

3. Dynamic Programming

(1)

* General Methods: Dynamic Programming is an algorithm design method that can be used when the solution to a problem can be viewed as the result of the sequence of decisions.

Dynamic Programming is used to find optimal solution to the given problem. In this method, solution to a problem is obtained by making sequence of decisions. In dynamic programming an optimal sequence of decisions is obtained by using principle of optimality.

Principle of Optimality: the principle of optimality states that "in an optimal sequence of decisions or choices, each subsequence must also be optimal".

* Differences between Divide and Conquer and Dynamic Programming:

Divide and Conquer

- ①. the problem is divided into smaller subproblems. these subproblems are solved independantly. Finally, all the solutions of subproblems are collected together to get the solution to the given problem.
- ②. In this method duplications in subsolutions are ignored.
- ③. this method is less efficient.
- ④. this method uses top down approach of problem solving.
- ⑤. this method splits its input at specific points usually in the middle.

Dynamic Programming:

- ① In this method, many decision sequences are generated and all the overlapping subinstances are considered.
 - ② In this method, duplications are not allowed.
 - ③ This method is efficient than Divide and Conquer
 - ④ In this method, bottom up approach is used.
 - ⑤ Dynamic Programming splits its input at every possible split point, then it determines which split point is optimal.
- * Differences between Greedy method and Dynamic Programming
- ### Greedy Method:
- ① Greedy method is used for obtaining optimum solution.
 - ② In Greedy method, from a set of feasible solutions, a solution which satisfies the constraints is optimal solution.
 - ③ In Greedy method, Optimal solution is obtained without revising previously generated solutions.
 - ④ In Greedy method, there is no guarantee of getting optimal sol.

Dynamic Programming:

- ① Dynamic programming is used for obtaining optimal solution.
- ② There is no special set of feasible solutions in this method.
- ③ Dynamic Programming considers all possible sequences in order to obtain the optimal solution.
- ④ It is guaranteed that the dynamic programming will generate optimal solution using principle of optimality.

* Single Source Shortest Paths: General Weights:

Bellman-Ford algorithm is used to find the shortest path from one source vertex to all other vertices in a graph. Unlike, Dijkstra's algorithm Bellman-Ford algorithm is capable of handling negative edges in the graph.

This algorithm initializes the distance to the source to 0 and all other nodes to ∞ . Then for all edges, if the distance to the destination can be shortened by taking the edge, the distance is updated to the new lower value. At each iteration i that the edges are scanned, the algorithm finds all shortest paths of at most length i edges. Since the longest path without a cycle can be $V-1$ edges, the edges must be scanned $V-1$ times to ensure the shortest path has been found for all nodes.

Let $\text{dist}^l[u]$ be the length of a shortest path from source vertex v to u under the constraint that the shortest path contains at most l edges. Then $\text{dist}^1[u] = \text{cost}[v, u], 1 \leq u \leq n$. Hence $\text{dist}^{n-1}[u]$ is the length of an unrestricted shortest path from v to u . Our aim is to find $\text{dist}^{n-1}[u]$ for all u . This can be done using the following notations.

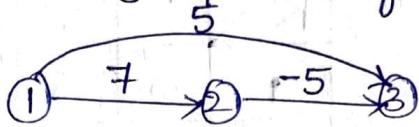
i) If the shortest path from v to u with at most $k, k \geq 1$, edges has no more than $k-1$ edges, then
 $\text{dist}^k[u] = \text{dist}^{k-1}[u]$.

ii) If the shortest path from v to u with at most $k, k \geq 1$, edges has exactly k edges, then it is made up of a shortest path from v to some vertex j following by the edge $\langle j, u \rangle$. The path from v to j has $k-1$ edges, and its length is $\text{dist}^{k-1}[j]$. Then $\text{dist}^{k-1}[j]$ is $\text{dist}^{k-1}[i] + \text{cost}[i, u]$
 $\therefore \text{dist}^k[u] = \min \{\text{dist}^{k-1}[u], \min \{\text{dist}^{k-1}[i] + \text{cost}[i, u]\}\}$.

