

# Analysis of Algorithms

## Dynamic Programming

Andres Mendez-Vazquez

February 14, 2018

1 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Outline

### 1 Dynamic Programming

- Bellman Equation
- Elements of Dynamic Programming
- Rod Cutting

### 2 Elements of Dynamic Programming

- Optimal Substructure
- Overlapping Subproblems
- Reconstruction of Subproblems
- Common Subproblems

### 3 Examples

- Longest Increasing Subsequence
- Matrix Multiplication
- Longest Common Subsequence

### 4 Exercises



2 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## History

### Dynamic Programming

The dynamic programming was developed in 1940's by Richard Bellman at RAND Corporation to solve problems by taking the best decisions one after another.

### You can think as

- 1 Sending a recursive function to do different jobs.
- 2 Then, at the top of the recursion decide which job is the best one.

### Actually the name comes from two notions

- **Dynamic** was chosen by Bellman to capture the temporal part of the problem.
- **Programming** referred to finding the optimal program in military logistic.

choreography

3 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Bellman Equation

### Definition

$$V(x_0) = \max_{a_0} [F(x_0) + \beta V(x_1)]$$

$$\text{s.t. } a_0 \in \Gamma(x_0), x_1 = T(x_0, a_0)$$

- Where  $\Gamma(x_0)$  is a set of actions depend on the current state.
- $T(x_0, a_0)$  is a transition function.
- $F(x_0)$  payoff.

choreography

5 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Looks Terrifying!!!

However

It is quite simple!!!



6 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Elements of Dynamic Programming

Define the Optimal Structure

Characterize the structure of an optimal solution.

Define the Recursion

Recursively define the value of an optimal solution.

Compute the Solution

Compute the value of an optimal solution, typically bottom-up.

**IMPORTANT!!!**

We use an extra memory to stop the recursion!!!



8 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Elements of Dynamic Programming

### Finally Rebuild the Optimal Solution

Construct an optimal solution from computed information.



9 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Rod cutting

### Problem

Given a rod of length  $n$  inches and a table of prices  $p_i$  for  $i = 1, 2, \dots, n$ , determine the maximum revenue  $r_n$  obtainable by cutting up the rod and selling the pieces.

### Rod Cutting table

length $i$	1	2	3	4	5	6	7	8	9	10
price $p_i$	1	5	8	9	10	17	17	20	24	30



11 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Characterize the structure of an optimal solution

### Example

For example for a rod of size 10, we could cut the rod in 3 parts,  
 $10=4+3+3$ .

### Thus

Then, we can assume that an optimal solution cuts the rod in  $k$  pieces,  
 $1 \leq k \leq n$  i.e.  $k - 1$  cuts.

### Then

What?



12 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Thus

The length of each piece can be numbered as

$$i_j \text{ with } 1 \leq j \leq k$$

The total size of the rod is then

$$n = i_1 + i_2 + \dots + i_k$$

Thus, the max revenue

$$r_n = p_{i_1} + p_{i_2} + \dots + p_{i_k}$$



13 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Example

For length  $n = 4$  by brute force approach

- ①     price equal to 9
- ②     price equal to 1+8
- ③     price equal to 8+1
- ④     price equal to 1+1+5
- ⑤     price equal to 1+5+1
- ⑥     price equal to 5+1+1
- ⑦     price equal to 1+1+1+1
- ⑧     **price equal to 5+5 Optimal!!!**



14 / 125

Notes

---

---

---

---

---

---

---

---

---

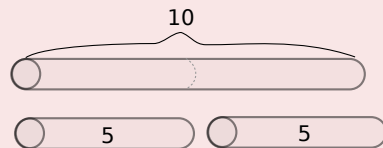
---

## How can you obtain the recursion?

What about taking a decision each time?

In how to cut the rod!

For example



15 / 125

Notes

---

---

---

---

---

---

---

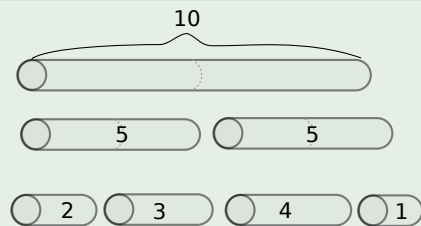
---

---

---

It looks like what?

One more cut



Yes

Recursion



16 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus, What can we do next?

We need to take decisions

One cut at each step.

For example

- 1 No cut  $n \implies p_n$
- 2  $n = i_1 + i_{n-1} \implies r_n = r_1 + r_{n-1}$
- 3  $n = i_2 + i_{n-2} \implies r_n = r_2 + r_{n-2}$
- 4 ...

In general

$n = i_j + i_{n-j} \implies r = r_j + r_{n-1}$  for  $j = 1, 2, \dots, n-1$



17 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus, we take a final decision!!!

Thus

Which One?

The Largest One

$$r_n = \max \{p_n, r_1 + r_{n-1}, r_2 + r_{n-2}, \dots, r_{n-1} + r_1\}$$



Notes

---

---

---

---

---

---

---

---

---

---

Some stuff about the optimal solution

Did you notice the following?

Once you get an optimal solution!!! The Most Revenue!!!

The sub-solutions are optimal

Why?

Use contradiction

- ① Imagine that a sub-solution has a better solution...
- ② Then, you can substitute it in the original sub-solution.
- ③ Thus, you get something better than the original one.



Notes

---

---

---

---

---

---

---

---

---

---



## Formally: Cut and Paste

### Given

$$n = i_1 + i_2 + \dots + i_k$$

### Imagine, we split the problem in two parts

$$A_1 = \{i_1, i_2, \dots, i_l\} \text{ and } A_2 = \{i_{l+1}, i_2, \dots, i_k\}$$

### Properties

Now imagine that exist a  $A'_1 = \{i'_1, i'_2, \dots, i'_l\}$  such that:

$$r'_n = p_{i'_1} + p_{i'_2} + \dots + p_{i'_l} > r_n = p_{i_1} + p_{i_2} + \dots + p_{i_l}$$



20 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Then

### Then, we have a set of cuts

$$A'_1 \cup A_2 \text{ with better revenue than the original cut-set!!!}$$

### Clearly

Contradiction!!!



21 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Rewrite the equation to simplify recursion

Did you notice that?

We can add a dummy variable  $r_0 = 0$

In addition, we have that

$$r_i = p_i \text{ for } i = 1, 2, \dots, n$$

We can then apply this...

- 1  $p_n = p_n + r_0$
- 2  $r_1 + r_{n-1} = p_1 + r_{n-1}$
- 3  $r_2 + r_{n-2} = p_2 + r_{n-2}$
- 4 ...



