Algorithm and Object-Oriented Programming for Modeling

Part 5: Dynamic Programming

MSDM 5051, Yi Wang (王一), HKUST

What's dynamic programming (動態規劃)?

(Bellman 1953)

RICHARD BELLMAN ON THE BIRTH OF DYNAMIC PROGRAMMING

STUART DREYFUS

University of California, Berkeley, IEOR, Berkeley, California 94720, dreyfus@ieor.berkeley.edu

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During the summer of 1949 Bellman, a tenured associate professor of mathematics at Stanford University with a developing interest in analytic number theory, was consulting for the second summer at the RAND Corporation in Santa Monica. He had received his Ph.D. from Princeton in 1946 at the age of 25, despite various war-related activities during World War II—including being assigned by the Army to the Manhattan Project in Los Alamos. He had already exhibited outstanding ability both in pure mathematics and in solving applied problems arising from the physical world. Assured of a successful conventional academic career, Bellman, during the period under consideration, cast his lot instead with the kind of applied mathematics later to be known as operations research. In those days applied practitioners were regarded as distinctly second-class citizens of the mathematical fraternity. Always one to enjoy controversy, when invited to speak at various university mathematics department seminars, Bellman delighted in justifying his choice of applied over pure mathematics as being motivated by the real world's greater challenges and mathematical demands.

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"I was very eager to go to RAND in the summer of 1949... I became friendly with Ed Paxson and asked him

what RAND was interested in. He suggested that I work on multistage decision processes. I started following that suggestion" (p. 157).

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EARLY ANALYTICAL RESULTS

"The summer of 1951 was old-home-week. Sam Karlin and Hal Shapiro were at RAND.

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兰德公司 (RAND < Corporation)

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兰德公司是美国的一所智库。在其成立之初主要为美国军方提供调研和情报分析服务。其后组织逐步扩展,并为其他政府以及盈利性团体提供服务。虽名称冠有"公司",但实际上是登记为非营利组织。

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What's dynamic programming (動態規劃)? Unfortunately, it's a bad name. Doesn't tell what's the algorithm.

There's something programming (planning).

But something like "reduce, try and memorize" is perhaps better. Let's see what it actually is. Example: Fibonacci numbers

```
F_1 = F_2 = 1, F_n = F_{n-1} + F_{n-2}. How to calculate F_n?

def fib_1(n):
    return fib_1(n-1) + fib_1(n-2) if n > 2 else 1

fib[1] := 1
fib[2] := 1
fib[n_] := fib[n-1] + fib[n-2]
```

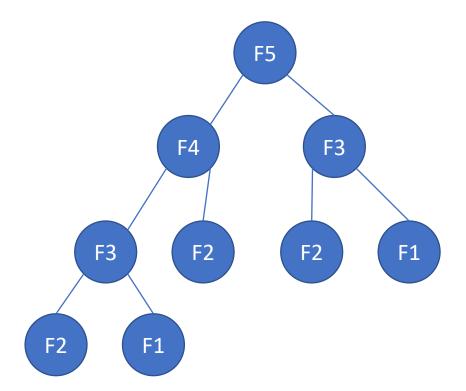
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What's the time complexity?

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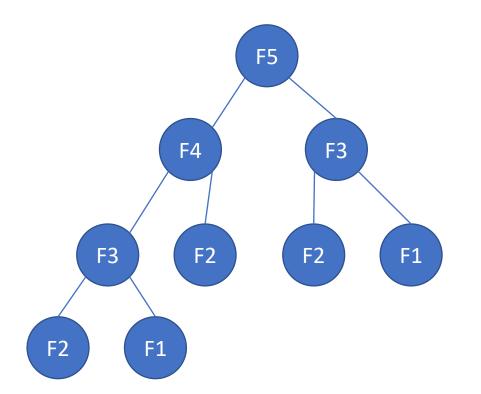
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```

What's the time complexity?



$$F_1 = F_2 = 1$$
, $F_n = F_{n-1} + F_{n-2}$. How to calculate F_n ?

What's the time complexity?



Consider the right-most path

Height: [(n-1)/2]

Thus, # vertices $> 2^{[(n-1)/2]}$

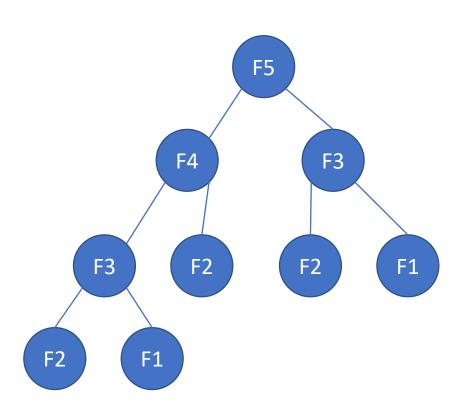
Time complexity: $O(2^n)$

Exponential, very bad.