Algorithm: Algorithm BellmanFord ($v, \text{cost}, \text{dist}, n$)

```
{  
    for i := 1 to n do  
        dist[i] := cost[v, i];  
    for k = 2 to n-1 do  
        for each u such that  $u \neq v$  and  $u$  has  
            at least one incoming edge do  
                for each  $\langle i, u \rangle$  in the graph do  
                    if  $\text{dist}[u] > \text{dist}[i] + \text{cost}[i, u]$  then  
                        dist[u] := dist[i] + cost[i, u];  
    }  
}
```

Example ①: Find the shortest path from node 1 to every other node in the graph using Bellman-Ford algorithm.



Sol: Initially $\text{dist}^k[1] = 0 \forall k \geq 1$

$$\text{i.e. } \text{dist}'[1] = \text{dist}^2[1] = 0$$

K	1	2	3
1	0	7	5
2	0	7	2

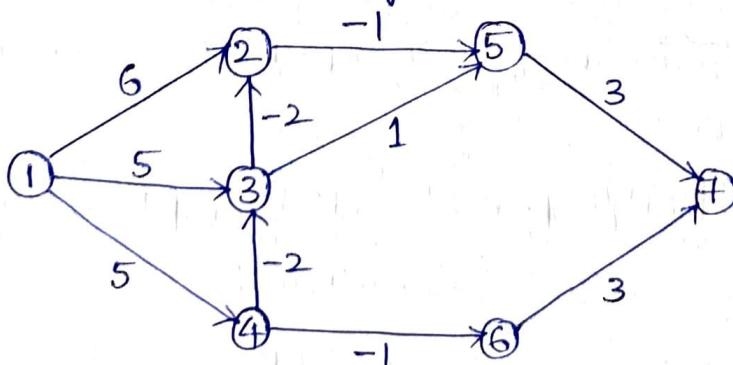
$$\text{and } \text{dist}'[2] = \text{cost}[1, 2] = 7$$

$$\text{dist}'[3] = \text{cost}[1, 3] = 5$$

$$\begin{aligned} \text{dist}^2[2] &= \min \left\{ \text{dist}'[2], \min_{i=3} \left\{ \text{dist}'[i] + \text{cost}[i, 2] \right\} \right\} \\ &= \min \left\{ 7, \min \left\{ \cancel{0}, 5 + \infty \right\} \right\} = 7, \end{aligned}$$

$$\begin{aligned} \text{dist}^2[3] &= \min \left\{ \text{dist}'[3], \min_{i=2} \left\{ \text{dist}'[i] + \text{cost}[i, 3] \right\} \right\} \\ &= \min \left\{ 5, \min \left\{ \cancel{0}, 7 - 5 \right\} \right\} = 2, \end{aligned}$$

Example ②: Find the shortest path from 1 to every other node in the graph using Bellman-Ford algorithm



Sol: Initially $\text{dist}^k[1] = 0 \forall k \geq 1$

$$\text{i.e. } \text{dist}'[1] = \text{dist}^2[1] = \text{dist}^3[1] = \text{dist}^4[1] = \text{dist}^5[1] = \text{dist}^6[1] = 0$$

For $k=1$

$$\text{dist}^1[2] = \text{cost}(1, 2) = 6$$

$$\text{dist}^1[3] = \text{cost}(1, 3) = 5$$

$$\text{dist}^1[4] = \text{cost}(1, 4) = 5$$

$$\text{dist}^1[5] = \text{cost}(1, 5) = \infty$$

$$\text{dist}^1[6] = \text{cost}(1, 6) = \infty$$

$$\text{dist}^1[7] = \text{cost}(1, 7) = \infty$$

For $k=2$

u	1	2	3	4	5	6	7
1	0	6	5	5	∞	∞	∞
2	0	3	3	5	5	4	∞
3	0	1	3	5	2	4	7
4	0	1	3	5	0	4	5
5	0	1	3	5	0	4	3
6	0	1	3	5	0	4	3
7	0	1	3	5	0	4	3