22 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Then

We have that

$$r_n = \max_{1 \leq i \leq n} (p_i + r_{n-i})$$

So we need to convert this into something more programmable

You can define  $\text{Cut-Rod}(p, n - i)$  where

- $p$  is an array with the table values.
- $n - i$  is the size of the rod when going into the recursion.



23 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Finally

### Code

Cut-Rod( $p, n$ )

- 1 if  $n == 0$
- 2     return 0
- 3  $q = -\infty$
- 4 for  $i = 1$  to  $n$
- 5      $q = \max \{q, p[i] + \text{Cut-Rod}(p, n - i)\}$
- 6 return  $q$



24 / 125

Notes

---

---

---

---

---

---

---

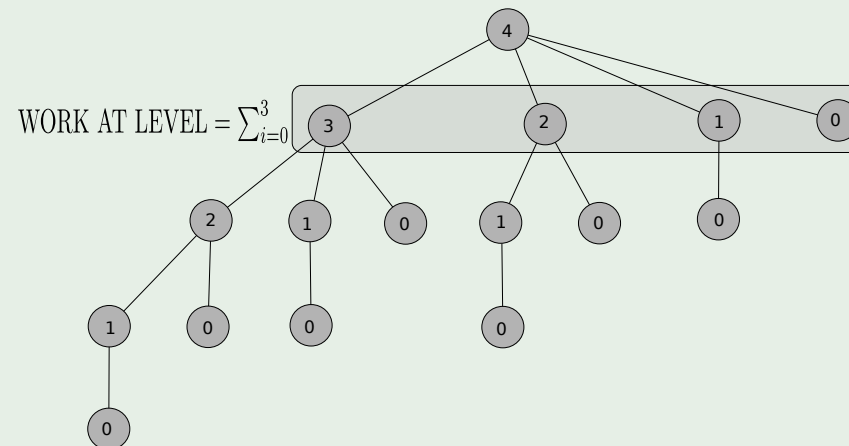
---

---

---

How the recursion tree for this code looks like?

First, Did you notice this?



25 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Recursion

We have finally

$$T(n) = \begin{cases} 1 & \text{if } n = 0 \\ 1 + \sum_{j=0}^{n-1} T(j) & \text{if } n > 0 \end{cases} \quad (1)$$

- 1 for calling into the root of the tree.
- $T(j)$  counts the number of call (Recursive included)

How many possible decisions are being considered when cutting?

Decision	cut at 1	cut at 2	...	cut at n-1
Which One?	0 or 1	0 or 1	...	0 or 1



26 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## What the tree is telling us?

The number of possible paths is equal to the number of leaves

- We have  $2^{n-1}$  paths, which is equal to the number of leaves

Then

- The recursion consider explicitly all possible decisions

It is possible to prove by induction that

$$T(n) = 2^n \quad (2)$$



27 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## How we solve this?

### We need something better

Dynamic programming approach!!!

### How?

- This is done by computing each sub-problem only once and storing its solution in some way.
- This is known as **time-memory trade-off**, and the savings may be dramatic.

### How and Why

- Dynamic programming solution runs in polynomial time when the number of distinct subproblems involved is polynomial in the input size and they can be solved in polynomial time.



28 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## First Approach: Top-down with Memoization

### Basics in this approach

- 1 We write the procedure recursively in a natural manner.
- 2 However, we save the result of each subproblem (**Usually in an array or hash table**)

### Then

Each time the procedure tries to solve a subproblem it first checks to see whether it has previously solved this subproblem.

### We can say the following

- We say that the recursive procedure has been Memoized.
- it “remembers” what results it has computed previously.



29 / 125

Notes

---

---

---

---

---

---

---

---

---

---

We require an Auxiliary Function to Accomplish this

#### Code

Memoized-Cut-Rod( $p, n$ )

- ① Let  $r[0..n]$  be a new array
- ② for  $i = 0$  to  $n$
- ③      $r[i] = -\infty$
- ④ return Memoized-Cut-Rod-Aux( $p, n, r$ )



30 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Memoized-Cut-Rod-Aux( $p, n, r$ )

#### Code

Memoized-Cut-Rod-Aux( $p, n, r$ )

- ① if  $r[n] \geq 0$
- ②     return  $r[n]$
- ③ if  $n == 0$
- ④      $q = 0$
- ⑤ else  $q = -\infty$
- ⑥     for  $i = 1$  to  $n$
- ⑦          $q = \max \{q, p[i] + \text{Memoized-Cut-Rod-Aux}(p, n - i, r)\}$
- ⑧  $r[n] = q$
- ⑨ return  $q$



31 / 125

Notes

---

---

---

---

---

---

---

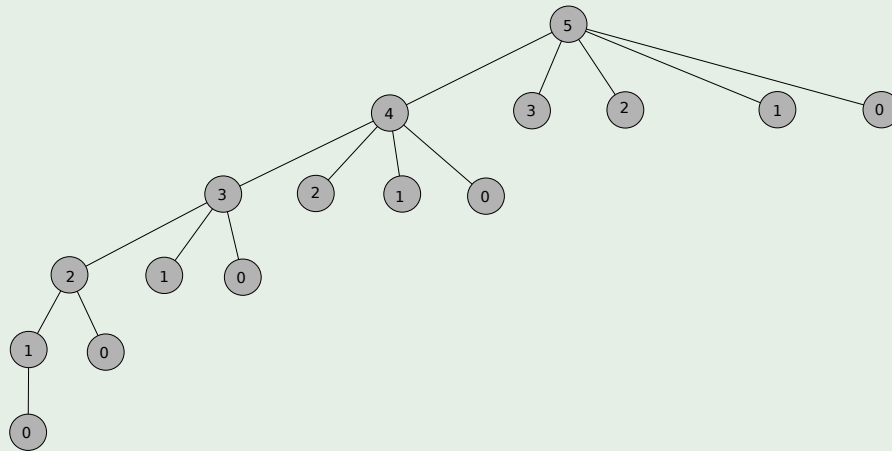
---

---

---

## The Recursion Tree of Memoized-Cut-Rod

Tree for  $n = 5$



32 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus

We have that

- It solves each subproblem just once.
- It solves subproblems for sizes  $i = 0, 1, \dots, n$

Thus

- To solve a problem of size  $i$  the for loop in line 6 of Memoized-Cut-Rod-Aux iterates  $i$  times.

