

6. DYNAMIC PROGRAMMING I

- ▶ *weighted interval scheduling*
- ▶ *segmented least squares*
- ▶ *knapsack problem*

Lecture slides by Kevin Wayne

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<http://www.cs.princeton.edu/~wayne/kleinberg-tardos>

Algorithmic paradigms

Greed. Process the input in some order, myopically making irrevocable decisions.

Divide-and-conquer. Break up a problem into **independent** subproblems; solve each subproblem; combine solutions to subproblems to form solution to original problem.

Dynamic programming. Break up a problem into a series of **overlapping** subproblems; combine solutions to smaller subproblems to form solution to large subproblem.

fancy name for
caching intermediate results
in a table for later reuse



Dynamic programming history

Bellman. Pioneered the systematic study of dynamic programming in 1950s.

Etyymology.

- Dynamic programming = planning over time.
- Secretary of Defense had pathological fear of mathematical research.
- Bellman sought a “dynamic” adjective to avoid conflict.



THE THEORY OF DYNAMIC PROGRAMMING

RICHARD BELLMAN

1. Introduction. Before turning to a discussion of some representative problems which will permit us to exhibit various mathematical features of the theory, let us present a brief survey of the fundamental concepts, hopes, and aspirations of dynamic programming.

To begin with, the theory was created to treat the mathematical problems arising from the study of various multi-stage decision processes, which may roughly be described in the following way: We have a physical system whose state at any time t is determined by a set of quantities which we call state parameters, or state variables. At certain times, which may be prescribed in advance, or which may be determined by the process itself, we are called upon to make decisions which will affect the state of the system. These decisions are equivalent to transformations of the state variables, the choice of a decision being identical with the choice of a transformation. The outcome of the preceding decisions is to be used to guide the choice of future ones, with the purpose of the whole process that of maximizing some function of the parameters describing the final state.

Examples of processes fitting this loose description are furnished by virtually every phase of modern life, from the planning of industrial production lines to the scheduling of patients at a medical clinic; from the determination of long-term investment programs for universities to the determination of a replacement policy for machinery in factories; from the programming of training policies for skilled and unskilled labor to the choice of optimal purchasing and inventory policies for department stores and military establishments.

Dynamic programming applications

Application areas.

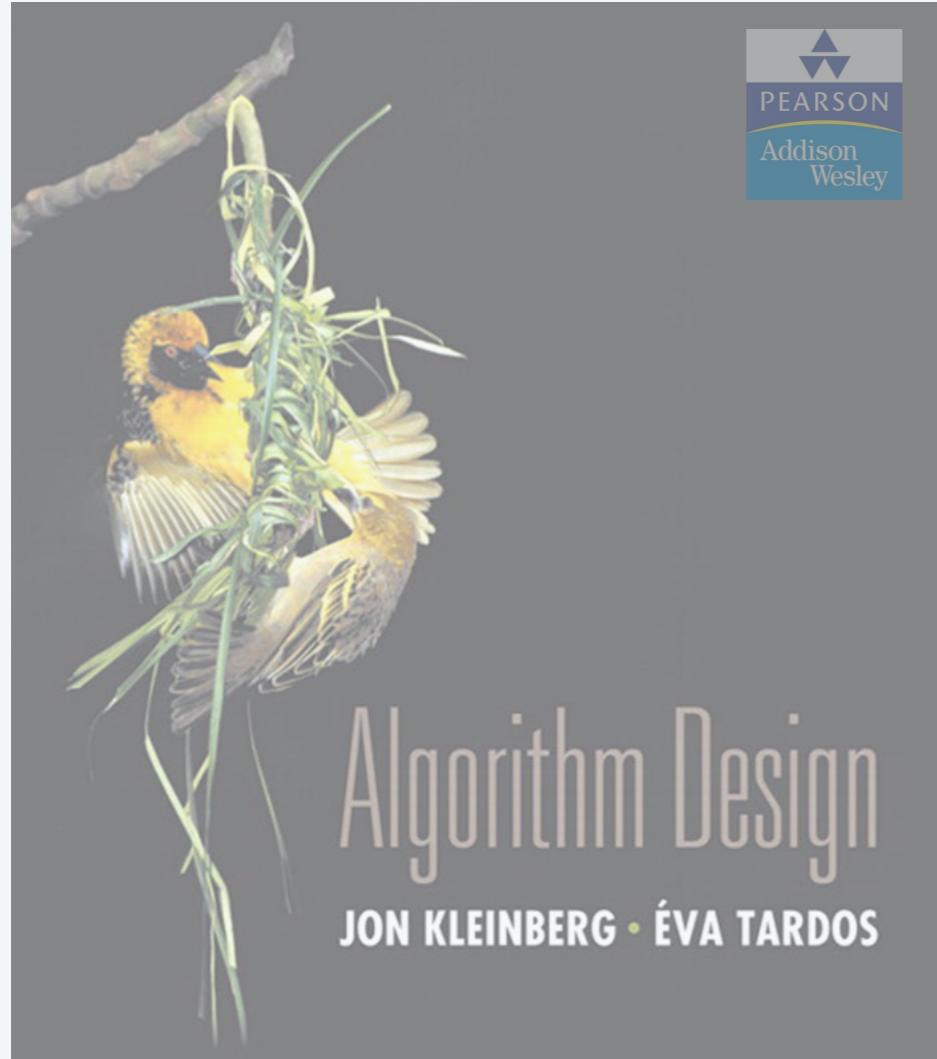
- Computer science: AI, compilers, systems, graphics, theory,
- Operations research.
- Information theory.
- Control theory.
- Bioinformatics.

Some famous dynamic programming algorithms.

- Avidan–Shamir for seam carving.
- Unix diff for comparing two files.
- Viterbi for hidden Markov models.
- De Boor for evaluating spline curves.
- Bellman–Ford–Moore for shortest path.
- Knuth–Plass for word wrapping text in *T_EX*.
- Cocke–Kasami–Younger for parsing context-free grammars.
- Needleman–Wunsch/Smith–Waterman for sequence alignment.

