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Prerequisites

This lecture is about DP optimization.

If you are not familiar with dynamic programming, please refer to <u>DP(I)</u> and <u>DP(II)</u>

You should have knowledge on these topics:

- Optimization
- Recursion, Divide and Conquer
- Data Structure (I) (III)

Beware that there are a lot of maths involved in this lecture. You have been warned.



Table of Contents

DP optimization

- 1. Monotone Queue Optimization
- 2. Convex Hull Trick (CHT)
- 3. Divide & Conquer Optimization



Why DP optimization?

Suppose you have come up with a correct DP formula

- State definition
- State transition
- Base case

Still TLE?

Time complexity is too high?

- Transition takes too much time
- O(N)?



Why DP optimization?

Four main ways to solve

- Explore non-DP solutions
- Write auxiliary DPs (DP2[][], DP3[][], ...) to speed up
- Come up with alternative DP formula
- Optimize DP transition → What we will explore today

How to optimize DP transition?

Monotonicity



Monotonicity

non-decreasing / non-increasing
Useful property for DP optimization

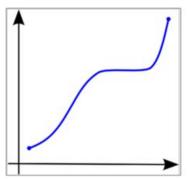


Figure 1 - A monotonically increasing function

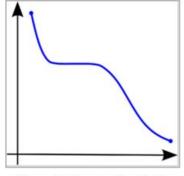


Figure 2 - A monotonically decreasing function

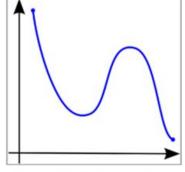


Figure 3 - A function that is not monotonic



Given an array A of length N, find the maximum element of every continuous interval of length K.

e.g.
$$A = \{3, 1, 4, 1, 5, 9, 2\}, K = 3$$

 $\max A[0 .. 2] = 4$ $\max A[1 .. 3] = 4$ $\max A[2 .. 4] = 5$
 $\max A[3 .. 5] = 9$ $\max A[4 .. 6] = 9$



Given an array A of length N, find the maximum element of every continuous interval of length K.

(i.e. A[0 .. K - 1], A[1 .. K], A [2 .. K + 1], ..., A[N - K .. N - 1]).

- O(NK) solution
- O(N lg N) solution
- O(N) solution



Given an array A of length N, find the maximum element of every continuous interval of length K.

(i.e. A[0 .. K - 1], A[1 .. K], A [2 .. K + 1], ..., A[N - K .. N - 1]).

- O(NK) solution Naively loop through all the elements in each interval.
- O(N lg N) solution Use any DS suitable (heap, segment tree, ...)
- O(N) solution



• O(N) solution - Monotonic Queue

Suppose we iterate through the elements one by one to consider them.

When we consider the 3rd element (4), the previous elements (3, 1) must not be candidates for further answers. Why?

Any further interval that contains 1st or 2nd elements must contains 3rd element, and the 3rd element is larger.



• O(N) solution - Monotonic Queue

Suppose we iterate through the elements one by one to consider them.

When we consider the 4th element (1), the previous element (4) may still be candidate for further answers.

The 4th element (1) may be a candidate for further answers although the previous element (4) is larger because that will expire earlier.



O(N) solution - Monotonic Queue

For the list of answer candidates stored in expiry order (quicker to expire put in front), we should maintain the list keeping their values **in descending order**.

Because not descending -> there are candidate that will never be the answer.



```
e.g. A = \{4, 1, 3, 2, 5\}, K = 3

CandidateList = \{A[0] = 4\}

CandidateList = \{A[0] = 4, A[1] = 1\}

CandidateList = \{A[0] = 4, A[1] = 1 \ (<= 3), A[2] = 3\}

CandidateList = \{A[0] = 4, A[1] = 1, A[2] = 3, A[3] = 2\}

CandidateList = \{A[0] = 4, A[3] = 2, A[3] = 2, A[4] = 5\}
```

The front not-deleted element is the answer: {4, 3, 5}





Queue where the elements from the front to the end is either **increasing** or **decreasing**

Useful in many situations, not only DP problems

Usually implemented with **deque** (<u>d</u>oubly <u>e</u>nded <u>que</u>ue)

- std::deque
- push_back(), push_front(), pop_back(), pop_front()