33 / 125

Notes

---

---

---

---

---

---

---

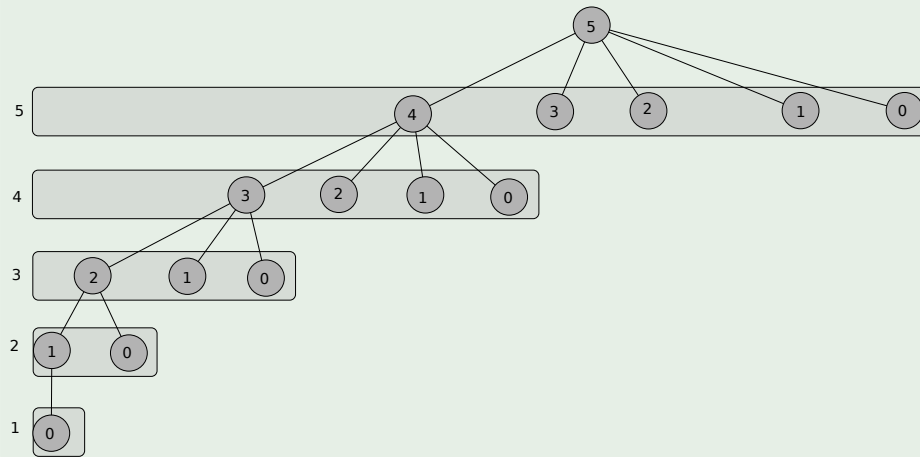
---

---

---

Then look at this..

### Something Notable



34 / 125

Notes

---

---

---

---

---

---

---

---

## Complexity

### Add the works

We have then

$$1 + 2 + 3 + \dots + n = \frac{n(n+1)}{2} \quad (3)$$

Then, we have

$$\Theta(n^2).$$



35 / 125

Notes

---

---

---

---

---

---

---

---



## What about the Bottom-Up approach?

### Simpler Solution

How?

### The natural order of solving

A problem of size  $i$  is smaller than a subproblem of size  $j$ , **if**  $i < j$ .

It is simpler to solve problems in this order

$j = 0, 1, 2, \dots, n$  in order of increasing size.



36 / 125

Notes

---

---

---

---

---

---

---

---

## Bottom-Up-Cut-Rod( $p, n$ )

### Code

Bottom-Up-Cut-Rod( $p, n$ )

- 1 Let  $r[0..n]$  be a new array
- 2  $r[0] = 0$
- 3 for  $j = 1$  to  $n$
- 4      $q = -\infty$
- 5     for  $i = 1$  to  $j$
- 6          $q = \max\{q, p[i] + r[j - i]\}$
- 7      $r[j] = q$
- 8 return  $r[n]$



37 / 125

Notes

---

---

---

---

---

---

---

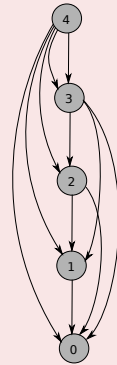
---

## How to See Everything: Subproblem Graphs (DAG)

### In dynamic programming

It is necessary to understand how subproblems depend on each other.

This information can be found in the subproblem graph which is a DAG



38 / 125

Notes

---

---

---

---

---

---

---

---

## Reconstructing the Solution

### How, we can do that?

Any Ideas?

### We need to...

Store each **choice** of the solution some way

### So...

We can reconstruct the solution path



39 / 125

Notes

---

---

---

---

---

---

---

---

## Final Code

### Code

Extended-Bottom-Up-Cut-Rod( $p, n$ )

- 1 Let  $r[0..n]$  and  $s[0..n]$  be new arrays
- 2  $r[0] = 0$
- 3 for  $j = 1$  to  $n$
- 4      $q = -\infty$
- 5     for  $i = 1$  to  $j$
- 6         if  $q < p[i] + r[j - i]$
- 7              $q = p[i] + r[j - i]$
- 8              $s[j] = i$
- 9      $r[j] = q$
- 10 return  $r$  and  $s$



40 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Printing Code

### Code

Print-Cut-Rod-Solution( $p, n$ )

- 1  $(r, s) = \text{Extended-Bottom-Up-Cut-Rod}(p, n)$
- 2 while  $n > 0$
- 3     print  $s[n]$
- 4      $n = n - s[n]$



41 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Example

From the previous problem

length $i$	1	2	3	4	5	6	7	8	9	10
price $p_i$	1	5	8	9	10	17	17	20	24	30

Thus

$i$	0	1	2	3	4	5	6	7	8	9	10
$r[i]$	0	1	5	8	10	13	17	18	22	25	30
$s[i]$	0	1	2	3	2	2	6	1	2	3	10



42 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Optimal Substructure

In dynamic programming

A first step toward the solution is characterizing the problem and finding the optimal substructure.



44 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## We have the following steps

### First

The problem consists in making choices.

### Second

Given each problem, you are given a choice that leads to a solution.

### Third

Each solution allows us to determine which subproblems need to be solved, and how to best characterize the resulting space of subproblems.



45 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## We have the following steps

### Fourth

Use cut-and-paste to prove by contradiction that the optimal subproblem structure exists.



46 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Now using the following problems

### Unweighted shortest path

Find a path from  $u$  to  $v$  consisting of the fewest edges.

### Unweighted longest simple path

Find a simple path from  $u$  to  $v$  consisting of the most edges.



47 / 125

Notes

---

---

---

---

---

---

---

---

---

---

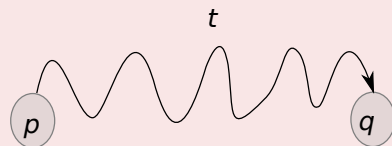
We can explain subtleties about the Optimal Substructure

### Unweighted shortest path

It has an optimal substructure

### Why?

First, given an optimal shortest path  $t$  between  $p$  and  $q$ .



48 / 125

Notes

---

---

---

---

---

---

---

---

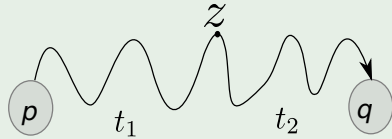
---

---

## How do we prove this?

### First

Assume an intermediate point  $z$  such that there are two paths  $t_1$  and  $t_2$ ,  
 $t = t_1 \cup t_2$



### By contradiction

Thus, by contradiction, assume that there is a shorter path between  $z$  and  $q$ ,  $t_2^1$ . Then,  $|t_1 \cup t_2^1| < |t|$ . Quod Erat Demonstrandum (QED).