Dynamic programming books





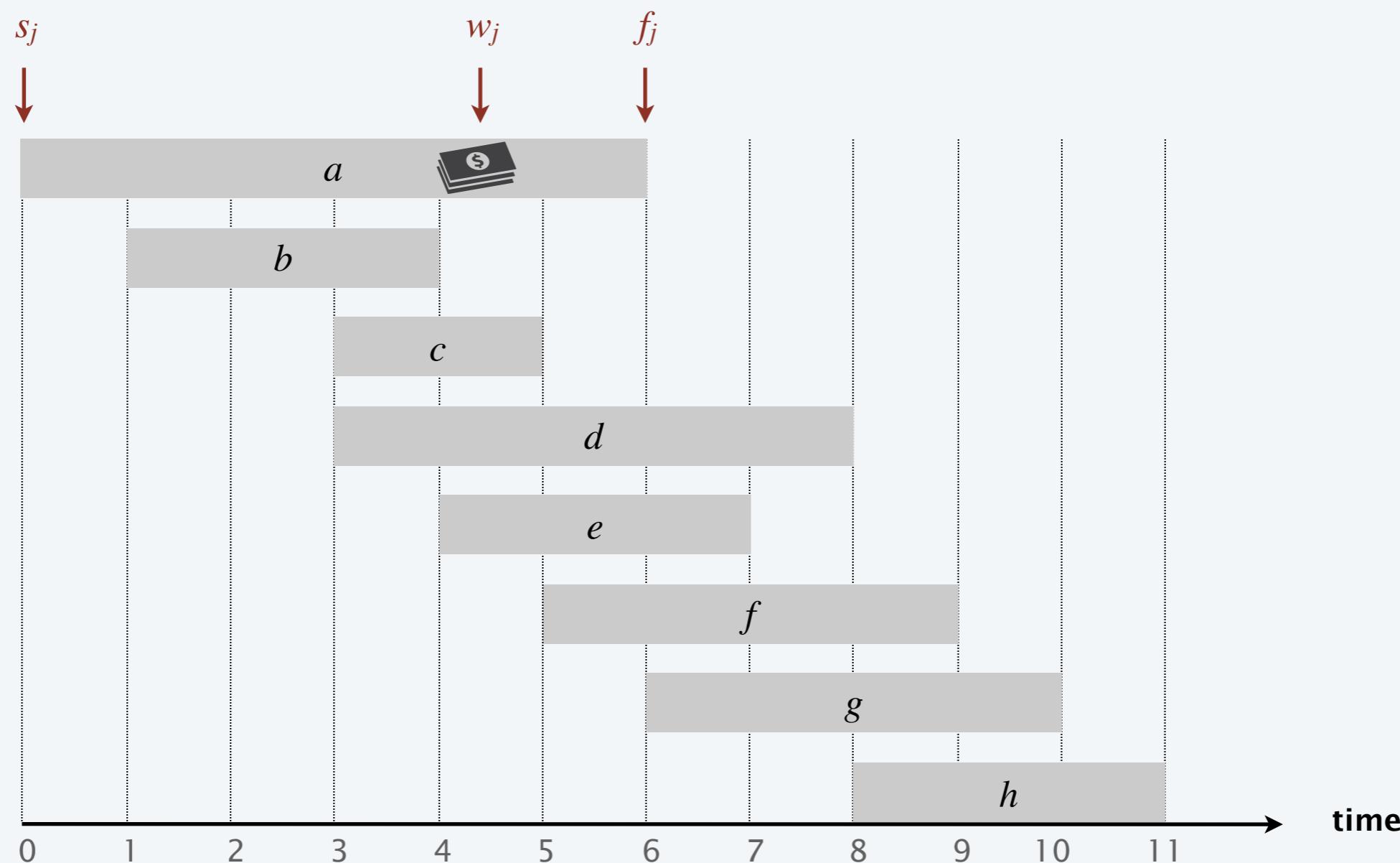
SECTIONS 6.1–6.2

6. DYNAMIC PROGRAMMING I

- ▶ *weighted interval scheduling*
- ▶ *segmented least squares*
- ▶ *knapsack problem*

Weighted interval scheduling

- Job j starts at s_j , finishes at f_j , and has weight $w_j > 0$.
- Two jobs are **compatible** if they don't overlap.
- Goal: find max-weight subset of mutually compatible jobs.



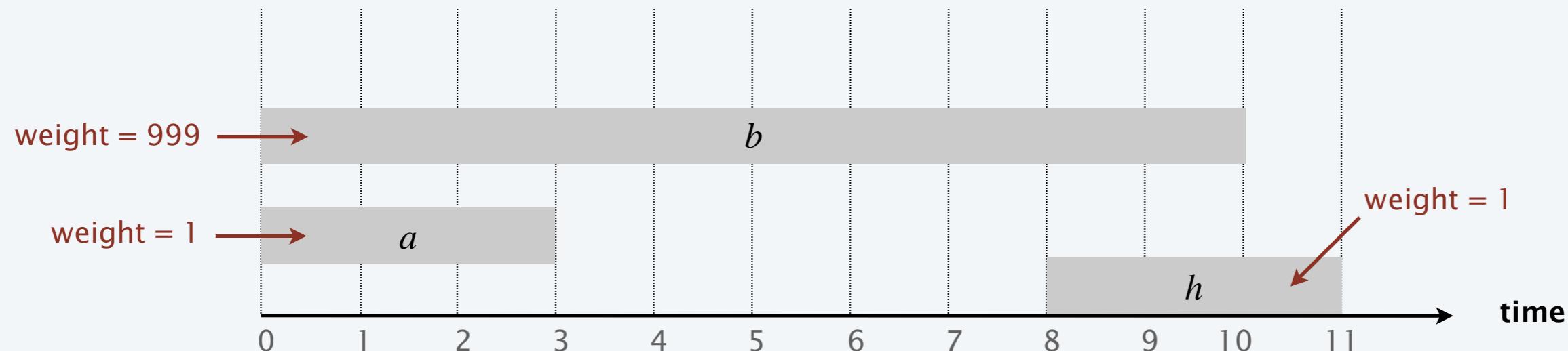
Earliest-finish-time first algorithm

Earliest finish-time first.

- Consider jobs in ascending order of finish time.
- Add job to subset if it is compatible with previously chosen jobs.

Recall. Greedy algorithm is correct if all weights are 1.

Observation. Greedy algorithm fails spectacularly for weighted version.