Can we do better?

Of course! We have only calculated n functions, not 2^n !

Idea to improve Fibonacci: Note F3 calculated twice. Can we calculate once and remember it?



Using a dict

```
memo = {}
def fib_2(n):
    if n not in memo:
        memo[n] = fib_2(n-1) + fib_2(n-2) if n > 2 else 1
    return memo[n]
```

Using built-in cache

```
from functools import lru_cache
@lru_cache(maxsize=None)
def fib_3(n):
    return fib_3(n-1) + fib_3(n-2) if n > 2 else 1
```

```
print(fib_3.cache_info()) # check cache efficiency
```

BTW: Mathematica:

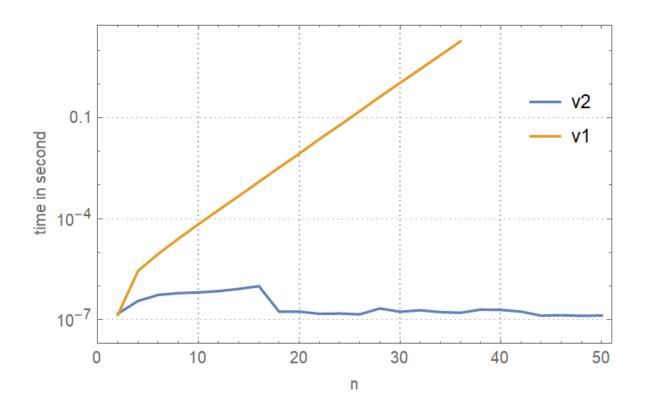
```
fib[1] := 1
fib[2] := 1
fib[n_] := fib[n] = fib[n - 1] + fib[n - 2]
```

Version 1

fib[1] = fib[2] = 1; fib[n_{-}] := fib[n - 1] + fib[n - 2]

Version 2

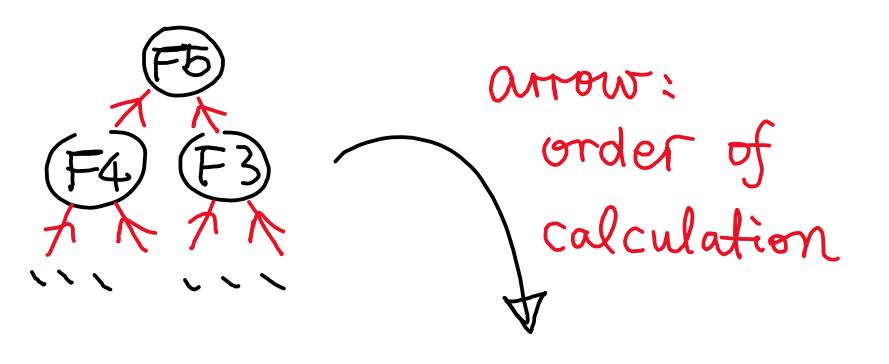
fib[1] = fib[2] = 1;
fib[
$$n_{-}$$
] := fib[n] = fib[$n - 1$] + fib[$n - 2$]



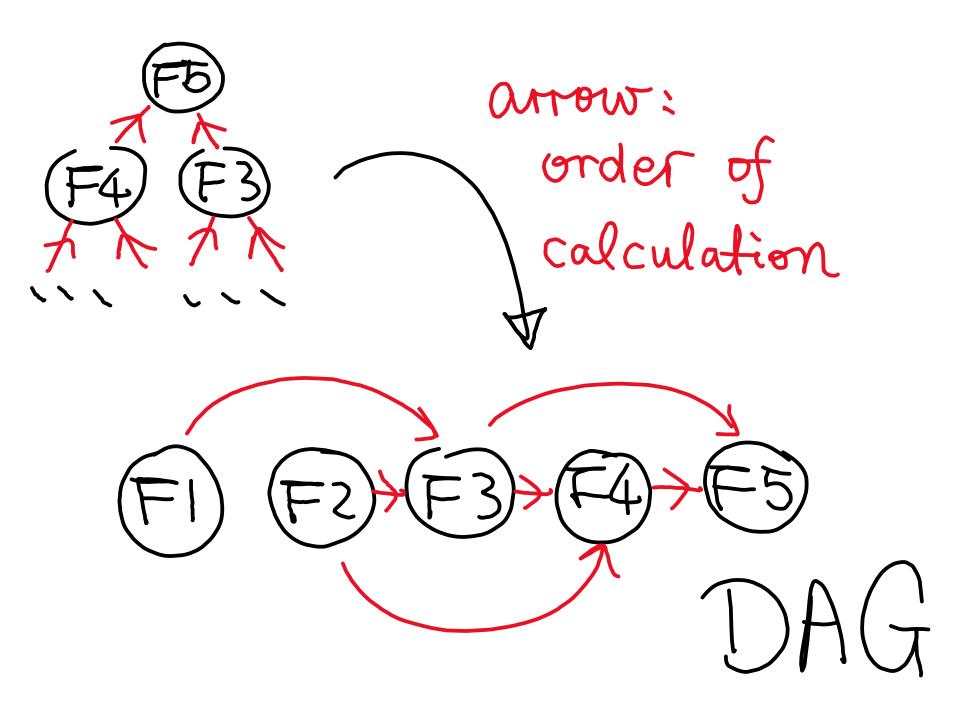
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memo = {}
def fib_2(n):
    if n not in memo:
        memo[n] = fib_2(n-1) + fib_2(n-2) if n > 2 else 1
    return memo[n]