49 / 125

Notes

---

---

---

---

---

---

---

---

---

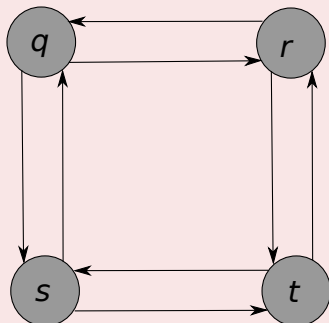
---

## However

### Some problems do not have the optimal substructure

The longest unweighted path

### Example



50 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Examples

First: Possible path between  $q$  and  $t$

$$q \longrightarrow r \longrightarrow t$$

But

$q \longrightarrow r$  is not the longest simple path from  $q$  and  $r$  nor the path  $r \longrightarrow t$

Example of largest simple path for  $q \longrightarrow r$

$$q \longrightarrow s \longrightarrow t \longrightarrow r$$



51 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## What the problem shows

We have that

- It not only does the problem lack optimal substructure.
  - ▶ We cannot necessarily assemble a “legal” solution to the problem from solutions to subproblems.

It is more

- No efficient dynamic programming algorithm for this problem has ever been found.
  - ▶ In fact, this problem is NP-complete.



52 / 125

Notes

---

---

---

---

---

---

---

---

---

---



## Then, How can we use the DAG?

### Get the Space Problem

- Use the elements of the space.
- Build a Graph using all the decisions that can be made.
- If you have a DAG!!! You have a optimal substructure!!!



53 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## What is the difference?

### In the Unweighted Shortest Path the problems are independent

We mean that the solution to one sub-problem does not affect the solution of another subproblem.

### In the Unweighted Longest Path

Remember vertices  $q$  and  $r$  in the second case!!!

### Question

Then, Why the USP are independent?



54 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Overlapping Subproblems

### Why

This happens because the recursive solution revisits the same subproblem multiple times.

### This is the main advantage of dynamic programming

It takes advantage of this by solving and storing the solution.

### Properties

A dynamic-programming solution runs in polynomial time when the number of distinct subproblems involved is polynomial in the input size and they can be solved in polynomial time.



56 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Overlapping Subproblems

### We have two ways of solving the problem

- Top-down with Memoization.
- Bottom-up.



57 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Reconstruction of Subproblems

### To reconstruct

We use a table to store the choices such that we can reconstruct those of the sub-problem.



59 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Common Subproblems

### Something Notable

Finding the right subproblem takes creativity and experimentation.

### However

There are a few standard choices that arise repeatedly in dynamic programming.



61 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Number of Subproblems is Linear

We have the following input

The input is  $x_1, x_2, \dots, x_n$ .

Subproblems

$x_1, x_2, \dots, x_i$

Example

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	$x_7$	$x_8$	$x_9$	$x_{10}$
-------	-------	-------	-------	-------	-------	-------	-------	-------	----------

Therefore

The number of subproblems is therefore linear.



62 / 125

Notes

---

---

---

---

---

---

---

---

## Number of Subproblems is $O(nm)$

Input

The input is  $x_1, x_2, \dots, x_n$  and  $y_1, y_2, \dots, y_m$ .

Subproblems

$x_1, x_2, \dots, x_i$  and  $y_1, y_2, \dots, y_j$ .

Example

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	$x_7$	$x_8$	$x_9$	$x_{10}$
-------	-------	-------	-------	-------	-------	-------	-------	-------	----------

$y_1$	$y_2$	$y_3$	$y_4$	$y_5$	$y_6$	$y_7$	$y_8$
-------	-------	-------	-------	-------	-------	-------	-------

Therefore

The number of subproblems is  $O(mn)$ .



63 / 125

Notes

---

---

---

---

---

---

---

---

## Number of Subproblems is $O(n^2)$

### Input

The input is  $x_1, x_2, \dots, x_n$ .

### Subproblems

$x_i, x_{i+1}, \dots, x_j$

### Example

$x_1$   $x_2$   $x_3$   $x_4$   $x_5$   $x_6$   $x_7$   $x_8$   $x_9$   $x_{10}$

### Therefore

The number of subproblems is  $O(n^2)$ .



64 / 125

Notes

---

---

---

---

---

---

---

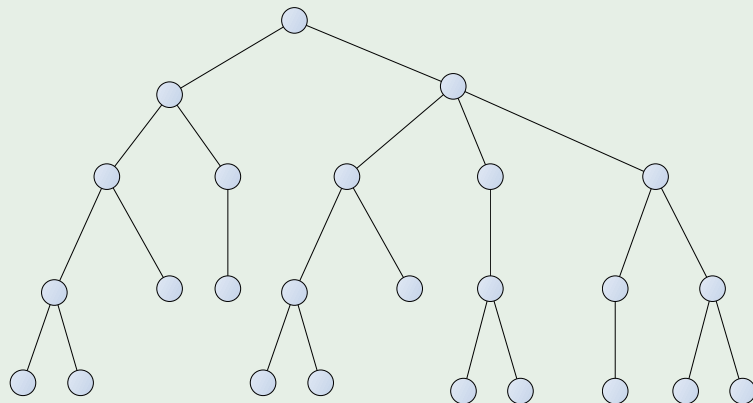
---

---

---

## Input is a rooted subtree

### Input



65 / 125

Notes

---

---

---

---

---

---

---

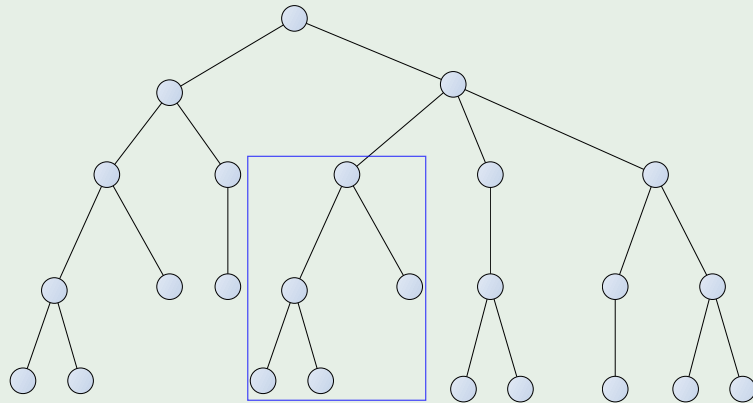
---

---

---

Input is a rooted subtree

### Subproblem



66 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Question

How Many Subproblems do you have?

Any Idea?



67 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Definition

### Input

A sequence  $a_1, a_2, \dots, a_n$

### A subsequence

It is any subset of these numbers taken in order  $a_{i_1}, a_{i_2}, \dots, a_{i_k}$  where  $1 \leq i_1 < i_2 < \dots < i_k \leq n$ .

### Thus

An increasing subsequence is one in which the numbers are getting strictly larger.



69 / 125

Notes

---

---

---

---

---

---

---

---

## Definition

### Output

The task is to find the increasing subsequence of greatest length.

