

COT5405 - Analysis of Algorithms

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Programming Project Report

Submitted by

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Contribution of Team Members

- 1. Priya Lakshmi Theagarajan (9298-0120) Worked on TASK1, TASK2, TASK3A, TASK3B, bonus
- 2. Anuj Bhardwaj (6964-8276) Worked on TASK4, TASK 5
- 3. Harsha Konda (2014-8357) Worked on Report making, TASK 6A, TASK 6B

Problem statement

We are given a array of price predictions for m stocks for n consecutive days. The price of stock i for day j is A[i][j] for i = 1,...,m and j = 1,...,n. You are tasked with finding the maximum possible profit by buying and selling stocks. The predicted price at any day will always be a non-negative integer. You can hold only one share of one stock at a time. You are allowed to buy a stock on the same day you sell another stock. More formally,

Problem1

Given a matrix A of $m \times n$ integers (non-negative) representing the predicted prices of m stocks for n days, find a single transaction (buy and sell) that gives maximum profit.

Problem2Given a matrix A of $m \times n$ integers (non-negative) representing the predicted prices of m stocks for n days and an integer k (positive), find a sequence of at most k transactions that gives maximum profit. [Hint :- Try to solve for k = 2 first and then expand that solution.]

Design and Analysis of Algorithms

Algorithm 1 - $\Theta(m * n^2)$ time brute force algorithm for solving **Problem1**

DESIGN

```
Initialize global variables:
stock = -1,
buyDay = -1,
sellDay = -1
function main()
  Initialization:
  prices = 2D integer list of prices for m stocks and n days
  res = maxProfit(prices)
function findMax(profits)
  max profit = 0
  FOREACH stock i = 0 to m-1
    max profit = max(max profit, profits[i])
    stock = i
function maxProfit(prices)
  profits = Integer list
  mp = Hash map to store buy and sell day of m stocks
  FOREACH stock j = 0 to m-1
    Buy = prices[j][0]; profit = 0; temp_profit = -1;
    FOREACH day i: 0 to n-1
      FOREACH day k: i+1 to n-1
         If (prices[j][k] - prices[j][i])> profit :
           profit = prices[j][k] - prices[j][i]
         If profit > temp profit:
           temp profit = profit
```

```
mp[j] = {i, k} // Buy and sell day of stock j
add temp_profit to profits list
max_profit = findMax(profits) // Finds the maximum of profits from m stocks
```

// Based on the value of variable 'stock', the corresponding 'buy' and 'sell' day is printed from HashMap mp

```
if stock != -1
    p = mp[stock] // pair of buy and sell day
    buyDay = p.first
    sellDay = p.second

print stock
print buyDay
print sellDay
```

ANALYSIS

Correctness

The first if statement (prices[j][k] - prices[j][i]) > profit = 0 initially ensures profit obtained by selling stock j on day k after buying on day i is always greater than 0 or non-negative. Profit is updated as the k iterates over the innermost for loop for a given buyday i. The for loop over Each buyday i is then implemented over the innermost loop and temp_profit for a given stock j is updated. This does not leave out any possible profitable buyday, sellday pair, satisfying the nature of the brute force. Finally, the function findMax(profits) returns the Maximum profit among all stocks. Hence, the algorithm is correct.

Time Complexity

There are three nested FOREACH loops present in the code. Two nested inner FOREACH loops run over "n" days each. Outer FORECH loop runs over "m" stocks. Therefore, it will result in a time complexity of $\Theta(m * n^2)$.

Space Complexity

We have a 2D integer list of prices for m stocks and n days occupying O(m*n) space. The other variables constant space, and arrays of size m are also used. So, this problem will have a space complexity of O(m*n).