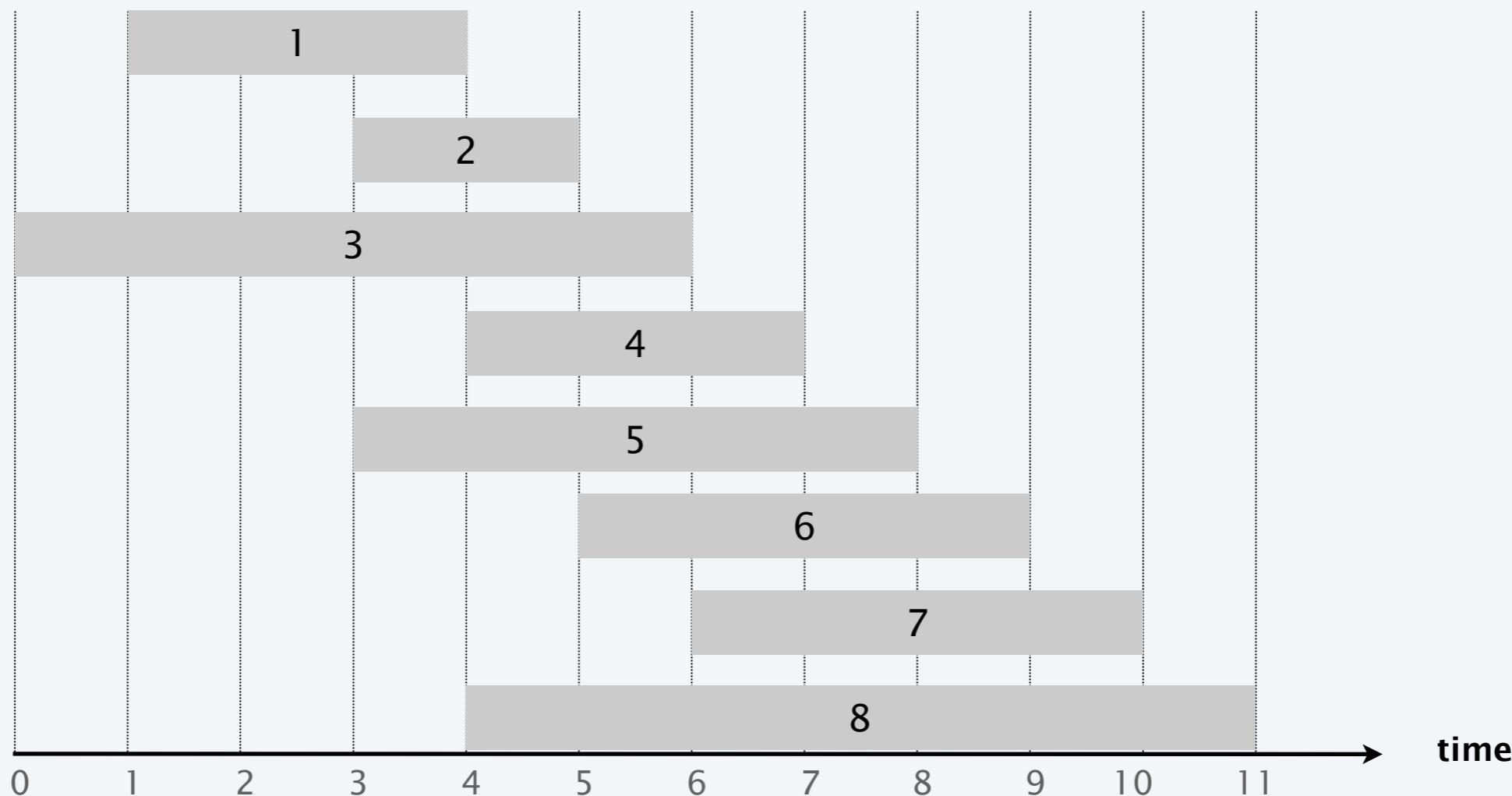
Weighted interval scheduling

Convention. Jobs are in ascending order of finish time: $f_1 \leq f_2 \leq \dots \leq f_n$.

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

Ex. $p(8) = 1, p(7) = 3, p(2) = 0$.

*i is rightmost interval
that ends before j begins*



Dynamic programming: binary choice

Def. $OPT(j)$ = max weight of any subset of mutually compatible jobs for subproblem consisting only of jobs $1, 2, \dots, j$.

Goal. $OPT(n)$ = max weight of any subset of mutually compatible jobs.

Case 1. $OPT(j)$ does not select job j .

- Must be an optimal solution to problem consisting of remaining jobs $1, 2, \dots, j - 1$.

Case 2. $OPT(j)$ selects job j .

- Collect profit w_j .
- Can't use incompatible jobs $\{ p(j) + 1, p(j) + 2, \dots, j - 1 \}$.
- Must include optimal solution to problem consisting of remaining compatible jobs $1, 2, \dots, p(j)$.

optimal substructure property
(proof via exchange argument)

Bellman equation. $OPT(j) = \begin{cases} 0 & \text{if } j = 0 \\ \max \{ OPT(j - 1), w_j + OPT(p(j)) \} & \text{if } j > 0 \end{cases}$

Weighted interval scheduling: brute force

BRUTE-FORCE ($n, s_1, \dots, s_n, f_1, \dots, f_n, w_1, \dots, w_n$)

Sort jobs by finish time and renumber so that $f_1 \leq f_2 \leq \dots \leq f_n$.

Compute $p[1], p[2], \dots, p[n]$ via binary search.

RETURN COMPUTE-OPT(n).

COMPUTE-OPT(j)

IF ($j = 0$)

RETURN 0.

ELSE

RETURN $\max \{ \text{COMPUTE-OPT}(j-1), w_j + \text{COMPUTE-OPT}(p[j]) \}$.



What is running time of COMPUTE-OPT(n) in the worst case?

- A. $\Theta(n \log n)$
- B. $\Theta(n^2)$
- C. $\Theta(1.618^n)$
- D. $\Theta(2^n)$

COMPUTE-OPT(j)

IF ($j = 0$)

RETURN 0.

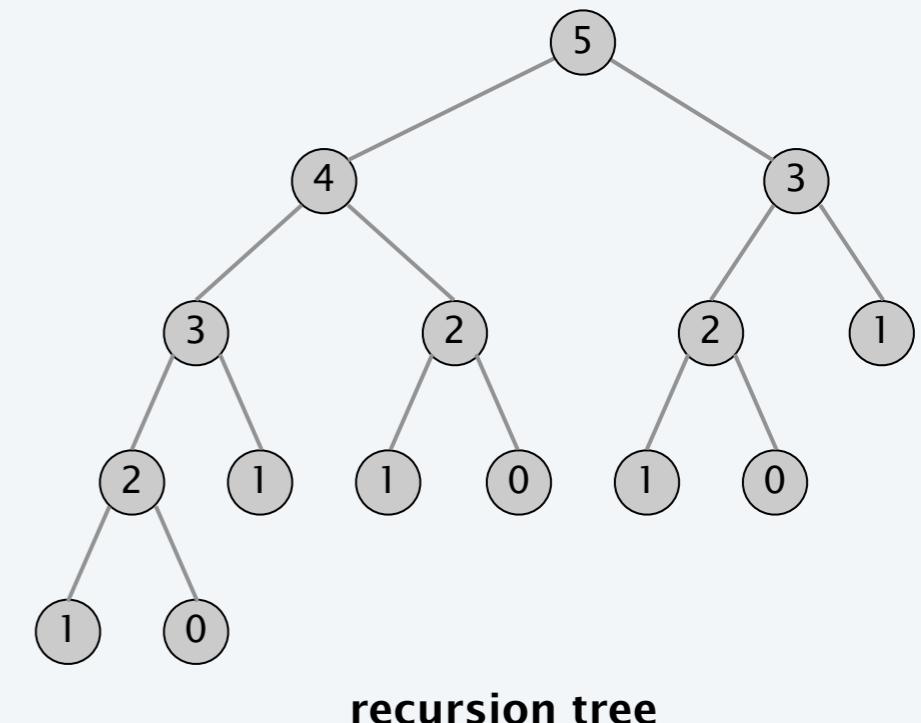
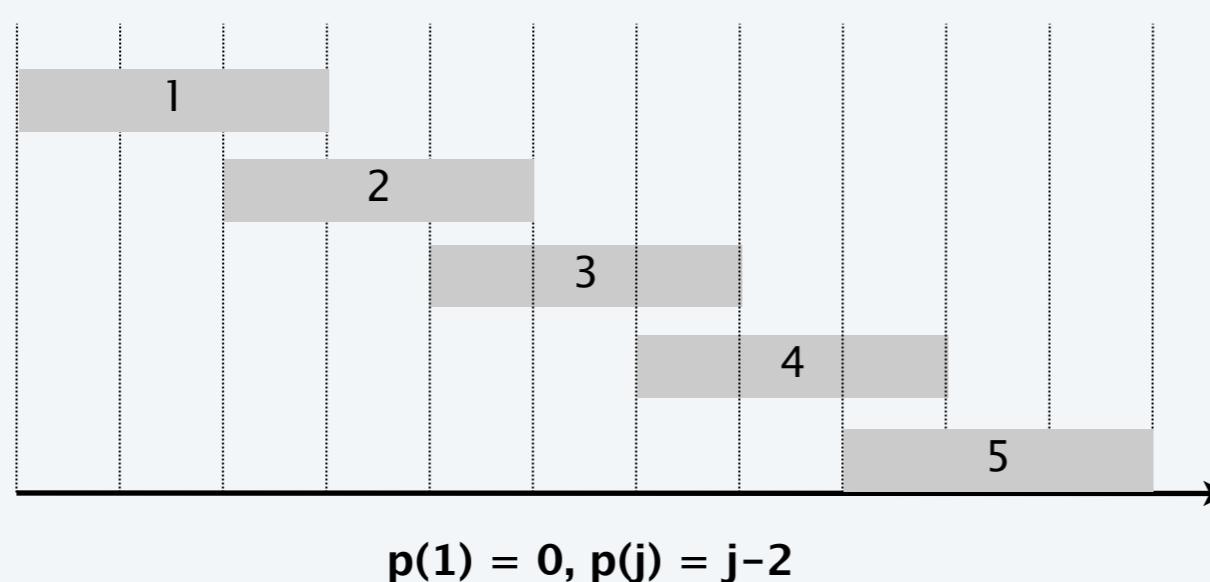
ELSE

RETURN max {COMPUTE-OPT($j - 1$), $w_j + \text{COMPUTE-OPT}(p[j])$ }.