$$\text{dist}^2[2] = \min \left\{ \text{dist}^1[2], \min_{i=3,4,5,6,7} \left\{ \text{dist}^1[i] + \text{cost}[i, 2] \right\} \right\}$$

$$= \min \left\{ 6, \min \left\{ \text{cost}[3, 2], \text{cost}[4, 2], \text{cost}[5, 2], \text{cost}[6, 2], \text{cost}[7, 2] \right\} \right\}$$

$$= 3$$

$$\text{dist}^2[3] = \min \left\{ \text{dist}^1[3], \min_{i=4,5,6,7} \left\{ \text{dist}^1[i] + \text{cost}[i, 3] \right\} \right\}$$

$$= \min \left\{ 5, \min \left\{ \text{cost}[4, 3], \text{cost}[5, 3], \text{cost}[6, 3], \text{cost}[7, 3] \right\} \right\}$$

$$= 3.$$

$$\text{dist}^2[4] = \min \left\{ \text{dist}^1[4], \min_{i=5,6,7} \left\{ \text{dist}^1[i] + \text{cost}[i, 4] \right\} \right\}$$

$$= \min \left\{ 5, \min \left\{ \text{cost}[5, 4], \text{cost}[6, 4], \text{cost}[7, 4] \right\} \right\}$$

$$= 5$$

$$\text{dist}^2[5] = \min \left\{ \text{dist}^1[5], \min_{i=2,3} \left\{ \text{dist}^1[i] + \text{cost}[i, 5] \right\} \right\}$$

$$= \min \left\{ \infty, \min \left\{ \text{cost}[2, 5], \text{cost}[3, 5] \right\} \right\}$$

$$= 5$$

$$\text{dist}^2[6] = \min \left\{ \text{dist}^1[6], \min_{i=1, 2, 3, 4, 5} \{ \text{dist}^1[i] + \text{cost}[i, 6] \} \right\}$$

$$= \min \left\{ \infty, \min \{ \underline{\quad}, \underline{\quad}, 5-1, \underline{\quad}, \underline{\quad} \} \right\}$$

$$= 4.$$

$$\text{dist}^2[7] = \min \left\{ \text{dist}^1[7], \min_{i=5, 6} \{ \text{dist}^1[i] + \text{cost}[i, 7] \} \right\}$$

$$= \min \left\{ \infty, \min \{ \underline{\quad}, \infty+3, \infty+3 \} \right\}$$

$$= \infty.$$

For $k=3$

$$\text{dist}^3[2] = \min \left\{ \text{dist}^2[2], \min_{i=3} \{ \text{dist}^2[i] + \text{cost}[i, 2] \} \right\}$$

$$= \min \left\{ 3, \min \{ \underline{3+(-2)}, \underline{\quad} \} \right\}$$

$$= 1$$

$$\text{dist}^3[3] = \min \left\{ \text{dist}^2[3], \min_{i=2, 4} \{ \text{dist}^2[i] + \text{cost}[i, 3] \} \right\}$$

$$= \min \left\{ 3, \min \{ \underline{\quad}, 5+(-2), \underline{\quad}, \underline{\quad} \} \right\}$$

$$= 3.$$

$$\text{dist}^3[4] = \min \left\{ \text{dist}^2[4], \min_{i=1, 2, 3} \{ \text{dist}^2[i] + \text{cost}[i, 4] \} \right\}$$

$$= \min \left\{ 5, \min \{ \underline{\quad}, \infty \} \right\}$$

$$= 5$$

$$\text{dist}^3[5] = \min \left\{ \text{dist}^2[5], \min_{i=2, 3, 4} \{ \text{dist}^2[i] + \text{cost}[i, 5] \} \right\}$$

$$= \min \left\{ 5, \min \{ \underline{3+(-1)}, 3+1, \underline{\quad}, \underline{\quad} \} \right\}$$

$$= 2$$

$$\text{dist}^3[6] = \min \left\{ \text{dist}^2[6], \min_{i=1, 2, 3, 4, 5} \left\{ \text{dist}^2[i] + \text{cost}[i, 6] \right\} \right\}$$

$$= \min \left\{ 4, \min \left\{ \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}}, 5 + (-1), \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 4$$

$$\text{dist}^3[7] = \min \left\{ \text{dist}^2[7], \min_{i=1, 2, 3, 4, 5, 6} \left\{ \text{dist}^2[i] + \text{cost}[i, 7] \right\} \right\}$$
$$= \min \left\{ \infty, \min \left\{ \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}}, 5 + 3, \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 7$$