Algorithm 2 - O(m * n) time greedy algorithm for solving Problem1

DESIGN

Print sellDays[stock]

Pseudocode of the algorithm is given below, explaining its design. function main() Initialization: prices = 2D integer list of prices for m stocks and n days res = maxProfit(prices) function maxProfit(prices) Initialization: stock = -1buyDays = Integer list to store the buy part of the transaction sellDays = Integer list to store the sell part of the transaction FOREACH stock j = 0 to m-1 buy = prices[j][0]; profit = 0; temp_profit = -1; FOREACH day i = 1 to n-1 If prices[j][i] > buy: if prices[j][i] - buy > profit: profit = prices[j][i] - buy sellDays[j] = i If prices[j][i] < buy: buy = prices[j][i] buyDays[j] = i If profit > max profit: max profit = profit stock = j Print stock Print buyDays[stock]

ANALYSIS

Correctness

For a given stock j, buy is initialized as first day (day 0) price. For every i iteration from second day (day 1), If price > buy and prices[j][i] - buy > profit = 0 initially, it is taken as sellday = I. Whenever price is greater than buy price and is resulting in a higher profit, sellday and profit are updated; and if price < buy, whenever price falls below buy, buy and buyday are updated as buy = price and buyday = I. Therefore, invariats are properly maintained to suit the problem requirement thereby establishing the correctness of the greedy algorithm.

Time Complexity

There are two nested FOREACH loops present in the code. The Inner FOREACH loop runs over "n" days. The Outer FOREACH loop runs over "m" stocks. Therefore, it will result in a time complexity of O(m * n). It is an improvement over brute force method by a factor of n.

Space Complexity

We have a 2D integer list of prices for m stocks and n days occupying O(m*n) space. Integer lists buyDays and sellDays occupy space O(n), and other variables have constant time space. So, this problem will have a space complexity of O(m*n).

Algorithm 3 - Θ(m * n) time dynamic programming algorithm for solving Problem1

3A – Memoization

DESIGN

```
function main()
  Initialization:
  prices = 2D integer list of prices for m stocks and n days
  buyDays = Integer list of size m
  sellDays = Integer list of size m
  temp profit = -1
  max profit = -1
  FOREACH stock i = 0 to m-1
    temp_profit = maxProfit(prices[i], i, buyDays, sellDays)
    if temp profit > max profit:
       max_profit = temp_profit
       stock = i
  Print stock
  Print buyDays[stock]
  Print sellDays[stock]
function maxProfit(prices, stockDay, buyDays, sellDays)
  v = 2D Integer list of size m * 2
  return find(prices, 0,1,1,v, stockDay, buyDays, sellDays)
function find(prices, i, k, buy, v, stockDay, buyDays, sellDays)
  if v[i][buy] != -1:
    return v[i][buy]
  if buy:
    q1 = -prices[i] + find(prices, i+1, k, !buy, v, stockDay,buyDays, sellDays)
    q2 = find(prices, i+1, k, buy, v, stockDay,buyDays, sellDays)
    if q1 > q2:
```

```
buyDays[stockDay] = i

return v[i][buy] = max(q1, q2)

else:
    s1 = prices[i] + find(prices, i+1, k-1, !buy, v, stockDay, buyDays, sellDays)
    s2 = q2 = find(prices, i+1, k, buy, v, stockDay,buyDays, sellDays)

if s1 > s2:
    sellDays[stockDay] = i

return v[i][buy] = max(s1, s2)

Time Complexity : O(m * n)
Space Complexity : O(m * n)
```

Recursive Formula

```
For buying at i, q1 = -prices[i] + find(prices, i+1, k, !buy, v, stockDay,buyDays, sellDays).

For not buying at i, q2 = find(prices, i+1, k, buy, v, stockDay,buyDays, sellDays).

For selling at i, s1 = prices[i] + find(prices, i+1, k-1, !buy, v, stockDay, buyDays, sellDays).
```

ANALYSIS

Correctness

For finding buyDay i, q1 where price of i day is deducted and summed up to the return value of find function running recursively from i+1 with no buy constraint. q2 is when no buy takes place on i day and return value of find function for i+1 is given to it. 2D integer list v[i][buy] gets a return value of maximum of q1 and q2, maintaining the variant for selecting buyDay. Similarly, sellDay is also obtained recursively through find function and maximum of s1 and s2 is returned to v[i][buy]. Function maxProfit returns maximum profitable transaction for each stock. A FOREACH loop over m stocks compares maximum profit in case of each stock and returns the final output. Thus, this algorithm is correct.

Time Complexity

FOREACH loop in main function runs over "m" stocks. The find function calls itself recursively over "n" days. So, this problem will have a time complexity of $\Theta(m * n)$.