### Example



70 / 125

Notes

---

---

---

---

---

---

---

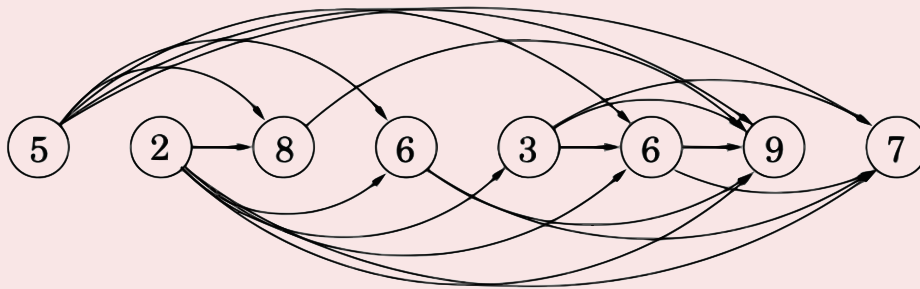
---

## The Graph of increasing subsequences

To better understand the solution space, we can create the graph of all permissible transitions

- First, establish a node  $i$  for each element  $a_i$ , and add directed edges  $(i, j)$  whenever possible.
- i.e. Whenever  $i < j$  and  $a_i < a_j$ .

### The Graph



71 / 125

Notes

---

---

---

---

---

---

---

---

## Notice the following

We have

The graph is a DAG

Thus

- There is a one-to-one correspondence between increasing subsequences and paths in this DAG.
- Thus, find the longest path in the DAG.



72 / 125

Notes

---

---

---

---

---

---

---

---



## Formulation

### Something Notable

If we choose a number  $a_j$  to be in the longest increasing subsequence

We ask if there is an edge to another

Is  $(i, j) \in E$ ?

Thus, we need to choose all of them!!!

This can be done with a for loop



73 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Thus

We start at a certain  $j$

Then, we look at the previous  $i$  with  $1 \leq i \leq j - 1$

Here is the recursion for  $\forall A[i] < A[j]$

$$L[j] = \begin{cases} 1 & \text{if there is no edge } (i, j) \in E \\ 1 + \max \{L[i_1], L[i_2], \dots, L[i_h]\} & \text{For } (i_k, j) \in E, 1 \leq k \leq h \end{cases} \quad (4)$$



74 / 125

Notes

---

---

---

---

---

---

---

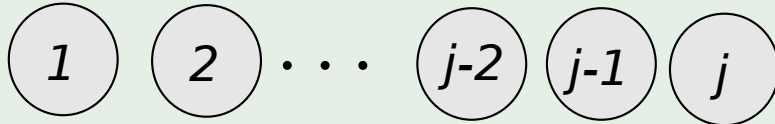
---

---

---

What is the meaning of this?

When is there an edge between  $i_k$  and  $j$ ?



75 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Clearly, this needs to be implemented in a machine

We have then that

$A$  is an array that contains numbers indexed from 1 to  $n$

Then, we have that

Instead of using  $(i_k, j) \in E$  we use  $A[i_k] < A[j]$

Instead of  $max$

We use a loop and something like  $q < temp$  for it



76 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Recursive Function

### The final recursive code

Recursive-Longest-Subsequence( $A, n$ )

- 1  $q = 1$
- 2 // Assume  $n$  as part of your solution
- 3 // Thus  $A[i] < A[n]$  here  $j == n$
- 4 for  $i = 1$  to  $n - 1$
- 5      $t = \text{Recursive-Longest-Subsequence}(A, i)$
- 6     if  $A[i] < A[n]$  and  $q < 1 + t$
- 7          $q = 1 + t$
- 8 return  $q$



77 / 125

Notes

---

---

---

---

---

---

---

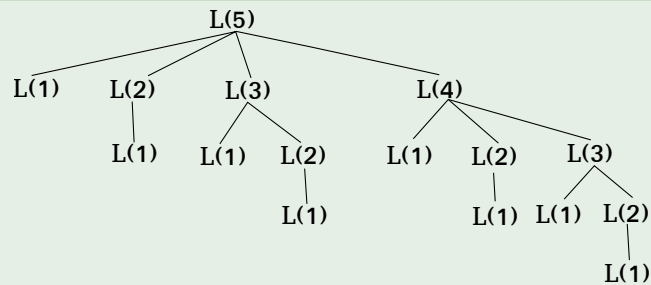
---

---

---

## What about the Complexity?

### Recursion Tree - Can somebody Guess the Complexity?



78 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## How we save in recursive calls

### First

Let  $L[1..n]$  an array to store the values the longest subsequence



79 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Bottom-Up Solution

### Code

Bottom-Up-Longest-Subsequence( $A, n$ )

- 1 Let  $L[1..n]$
- 2  $max = 0$
- 3 for  $i = 1$  to  $n$
- 4      $L[i] = 1$
- 5 for  $j = 2$  to  $n$
- 6     for  $i = 1$  to  $j - 1$
- 7         if  $A[i] < A[j]$  and  
        $L[j] < L[i] + 1$
- 8              $L[j] = L[i] + 1$
- 9 for  $i = 1$  to  $n$
- 10     if  $max < L[i]$
- 11          $max = L[i]$
- 12 return  $max$

### Step 1

- An array to store the values the longest subsequence.

### Step 2

- A measure about the longest subsequence.

### Step 3

- Initialize everything to 1 (Itself).

### Step 4

- We know that the

80 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## What about backtracking the Solution

We can do the following

You can have an array  $S[1..n]$  initialized to the sequence  $1, 2, \dots, n$

Thus, each time

$A[i] < A[j]$  and  $L[j] < L[i] + 1$  is true, we set  $S[j] = i$ .

Then

After returning the  $L$  and  $S$  we can get the index of the *max* to backtrack the answer.



81 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Definition of The Problem

Input

A sequence of Matrices  $\langle A_1, A_2, \dots, A_n \rangle$

Output

We want a fully parenthesized product, where the final result is a single matrix or the product of two fully parenthesized matrix products.

Why

Take in consideration the following algorithm



83 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Why? Look at this pseudocode

### MATRIX-MULTIPLY(A,B)

- 1 if  $A.columns \neq B.rows$
- 2     error "incompatible dimensions"
- 3 else let  $C$  be a new  $A.rows \times B.columns$  matrix
- 4     for  $i = 1$  to  $A.rows$
- 5         for  $j = 1$  to  $B.columns$
- 6              $c_{ij} = 0$
- 7             for  $k = 1$  to  $A.columns$
- 8                  $c_{ij} = c_{ij} + a_{ik} \cdot b_{kj}$
- 9 return  $C$

### Then

If  $A$  is  $N \times M$  and  $B$  is a  $M \times P$  then the cost is  $N \cdot M \cdot P$ .

