Dynamic Programming

Hengfeng Wei

hfwei@nju.edu.cn

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Taolu





我走过最长的路就是你的套路

Steps for Applying DP:

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- (I) Define subproblems
- (II) Set the goal
- (III) Identify the recurrence
 - ▶ larger subproblem \leftarrow # smaller subproblems
 - ▶ init. conditions
- (IV) Write pseudo-code: filling in "tables" in some order
- (V) Analyze the time complexity
- (VI) Extract the optimal solution (optionally)

Input:
$$x_1, x_2, \ldots, x_n$$
 (array, sequence, string)

Subproblems:
$$x_1, x_2, \ldots, x_i$$
 (prefix/suffix)

 $\#: \Theta(n)$

- Maximum-sum subarray
- ► Longest increasing subsequence
- Printing neatly

(I) Input: x_1, x_2, \dots, x_m ; y_1, y_2, \dots, y_n Subproblems: x_1, x_2, \dots, x_i ; y_1, y_2, \dots, y_j #: $\Theta(mn)$

Examples: Edit distance, Longest common subsequence

(I) Input: x_1, x_2, \ldots, x_m ; y_1, y_2, \ldots, y_n Subproblems: x_1, x_2, \ldots, x_i ; y_1, y_2, \ldots, y_j #: $\Theta(mn)$

Examples: Edit distance, Longest common subsequence

(II) Input: x_1, x_2, \ldots, x_n

Subproblems: x_i, \ldots, x_j

 $\#: \Theta(n^2)$

Examples: Matrix chain multiplication, Optimal BST

► Floyd-Warshall algorithm

$$\mathbf{d}(i,j,k) = \min \left(\mathbf{d}(i,j,k-1), \mathbf{d}(i,k,k-1) + \mathbf{d}(k,j,k-1) \right)$$

DP on Graphs

(I) On rooted tree Subproblems: rooted subtrees

(II) On DAG
Subproblems: nodes after/before in the topo. order

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Knapsack Problem

Subset sum problem, Change-making problem

And Others ...

And Others ...



How to identify the recurrence?

How to identify the recurrence?

GUESS

Make Choices by asking yourself the right question



Make Choices by asking yourself the right question



- (I) Binary choice
 - ▶ whether ...
- (II) Multi-way choices
 - ▶ where to ...
 - ▶ which one ...

LCS: Longest Common Subsequence (Problem 14.6 (1))

$$X = X_1 \cdots X_m \quad Y = Y_1 \cdots Y_n$$

(1) Find (the length of) an LCS of X and Y

$$X = \langle A, B, C, B, D, A, B \rangle$$
$$Y = \langle B, D, C, A, B, A \rangle$$
$$Z = \langle B, C, B, A \rangle$$

Subproblem: L[i,j]: the length of an LCS of $X[1\cdots i]$ and $Y[1\cdots j]$ Goal: L[m,n]

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Goal: L[m,n]

Make choice: Is $X_i = Y_i$?

Recurrence: (Proof!)

$$L[i,j] = \begin{cases} L[i-1,j-1] + 1 & \text{if } X_i = Y_j \\ \max\{L[i-1,j], L[i,j-1]\} & \text{if } X_i \neq Y_j \end{cases}$$

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Init:

$$L[0,j] = 0, \ 0 \le j \le n$$

 $L[i,0] = 0, \ 0 \le i \le m$

Time: $\Theta(mn)$



Longest Common Subsequence (Problem 14.6 (2)&(3))

$$X = X_1 \cdots X_m \quad Y = Y_1 \cdots Y_n$$

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- (2) Allowing repetition of X
- (3) Allowing repetition $\leq k$ of X

$$L[i,j] = \begin{cases} L[i,j-1] + 1 & \text{if } X_i = Y_j \\ \max\{L[i-1,j], L[i,j-1]\} & \text{if } X_i \neq Y_j \end{cases}$$

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$$X \implies X^{(k)} \triangleq X_1^{(k)} \cdots X_m^{(k)}$$



Longest Contiguous Substring Both Forward and Backward (Problem 14.7)