Space Complexity

We have a 2D integer list of prices for m stocks and n days occupying $O(m^*n)$ space. Integer lists buyDays and sellDays occupy space O(n), and other variables have constant time space. So, this problem will have a space complexity of O(m * n).

3B - BottomUp

DESIGN

```
function main()
  Initialization:
  prices = 2D integer list of prices for m stocks and n days
  buyDays = Integer list of size m
  sellDays = Integer list of size m
  temp profit = -1
  max_profit = -1
  FOREACH stock i = 0 to m-1.
    temp_profit = max_profit(prices[i], buyDays, sellDays, i)
    if temp profit > max profit:
      max_profit = temp_profit
      stock = i
  Print stock
  Print buyDays[stock]
  Print sellDays[stock]
function maxProfit(prices, buyDays, sellDays, stockDay)
  Initialization:
  dp = Integer list of size m+1 and all values are set as 0
  min = INTEGER MAX
  FOREACH stock i = 1 to m
    if prices[i-1] < min:
```

```
min = prices[i-1]
buyDays[stockDay] = i-1

q1 = prices[i-1] - min
q2 = dp[i-1]

if q1 > q2:
    sellDays[stockDay] = i-1

dp[i] = max( prices[i-1]-min, dp[i-1])

return dp[m].

Time Complexity : O(m * n)

Space Complexity : O(m * n)
```

[i] = max (prices[i-1]-min, dp[i-1]).

ANALYSIS

Correctness

FOREACH stock i, if prices[i-1] < min, then min is updated to prices[i-1] and buyDays[stockDay] to i-1. Else, sellDays is updated to i-1 when prices[i-1] - min > dp[i-1]. Therefore, Max profit in case of each stock is obtained iteratively for each stock. Then a FOREACH loop over m stocks is run to get max_profit and the corresponding stock with its buyDay and sellDay making this transaction. Thus, this algorithm is correct.

Time Complexity

dp[i-1] is used in the calculation of dp[i] iteratively over "n" days. FOREACH loop runs over "m" stocks. So, this problem will have a time complexity of $\Theta(m * n)$.

Space Complexity

We have a 2D integer list of prices for m stocks and n days occupying O(m*n) space. Integer lists buyDays and sellDays occupy space O(n), and other variables have constant time space. So, this problem will have a space complexity of O(m*n).

Algorithm 4 - $\Theta(m * n^{2k})$ time brute force algorithm for solving **Problem2**

DESIGN

Pseudocode of the algorithm is given below, explaining its design.

Initialize Global Arraylist transactions

```
function main():
```

Initialization:

int k: maximum allowed transactions

int m: number of stocks int n: number of days

2D array A[][]: Input for the prices of stock of size m x n, with all A[i][j]

representing price of stock I on day n.

Calc profits(A,k)

Ansmap2 = findTransactions(0,k)

Finaltransactions = ansmap2.get(max)

Print outputs;

Calc_profit():

For all possible start dates:

For all stocks:

For all valid sell dates:

Calculate all possible transactions, i.e. buy and sell operations

Save to array transactions[]; with start date, end date, stock id,

profit associated for all transactions

Return transactions[];

Findtransactions(int I , int k):

If K <= 0 (transaction not possible) or I < 0 (transaction[] empty, I is index of transaction[i]):

Don't put anything to the hashmap ansmap();

Return ansmap;

If (I = last transaction):

Add transaction[i] to mylist;

Put (stock id, mylist) in ansmap;

Declare a variable next_i ti store the value of next index to check in case we consider a transaction;

```
For I < j < size of transaction:

If ( start date of jth transaction >= end date of ith transaction:

Next_i = j;

Declare two more hashmaps ansmap2 & ansmap3;

Ansmap2 = Findtransactions( next_i, k-1) // if we consider we will make transaction[i]

Ansmap3 = Findtransaction(i+1, k); // if we do not consider the ith transaction, we look at the next transaction to it without skipping any

Ans2 & ans3 are iterators for hasmap ansmap2 & ansmap3 respectively;

If ( profits from ansmap2 > ansmap3):

Save ansmap2 to ansmap;

Else:
```

Return ans map;

Save ansmap3 to ansmap;

ANALYSIS

Correctness

Ansmap2 = Findtransactions(next_i, k-1) is calculated if we consider we will make transaction[i]. Ansmap3 = Findtransaction(i+1, k) is calculated if we do not consider the ith transaction, we look at the next transaction to it without skipping any. Therefore, brute force algorithm is correct.