For $k=4$

$$\text{dist}^4[2] = \min \left\{ \text{dist}^3[2], \min_{i=3, 4, 5, 6} \left\{ \text{dist}^3[i] + \text{cost}[i, 2] \right\} \right\}$$
$$= \min \left\{ 1, \min \left\{ 3 + (-2), \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 1$$

$$\text{dist}^4[3] = \min \left\{ \text{dist}^3[3], \min_{i=4, 5, 6} \left\{ \text{dist}^3[i] + \text{cost}[i, 3] \right\} \right\}$$
$$= \min \left\{ 3, \min \left\{ \underline{\underline{\underline{\underline{\underline{}}}}}, 5 + (-2), \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 3$$

$$\text{dist}^4[4] = \min \left\{ \text{dist}^3[4], \min_{i=5, 6} \left\{ \text{dist}^3[i] + \text{cost}[i, 4] \right\} \right\}$$
$$= \min \left\{ 5, \min \left\{ \underline{\underline{\underline{\underline{\underline{}}}}}, \infty, \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 5$$

$$\text{dist}^4[5] = \min \left\{ \text{dist}^3[5], \min_{i=2, 3, 4} \left\{ \text{dist}^3[i] + \text{cost}[i, 5] \right\} \right\}$$
$$= \min \left\{ 2, \min \left\{ \underline{\underline{\underline{\underline{\underline{}}}}}, \underline{\underline{\underline{\underline{\underline{}}}}}, 1 + (-1), 3 + 1, \underline{\underline{\underline{\underline{\underline{}}}}} \right\} \right\}$$
$$= 0$$

$$\text{dist}^4[6] = \min \left\{ \text{dist}^3[6], \min_{i=1, 2, 3, 4, 5} \{ \text{dist}^3[i] + \text{cost}[i, 6] \} \right\}$$

$$= \min \{ 4, \min \{ \underline{\quad}, 5+(-1), \underline{\quad}, \underline{\quad} \} \}$$

$$= 4$$

$$\text{dist}^4[7] = \min \left\{ \text{dist}^3[7], \min_{i=1, 2, 3, 4, 5, 6} \{ \text{dist}^3[i] + \text{cost}[i, 7] \} \right\}$$

$$= \min \{ 7, \min \{ \underline{\quad}, \underline{2+3}, \underline{4+3} \} \}$$

$$= 5$$

For $K=5$

$$\text{dist}^5[2] = \min \left\{ \text{dist}^4[2], \min_{i=1, 3, 4, 5} \{ \text{dist}^4[i] + \text{cost}[i, 2] \} \right\}$$

$$= \min \{ 1, \min \{ 3+(-2), \underline{\quad} \} \}$$

$$= 1$$

$$\text{dist}^5[3] = \min \left\{ \text{dist}^4[3], \min_{i=1, 2, 4, 5} \{ \text{dist}^4[i] + \text{cost}[i, 3] \} \right\}$$

$$= \min \{ 3, \min \{ \underline{\quad}, 5+(-2), \underline{\quad} \} \} = 3$$

$$\text{dist}^5[4] = \min \left\{ \text{dist}^4[4], \min_{i=1, 2, 3, 5} \{ \text{dist}^4[i] + \text{cost}[i, 4] \} \right\}$$

$$= \min \{ 5, \min \{ \underline{\quad}, \infty, \underline{\quad}, \underline{\quad} \} \} = 5$$