The basic form of DP formula:

```
dp[i] = \max_{L(i) \le j \le i} (dp[j]) + f(i)
```

L(i) is increasing

- e.g. $dp[i] = max_{i-k <= j < i} (dp[j]) + f(i)$ ^^This is the same with the warm-up question^^
- not increasing -> RMQ using segment tree
- DS (III)



The basic form of DP formula:

$$dp[i] = max_{L(i) \le j \le i} (dp[j]) + f(i)$$

May replace dp[j] by any function depending on j

- e.g. g(j) = dp[j] * 2 j
- $dp[i] = max_{L(i) \le j \le i} (dp[j] * 2 j) + f(i)$

Naïve implementation: $O(N^2)$

```
for i from 1 to N
    dp[i] = -INF
    for j from L(i) to i - 1
        dp[i] = max(dp[i], f(i) + g(j))
```

Can be optimize using **Monotone Queue!**



CCC 2007 Stage 2 Problem

You have **N** (N<=10000) bowling pins and **K** (K<=500) bowling balls, each ball has width \mathbf{w} (w<=100)

Each pin has a score s[i] from **-10000** to **10000**

You are allowed to **miss**

Find the maximum achievable score



```
Sample (N = 9, K = 4, w = 3)

2 8 -5 3 5 8 4 8 -6

X X -5 3 5 8 4 8 -6 (ball 1, score = 10), avoid -5

_ _ -5 X X X 4 8 -6 (ball 2, score = 26)

_ _ -5 _ X X X -6 (ball 3, score = 38), avoid -6

_ _ -5 _ _ _ -6 (ball 4, score = 38), miss completely
```

Answer = 38



Bowling for Numbers ++

Order of balls are **not important**Consider balls thrown from left to right

```
Sample (N = 9, K = 4, w = 3)

2 8 -5 3 5 8 4 8 -6

X X -5 3 5 8 4 8 -6 (ball 1, score = 10)

_ _ -5 X X X 4 8 -6 (ball 2, score = 26)
```

What if all pins have non-negative values? - - -5 - - X X X -6 (ball 3, score = 38)

Better to hit more pins than to miss

```
_{-} -5 _{-} _{-} -6 (ball 4, score = 38)
```

dp[i][j] = max. Score if we use i balls for pins 1...j transition?



```
For state (i, j), consider either throw a ball or not, roughly dp[i][j] = max(dp[i][j-1], dp[i-1][j-W] + sum(s[j-W+1]..s[j]))
```

sum(s[j-W+1]..s[j]) can be pre-computed and obtained in O(1)

Prefix Sum (<u>Optimization</u>)

Time complexity: O(NK)

CCC 2007 Stage 1 Senior Q5

dp[i][j] = max. Score if we use i balls for pins 1..j



Each pin has a score s[i] from **-10000** to **10000**

What if all pins have non-negative values?

Better to hit more pins than to miss

Sometimes, we want to hit less pins to "avoid" those negatives value

$$_{-}$$
 $_{-}$ -5 X X X 4 8 -6 (ball 2, score = 26)

$$_{-}$$
 -5 $_{-}$ X X X $_{-6}$ (ball 3, score = 38)

How?



dp[i][j] = max. Score if we use i balls and the **rightmost hit pin is** j Consider balls thrown from left to right

```
dp[0][0] = 0 (pins are 1-based)
dp[0][i] = -INF for i > 0
```

Two cases:

- 1. The ith ball **does not overlap** with the (i-1)th ball
- 2. The ith ball **overlaps** with the (i-1)th ball



k

j-w

Bowling for Numbers ++

```
Ps[i] = s[1] + s[2] + ... + s[i] (prefix sum)
```

1. The ith ball **does not overlap** with the (i-1)th ball

```
M1 = \max_{0 < k < j-w} (dp[i-1][k] + ps[j] - ps[j-w])
= \max_{0 < k < j-w} (dp[i-1][k]) + ps[j] - ps[j-w]
```

Precompute dp2[i-1][k] = $\max(dp[i-1][0], ..., dp[i-1][k])$ $\max_{0 <= k <= j-w} (dp[i-1][k]) = dp2[i-1][j-w]$ O(1) for transition $dp[i][j] = \max$.



dp[i][j] = max. Score if we
 use i balls and the
 rightmost hit pin is j

Bowling for Numbers ++

2. The ith ball **overlaps** with the (i-1)th ball

```
M2 = \max_{j-w < k < j} (dp[i-1][k] + ps[j] - ps[k])
= \max_{j-w < k < j} (dp[i-1][k] - ps[k]) + ps[j]
dp[i][j] = \max(M1, M2)
```

O(w) for each transition

• Time complexity: **O(NKw)**

Optimize?