Time Complexity

FOR m stocks, k transactions take place over 2k days. Each day must be checked with every other day in a transaction. So, time complexity is $\Theta(m * n^{2k})$.

Space Complexity

2D array prices of size m x n takes a space of O(m*n).

Algorithm 5 - $\Theta(m * n^2 * k)$ time **dynamic programming** algorithm for solving **Problem2**

DESIGN

Pseudocode of the algorithm is given below, explaining its design.

```
Initialize Global Arraylist transactions
Initialize a map of map of map called dpmap to store all the states of dp.
function main():
       Initialization:
               int k: maximum allowed transactions
               int m: number of stocks
               int n: number of days
               2D array A[][]: Input for the prices of stock of size m x n, with all A[i][j]
               representing price of stock I on day n.
       Calc profits(A,k);
       Declare a hashmap to to store all the states of dp;
       Ansmap2 = findTransactions(0,k);
       Finaltransactions = ansmap2.get(max);
       Print outputs;
       Calc profit():
       For all possible start dates:
               For all stocks:
                      For all valid sell dates:
                              Calculate all possible transactions, i.e. buy and sell operations
                              Save to array transactions[]; with start date, end date, stock id,
                      profit associated for all transactions
       Return transactions[];
       findTransactions( int I, int k);
               if ( dpmap.get(i) = null):
                      // mapdp map is empty
                      Put I in dpmap;
               If ( dpmap is not empty and dpmap has [i][k]th element:
```

Return the [i][k]th element of dpmap

```
Declare another hashmap called ansmap
       Declare and integer list called mylist
       If K <= 0 (transaction not possible) or I < 0 (transaction[] empty, I is index of
       transaction[i]):
              Put nothing to ansmap;
              if ( dpmap.get(i) = null):
                      // mapdp map is empty
                      Put I in dpmap;
              Get the ith element from dpmap and put it in ansmap;
              Return ansmap;
       If (I = last transaction):
              Add transaction[i] to mylist;
              Put (stock id, mylist) in ansmap;
       Declare a variable next it i store the value of next index to check in case we
       consider a transaction;
       For I < j < size of transaction:
              If ( start date of jth transaction >= end date of ith transaction:
                      Next i = j;
Declare two more hashmaps ansmap2 & ansmap3;
Ansmap2 = Findtransactions( next i, k-1) // if we consider we will make transaction[i]
Ansmap3 = Findtransaction(i+1, k); // if we do not consider the ith transaction, we look
at the next transaction to it without skipping any
Ans2 & ans3 are iterators for hasmap ansmap2 & ansmap3 respectively;
If (profits from ansmap2 > ansmap3):
       Save ansmap2 to ansmap;
Else:
       Save ansmap3 to ansmap;
```

Recursive Formula

ANALYSIS

Correctness

Time Complexity

```
\Theta(m * n^2 * k) Space Complexi
```

Algorithm 6 - $\Theta(m * n * k)$ time **dynamic programming** algorithm for solving **Problem2**