- ▶ String $T[1 \cdots n]$
- ► Find a longest contiguous substring (LCS) both forward and backward

${\bf dynamic programming many times}$

- ▶ Subproblem L[i]: the length of an LCS in $T[1 \cdots i]$
- ▶ Subproblem L[i,j]: the length of an LCS in $T[i\cdots j]$

Subproblem: L[i,j]: the length of an LCS starting with T_i and ending

with T_j

Goal: $\max_{1 \le i \le j \le n} L[i, j]$

Subproblem: L[i, j]: the length of an LCS starting with T_i and ending with T_i

Goal: $\max_{1 \le i \le j \le n} L[i, j]$

Make choice: Is $T_i = T_j$?

Recurrence:

$$L[i,j] = \begin{cases} 0 & \text{if } T_i \neq T_j \\ L[i+1,j-1] + 1 & \text{if } T_i = T_j \end{cases}$$

Subproblem: L[i,j]: the length of an LCS starting with T_i and ending with T_i

Goal: $\max_{1 \le i \le j \le n} L[i, j]$

Make choice: Is $T_i = T_i$?

Recurrence:

$$L[i,j] = \begin{cases} 0 & \text{if } T_i \neq T_j \\ L[i+1,j-1] + 1 & \text{if } T_i = T_j \end{cases}$$

Init:

$$L[i, i] = 0, \ 0 \le i \le n$$

$$L[i, i+1] = \begin{cases} 1 & \text{if } T_i = T_{i+1} \\ 0 & \text{if } T_i \ne T_{i+1} \end{cases}$$

Longest Palindrome Subsequence (Problem 14.11 (1))

(1) Find (the length of) a longest palindrome subsequence of $S[1\cdots n]$

Subproblem: L[i, j]: the length of an LSP of $S[i \cdots j]$ Goal: L[1, n] Longest Palindrome Subsequence (Problem 14.11 (1))

(1) Find (the length of) a longest palindrome subsequence of $S[1 \cdots n]$

Subproblem: L[i,j]: the length of an LSP of $S[i\cdots j]$

Goal: L[1,n]

Make choice: Is S[i] = S[j]?

Recurrence:

$$L[i,j] = \begin{cases} L[i+1,j-1] + 2 & \text{if } S[i] = S[j] \\ \max\{L[i+1,j], L[i,j-1]\} & \text{if } S[i] \neq S[j] \end{cases}$$

Longest Palindrome Subsequence (Problem 14.11 (1))

(1) Find (the length of) a longest palindrome subsequence of $S[1\cdots n]$

Subproblem: L[i,j]: the length of an LSP of $S[i\cdots j]$

Goal: L[1, n]

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$$L[i,j] = \begin{cases} L[i+1,j-1] + 2 & \text{if } S[i] = S[j] \\ \max\{L[i+1,j], L[i,j-1]\} & \text{if } S[i] \neq S[j] \end{cases}$$

Init:

$$\begin{split} L[i,i] &= 1, \ \forall 1 \leq i \leq n \\ L[i,i+1] &= \left\{ \begin{array}{ll} 2 & \text{if } S[i] = S[i+1] \\ 0 & \text{if } S[i] \neq S[i+1] \end{array} \right. \end{split}$$

(2) Split a string $S[1 \dots n]$ into minimum number of palindromes (# cuts)

Subproblem: C[i, j]: minimum number of cuts for string S[i ... j]Goal: C[1, n] + 1

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Goal: C[1, n] + 1

Make choice: Where is the first cut?

Recurrence:

$$C[i,j] = \begin{cases} 0 & \text{if } S[i \dots j] \text{ is a palindrome} \\ \min_{i+1 \le k \le j-1} C[i,k-1] + 1 + C[k,j] & \text{o.w} \end{cases}$$

(2) Split a string $S[1\dots n]$ into minimum number of palindromes (# cuts)

Subproblem: C[i,j]: minimum number of cuts for string $S[i\ldots j]$

Goal: C[1, n] + 1

Make choice: Where is the first cut?