Weighted interval scheduling: brute force

Observation. Recursive algorithm is spectacularly slow because of overlapping subproblems \Rightarrow exponential-time algorithm.

Ex. Number of recursive calls for family of “layered” instances grows like Fibonacci sequence.



Weighted interval scheduling: memoization

Top-down dynamic programming (memoization).

- Cache result of subproblem j in $M[j]$.
- Use $M[j]$ to avoid solving subproblem j more than once.

TOP-DOWN($n, s_1, \dots, s_n, f_1, \dots, f_n, w_1, \dots, w_n$)

Sort jobs by finish time and renumber so that $f_1 \leq f_2 \leq \dots \leq f_n$.

Compute $p[1], p[2], \dots, p[n]$ via binary search.

$M[0] \leftarrow 0.$  global array

RETURN M-COMPUTE-OPT(n).

M-COMPUTE-OPT(j)

IF ($M[j]$ is uninitialized)

$M[j] \leftarrow \max \{ \text{M-COMPUTE-OPT}(j-1), w_j + \text{M-COMPUTE-OPT}(p[j]) \}.$

RETURN $M[j]$.

Weighted interval scheduling: running time

Claim. Memoized version of algorithm takes $O(n \log n)$ time.

Pf.

- Sort by finish time: $O(n \log n)$ via mergesort.
- Compute $p[j]$ for each j : $O(n \log n)$ via binary search.
- M-COMPUTE-OPT(j): each invocation takes $O(1)$ time and either
 - (1) returns an initialized value $M[j]$
 - (2) initializes $M[j]$ and makes two recursive calls
- Progress measure $\Phi = \#$ initialized entries among $M[1..n]$.
 - initially $\Phi = 0$; throughout $\Phi \leq n$.
 - (2) increases Φ by 1 $\Rightarrow \leq 2n$ recursive calls.
- Overall running time of M-COMPUTE-OPT(n) is $O(n)$. ■

Those who cannot remember the past are condemned to repeat it.

- Dynamic Programming

Weighted interval scheduling: finding a solution

- Q. DP algorithm computes optimal value. How to find optimal solution?
A. Make a second pass by calling FIND-SOLUTION(n).

FIND-SOLUTION(j)

IF ($j = 0$)

RETURN \emptyset .

ELSE IF ($w_j + M[p[j]] > M[j-1]$)

RETURN $\{j\} \cup$ FIND-SOLUTION($p[j]$).

ELSE

RETURN FIND-SOLUTION($j-1$).

$$M[j] = \max \{ M[j-1], w_j + M[p[j]] \}.$$

Analysis. # of recursive calls $\leq n \Rightarrow O(n)$.

Weighted interval scheduling: bottom-up dynamic programming

Bottom-up dynamic programming. Unwind recursion.

BOTTOM-UP($n, s_1, \dots, s_n, f_1, \dots, f_n, w_1, \dots, w_n$)

Sort jobs by finish time and renumber so that $f_1 \leq f_2 \leq \dots \leq f_n$.

Compute $p[1], p[2], \dots, p[n]$.

$M[0] \leftarrow 0.$ previously computed values

FOR $j = 1$ **TO** n

previously computed values

1

FOR $j = 1$ **TO** n



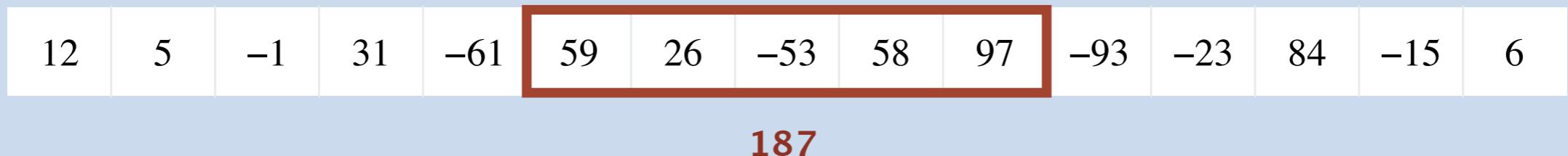
$M[j] \leftarrow \max \{ M[j-1], w_j + M[p[j]] \}.$

Running time. The bottom-up version takes $O(n \log n)$ time.

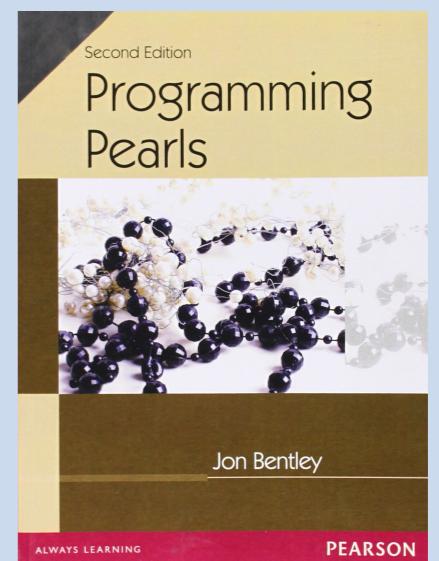
MAXIMUM SUBARRAY PROBLEM



Goal. Given an array x of n integer (positive or negative), find a contiguous subarray whose sum is maximum.



Applications. Computer vision, data mining, genomic sequence analysis, technical job interviews,



MAXIMUM SUBARRAY PROBLEM



Goal. Given an array x of n integer (positive or negative), find a contiguous subarray whose sum is maximum.



Brute-force algorithm.

- For each i and j : computer $a[i] + a[i+1] + \dots + a[j]$.
- Takes $\Theta(n^3)$ time.

Apply “cumulative sum” trick.

- Precompute cumulative sums: $S[i] = a[0] + a[1] + \dots + a[i]$.
- Now $a[i] + a[i+1] + \dots + a[j] = S[j] - S[i-1]$.
- Improves running time $\Theta(n^2)$.

KADANE'S ALGORITHM



Def. $OPT(i) = \max$ sum of any subarray of x whose rightmost index is i .



Goal. $\max_i OPT(i)$

Bellman equation. $OPT(i) = \begin{cases} x_1 & \text{if } i = 1 \\ \max \{ x_i, x_i + OPT(i - 1) \} & \text{if } i > 1 \end{cases}$

Running time. $O(n)$.



take only
element i



take element i
together with best subarray
ending at index $i - 1$

MAXIMUM RECTANGLE PROBLEM



Goal. Given an n -by- n matrix A , find a rectangle whose sum is maximum.

$$A = \begin{bmatrix} -2 & 5 & 0 & -5 & -2 & 2 & -3 \\ 4 & -3 & -1 & 3 & 2 & 1 & -1 \\ -5 & 6 & 3 & -5 & -1 & -4 & -2 \\ -1 & -1 & 3 & -1 & 4 & 1 & 1 \\ 3 & -3 & 2 & 0 & 3 & -3 & -2 \\ -2 & 1 & -2 & 1 & 1 & 3 & -1 \\ 2 & -4 & 0 & 1 & 0 & -3 & -1 \end{bmatrix}$$

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Applications. Databases, image processing, maximum likelihood estimation, technical job interviews, ...