6A - Memoization

DESIGN

```
function main()
  Initialization:
  prices: 2D integer list of prices for m stocks and n days
  maxProfit(m,n,k, prices)
function maxProfit(m, n, k, prices)
  Initialization:
  table: 2D array of size k+1 * n
  set all values of table as -1
  maxDiff: 2D array of size k+1 * m
  set all values of maxDiff as 0
  FOREACH day i: 0 to n.
    table[0][i] = 0
  FOREACH transaction i : 0 to k+1.
    table[i][0] = 0
  FOREACH transaction j : 0 to k+1.
    FOREACH i: 0 to m.
       maxDiff[j][i] = -prices[i][0].
  maximumProfit = calcProfit(m, n-1, k, prices, maxDiff, table)
  dates (Integer array) = calcBuyandSell(m,n,k,prices,table)
  FOREACH i: dates.size() -1 to 0, i = i-3.
    Print dates[i-2]: dates[i-1]: dates[i]
```

```
return maximumProfit.
 function calcBuyandSell(m,n,k,prices,dp)
   Initialization:
   counter = k
   day = n-1
   list: Integer array
   WHILE(true).
    if counter is 0 or day is 0:
      break.
    if dp[counter][day] equals to dp[counter][day-1]:
      day = day - 1
     else:
      b = false
      FOREACH stock i: 0 to m.
         profit = dp[counter][day] - prices[i][day]
         FOREACH j : day-1 to 0.
           if dp[counter-1][j] - prices[i][j] == profit:
             list.append(i+1)
             list.append(j+1)
             list.append(day+1)
             counter = counter - 1
             day = j
             b = true
             break.
           if b:
             break.
  return list.
function calcProfit(m, n, k, prices, maxDiff, table)
  if table[k][n] == -1:
    maximum = calcProfit(m, n-1, k, prices, maxDiff, table)
    FOREACH sld: 0 to m.
      maxDiff[k][sId] = max( calcProfit(m, n, k-1, prices, maxDiff, table) -
prices[sId][n],maxDiff[k][sId] )
      maximum = max (prices[sld][n] + maxDiff[k][sld],maximum)
    table[k][n] = maximum
    return maximum.
```

return table[k][n].

Time Complexity : O(m * n * k)Space Complexity : O(m * n)

Recursive Formula

ANALYSIS

Correctness

Time Complexity

Counter variable is being checked iteratively k times in while loop of function calcBuyandSell. Inside the else condition, two nested FOREACH loops run over m stocks and n days. So, time complexity of the problem is $\Theta(m*n*k)$.

Space Complexity

2D integer list of prices for m stocks and n days occupies $O(m^*n)$. Default space complexity is $O(m^*n)$, assuming k <m,n. 2D array of size k+1 * n and k+1 *m also are there. So, if k > n >m, then Space Complexity is $O(k^*n)$ and if k > m > n, it is $O(k^*m)$.

6B - BottomUp

DESIGN

Pseudocode of the algorithm is given below, explaining its design.

```
function main()
   Initialization :
   prices : 2D integer list of prices for m stocks and n days
   maxProfit(prices,n,k,m)
function maxProfit(prices,n,k,m)
```

Initialization:

```
dp: 2D array of size k+1 * n+1
  FOREACH transaction i: 0 to k+1.
    dp[i][0] = 0
  FOREACH day j : 0 to n+1.
    dp[0][i] = 0
 FOREACH transaction i: 1 to k+1.
    FOREACH stock v: 0 to m.
       maxDiff = Integer.MIN VALUE
      FOREACH day j : 1 to n.
         maxDiff = max(dp[i-1][j-1] - prices[v][j-1], maxDiff)
         temp = max(prices[v][j] + maxDiff, dp[i][j - 1])
         dp[i][j] = max(temp, dp[i][j])
  dates (Integer array) = calcBuyandSell(m,n,k,prices,dp)
  FOREACH i : dates.size() -1 to 0, i = i-3.
    Print dates[i-2]: dates[i-1]: dates[i]
  return dp[k][n-1].
function calcBuyandSell(m,n,k,prices,dp)
  Initialization:
  counter = k
  day = n-1
  list: Integer array
  WHILE(true).
    if counter is 0 or day is 0:
      break.
    if dp[counter][day] equals to dp[counter][day-1]:
       day = day - 1
    else:
      b = false
      FOREACH stock i: 0 to m.
         profit = dp[counter][day] - prices[i][day]
         FOREACH j : day-1 to 0.
           if dp[counter-1][j] - prices[i][j] == profit:
             list.append(i+1)
             list.append(j+1)
```

ANALYSIS

Correctness

Inside maxprofit function, maxDiff = max(dp[i-1][j-1] - prices[v][j-1], maxDiff), temp = max(prices[v][j] + maxDiff, dp[i][j-1]), dp[i][j] = max(temp, dp[i][j]) were calculated. In function calcBuyandSell, For every stock m, profit = dp[counter][day] - prices[i][day] is checked with dp[counter-1][j] - prices[i][j] before appending and decreasing the counter. Therefore it follows top-down approach and is correct.