Recurrence:

$$C[i,j] = \begin{cases} 0 & \text{if } S[i \dots j] \text{ is a palindrome} \\ \min_{i+1 \le k \le j-1} C[i,k-1] + 1 + C[k,j] & \text{o.w} \end{cases}$$

Init: C[i, i] = 0

Time: $O(n^3)$

(2) Split a string S[1...n] into minimum number of palindromes

Subproblem: P[i]: minimum number of palindromes for $S[1 \cdots i]$ Goal: P[n]

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Subproblem: P[i]: minimum number of palindromes for $S[1 \cdots i]$

Goal: P[n]

Make choice: Where does the last palindrome start from?

Recurrence:

$$P[i] = \min_{\substack{1 \leq k \leq i \\ S[k...i] \text{ is a palindrome}}} P[k-1] + 1$$

Palindrome Splitting (Problem 14.11 (2))

(2) Split a string S[1...n] into minimum number of palindromes

Subproblem: P[i]: minimum number of palindromes for $S[1 \cdots i]$

Goal: P[n]

Make choice: Where does the last palindrome start from?

Recurrence:

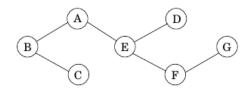
$$P[i] = \min_{\substack{1 \leq k \leq i \\ S[k...i] \text{ is a palindrome}}} P[k-1] + 1$$

Init: P[0] = 1

Time: $O(n^3)$ vs. $O(n^2)$

Minimum Vertex Cover on Trees (Problem 14.14)

- ▶ Undirected tree T = (V, E); No designated root!
- ightharpoonup Compute (the size of) a minimum vertex cover of T



Subproblem: I(u): the size of an MVC of subtree T_u rooted at u Goal: I(r)

Subproblem: I(u): the size of an MVC of subtree T_u rooted at u

Goal: I(r)

Make choice: Is u in MVC[u]?

Recurrence:

$$I(u) = \min\{\# \text{ children of } u + \sum_{v: \text{ grandchildren of } u} I(v)\}$$

$$1 + \sum_{v: \text{ children of } u} I(v)\}$$

Subproblem: I(u): the size of an MVC of subtree T_u rooted at u

Goal: I(r)

Make choice: Is u in MVC[u]?

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$$I(u) = \min\{\# \text{ children of } u + \sum_{v: \text{ grandchildren of } u} I(v) \}$$

$$1 + \sum_{v: \text{ children of } u} I(v) \}$$

Init: I(u) = 0, if u is a leave

Subproblem: I(u): the size of an MVC of subtree T_u rooted at u

Goal: I(r)

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Init: I(u) = 0, if u is a leave

DFS from root r.







There is an MVC which contains no leaves.

ightharpoonup Coins values: $x_1 \dots x_n$

ightharpoonup Amount: v

 \blacktriangleright Is it possible to make change for v?

(2) Without repetition (0/1)

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Subproblem: C[i, w]: Make change for w using only values of $x_1 \dots x_i$? Goal: C[n, v]

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Subproblem: C[i, w]: Make change for w using only values of $x_1 \dots x_i$?

Goal: C[n, v]

Make choice: Using value x_i or not?

Recurrence:

$$C[i,w] = C[i-1,w] \vee (C[i-1,w-x_i] \wedge \textcolor{red}{w} \geq \textcolor{red}{x_i})$$

(2) Without repetition (0/1)

Subproblem: C[i, w]: Make change for w using only values of $x_1 \dots x_i$?

Goal: C[n, v]

Make choice: Using value x_i or not?

Recurrence:

$$C[i,w] = C[i-1,w] \vee (C[i-1,w-x_i] \wedge \textcolor{red}{w} \geq \textcolor{red}{x_i})$$

Init:

$$C[i, 0] = \text{true}, \ \forall i = 0 \dots n$$

 $C[0, w] = \text{false}, \ \text{if } w > 0$

Time: O(nv)

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(1) Unbounded repetition (∞)

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Subproblem: C[i, w]: Make change for w using only values of $x_1 \dots x_i$?

Goal: C[n, v]

Make choice: Using value x_i or not?