Notes

---

---

---

---

---

---

---

---

---

---

## Example of Matrix Multiplications

### Given the following matrices

- $A, B, C$  with  $10 \times 100$ ,  $100 \times 5$  and  $5 \times 50$
- Cost in scalar operations of  $(AB)$  is  $10 \cdot 100 \cdot 5 = 5000$
- Cost in scalar operations of  $(BC)$  is  $100 \cdot 5 \cdot 50 = 25000$

### Then

Cost in scalar operations of  $(AB)C$  is  $5000 + 10 \cdot 5 \cdot 50 = 7500$

Cost in scalar operations of  $A(BC)$  is  $25000 + 10 \cdot 100 \cdot 50 = 75000$

Notes

---

---

---

---

---

---

---

---

---

---

## Matrix-Chain Multiplication

### Problem

Given a chain  $\langle A_1, A_2, \dots, A_n \rangle$  of  $n$  matrices, where  $A_i$  has dimension  $p_{i-1} \times p_i$ . We want to fully parenthesize the product  $A_1 A_2 \dots A_n$  to minimize the number of scalar multiplications



86 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Solving by brute force

Count all the possible parenthesizations

$$P(n) = \begin{cases} 1 & \text{if } n = 1 \\ \sum_{k=1}^{n-1} P(k)P(n-k) & \text{if } n \geq 2 \end{cases}$$

Which is the sequence of Catalan Numbers which grows

$$\Omega\left(\frac{4^n}{n^{\frac{3}{2}}}\right)$$



87 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Did you notice the following?

If we have the following sequence  $A_{k-1} (A_k A_{k+1})$

We have that  $A_{k-1}$  has dimension  $p_{k-2} \times p_{k-1}$ ,  $A_k$  has dimension  $p_{k-1} \times p_k$  and  $A_{k+1}$  has dimension  $p_k \times p_{k+1}$ .

**The final matrix has dimensions**

It has dimension  $p_{k-2} \times p_{k+1}$ .

### Properties

With cost of multiplication:

- 1 For the first parenthesis  $p_{k-1}p_k p_{k+1}$  with final dimension  $p_{k-1} \times p_{k+1}$ .
- 2 For  $A_{k-1}$  against what is inside parenthesis  $p_{k-2}p_{k-1}p_{k+1}$  with final dimensions  $p_{k-2} \times p_{k+1}$ .
- 3 Total cost is then  $p_{k-2}p_{k-1}p_{k+1} + p_{k-1}p_k p_{k+1}$

Notes

---

---

---

---

---

---

---

---

---

---

## In addition

Look at the following multiplication

$$(A_i \cdots A_k) (A_{k+1} \cdots A_j)$$

**We have the following**

- 1  $(A_i \cdots A_k)$  is a matrix with dimensions  $p_{i-1} \times p_k$
- 2  $(A_{k+1} \cdots A_j)$  is a matrix with dimensions  $p_k \times p_j$

**The total cost of this multiplication is**

$m[i, k] + m[k + 1, j] + p_{i-1}p_k p_j$  **(In addition, you want to minimize the cost)**

Notes

---

---

---

---

---

---

---

---

---

---



Then use the Cut-and-Paste to probe optimal substructure

Given  $i < j$

Suppose the optimal paranthesization of

$$A_i, A_{i+1}, \dots, A_j$$

USE CONTRADICTION!



90 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Now, the Recursion can be wrote!!!

Given that  $m[i,j]$  is the minimum number of scalar multiplications

$$m[i, j] = \begin{cases} 0 & \text{if } i == j \\ \min_{i \leq k < j} \{m[i, k] + m[k + 1, j] + p_{i-1}p_kp_j\} & \text{if } i < j \end{cases}$$



91 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## The Recursive Solution

### Recursive Algorithm

- 1 Recursive-Matrix-Chain( $p, i, j$ )
- 2 if  $i == j$
- 3     return 0
- 4  $m[i, j] = \infty$
- 5 for  $k = i$  to  $j - 1$
- 6      $q = \text{Recursive-Matrix-Chain}(p, i, k) + \dots$
- 7          $\text{Recursive-Matrix-Chain}(p, k + 1, j) + \dots$
- 8          $p_{i-1}p_kp_j$
- 9     if  $q < m[i, j]$
- 10          $m[i, j] = q$
- 11 return  $m[i, j]$



92 / 125

Notes

---

---

---

---

---

---

---

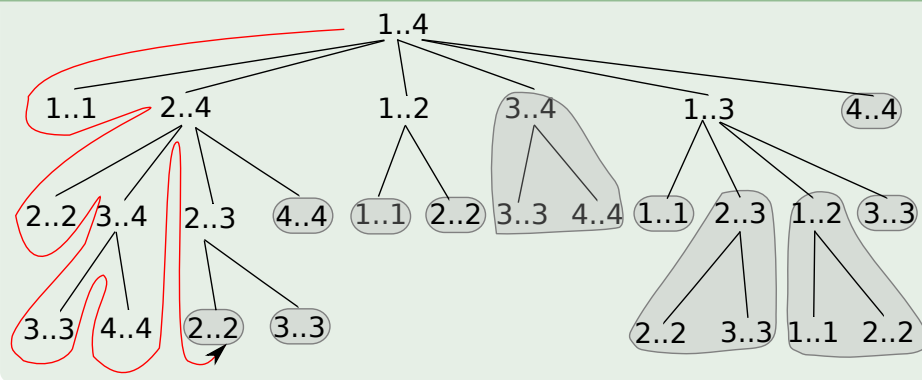
---

---

---

## Again!!! Overlapping substructure

### Red Line Represents the Recursion Path



93 / 125

Notes

---

---

---

---

---

---

---

---

---

---

This is a nightmare

We have the following recursion

$$\begin{aligned} T(1) &\geq 1, \\ T(n) &\geq 1 + \sum_{k=1}^{n-1} [T(n-k) + T(k) + 1] \text{ for } n > 1. \end{aligned}$$



94 / 125

Notes

---

---

---

---

---

---

---

---

---

---

First

Did you notice?

$T(i)$  appears once as  $T(k)$  and once as  $T(n-k)$  for  $i = 1, 2, \dots, n-1$ .