BENTLEY'S ALGORITHM



Assumption. Suppose you knew the left and right column indices j and j' .

$$A = \begin{bmatrix} -2 & 5 & 0 & -5 & -2 & 2 & -3 \\ 4 & -3 & -1 & 3 & 2 & 1 & -1 \\ -5 & 6 & 3 & -5 & -1 & -4 & -2 \\ -1 & -1 & 3 & -1 & 4 & 1 & 1 \\ 3 & -3 & 2 & 0 & 3 & -3 & -2 \\ -2 & 1 & -2 & 1 & 1 & 3 & -1 \\ 2 & -4 & 0 & 1 & 0 & -3 & -1 \end{bmatrix} \quad x = \begin{bmatrix} -7 \\ 4 \\ -3 \\ 6 \\ 5 \\ 0 \\ 1 \end{bmatrix}$$

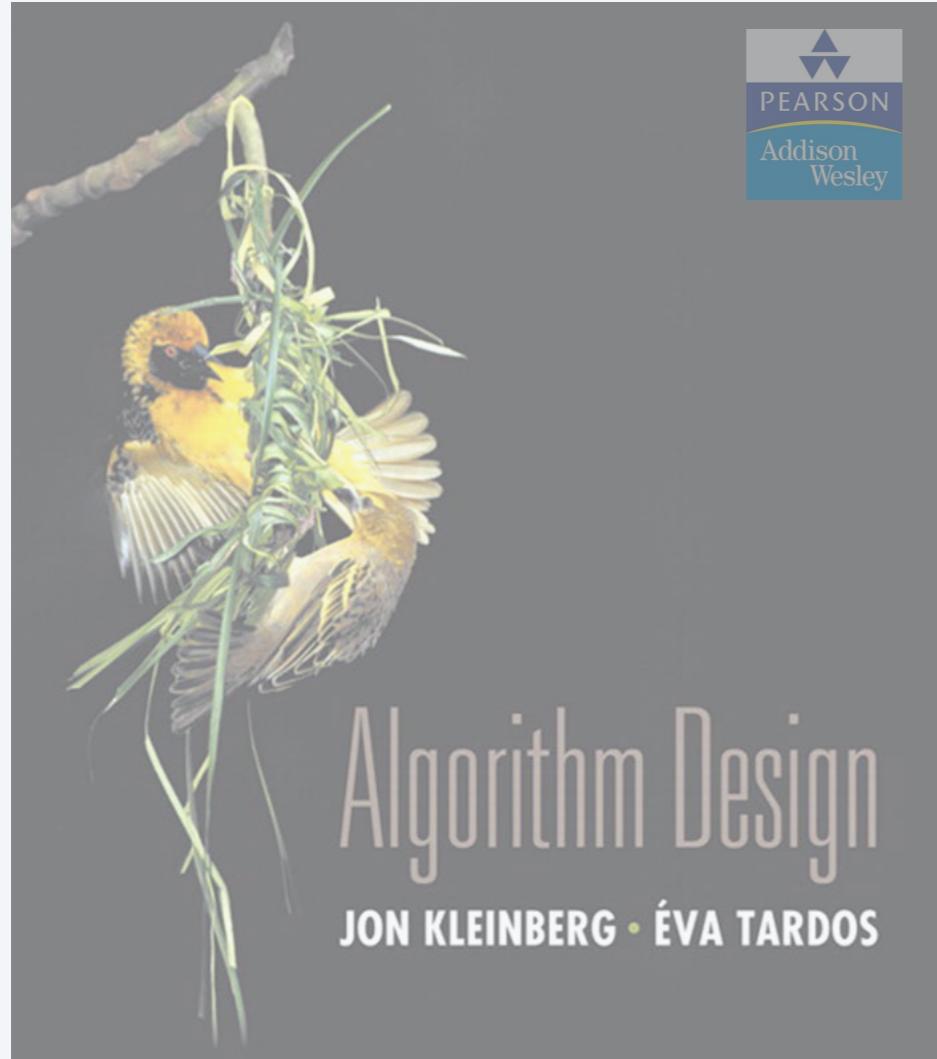
j j'

0 - 5 - 2

An $O(n^3)$ algorithm.

- Precompute cumulative row sums $S_{ij} = \sum_{k=1}^j A_{ik}$.
 - For each $j < j'$:
 - define array x using row-sum differences: $x_i = S_{ij'} - S_{ij}$
 - run Kadane's algorithm in array x
- solve maximum
subarray problem
in this array

Open problem. $O(n^{3-\varepsilon})$ for any constant $\varepsilon > 0$.



SECTION 6.3

6. DYNAMIC PROGRAMMING I

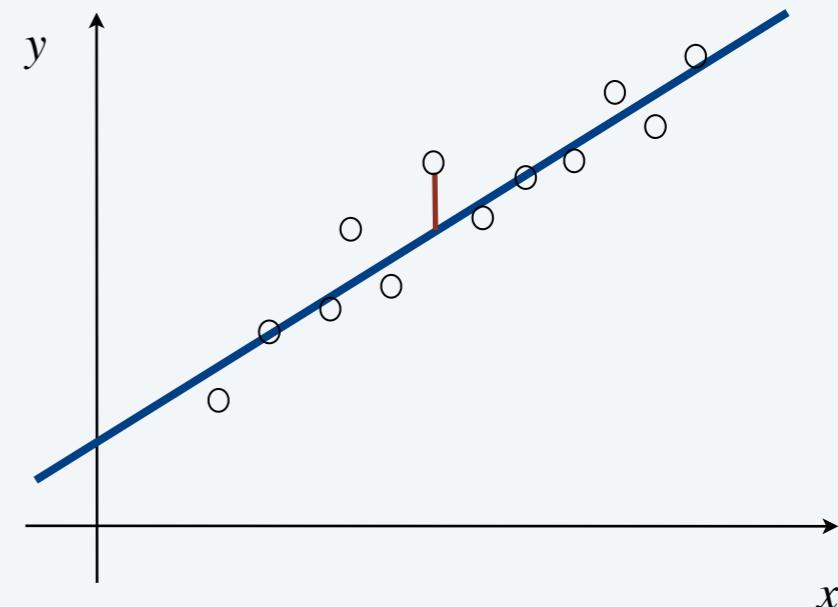
- ▶ *weighted interval scheduling*
- ▶ *segmented least squares*
- ▶ *knapsack problem*

Least squares

Least squares. Foundational problem in statistics.

- Given n points in the plane: $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$.
- Find a line $y = ax + b$ that minimizes the sum of the squared error:

$$SSE = \sum_{i=1}^n (y_i - ax_i - b)^2$$



Solution. Calculus \Rightarrow min error is achieved when

$$a = \frac{n \sum_i x_i y_i - (\sum_i x_i)(\sum_i y_i)}{n \sum_i x_i^2 - (\sum_i x_i)^2}, \quad b = \frac{\sum_i y_i - a \sum_i x_i}{n}$$