Time Complexity

Inside maxProfit function the Outer FOREACH loop runs over k days. Middle FOREACH loop runs over m stocks and Inner FOREACH loop runs over n days resulting in a time complexity of $\Theta(m*n*k)$ for the problem.

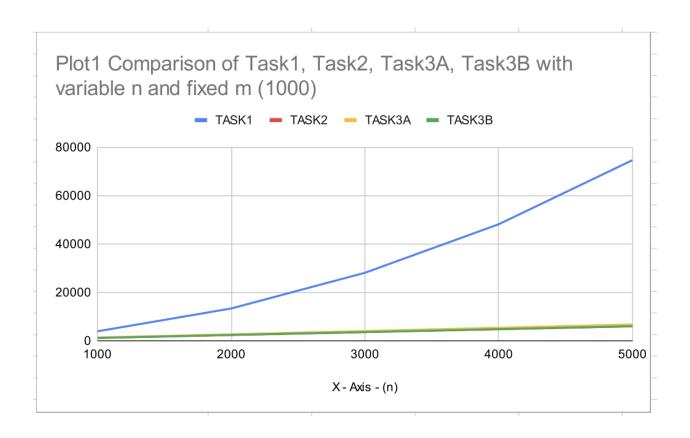
Space Complexity

2D integer list of prices for m stocks and n days in main function. 2D array of size k+1 * n+1 inside maxProfit function. So, the time complexity is O(m*n) if m>k or O(k*n) if k>m.

Experimental Comparative Study

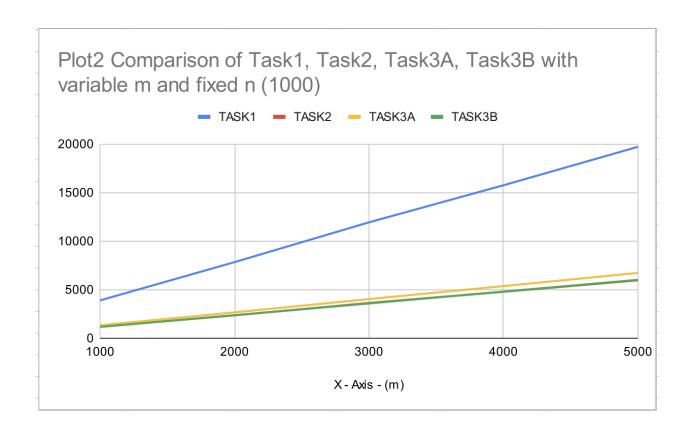
Plot 1 - Comparison of Task1, Task2, Task3A, Task3B with variable n and fixed m

PLOT 1						
			Y-axis (Runtime	in milliseconds)		
	X - Axis - (n)	Fixed: m	TASK1	TASK2	TASK3A	TASK3B
	1000	1000	3900	1186	1333	116
	2000	1000	13342	2375	2662	239
	3000	1000	28096	3597	4023	358
	4000	1000	48162	4773	5379	479
	5000	1000	74654	5987	6736	602