_____k j-w j

dp[i][j] = max. Score if we
 use i balls and the
 rightmost hit pin is j

The basic form of DP formula:

```
dp[i] = max_{L(i) <= j < i} (dp[j]) + f(i)

M2 = max_{j-w < k < j} (dp[i-1][k] - ps[k]) + ps[j]

L(j) = j-w, increasing

g(k) = dp[i-1][k] - ps[k]

f(j) = ps[j]
```

Monotone Queue optimization!



```
M2 = \max_{j-w < k < j} (dp[i-1][k] - ps[k]) + ps[j]
L(j) = j-w, increasing
g(k) = dp[i-1][k] - ps[k]
f(j) = ps[j]
```

```
Basic Idea:
```

```
k1 < k2 (expire earlier) g(k1) < g(k2) (value is smaller) k1 can never be optimal candidate, can remove k1 from queue!
```



We maintain a queue (in fact deque) of indices s.t.

- Q[j] < Q[j+1] (indices are increasing)
- g(Q[j]) >= g(Q[j+1]) (values are decreasing)

for all j

We can use std::deque or array to implement it



We use an array Q[] and two pointers 1 and r to represent the deque

Q[1] is the head of the deque

Q[r] is the tail of the deque

Deque is empty iff 1 = r + 1

Initially, l = 1, r = 0 (i.e. deque is empty)



Monotone Queue: step by step

Step 1: Pop elements in the front that are "out of bounds"

```
while (l \ll r) and (Q[l] \ll L(i))
l++;
```

```
dp[i] = max_{L(i) <= j < i} g(j) + f(i)
```



Monotone Queue: step by step

Step 2: Update answer using Q[l]

```
if (1 \le r)
 dp[i] = f(i) + g(Q[1]);
```

$$dp[i] = max_{L(i) \le j \le i} g(j) + f(i)$$



Monotone Queue: step by step

Step 3: Pop elements at the back that have small values

```
while (l \ll r) and (g(Q[r]) \ll g(i))
r--;
```

$$dp[i] = max_{L(i) \le j \le i} g(j) + f(i)$$



Monotone Queue: step by step

Step 4: Insert i at the back

```
r++;
Q[r] = i;
```

```
dp[i] = max_{L(i) <= j < i} g(j) + f(i) 香港電腦團林匹古語塞
```



Monotone Queue: step by step

```
1. while (1 <= r) and (Q[1] < L(i))
   1++;
2. if (1 <= r)
   dp[i] = f(i) + q(Q[1]);
3. while (1 <= r) and (g(Q[r]) < g(i))
   r--:
4. r++;
    Q[r] = i:
```

$$dp[i] = \max_{L(i) \le j \le i} g(j) + f(i)$$



Bowling for Numbers ++

Apply monotone queue for each i $\Theta(w)$ O(1) transition for each state

Time complexity: O(NK)

dp[i][] depends only dp[i - 1][] **Rolling array** to reduce space complexity

O(N)



Bowling for Numbers ++

Answer = 1, can't obtained from dp :(

Solution: add (w-1) copies of 0s at the end



Convex Hull Trick (CHT)



Computational Geometry

Nothing to do with convex hull algorithm

Maintain lower / upper hull
Query max / min values at some x
Find the best transition quickly

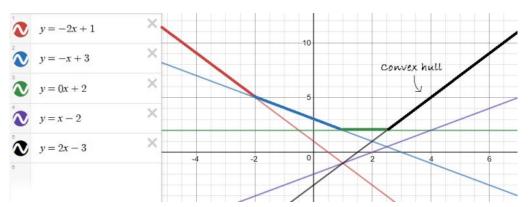


Figure from https://codeforces.com/blog/entry/63823

Sounds scary: O

Today we will use to easier way to learn it:)



