } using this new weight limit

- Case 1: OPT does not select item n i.e. n ∉ OPT
  - OPT selects best of { 1, 2, ..., n-1 } using weight limit W
- Case 2: OPT selects item n. (i.e. n∈OPT)
  - new weight limit = W w<sub>n</sub>
  - OPT selects best of { 1, 2, ..., n-1 } using this new weight limit

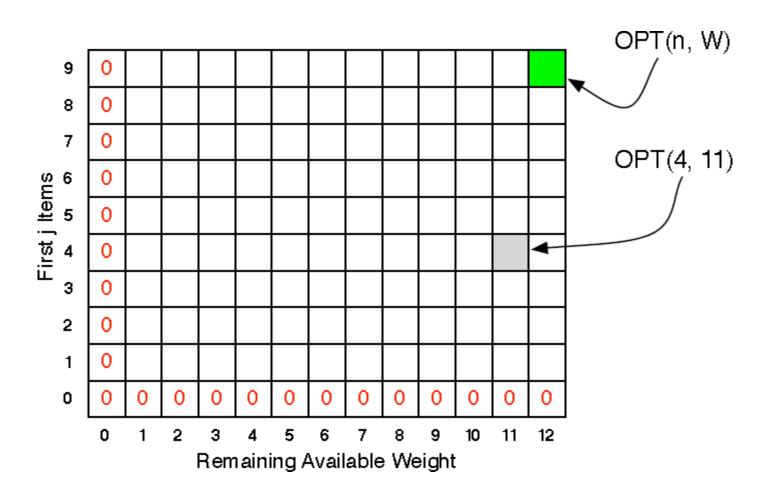


OPT(n,W)  

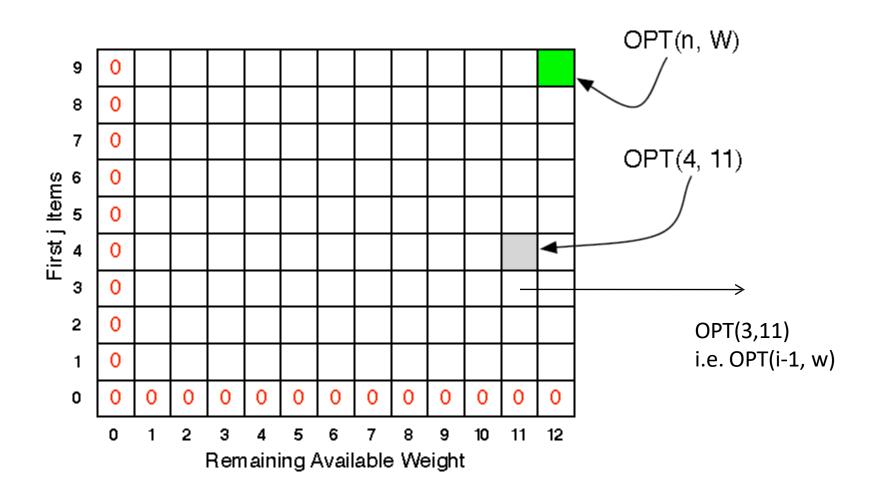
$$n \in OPT$$
  $n \notin OPT$   
OPT(n-1,W-w<sub>n</sub>) OPT(n-1,W)

$$OPT(n,W) = \begin{cases} 0 & \text{if } n = 0 \\ OPT(n-1,W) & \text{if } w_n > W \\ \max\{OPT(n-1,W), w_n + OPT(n-1,W-w_n)\} & \text{otherwise} \end{cases}$$

#### (n,W) Table of solutions



### (n,W) Table of solutions



#### Algorithm

```
Input: n, W, w_1, w_2, \ldots, w_n
for w = 0 to W M[0, w] = 0
for i = 1 to n // n items
  for w = 1 to W // weights from 1 to
     if (w_i > w) max cap W
     M[i, w] = M[i-1, w]
     else
     M[i, w] = \max \{M[i-1, w], w_i + M[i-1, w-w_i]\}
     endfor
     endfor
     return M[n, W]
```

#### **Problem**

- Let's run our algorithm on the following data:
  - n = 4 (# of elements)
  - -W = 5 (max weight)
  - Elements (weight): (2), (3), (4), (5)

Item	Weights
1	2
2	3
3	4
4	5

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0					
2	0					
3	0					
4	0					

// Initialize the base cases for w = 0 to W M[0,w] = 0

for i = 1 to nM[i,0] = 0

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	• 0				
2	0					
3	0					
4	0					

i = 1  $w_i = 2$  w = 1

```
if (w_i > w)
```

$$M[i, w] = M[i-1, w]$$

#### else

```
M[i, w] = \max \{M[i-1, w], w_i + M[i-1, w-w_i]\}
```

#### <u>Items:</u>

1: (2)

2: (3)

3: (4)

<u>lte</u>	ms:	
	\	

1: (2)