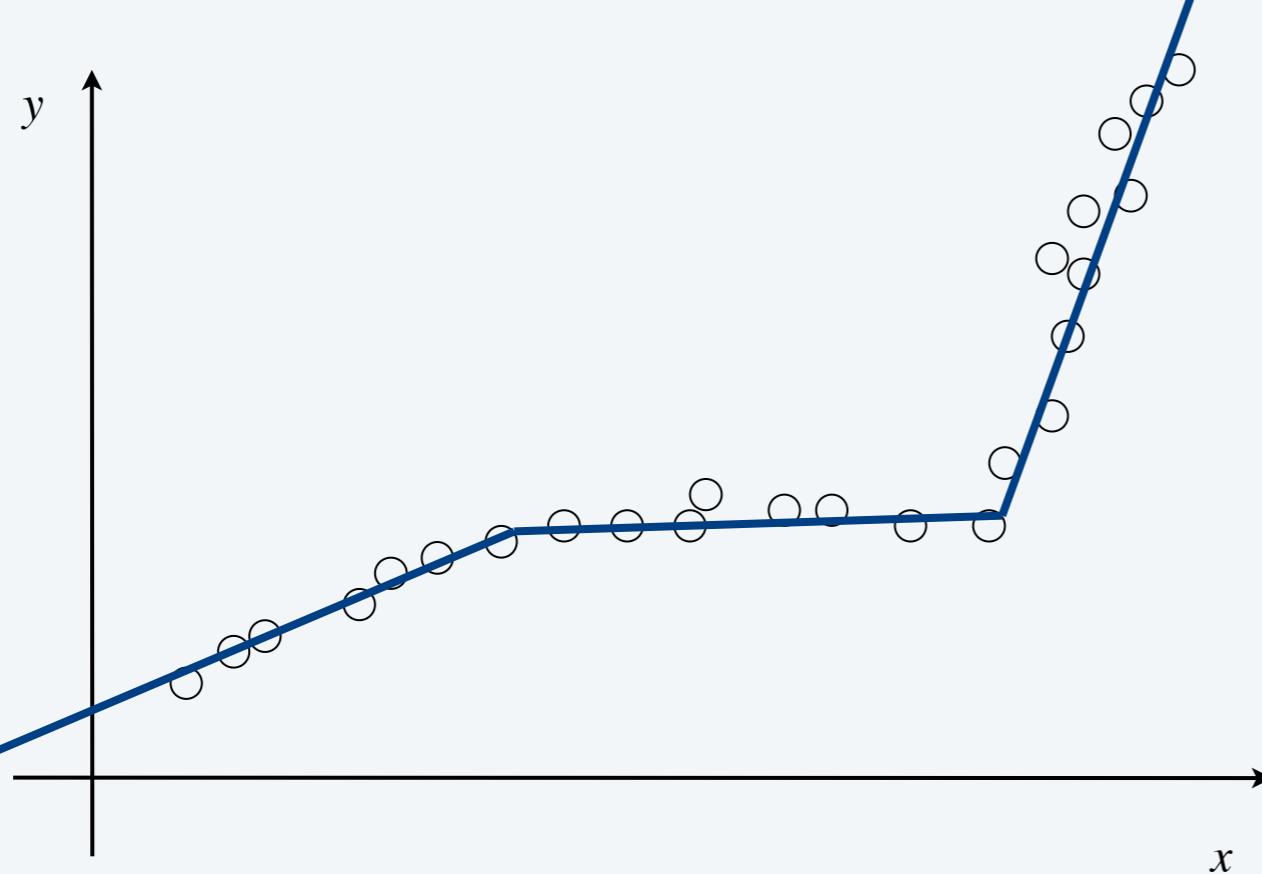
Segmented least squares

Segmented least squares.

- Points lie roughly on a sequence of several line segments.
- Given n points in the plane: $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ with $x_1 < x_2 < \dots < x_n$, find a sequence of lines that minimizes $f(x)$.

Q. What is a reasonable choice for $f(x)$ to balance accuracy and parsimony?

↑
goodness of fit ↑
number of lines



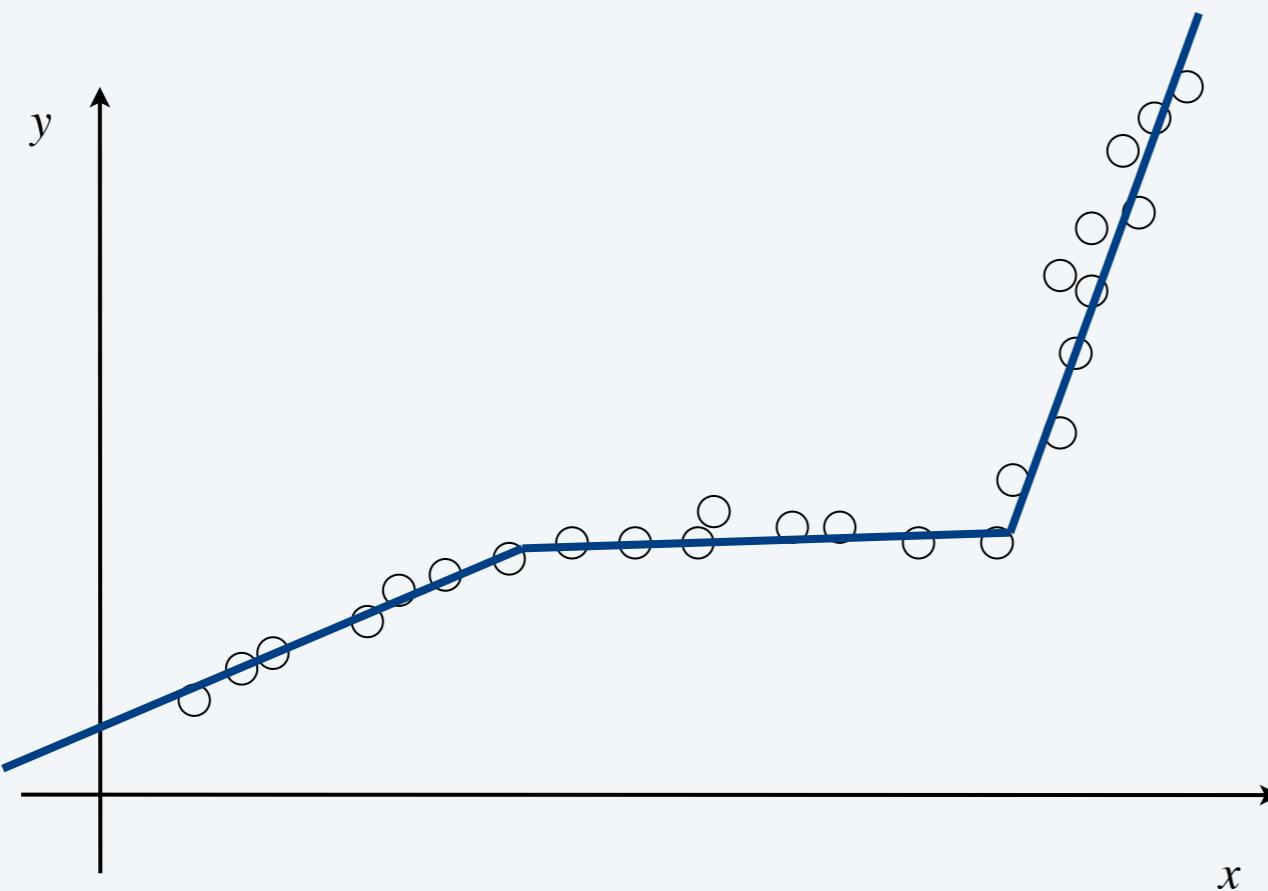
Segmented least squares

Segmented least squares.

- Points lie roughly on a sequence of several line segments.
- Given n points in the plane: $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ with $x_1 < x_2 < \dots < x_n$, find a sequence of lines that minimizes $f(x)$.

Goal. Minimize $f(x) = E + c L$ for some constant $c > 0$, where

- E = sum of the sums of the squared errors in each segment.
- L = number of lines.



Dynamic programming: multiway choice

Notation.

- $OPT(j)$ = minimum cost for points p_1, p_2, \dots, p_j .
- e_{ij} = SSE for points p_i, p_{i+1}, \dots, p_j .