$$\text{dist}^5[5] = \min \left\{ \text{dist}^4[5], \min_{i=1, 2, 3, 4} \{ \text{dist}^4[i] + \text{cost}[i, 5] \} \right\}$$

$$= \min \{ 0, \min \{ 1+(-1), 3+1, \underline{\quad} \} \} = 0$$

$$\text{dist}^5[6] = \min \left\{ \text{dist}^4[6], \min_{i=1, 2, 3, 4} \{ \text{dist}^4[i] + \text{cost}[i, 6] \} \right\}$$

$$= \min \{ 4, \min \{ \underline{\quad}, 5+(-1), \underline{\quad} \} \} = 4$$

$$\text{dist}^5[7] = \min \left\{ \text{dist}^4[7], \min_{i=1, 2, 3, 4, 5, 6} \{ \text{dist}^4[i] + \text{cost}[i, 7] \} \right\}$$

$$= \min \{ 5, \min \{ \underline{\quad}, \underline{\quad}, \underline{\quad}, \underline{\quad}, \underline{\quad}, \underline{\quad} \} \} = 3$$

For $k=6$

$$\text{dist}^6[2] = \min \left\{ \text{dist}^5[2], \min_{i=3, 4, 5, 6} \{ \text{dist}^5[i] + \text{cost}[i, 2] \} \right\}$$

$$= \min \{ 1, \min \{ 3+(-2), \underline{\quad}, \underline{\quad}, \underline{\quad} \} \} = 1$$

$$\text{dist}^6[3] = \min \left\{ \text{dist}^5[3], \min_{i=4, 5, 6} \{ \text{dist}^5[i] + \text{cost}[i, 3] \} \right\}$$

$$= \min \{ 3, \min \{ \underline{\quad}, 5+(-2), \underline{\quad}, \underline{\quad} \} \} = 3$$

$$\text{dist}^6[4] = \min \left\{ \text{dist}^5[4], \min_{i=5, 6} \{ \text{dist}^5[i] + \text{cost}[i, 4] \} \right\}$$

$$= \min \{ 5, \min \{ \underline{\quad}, \underline{\quad}, \underline{\quad} \} \} = 5$$

$$\text{dist}^6[5] = \min \left\{ \text{dist}^5[5], \min_{i=2, 3} \{ \text{dist}^5[i] + \text{cost}[i, 5] \} \right\}$$

$$= \min \{ 0, \min \{ 1+(-1), 3+1, \underline{\quad} \} \} = 0$$

$$\text{dist}^6[6] = \min \left\{ \text{dist}^5[6], \min_{i=3, 4, 5} \{ \text{dist}^5[i] + \text{cost}[i, 6] \} \right\}$$

$$= \min \{ 4, \min \{ \underline{\quad}, \underline{\quad}, 5+6 \} \} = 4$$

$$\text{dist}^6[7] = \min \left\{ \text{dist}^5[7], \min_{i=4, 5, 6} \{ \text{dist}^5[i] + \text{cost}[i, 7] \} \right\}$$

$$= \min \{ 3, \min \{ \underline{\quad}, \underline{\quad}, 0+3, 4+3 \} \} = 3 //$$

③ 0/1 Knapsack Problem: Consider n : no: of objects for $i=1, 2 \dots n$ having their corresponding profits p_i and weights w_i . Consider a knapsack or bag with a capacity m . If a fraction x_i , $0 \leq x_i \leq 1$, of object i is placed into the knapsack, then a profit of $p_i x_i$ is earned. The objective is to obtain a filling of the knapsack that maximizes the total profit earned. Since the knapsack capacity is m , total weight of all chosen objects to be at most m . formally, the problem can be states as

$$\text{maximize } \sum_{1 \leq i \leq n} p_i x_i, \text{ subject to } \sum_{1 \leq i \leq n} w_i x_i \leq m \\ \text{and } 0 \leq x_i \leq 1, 1 \leq i \leq n.$$

A solution to the knapsack can be obtained by making a sequence of decisions on the variables x_1, x_2, \dots, x_n . To solve this problem using dynamic programming use the following notations.