Recurrence:

$$C[i, w] = C[i - 1, w] \lor (C[i, w - x_i] \land w \ge x_i)$$

(1) Unbounded repetition (∞)

Subproblem: C[i, w]: Make change for w using only values of $x_1 \dots x_i$?

Goal: C[n, v]

Make choice: Using value x_i or not?

Recurrence:

$$C[i, w] = C[i - 1, w] \lor (C[i, w - x_i] \land w \ge x_i)$$

Init:

$$C[i, 0] = \text{true}, \ \forall i = 0 \dots n$$

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Time: O(nv)



(3) Unbounded repetition with $\leq k$ coins

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Subproblem: C[i, w, l]: Possible to make change for w with $\leq l$ coins of values of $x_1 \dots x_i$?

Goal: C[n, v, k]

(3) Unbounded repetition with $\leq k$ coins

Subproblem: C[i, w, l]: Possible to make change for w with $\leq l$ coins of values of $x_1 \dots x_i$?

Goal: C[n, v, k]

Make choice: Using value x_i or not?

Recurrence:

$$C[i, w, l] = C[i - 1, w, l] \lor (C[i, w - x_i, l - 1] \land w \ge x_i)$$

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Subproblem: C[i, w, l]: Possible to make change for w with $\leq l$ coins of values of $x_1 \dots x_i$?

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Recurrence:

$$C[i, w, l] = C[i - 1, w, l] \lor (C[i, w - x_i, l - 1] \land w \ge x_i)$$

Init:

$$C[0, 0, l] = \text{true}, \quad C[0, w, l] = \text{false, if } w > 0$$

 $C[i, 0, l] = \text{true}, \quad C[i, w, 0] = \text{false, if } w > 0$

Algorithms that use dynamic programming [edit | edit source]



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- · Recurrent solutions to lattice models for protein-DNA binding
- · Backward induction as a solution method for finite-horizon discrete-time dynamic optimization problems
- Method of undetermined coefficients can be used to solve the Bellman equation in infinite-horizon, discrete-time, discounted, time-invariant dynamic optimization problems
- Many string algorithms including longest common subsequence, longest increasing subsequence, longest common substring. Levenshtein distance (edit distance)
- Many algorithmic problems on graphs can be solved efficiently for graphs of bounded treewidth or bounded clique-width by using dynamic programming on a tree decomposition of the graph.
- . The Cocke-Younger-Kasami (CYK) algorithm which determines whether and how a given string can be generated by a given context-free grammar
- . Knuth's word wrapping algorithm that minimizes raggedness when word wrapping text
- . The use of transposition tables and refutation tables in computer chess
- . The Viterbi algorithm (used for hidden Markov models)
- . The Earley algorithm (a type of chart parser)
- . The Needleman-Wunsch algorithm and other algorithms used in bioinformatics, including sequence alignment, structural alignment, RNA structure prediction
- · Floyd's all-pairs shortest path algorithm
- · Optimizing the order for chain matrix multiplication
- · Pseudo-polynomial time algorithms for the subset sum, knapsack and partition problems
- The dynamic time warping algorithm for computing the global distance between two time series
- . The Selinger (a.k.a. System R) algorithm for relational database query optimization
- . De Boor algorithm for evaluating B-spline curves
- . Duckworth-Lewis method for resolving the problem when games of cricket are interrupted
- The value iteration method for solving Markov decision processes
- Some graphic image edge following selection methods such as the "magnet" selection tool in Photoshop
- · Some methods for solving interval scheduling problems
- Some methods for solving the travelling salesman problem, either exactly (in exponential time) or approximately (e.g. via the bitonic tour)
- · Recursive least squares method
- · Beat tracking in music information retrieval
- · Adaptive-critic training strategy for artificial neural networks
- · Stereo algorithms for solving the correspondence problem used in stereo vision
- Seam carving (content-aware image resizing)
- The Bellman-Ford algorithm for finding the shortest distance in a graph
- Some approximate solution methods for the linear search problem.
- Kadane's algorithm for the maximum subarray problem





Office 302

Mailbox: H016

hfwei@nju.edu.cn