

Dynamic Programming (Introduction)

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Fall 2021

Algorithm Design Techniques

1. Divide and Conquer
Examples: Binary search, Merge sort
2. Greedy
Examples: Huffman coding, Minimum spanning tree,
Optimal merge patterns
3. Dynamic Programming (DP)

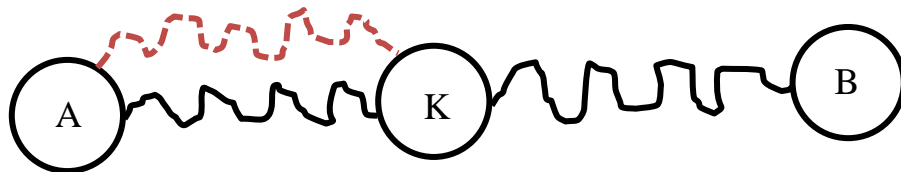
Dynamic Programming

- Applies to optimization problems.
- Think in terms of a brute force solution but avoid redoing work you have already done.
- Store answers to subproblems you have already solved (usually using tables).
- Usually have the option of **Iterative DP** or **Recursive DP**.
- Principle of Optimality
- Recurrence Relation
- Memoization (Memo"ize")

Principle of Optimality

Subsequence of the sequence of decisions leading to the optimal solution must also be optimal on the corresponding subproblems.


Example: shortest path from A to B



Example 1: Longest Decreasing Sequence (LDS)

Index	1	2	3	4	5	6	7	8
Values	5	40	20	30	25	80	10	35
LDS	1	1	2	2	3	1	4	2

Finding the sequence: find the largest value in LDS, then go backward from there.

LDS	1	1	2	2	3	1	4	2
								
Values	5	40	20	30	25	80	10	35

Another example for LDS:

Index	1	2	3	4	5	6	7	8
Values	389	207	155	300	299	170	158	65
LDS	1							6

Finding the sequence: find the largest value in LDS, then go backward from there.

LDS	1							6
Values	389	207	155	300	299	170	158	65

To find LCS:

- Move up or left through the matrix until you must change numbers, then move diagonally.
- Each diagonal jump indicates character in the subsequence.
- Once the matrix entry is a zero, stop.

Another example for LCS:

String₁: A B C A B B A

String₂: C B A B A C

	null	A	B	C	A	B	B	A
null	0	0	0	0	0	0	0	0
C	0							
B	0							
A	0							
B	0							
A	0							
C	0							4

Two answers: C A B A and B A B A

Example 3: Matrix Multiplications

$$\begin{array}{ccc}
 \text{Matrix A} & \text{Matrix B} & \text{Matrix C} \\
 \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1q} \\ a_{21} & a_{22} & \dots & a_{2q} \\ \dots & \dots & \dots & \dots \\ a_{p1} & a_{p2} & \dots & a_{pq} \end{pmatrix} & \begin{pmatrix} b_{11} & b_{12} & \dots & b_{1t} \\ b_{21} & b_{22} & \dots & b_{2t} \\ \dots & \dots & \dots & \dots \\ b_{q1} & b_{q2} & \dots & b_{qt} \end{pmatrix} & \begin{pmatrix} c_{11} & c_{12} & \dots & c_{1t} \\ c_{21} & c_{22} & \dots & c_{2t} \\ \dots & \dots & \dots & \dots \\ c_{p1} & c_{p2} & \dots & c_{pt} \end{pmatrix} \\
 p \times q & q \times t & p \times t
 \end{array}$$

$$\begin{array}{ccc}
 \text{Matrix A} & \text{Matrix B} & \text{Matrix C} \\
 \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1q} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2q} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3q} \\ \dots & \dots & \dots & \dots & \dots \\ a_{p1} & a_{p2} & a_{p3} & \dots & a_{pq} \end{pmatrix} & \begin{pmatrix} b_{11} & b_{12} & b_{13} & b_{14} & \dots & b_{1t} \\ b_{21} & b_{22} & b_{23} & b_{24} & \dots & b_{2t} \\ b_{31} & b_{32} & b_{33} & b_{34} & \dots & b_{3t} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ b_{q1} & b_{q2} & b_{q3} & b_{q4} & \dots & b_{qt} \end{pmatrix} & \begin{pmatrix} \dots \\ \dots & c_{24} \\ \dots \\ \dots \end{pmatrix}
 \end{array}$$

```

for i = 1 to number_of_rows[A]
  for j = 1 to number_of_columns[B]

    C[i][j] = 0
    for k = 1 to number_of_columns[A]
      C[i][j] = C[i][j] + (A[i][k] * B[k][j])
    end for

  end for
end for

```

$M_1: 5 \times 10$

$M_2: 10 \times 15$

$M_3: 15 \times 1$

Compute $M_1 M_2 M_3$

$$(M_1 \quad M_2) \quad M_3$$
$$(5 * 10 * 15) + 5 * 15 * 1 = 825 \text{ multiplications}$$
$$M_1 \quad (M_2 \quad M_3)$$

$5 * 10 * 1 + (10 * 15 * 1) = 200$ multiplications

Optimization Problem:

- Given n matrices M_1, M_2, \dots, M_n
- Determine the number of multiplications needed in the optimal case to compute $M_1 M_2 \dots M_n$

Assume that the dimensions of M_i are $p_i \times q_i$ for $1 \leq i \leq n$

Let $\text{cost}[i][j]$ denote the number of multiplications needed to compute $M_i M_{i+1} \dots M_{j-1} M_j$ optimally.