We have then

$$T(n) \geq 1 + 2 \sum_{i=1}^{n-1} [T(i)] + n - 1.$$



95 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Then

We decide to guess  $T(n) = \Omega(2^n)$

- We shall guess the following  $T(n) \geq 2^{n-1}$  for all  $n \geq 1$
- First for  $n = 1$   $T(1) \geq 1 = 2^0$



96 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Then

Now, for  $n \geq 2$

$$\begin{aligned} T(n) &\geq 2 \sum_{i=1}^{n-1} [T(i)] + n \\ &= 2 \sum_{i=1}^{n-1} 2^{i-1} + n \\ &= 2 \sum_{i=0}^{n-2} 2^i + n \\ &= 2 \left( \frac{2^{n-1} - 1}{2 - 1} \right) + n \\ &= 2(2^{n-1} - 1) + n \\ &= 2^n - 2 + n \\ &\geq 2^n \\ &\geq 2^{n-1} \end{aligned}$$

97 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus

We want to avoid to calculate the same value many times  
Use bottom up approach and store values at each step.



Notes

---

---

---

---

---

---

---

---

---

---

We get two arrays or tables

The first one,  $m$

It is used to hold the information about the cost of multiplying the matrices

The second one,  $s$

It is used to hold the place where the parenthesis is selected to minimize the cost



Notes

---

---

---

---

---

---

---

---

---

---

## How do we simulate the recursion Bottom-Up?

We do the following...

We use the following strategy:

- Solve the chain of matrices with small size (The smallest is 2 matrices... after all 1 matrix has cost 0)

Thus, we need

A loop from 2 to  $n$  for solving small sequences to larger ones.

In addition

An inner loop from 1 to  $n - l + 1$  (We do not want to get out of the sequence of matrices) for solving the smaller problems for the outer loop



100 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Then...

A value

$j$  that is holding the ending index of the subsequence being taken in consideration.

Then a third loop

To go from  $i$  to  $j - 1$  to take the necessary decisions



101 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Bottom-Up Algorithm

### MATRIX-CHAIN-ORDER(p)

```

1  n = p.length-1
2  let m[1..n, 1..n] and s[1..n-1, 2..n] be new tables
3  for i = 1 to n
4      m[i, i] = 0
5  for l = 2 to n
6      for i = 1 to n-l+1
7          j = i+l-1
8          m[i, j] = ∞
9          for k = i to j-1
10             q = m[i, k] + m[k+1, j] + pi-1pkpj
11             if q < m[i, j]
12                 m[i, j] = q
13                 s[i, j] = k
14  return m and s

```

102 / 125

Notes

---

---

---

---

---

---

---

---

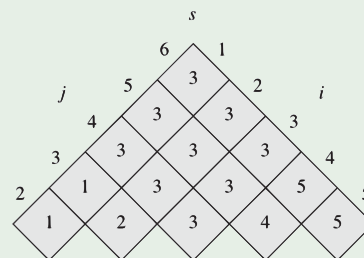
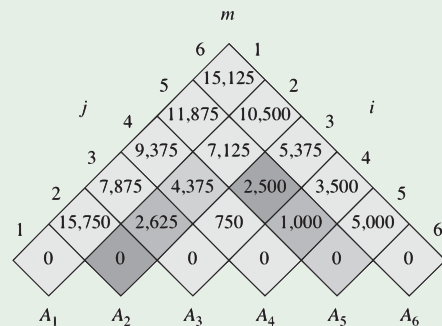
---

---

## Example

### Example

matrix	$A_1$	$A_2$	$A_3$	$A_4$	$A_5$	$A_6$
dimensions	$35 \times 30$	$30 \times 15$	$15 \times 5$	$5 \times 10$	$10 \times 20$	$20 \times 25$



103 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Complexity

By looking at the algorithm we have

```
 $l \leftarrow n - 1$   
 $i \leftarrow n - l - 1$   
 $j \leftarrow i + l - 1$ 
```

Then

$O(n^3)$



104 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Reconstruct the Output

PRINT-OPTIMAL-PARENS( $s, i, j$ )

- 1 if  $i == j$
- 2     print " $A_i$ "
- 3 else print "("
- 4     PRINT-OPTIMAL-PARENS( $s, i, s[i, j]$ )
- 5     PRINT-OPTIMAL-PARENS( $s, s[i, j] + 1, j$ )
- 6     print ")"

Final solution for the example

$((A_1(A_2A_3))((A_4A_5)A_6))$



105 / 125

Notes

---

---

---

---

---

---

---

---

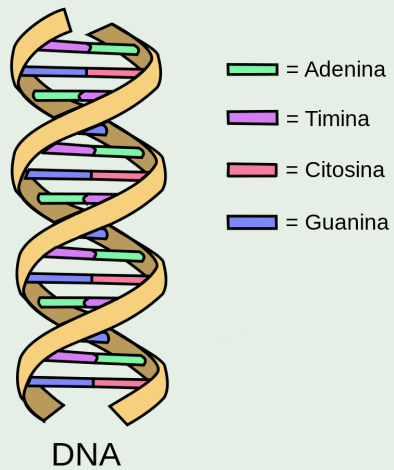
---

---



## In Biology

Biological applications often need to compare the DNA of two (or more) different organisms.



107 / 128

Notes

---

---

---

---

---

---

---

---

## Why?

Because given these strands

- $S_1 = \text{ACCGGTCGAGTGCGCGGAAGCCGGCCGAA}$
- $S_1 = \text{GTCGTT CGGAATGCCGTTGCTCTGTAAA}$

We want

To determine how “similar” the two strands are, as some measure of how closely related the two organisms are.



108 / 125

Notes

---

---

---

---

---

---

---

---

## Ways of Measuring Similarity

### For example

We can say that two DNA strands are similar if one is a substring of the other.

### However

This does not happen in the previous example...

### A better measure

Imagine that you are given another strand  $S_3$  in which the bases on it appears in  $S_1$  and  $S_2$  (Common Basis)



109 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## The Longer Strand

### The Longer $S_3$

The more similar the organism, represented by  $S_1$  and  $S_2$ , are.

### Thus

We need to find  $S_3$  the Longest Common Subsequence



110 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Longest Common Subsequence

### Definition

Given a sequence  $X = \langle x_1, x_2, \dots, x_m \rangle$ , a sequence  $Z = \langle z_1, z_2, \dots, z_k \rangle$  is a subsequence of  $X$  if there exist a strictly increasing sequence  $\langle i_1, i_2, \dots, i_k \rangle$  of indices of  $X$  such that  $x_{i_j} = z_j$ .

### Therefore

Given two sequences  $X$  and  $Y$ , we say that  $Z$  is a common subsequence of  $X$  and  $Y$ , if  $Z$  is a subsequence of both  $X$  and  $Y$ .



111 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Characterizing the LCS

### Theorem 15.1 (Optimal substructure of an LCS)

Let  $X = \langle x_1, x_2, \dots, x_m \rangle$  and  $Y = \langle y_1, y_2, \dots, y_n \rangle$  be sequences, and let  $Z = \langle z_1, z_2, \dots, z_k \rangle$  be any LCS of  $X$  and  $Y$ .