To compute $OPT(j)$:

- Last segment uses points p_i, p_{i+1}, \dots, p_j for some $i \leq j$.
- Cost = $e_{ij} + c + OPT(i - 1)$. ← optimal substructure property
(proof via exchange argument)

Bellman equation.

$$OPT(j) = \begin{cases} 0 & \text{if } j = 0 \\ \min_{1 \leq i \leq j} \{ e_{ij} + c + OPT(i - 1) \} & \text{if } j > 0 \end{cases}$$

Segmented least squares algorithm

SEGMENTED-LEAST-SQUARES(n, p_1, \dots, p_n, c)

FOR $j = 1$ TO n

FOR i = 1 TO j

Compute the SSE e_{ij} for the points p_i, p_{i+1}, \dots, p_j .

$$M[0] \leftarrow 0.$$

FOR $j = 1$ TO n

$$M[j] \leftarrow \min_{1 \leq i \leq j} \{ e_{ij} + c + M[i-1] \}.$$

RETURN $M[n]$.

previously computed value



Segmented least squares analysis

Theorem. [Bellman 1961] DP algorithm solves the segmented least squares problem in $O(n^3)$ time and $O(n^2)$ space.

Pf.

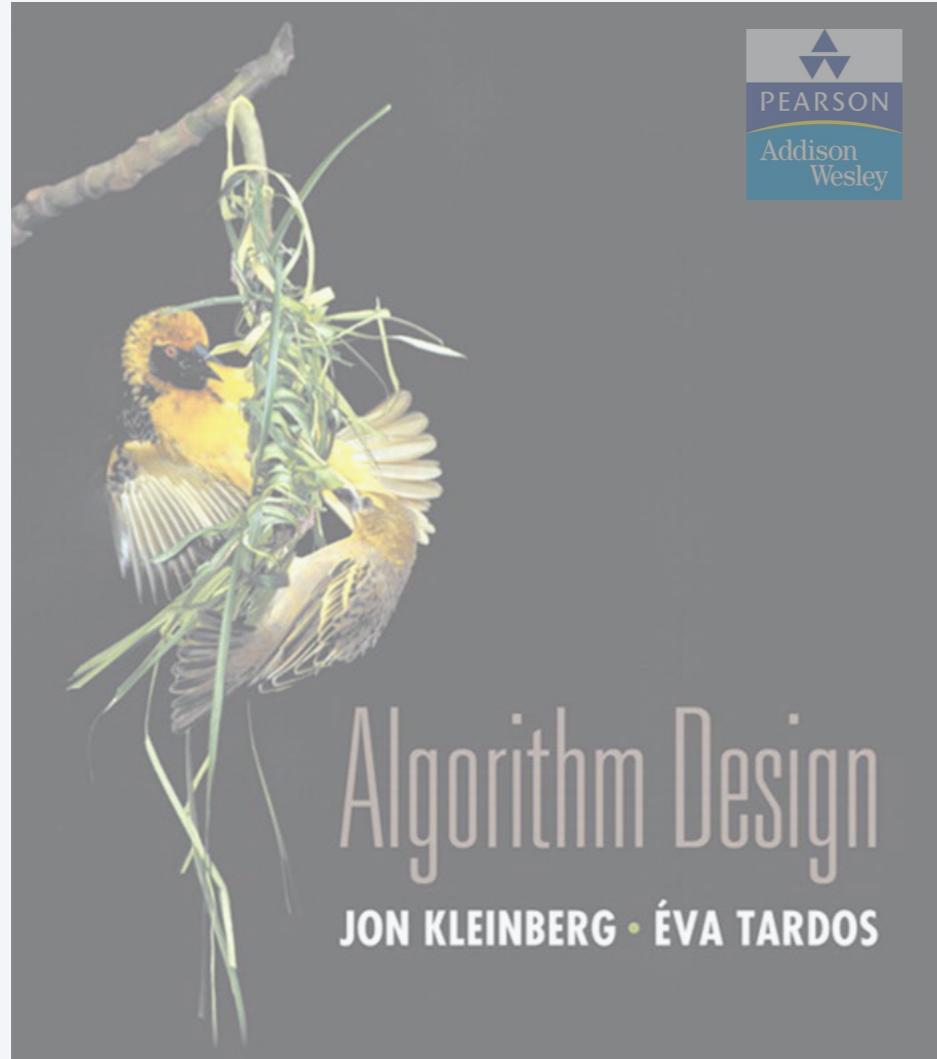
- Bottleneck = computing SSE e_{ij} for each i and j .

$$a_{ij} = \frac{n \sum_k x_k y_k - (\sum_k x_k)(\sum_k y_k)}{n \sum_k x_k^2 - (\sum_k x_k)^2}, \quad b_{ij} = \frac{\sum_k y_k - a_{ij} \sum_k x_k}{n}$$

- $O(n)$ to compute e_{ij} . ■

Remark. Can be improved to $O(n^2)$ time.

- For each i : precompute cumulative sums $\sum_{k=1}^i x_k, \sum_{k=1}^i y_k, \sum_{k=1}^i x_k^2, \sum_{k=1}^i x_k y_k$.
- Using cumulative sums, can compute e_{ij} in $O(1)$ time.



SECTION 6.4

6. DYNAMIC PROGRAMMING I

- ▶ *weighted interval scheduling*
- ▶ *segmented least squares*
- ▶ *knapsack problem*

Knapsack problem

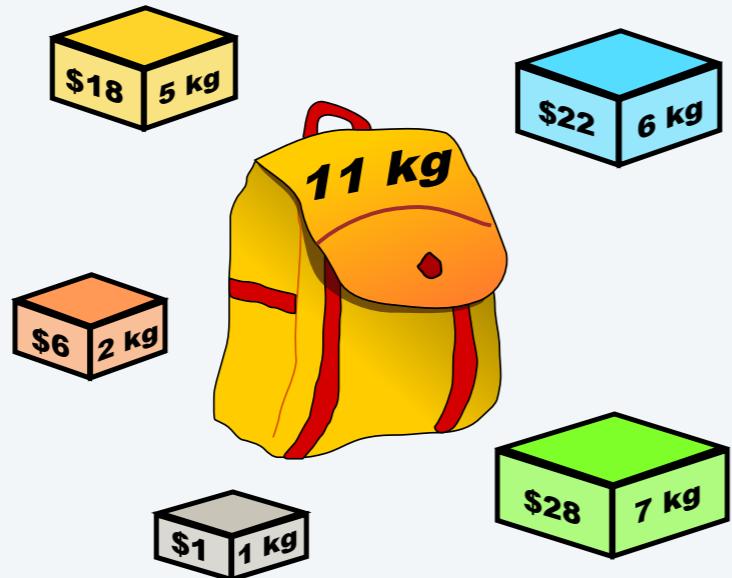
Goal. Pack knapsack so as to maximize total value of items taken.

- There are n items: item i provides value $v_i > 0$ and weighs $w_i > 0$.
- Value of a subset of items = sum of values of individual items.
- Knapsack has weight limit of W .

Ex. The subset { 1, 2, 5 } has value \$35 (and weight 10).

Ex. The subset { 3, 4 } has value \$40 (and weight 11).

Assumption. All values and weights are integral.



i	v_i	w_i
1	\$1	1 kg
2	\$6	2 kg
3	\$18	5 kg
4	\$22	6 kg
5	\$28	7 kg

**knapsack instance
(weight limit $W = 11$)**

weights and values
can be arbitrary
positive integers



Which algorithm solves knapsack problem?

- A. Greedy-by-value: repeatedly add item with maximum v_i .
- B. Greedy-by-weight: repeatedly add item with minimum w_i .
- C. Greedy-by-ratio: repeatedly add item with maximum ratio v_i / w_i .
- D. None of the above.



i	v_i	w_i
1	\$1	1 kg
2	\$6	2 kg
3	\$18	5 kg
4	\$22	6 kg
5	\$28	7 kg

**knapsack instance
(weight limit $W = 11$)**



Which subproblems?