Then,

$$\text{cost}[1][n] = \min_{1 \leq k < n} \{ \text{cost}[1][k] + \text{cost}[k+1][n] + p_1 * q_k * q_n \}$$

This recurrence corresponds to generating $n-1$ feasible solutions and then taking the one of minimum cost:

$$\begin{array}{cccccccccccc}
 M_1 & & & & & & & M_2 & M_3 & M_4 & M_5 & M_6 & \dots & M_n \\
 M_1 & M_2 & & & & & & & M_3 & M_4 & M_5 & M_6 & \dots & M_n \\
 M_1 & M_2 & M_3 & & & & & & & M_4 & M_5 & M_6 & \dots & M_n \\
 M_1 & M_2 & M_3 & M_4 & & & & & & & M_5 & M_6 & \dots & M_n \\
 \dots & & & & & & & \dots & & & & & & \\
 M_1 & M_2 & M_3 & \dots & M_{n-1} & & & & & & & & & M_n
 \end{array}$$

Finding the best way to multiply $M_2 M_3 M_4 \dots M_n$

$$\begin{array}{cccccccc}
M_2 & & & & M_3 & M_4 & M_5 & M_6 & \dots & M_n \\
M_2 & M_3 & & & & M_4 & M_5 & M_6 & \dots & M_n \\
M_2 & M_3 & M_4 & & & & M_5 & M_6 & \dots & M_n \\
M_2 & M_3 & M_4 & M_5 & & & & M_6 & \dots & M_n \\
\dots & & & & \dots & & & & & \\
M_2 & M_3 & M_4 & \dots & M_{n-1} & & & & & M_n
\end{array}$$

$$\begin{array}{cccc}
 M_1 & M_2 & M_3 & M_4 \\
 p_1 \times q_1 & p_2 \times q_2 & p_3 \times q_3 & p_4 \times q_4
 \end{array}$$

cost[i][j]	1	2	3	4
1	0	1 st	4 th	6 th
2		0	2 nd	5 th
3			0	3 rd
4				0

$$\text{cost}[1][2] = \text{cost}[1][1] + \text{cost}[2][2] + p_1 * q_1 * q_2 \quad M_1 \ M_2$$

$$\text{cost}[2][3] = \text{cost}[2][2] + \text{cost}[3][3] + p_2 * q_2 * q_3 \quad M_2 \ M_3$$

$$\text{cost}[3][4] = \text{cost}[3][3] + \text{cost}[4][4] + p_3 * q_3 * q_4 \quad M_3 \ M_4$$

$$\begin{aligned}
 \text{cost}[1][3] = & \min\{ \text{cost}[1][1] + \text{cost}[2][3] + p_1 * q_1 * q_3 \} , & M_1 \ M_2 \ M_3 \\
 & \text{cost}[1][2] + \text{cost}[3][3] + p_1 * q_2 * q_3 \} & M_1 \ (M_2 \ M_3) \\
 & & (M_1 \ M_2) \ M_3
 \end{aligned}$$

$$\begin{aligned}
 \text{cost}[2][4] = & \min\{ \text{cost}[2][2] + \text{cost}[3][4] + p_2 * q_2 * q_4 \} , & M_2 \ M_3 \ M_4 \\
 & \text{cost}[2][3] + \text{cost}[4][4] + p_2 * q_3 * q_4 \} & M_2 \ (M_3 \ M_4) \\
 & & (M_2 \ M_3) \ M_4
 \end{aligned}$$

$$\begin{aligned}
 \text{cost}[1][4] = & \min\{ \text{cost}[1][1] + \text{cost}[2][4] + p_1 * q_1 * q_4 \} , & M_1 \ M_2 \ M_3 \ M_4 \\
 & \text{cost}[1][2] + \text{cost}[3][4] + p_1 * q_2 * q_4 \} , & M_1 \ (M_2 \ M_3 \ M_4) \\
 & \text{cost}[1][3] + \text{cost}[4][4] + p_1 * q_3 * q_4 \} & (M_1 \ M_2) \ (M_3 \ M_4) \\
 & & (M_1 \ M_2 \ M_3) \ M_4
 \end{aligned}$$