- ① If  $x_m = y_n$ , then  $z_k = x_m = y_n$  and  $Z_{k-1}$  is an LCS of  $X_{m-1}$  and  $Y_{n-1}$ .
- ② If  $x_m \neq y_n$ , then  $z_k \neq x_m$  implies that  $Z$  is an LCS of  $X_{m-1}$  and  $Y$ .
- ③ If  $x_m \neq y_n$ , then  $z_k \neq y_n$  implies that  $Z$  is an LCS of  $X$  and  $Y_{n-1}$ .



112 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Overlapping Property

To find an LCS for  $X$  and  $Y$ , we may need to find

- LCS of  $X_{n-1}$  and  $Y_{n-1}$
- LCS of  $X$  and  $Y_{n-1}$
- LCS of  $Y$  and  $X_{m-1}$



113 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus

For the first case

$$\text{Recursion}(i, j) = \text{Recursion}(i - 1, j - 1) + 1$$

Second case

$$\text{Recursion}(i, j) = \text{Recursion}(i, j - 1)$$

However, you have the too

$$\text{Recursion}(i, j) = \text{Recursion}(i - 1, j)$$



114 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Then, we can collapse second and third case

In the following way

$$\text{Recursion}(i, j) = \max \{ \text{Recursion}(i - 1, j), \text{Recursion}(i, j - 1) \}$$



115 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## The Final Recurrence

Let  $c[i, j]$  the length of the common subsequence of  $X_i, Y_j$

$$c[i, j] = \begin{cases} 0 & \text{if } i = 0 \text{ or } j = 0 \\ c[i - 1, j - 1] + 1 & \text{if } i, j > 0 \text{ and } x_i = y_j \\ \max(c[i, j - 1], c[i - 1, j]) & \text{if } i, j > 0 \text{ and } x_i \neq y_j \end{cases}$$



116 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus, we can do the following

It is possible

To develop an exponential algorithm.

However

- Let us to develop an algorithm that takes  $O(mn)$

First, we need to take in account

- $X = \langle x_1, x_2, x_3, \dots, x_m \rangle$
- $Y = \langle y_1, y_2, y_3, \dots, y_n \rangle$



117 / 125

Notes

---

---

---

---

---

---

---

---

We do the following

Use extra memory

- You can store the result of  $c[i, j]$  values in a table  $c[0..m.0..n]$ 
  - In order to use it, the entries are computed in row-major order.

Row-Major Order

**The procedure fills in the first row of  $c$  from left to right, then the second row, and so on.**

Why?

Clearly, we are using the bottom-up approach, so we get the results for the smallest problem first!!!



118 / 125

Notes

---

---

---

---

---

---

---

---

We also have a table to store the decisions

Ok, What type of symbols are in that table?

	$y_i$	a	v	c	r	e
$x_i$	0	0	0	0	0	0
a	0	↖				
b	0					
c	0			↖		
d	0					
e	0					↖



119 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Thus, for the different cases

$$x_m = y_n$$

- Simply use the symbol "↖".
- After all we are consuming the same symbol

$$c[i-1, j] \geq c[i, j-1]$$

- Simply use the symbol "↑".
- After all you are moving up in the rows

$$c[i-1, j] < c[i, j-1]$$

- Simply use the symbol "←".
- After all you are moving left in the columns



120 / 125

Notes

---

---

---

---

---

---

---

---

---

---

How, we fill  $c[0..m, 0..n]$

### Something Notable

We need to increase the columns and the rows.

### Thus

- for  $i = 1$  to  $m$
- for  $j = 1$  to  $n$

In addition,  $c[0..m, 0]$  and  $c[0, 0..n]$

If one of your subproblems is empty:

- We know that the common elements are 0.



121 / 125

Notes

---

---

---

---

---

---

---

---

---

---

Final Algorithm - Complexity  $O(mn)$

**LCS-Length( $X, Y$ )**

- 1  $m = X.length$
- 2  $n = Y.length$
- 3 **let**  $b[1..m, 1..n]$  **and**  $c[0..m, 0..n]$  **be new tables**
- 4 **for**  $i = 1$  **to**  $m$
- 5      $c[i, 0] = 0$
- 6 **for**  $j = 0$  **to**  $n$
- 7      $c[0, j] = 0$
- 8 **for**  $i = 1$  **to**  $m$
- 9     **for**  $j = 1$  **to**  $n$
- 10       **if**  $x_i == y_j$
- 11            $c[i, j] = c[i - 1, j - 1] + 1$
- 12            $b[i, j] = "↖"$
- 13       **elseif**  $c[i - 1, j] \geq c[i, j - 1]$
- 14            $c[i, j] = c[i - 1, j]$
- 15            $b[i, j] = "↑"$
- 16       **else**  $c[i, j] = c[i, j - 1]$
- 17            $b[i, j] = "←"$
- 18 **return**  $c$  **and**  $b$



122 / 125

Notes

---

---

---

---

---

---

---

---

---

---



## Example

The matrices after running the algorithm

		$j$	0	1	2	3	4	5	6
$i$	$y_j$	$B$	$D$	$C$	$A$	$B$	$A$		
	$x_i$								
0	$x_i$	0	0	0	0	0	0	0	
1	$A$	0	↑	↑	↑	↖	←	←	
2	$B$	0	↖	←	←	↑	↖	←	
3	$C$	0	↑	↑	↖	←	↑	↑	
4	$B$	0	↑	↑	↑	↑	↖	←	
5	$D$	0	↑	↖	↑	↑	↑	↑	
6	$A$	0	↑	↑	↑	↖	↑	↖	
7	$B$	0	↑	↑	↑	↑	↑	↑	

123 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Constructing the LCS

PRINT-LCS( $b, X, i, j$ )

- 1 if  $i == 0$  or  $j == 0$
- 2     return
- 3 if  $b[i, j] == \text{"↖"}$
- 4     PRINT-LCS( $b, X, i - 1, j - 1$ )
- 5     print  $x_i$
- 6 elseif  $b[i, j] == \text{"↑"}$
- 7     PRINT-LCS( $b, X, i - 1, j$ )
- 8 else PRINT-LCS( $b, X, i, j - 1$ )

Complexity

$O(m + n)$



124 / 125

Notes

---

---

---

---

---

---

---

---

---

---

## Exercises

### From Cormen's book solve

- 15.3-3
- 15.3-5
- 15.2-3
- 15.2-4
- 15.2-5
- 15.4-2
- 15.4-4
- 15.4-5



Notes

---

---

---

---

---

---

---

---

---

---

Notes

---

---

---

---

---

---

---

---

---

---