Convex Hull Trick

IOI 2002 "Batch Scheduling"

- First(?) CHT task in IOI
- 11 contestants got full scores :o

Other CHT tasks in big competitions

- APIO 2010 Commando
- APIO 2014 Split the Sequence
- IOI 2016 Aliens (60 points), <u>slide</u>



Useful technique for DP optimization

The basic form of DP formula:

$$dp[i] = max_{j < i} (dp[j] + f[i] * g[j])$$

Intuitively looks like y = mx + c, a line on the plane May apply CHT if g is monotone

- Easier if f is also monotone



Kalila and Dimna in the Logging Industry

CF189C Kalila and Dimna in the Logging Industry

Simplified problem statement:

```
Given N, a[i], b[i], find indices p_1, \ldots, p_k such that p_1 = 1, p_k = N, p_i < p_{i+1} for all i, and sum(a[p_{i+1}] * b[p_i]) is minimal Output that minimal sum
```

```
a_1 < a_2 < \ldots < a_n (*** a[] is strictly increasing ***)

b_1 > b_2 > \ldots > b_n (*** b[] is strictly decreasing ***)
```



Kalila and Dimna in the Logging Industry

```
N = 6, a[] = \{1, 2, 3, 10, 20, 30\}, b[] = \{6, 5, 4, 3, 2, 0\}

If choose p[] = \{1, 2, 4, 6\}
```

```
- sum = a[2] * b[1] + a[4] * b[2] + a[6] * b[4] = 152
```

```
If choose p[] = \{1, 3, 6\}
```

- sum = a[3] * b[1] + a[6] * b[3] = 138
- which is minimal



Kalila and Dimna in the Logging Industry

dp[i] = minimum sum obtainable by choosing p[] where the last index is i
answer = dp[n]

Base case: dp[1] = 0

Transition: $dp[i] = min_{i < i}(dp[j] + a[i] * b[j])$

Naïve implementation: $O(N^2)$

Speed up using CHT!



```
dp[i] = min_{j < i}(dp[j] + a[i] * b[j])
```

Consider two indices j, k $(1 \le j \le k \le i)$

When choose indices j instead of k to update dp[i]? Or vice versa?

Assume we want to choose index k instead of j

- index k gives a better value
- we want to minimize the sum
- dp[j] + a[i] * b[j] > dp[k] + a[i] * b[k]



Convex Hull Trick

index k is better than j (j < k)

- dp[j] + a[i] * b[j] > dp[k] + a[i] * b[k]
- dp[j] dp[k] > a[i] * (b[k] b[j])
- (dp[j] dp[k]) / (b[j] b[k]) > -a[i]

looks like a slope function $(y_i - y_k) / (x_i - x_k)$

```
Let m(j, k) = (dp[j] - dp[k]) / (b[j] - b[k])
```

Index k is better than $j \Leftrightarrow m(j, k) > -a[i]$



a[] is strictly
increasing, b[] is
strictly decreasing

```
Index k is better than j \Leftrightarrow m(j, k) > -a[i]
```

Property 1: If m(j, k) < m(k, 1), then there is no need to consider k

```
Case 1: If m(j, k) > -a[i]
```

- then surely m(k, 1) > -a[i]
- k is better than j, but 1 is better than k



```
Index k is better than j \Leftrightarrow m(j, k) > -a[i]
```

Property 1: If m(j, k) < m(k, 1), then there is no need to consider k

Case 2: If m(j, k) <= -a[i]

- j is not worse than k

There is no case k must be chosen



```
Index k is better than j \Leftrightarrow m(j, k) > -a[i]
```

Property 2: If m(j, k) > -a[i], there is no need to consider j in subsequent steps (steps i+1, ..., N)

```
a[] is strictly increasing
m(j, k) > -a[i] > -a[i']
k is always better than j in subsequent steps
```



Property 1: If m(j, k) < m(k, 1), then there is no need to consider k

we only need to maintain a monotone queue Q[L..R]

- such that m(Q[i], Q[i+1]) >= m(Q[i+1], Q[i+2])
- monotone on slope function instead of values itself

Property 2: If m(j, k) > -a[i], there is no need to consider j in subsequent steps (steps i+1, ..., N)

```
m(Q[i], Q[i+1]) >= m(Q[i+1], Q[i+2])
we can pop Q[L] (front) from the monotone queue
```

- until m(Q[L], Q[L+1]) <= -a[i]</pre>

After that, Q[L] will be the **best** index,

- Q[L] is not worse than Q[L+1], Q[L+1] is not worse than Q[L+2], ...