① Compute s^1, s^2, \dots, s^i . Initially $s^0 = \{(0, 0)\}$

② Use the following formulae to compute s^i

$$s^i = s^{i-1} \cup s^{i-1} + (p_i, w_i)$$

$$\text{where } s^{i-1} = s^{i-1} + (p_i, w_i)$$

③ After computing every s^i value apply purging rule (or) Dominance rule: If s^i contains (p_j, w_j) and (p_k, w_k) such that $p_j \leq p_k$ and $w_j \geq w_k$ then eliminate the tuple (p_j, w_j) from s^i .

* Ex: Solve the following knapsack instance $m=6, n=3$, $(P_1, P_2, P_3) = (1, 2, 5)$ and $(w_1, w_2, w_3) = (2, 3, 4)$ using dynamic programming.

Sol: Given that $n=3, m=6, (P_1, w_1) = (1, 2), (P_2, w_2) = (2, 3)$

$$(P_3, w_3) = (5, 4)$$

Compute $S^1, S^2, S^3 \quad [\because n=3]$

Initially $S^0 = \{(0,0)\}$

$$S^i = S^{i-1} \cup S_i^i \text{ where } S_i^i = S^{i-1} + (P_i, w_i).$$

$$\text{for } i=1 \quad S^1 = S^0 \cup S_1^1$$

$$S_1^1 = S^0 + (P_1, w_1) = \{(0,0)\} + (1, 2) = \{(1, 2)\}$$

$$\Rightarrow S^1 = \{(0,0)\} \cup \{(1,2)\} = \{(0,0), (1,2)\}$$

After applying purging rule S^1 is remains unchanged

$$\text{for } i=2 \quad S^2 = S^1 \cup S_2^2$$

$$\therefore S_2^2 = S^1 + (P_2, w_2) = \{(0,0), (1,2)\} + (2, 3) \\ = \{(2,3), (3,5)\}$$

$$\Rightarrow S^2 = \{(0,0), (1,2)\} \cup \{(2,3), (3,5)\}$$

$$S^2 = \{(0,0), (1,2), (2,3), (3,5)\}$$

After applying purging rule S^2 is unchanged.

$$\text{for } i=3 \quad S^3 = S^2 \cup S_i^2$$

$$\therefore S_i^2 = S^2 + (P_3, w_3)$$

$$= \{(0,0), (1,2), (2,3), (3,5)\} + (5,4)$$

$$= \{(5,4), (6,6), (7,7), (8,9)\}$$

$$\Rightarrow S^3 = \{(0,0), (1,2), (2,3), (3,5)\} \cup \{(5,4), (6,6), (7,7), (8,9)\}$$

$$= \{(0,0), (1,2), (2,3), \underline{(3,5)}, (5,4), (6,6), \underline{(7,7)}, \underline{(8,9)}\}$$

By applying purging rule $\because P_j \leq P_k$ and $w_j \geq w_k$, the tuple $(3,5)$ is eliminated and since capacity of the knapsack is 6, eliminate the tuples having weight greater than 6. Hence

$$S^3 = \{(0,0), (1,2), (2,3), (5,4), (6,6)\}$$

Since $m=6$, search for the tuple whose weight is 6 or closer. Now the selected tuple (P_i, w_i) is $(6,6)$.

If $(P_i, w_i) \in S^i$ and $(P_i, w_i) \notin S^{i-1}$ then $x_i = 1$ else $x_i = 0$.

$(6,6) \in S^3$ and $(6,6) \notin S^2$ then $x_3 = 1$.

Now search for $(P_i - P_3, w_i - w_3) = (6-5, 6-4) = (1,2)$.

$(1,2) \in S^2$ and $(1,2) \notin S^1$ is false then $x_2 = 0$

$(1,2) \in S^1$ and $(1,2) \notin S^0$ is true then $x_1 = 1$

Now search for $(P_i - P_1, w_i - w_1) = (1-1, 2-2) = (0,0)$. Hence optimal solution is $(x_1, x_2, x_3) = (1, 0, 1) //$