2: (3)

3: (4)

```
i/w \mid 0
                                        5
                          3
             1
                                 4
 0
                            0
                                   0
                                          0
                                                i = 1
                                                w_i = 2
                                                \mathbf{w} = \mathbf{2}
 3
if (w_i > w)
M[i, w] = M[i-1, w]
else
M[i, w] = \max \{M[i-1, w], w_i + M[i-1, w_w_i]\}
Max\{M[0,2],2+M[0,0]\}
```

Items:	
--------	--

1: (2)

2: (3)

3: (4)

4: (5)

i / w	0	1	2	3	4	5
0	0	_0	0	0	0	0
1	0	0	2	<b>2</b>		
2	0					
3	0					
4	0					

$$w_i = 2$$

$$w = 3$$

$$w-w_i = 1$$

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

 $Max\{M[0,3],2+M[0,1]\}$ 

#### <u>Example</u>

Items:	
--------	--

1: (2)

2: (3)

3: (4)

4: (5)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	
2	0					
3	0					
4	0					

$$i = 1$$
 $w_i = 2$ 
 $\mathbf{w} = 4$ 
 $\mathbf{w} - \mathbf{w}_i = 2$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

 $Max\{M[0,4],2+M[0,2]\}$ 

Items:
--------

1: (2)

2: (3)

3: (4)

4: (5)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	(
1	0	0	2	2	2	2
2	0					
3	0					
4	0					

$$i = 1$$
 $w_i = 2$ 
 $\mathbf{w} = 5$ 
 $\mathbf{w} - \mathbf{w}_i = 3$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

 $Max\{M[0,5],2+M[0,3]\}$ 

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	1 0	2	2	2	2
2	0	0				
3	0					
4	0					

## 1: (2)

2: (3) 3: (4) 4: (5)

<u>Items:</u>

i = 2 $w_i = 3$  $\mathbf{w} = \mathbf{1}$ 

```
if (w_i > w)
M[i, w] = M[i-1, w]
else
M[i, w] = \max \{M[i-1, w], w_i + M[i-1, w-w_i]\}
```

$$M[2,1]=M[1,1]=0$$

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	_ 2	2	2	2
2	0	0	2			
3	0					
4	0					

```
<u>Items:</u>
```

1: (2)

2: (3)

3: (4)

$$i = 2$$

$$w_i = 3$$

$$w = 2$$

$$M[2,2]=M[1,2]=2$$

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3		
3	0					
4	0					

```
2: (3)
3: (4)
4: (5)
i = 2
w_i = 3
w = 3
w-w_i = 0
```

<u>Items:</u>

1: (2)

```
if (w_i > w)
M[i, w] = M[i-1, w]
else
M[i, w] = \max \{M[i-1, w], w_i + M[i-1, w-w_i]\}
```

 $Max{M[1,3],3+M[1,0]}$ 

i/w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	
3	0					
4	0					

 $Max{M[1,4],3+M[1,1]}$ 

```
Items:

1: (2)

2: (3)

3: (4)

4: (5)

i = 2

w_i = 3

\mathbf{w} = 4

\mathbf{w} - \mathbf{w}_i = 1
```

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0					
4	0					

 $Max\{M[1,5],3+M[1,2]\}$ 

```
1: (2)

2: (3)

3: (4)

4: (5)

i = 2

w_i = 3

\mathbf{w} = 5

\mathbf{w} - \mathbf{w}_i = 2
```

<u>Items:</u>

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

<u>Items:</u>

1: (2)

2: (3)

3: (4)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	C
1	0	0	2	2	2	2
2	0	, 0	_ 2	3	3	5
3	0	<b>▼</b> 0	<b>*</b> 2	<b>*</b> 3		
4	0					

$$i = 3$$
  
 $w_i = 4$   
 $w = 1...3$   
 $w-w_i = -3...-1$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

1+	Δ	r	r	١.	c	•	
<u> 1 L</u>	<u> </u>	<u> </u>	<u>I</u>	L	<u>&gt;</u>	•	

1: (2)

2: (3)

3: (4)

4: (5)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0	0	2	3	4	
4	0					

$$w_i = 4$$

$$w = 4$$

$$w-w_i = 0$$

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

 $Max\{M[2,4],4+M[2,0]\}$ 

Items:
--------

1: (2)

2: (3)

3: (4)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0	0	2	3	4	<b>V</b> 5
4	0					

$$i = 3$$
 $w_i = 4$ 
 $\mathbf{w} = 5$ 
 $w-w_i = 1$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

```
Max\{M[2,5],4+M[2,1]\}
```

Items:
--------

1: (2)

2: (3)

3: (4)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0	0	2	3	4	5
4	0	• 0	<b>*</b> 2	<b>*</b> 3	<b>*</b> 4	

$$i = 4$$
 $w_i = 5$ 
 $\mathbf{w} = 1..4$ 
 $w-w_i = -4..-1$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

1: (2)

2: (3)

3: (4)

4: (5)

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0	0	2	3	4	5
4	0	0	2	3	4	<b>*</b> 5

$$i = 4$$
 $w_i = 5$ 
 $\mathbf{w} = 5$ 
 $\mathbf{w} - \mathbf{w}_i = 0$ 

```
if (w<sub>i</sub> > w)
M[i, w] = M[i-1, w]
else
M[i, w] = max {M[i-1, w], w<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}
```

 $Max\{M[3,5],5+M[3,0]\}$ 

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	3	3	5
3	0	0	2	3	4	5
4	0	0	2	3	4	5

#### We're DONE!!

The max possible value that can be obtained is 5.