Step 1: Pop elements in the front that we will never use again [Property 2]

```
while (R-L >= 1) and (m(Q[L], Q[L+1]) > -a[i])
L++;
```



Step 2: Update answer using Q[L]

```
if (L \le R)

dp[i] = dp[Q[L]] + a[i] * b[Q[L]];
```



Step 3: Pop elements at the back that will never be considered [Property 1]

```
while (R-L >= 1) and (m(Q[R-1], Q[R]) < m(Q[R], i))
R--;
```



Convex Hull Trick: step by step

Step 4: Insert i at the back

```
R++;
Q[R] = i;
```



```
1. while (R-L >= 1) and (m(Q[L], Q[L+1]) > -a[i])
       L++;
2. if (L <= R)
       dp[i] = dp[Q[L]] + a[i] * b[Q[L]];
3. while (R-L >= 1) and (m(Q[R-1], Q[R]) < m(Q[R], i))
       R--:
4. R++;
   Q[R] = i:
```



Convex Hull Trick

CHT (at least in this problem) is variant of monotone queue optimization

The monotonicity does not lie in the values itself, but in the "slope function"

Each transition takes O(1)

Time complexity: O(N)



Tips for implementing CHT:

- 1. Write down the condition for "k better than j" and do the algebra correctly
- 2. When g is not strictly monotone (i.e. may have same values), direct computation of slope formula will give division by 0, special handle it
- 3. Also, using double for slope calculation may sometimes result in precision error. Use integer multiplication to compare when possible.



$$dp[i] = max_{j < i}(dp[j] + f[i] * g[j])$$

f/g = i/i, i/d, d/i, d/d, n/i, n/d

i: increasing, d: decreasing, n: neither

i/i and d/d are not interesting

For n/i and n/d, property 2 does not hold; need binary search, std::set

n/n can be solved by CDQ D&C



D&C Optimization



D&C Optimization

Recursion, Divide & Conquer

Divide the problem into smaller and independent sub-problems that are the same as the original problem

Due to monotonicity in problem, D&C can be used to speed up the DP



D&C Optimization

The basic form of DP formula:

```
dp[i][j] = min_{k < j}(dp[i-1][k] + f(k, j))
```

Let C[i][j] be the smallest index k' such that

- dp[i][j] = dp[i-1][k'] + f(k', j)
- i.e. the transition from (i-1, k') to (i, j) is optimal among all choices
 of k
- i.e. $dp[i-1][k'] + f(k', j) \le dp[i-1][k] + f(k, j)$ for all k



D&C Optimization

When can we apply D&C Optimization?

Another form of monotonicity!



CF321E Ciel and Gondolas

Given N, G, and an NxN symmetric matrix s[][] containing values from 0 to 9 s[i][i] = 0 for all i

Divide [1, N] into G disjoint groups

-
$$[1, a_1], [a_1+1, a_2], \ldots, [a_{G-1}+1, a_G] (a_G = N)$$

Find the minimal total cost



For each group [L, R], calculate $sum(s[i][j] \mid L \le i, j \le R)$

- pairwise sum within group [L, R]
- group $[1,3] \rightarrow s[1][1] + s[1][2] + s[1][3] + s[2][1] + ... + s[3][3]$

Add them up to get the total cost of this partition

Find the minimal cost



```
N = 5, G = 2
0 0 1 1 1
0 0 1 1 1
1 1 0 0 0
1 1 0 0 0
```

Answer =
$$0$$
 (group = $[1, 2]$, $[3, 5]$)



```
dp[i][j] = minimal cost of partitioning [1, j] into i groups
answer = dp[G][N]

Let f(L, R) = sum(s[i][j] | L <= i, j <= R)
   - pairwise sum within [L, R]

dp[i][j] = min<sub>k<i</sub>(dp[i-1][k] + f(k+1, j))
```



```
dp[i][j] = min_{k < j}(dp[i-1][k] + f(k+1, j))
f(k+1, j) can be calculated in O(1) by 2D partial sum - Optimization
```

0(GN) state
Naïve implementation: 0(GN²)
D&C Optimization \rightarrow 0(GN log N)



When can we apply D&C Optimization?