Plot 2 - Comparison of Task1, Task2, Task3A, Task3B with variable m and fixed n

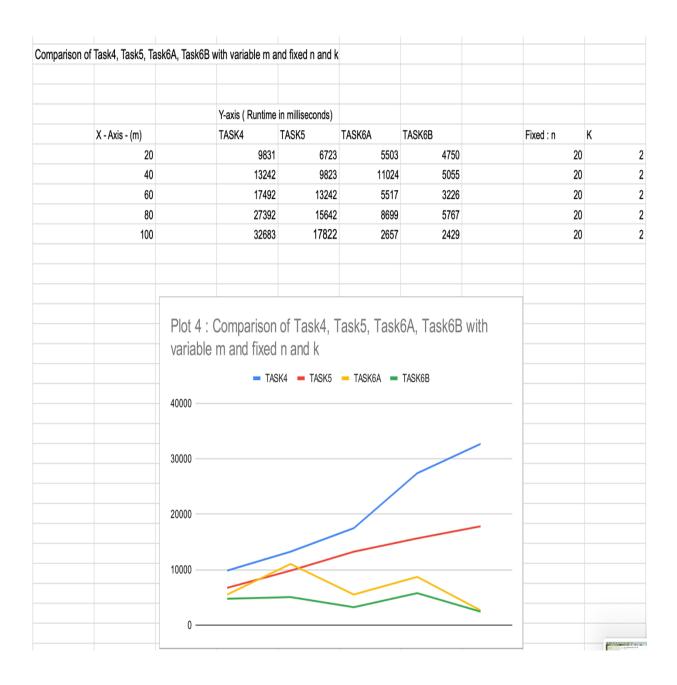
PLOT 2						
			Y-axis (Runtime	in milliseconds)		
	X - Axis - (m)	Fixed : n	TASK1	TASK2	TASK3A	TASK3B
	1000	1000	3900	1186	1333	1165
	2000	1000	7840	2358	2666	2377
	3000	1000	11937	3633	4033	3583
	4000	1000	15757	4783	5371	4806
	5000	1000	19718	5965	6728	6017



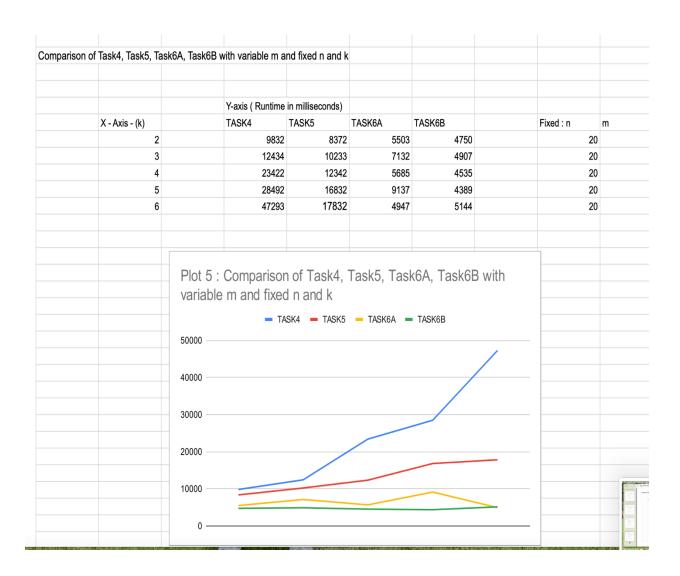
Plot 3 - Comparison of Task4, Task5, Task6A, Task6B with variable n and fixed m and k

		in milliseconds) TASK6A	TASK6B	TASK4	TASK5	Fixed : m	K
X - Axis - (n) 20		5503	4750		6823	20	
40		6311 6522 2514	5649 7220	11760 17905.5	9034 11349	20 20	
60							
80							
100		2696	9372	35492.4	16984	20	2
	40000	- Morros	TASK6A -	0000 — 0020			

Plot 4 - Comparison of Task4, Task5, Task6A, Task6B with variable m and fixed n and k



Plot 5 - Comparison of Task4, Task5, Task6A, Task6B with variable k and fixed m and n



Conclusion
(on learning experience, ease of implementation, potential technical challenges for each task)
Algorithm1 is easy to implement and straightforward. We have considered all possible transactions and taken the best one as the solution. This algorithm is clearly not optimal, though it is correct. As shown in Plot 1 and Plot 2 in experimental comparative study, execution time increases in O (m * n^2) for brute force approach.
Algorithm2 is an improvement over brute force in terms of time complexity. But, the space complexity remains the same as O(m * n). As in greedy, we find local minimum and maximum price over each pass for a given array. This implementation is also easier as it contains only two FOREACH loops. As shown in Plot 2 in experimental comparative study, execution time is reduced to O (m * n) from O (m * n^2).

If we look at Algorithm3A and Algorithm3B, we observe bottom-up approach is easier to implement than memorization or top-down approach. Plot also indicates running time in case of bottom-up is lower than that in memorization. Running time is $O(m^*n)$ in both cases and is almost the same greedy approach.

Algorithm 4 is harder to implement unlike usual brute force algorithms. It took a complexity of O