#### Items:

1: (2)

2: (3)

3: (4)

### Solve

Items	Weights
1	2
2	2
3	3

W=5

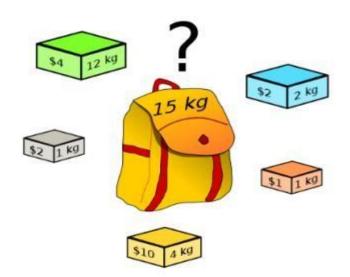
i/w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	2	2	2	2
2	0	0	2	2	4	4
3	0	0	2	3	4	5

A={2,3,5,7,10} W=14

#### Knapsack

- Given n objects and a "knapsack."
- Item *i* weighs  $w_i > 0$  kilograms and has value  $v_i > 0$ .
- Knapsack has capacity of W kilograms.
- Goal: fill knapsack so as to maximize total SUM of values.

Ex: { 3, 4 } has value 40.



W = 11

#	value	weight
1	1	1
2	6	2
3	18	5
4	22	6
5	28	7

OPT(n,W)  

$$n \in OPT$$
  $n \notin OPT$   
OPT(n-1,W-w<sub>n</sub>) OPT(n-1,W)

$$OPT(n,W) = \begin{cases} 0 & \text{if } n = 0 \\ OPT(n-1,W) & \text{if } w_n > W \\ \max\{OPT(n-1,W), w_n + OPT(n-1,W-w_n)\} & \text{otherwise} \end{cases}$$

#### Algorithm

```
Input: n, W, w_1, ..., w_N, v_1, ..., v_N
for w = 0 to W M[0, w] = 0
for i = 1 to n for w = 1 to W
if (w_i > w)
M[i, w] = M[i-1, w]
else
M[i, w] = \max \{M[i-1, w], v_i + M[i-1, w-w_i]\}
return M[n, W]
```

### Solve

Items	Weights
1	2
2	2
3	3

W=5

### Solve

Items	Weights	Value
1	2	20
2	2	10
3	3	30

W=5

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0					
2	0					
3	0					

### Solve

Items	Weights	Value
1	2	20
2	2	10
3	3	30

W=5

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	20	20	20	20
2	0	0	20	20	30	30
3	0	0	20	30	30	50

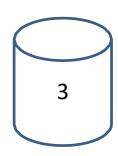
 To know the *items* that make this maximum value, we need to trace back through the table.

i/w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	20	20	20	20
2	0	0	20	20	30	30
3	0	0	20	30	30	50

I	W
1	2
2	2
3	3

i/w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	20	20	20	20
2	0	0	20	20	30	30
3	0	0	20	30	30	50

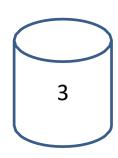
$$i = n$$
,  $k = W$  while  $i, k > 0$   
if  $M[i, k] \neq M[i-1, k]$  then  
 $mark$  the  $i^{th}$  item as in the knapsack  $i = i-1$ ,  $k = k-w_i$   
else  
 $i = i-1$ 



I	W
1	2
2	2
3	3

i/w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	20	20	20	20
2	0	0	20	20	30	30
3	0	0	20	30	30	50

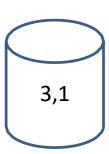
$$i = n$$
,  $k = W$  while  $i, k > 0$   
if  $M[i, k] \neq M[i-1, k]$  then  
mark the  $i^{th}$  item as in the knapsack  $i = i-1$ ,  $k = k-w_i$   
else  
 $i = i-1$ 



1	W
1	2
2	2
3	3

i / w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	0	<b>2</b> 0	20	20	20
2	0	0	20	20	30	30
3	0	0	20	30	30	50

$$i = n$$
,  $k = W$  while  $i, k > 0$   
if  $M[i, k] \neq M[i-1, k]$  then  
mark the  $i^{th}$  item as in the knapsack  $i = i-1$ ,  $k = k-w_i$   
else  
 $i = i-1$ 



#### Solve??

ltem		Weigh	nt Value
	l <sub>1</sub>	3	10
	l <sub>2</sub>	5	4
	l <sub>3</sub>	6	9
	<b>I</b> <sub>4</sub>	2	11

The maximum weight the knapsack can hold is 7.