Let C[i][j] be the smallest index k' such that

-
$$dp[i][j] = dp[i-1][k'] + f(k', j)$$

For this problem, it is true! (see the proof by Alex Tung)

- or you can verify by program



D&C Optimization

Instead of calculating dp iteratively, use recursion instead

The key idea is to write a recursive function to perform the DP transition void solve(int i, int L, int R, int optL, int optR);

The above function calculates dp[i][L..R], knowing that C[i][j] is between optL and optR for L <= j <= R



D&C Optimization

```
void solve(int i, int L, int R, int optL, int optR);
```

The above function calculates dp[i][L..R], knowing that C[i][j] is between optL and optR for L <= j <= R

```
Let M = (L+R)/2
Find dp[i][M] and C[i][M] (opt)
Then call solve() for the left and the right parts
  - solve(i, L, M-1, optL, opt), solve(i, M+1, R, opt, optR)
```



D&C Optimization: step by step

Step 1: Base case

if (L > R) return;



Step 2: Find dp[i][M] and C[i][M]

(For maximization problems, change "<" to ">")



Step 3: Update dp[i][M]

```
dp[i][M] = dp[i-1][opt] + f(opt+1, M);
```



Step 4: Recursively solve the left and right parts

```
solve(i, L, M - 1, optL, opt);
solve(i, M + 1, R, opt, optR);
```

Here, The condition C[i][j] <= C[i][j + 1] is used to narrow the range of candidate transitions from [optL, optR] to [optL, opt] and [opt, optR] respectively.



```
void solve(int i, int L, int R, int optL, int optR){
1. if (L > R) return;
2. int opt = optL;
                      //opt represents C[i][M]
   for(p = optL + 1; p <= optR; p++)
    if(dp[i-1][p] + f(p+1, M) < dp[i-1][opt] + f(opt+1, M))
      opt = p;
3. dp[i][M] = dp[i-1][opt] + f(opt+1, M);
4. solve(i, L, M - 1, optL, opt); solve(i, M + 1, R, opt, optR);
```



Ciel and Gondolas

```
Set dp[0][0] = 0 and dp[0][i] = INF for i > 0
Call solve(i, 1, N, 1, N) for i = 1, ..., G
```

It can be shown that each solve() runs in time complexity O(N log N)

- log N layer, each layer iterate O(N) elements

Overall time complexity: O(GN log N)



Ciel and Gondolas

Minor details:

- Use rolling array for DP calculation
- Huge input (40002 numbers), need fast I/O methods to get AC



Practice Problems for DP optimization

- CF311B Cats Transport
- CF660F Bear and Bowling 4
- Hackerrank Guardians of the Lunatics
- APIO 2010 Commando
- APIO 2014 Splitting the Sequence
- ... and more in the CF blog mentioned in reference



Other Interesting DP Problems

- CF 590D Top Secret Task
- CF 489E Hiking
- HKOJ M1331 Resources Conflict
- HKOJ M1724 Guess the Number
- HKOJ M1741 Fill in the Bag



Dynamic Programming (III)

Other DP optimizations

Knuth optimization

Optimization using CDQ D&C

- Will learn CDQ in D&C (II)

"Alien Trick"

- IOI 2016 Alien
- Only 1 contestant got full...
- HKOI 2018 Training Camp slide



Dynamic Programming (III)

References

- Tasks from HKOJ, Codeforces, CCC, NOI

- A summary of different types of DP Optimization http://codeforces.com/blog/entry/8219
- HKOI 2021 DP(III) https://assets.hkoi.org/training2021/dp-iii.pdf



Model Solutions (by Alex Tung)

 Bowling for Numbers ++ <u>https://ideone.com/D2LQmi</u>

- Kalila and Dimna in the Logging Industry https://ideone.com/Y65oHV
- Ciel and Gondolas
 https://ideone.com/ZQ7pmY



Dynamic Programming (III)

Q&A