- A. $OPT(w)$ = optimal value of knapsack problem with weight limit w .
- B. $OPT(i)$ = optimal value of knapsack problem with items $1, \dots, i$.
- C. $OPT(i, w)$ = optimal value of knapsack problem with items $1, \dots, i$ subject to weight limit w .
- D. Any of the above.

Dynamic programming: two variables

Def. $OPT(i, w)$ = optimal value of knapsack problem with items $1, \dots, i$, subject to weight limit w .

Goal. $OPT(n, W)$.

Case 1. $OPT(i, w)$ does not select item i .

- $OPT(i, w)$ selects best of $\{1, 2, \dots, i-1\}$ subject to weight limit w .

Case 2. $OPT(i, w)$ selects item i .

- Collect value v_i .
- New weight limit = $w - w_i$.
- $OPT(i, w)$ selects best of $\{1, 2, \dots, i-1\}$ subject to new weight limit.

possibly because $w_i > w$

optimal substructure property
(proof via exchange argument)

Bellman equation.

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

Knapsack problem: bottom-up dynamic programming

KNAPSACK($n, W, w_1, \dots, w_n, v_1, \dots, v_n$)

FOR $w = 0$ TO W

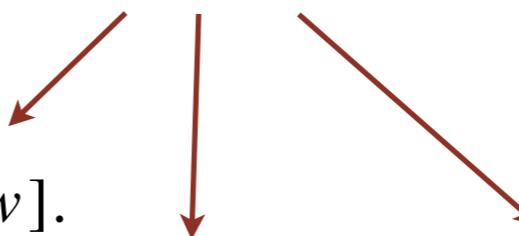
$M[0, w] \leftarrow 0.$

FOR $i = 1$ TO n

FOR $w = 0$ TO W

IF $(w_i > w)$ $M[i, w] \leftarrow M[i-1, w].$

previously computed values



ELSE $M[i, w] \leftarrow \max \{ M[i-1, w], v_i + M[i-1, w - w_i] \}.$

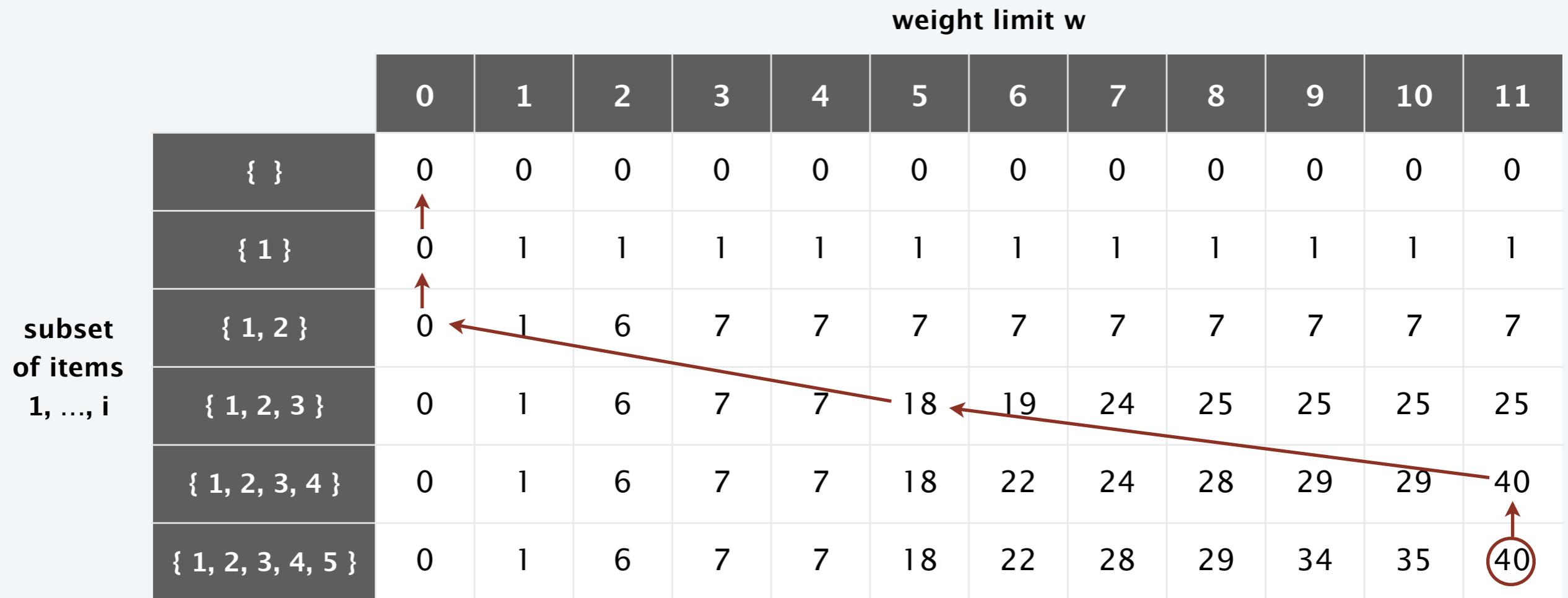
RETURN $M[n, W].$

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

Knapsack problem: bottom-up dynamic programming demo

i	v_i	w_i
1	\$1	1 kg
2	\$6	2 kg
3	\$18	5 kg
4	\$22	6 kg
5	\$28	7 kg

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



$OPT(i, w)$ = optimal value of knapsack problem with items 1, ..., i, subject to weight limit w

Knapsack problem: running time

Theorem. The DP algorithm solves the knapsack problem with n items and maximum weight W in $\Theta(n W)$ time and $\Theta(n W)$ space.

Pf.

- Takes $O(1)$ time per table entry.
- There are $\Theta(n W)$ table entries.
- After computing optimal values, can trace back to find solution:
 $OPT(i, w)$ takes item i iff $M[i, w] > M[i - 1, w]$. ■

weights are integers
between 1 and W

Remarks.

- Algorithm depends critically on assumption that weights are integral.
- Assumption that values are integral was not used.



Does there exist a poly-time algorithm for the knapsack problem?

- A. Yes, because the DP algorithm takes $\Theta(n W)$ time.
- B. No, because $\Theta(n W)$ is not a polynomial function of the input size.
- C. No, because the problem is **NP-hard**.
- D. Unknown.

COIN CHANGING

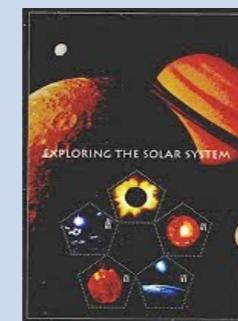


Problem. Given n coin denominations $\{ d_1, d_2, \dots, d_n \}$ and a target value V , find the fewest coins needed to make change for V (or report impossible).

Recall. Greedy cashier's algorithm is optimal for U.S. coin denominations, but not for arbitrary coin denominations.

Ex. $\{ 1, 10, 21, 34, 70, 100, 350, 1295, 1500 \}$.

Optimal. $140\text{¢} = 70 + 70$.



COIN CHANGING



Def. $OPT(v) = \min$ number of coins to make change for v .

Goal. $OPT(V)$.

Multiway choice. To compute $OPT(v)$,

- Select a coin of denomination c_i for some i .
- Select fewest coins to make change for $v - c_i$.

optimal substructure property
(proof via exchange argument)

Bellman equation.

$$OPT(v) = \begin{cases} \infty & \text{if } v < 0 \\ 0 & \text{if } v = 0 \\ \min_{1 \leq i \leq n} \{ 1 + OPT(v - d_i) \} & \text{if } v > 0 \end{cases}$$

Running time. $O(n V)$.