memo = {1:1, 2:1}
def fib_2p(n):
    if n not in memo:
        memo[n] = fib_2p(n-1) + fib_2p(n-2)
    return memo[n]
```

Eliminate recursion?







Eliminate recursion:

Calculate the vertices in topological order.

```
Needed: fib(1) \rightarrow fib(2) \rightarrow fib(3) \dots \rightarrow fib(n)
```

```
def fib_4(n):
    fib = {1:1, 2:1}
    for i in range(3, n+1):
        fib[i] = fib[i-1] + fib[i-2]
    return fib[n]

def fib_5(n):
    fib = [1 for i in range(n+1)]
    for i in range(3, n+1):
        fib[i] = fib[i-1] + fib[i-2]
    return fib[n]
```

So what's dynamic programming?

Recursive version:

- 1. Reduce to smaller problems
- 2. Remember result of called functions

Iterative version:

- 1. Construct "dependency" graph
- 2. Compute answers in topological order

In fib(n): we know for sure
how to reduce to smaller problems
fib(n) = fib(n-1) + fib(n-2)

More complicated problems: need to use if, for to try possible solutions.

Let's see two examples with if statements:

Longest common subsequence

Knapsack problem



DC Readout Experiment in Enhanced LIGO

Provisional: Tobin Pricks. 1- Nicolis Smith. 2 Rich Abbott. 2 Rana Adhibari. 2 Kate Dooley. 4 Marthew Evans,7 Peter Fritschel,7 Valora Frolov,5 Kelta Kawabo,5 Sam Waldman5

> Department of Physics and Autonomy, Louisians State University, Nature Ecops, LA 76805-2001 2 12 DO Enhancing, Massachusotte Institute of Factorings, Condividue, Mil 08/39 * MCO Laboratory, California Fastitute of Technology, MS 100:30, Fastalma, CA 31100 * Dispartment of Physics, Chinerolly of Florida, Gainemalle, F.S. 3901 (84)0 * LACO Lempton Chartestry, PO See 548, Liningson, LA 2014 4562 * LECO Hardest Observatory, PO Res 159, Richland, WA 19259-0139 Corresponding author: Medicallings subsets also

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We characterize the DC tendent systems temperatured on the 4 km LIOO base-interferometer gos textural area distorters in Lineagoine, LA and Bouled, WA.

DC making to a single-post formed an electron effects to which the local southers is produced by introducing a microscopic offset to the differential area larges.

We (\$\delta'_1\text{le next}) shares a manuscrate impressured in that water board assertion the to effect, effects. The realizes to compatible with high roput power operation, and provides a part forward to 8 descend

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to columnia better eliminated event enlaser interferometer gravitational wave detectors used a hoterodyne detection scheme in an effort to evade barebard laser noises in the 10-1000 Hz regioncyage F. D. Web subsequent Subsequent improvement in new stability it has become possible/accutation to now made homolyne detection an actionable and attractive option. In 2006 the LRCO detaction [3] were encountedly modified to operate using the DC reacout form of homedyne departies

DC readout men the existing optical infrastructure to produce the homodyne local oscillator, and this load oscillator field is agnificantly fronted by the marginatures before marking the departure port, mitigating two of the sense issues in implementing homodyne desertion.

The new homodyne detection scheme is limited by photon quantum (shot) usine above 200 Hz and provides a path towards higher power interferemeter operation and squoosed light espection.

The implementation of DC readout was part of the

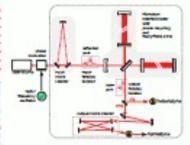


Fig. 1. Experimental arrangement. The detted few represents the recovery enclosury.

Enhanced LICO program [8] 6] of detector improvements, which rule instact with LICO's sixth sessors run, between July 2009 and October 2010.

DC readout has been implemented previously at the Caluch 40 meter prototype [15] and the CS10 600 do. tactor [2] [18]. The current configuration of Virgo incorporates an output mode cleaner but uses RF heterodyne madout FT. Earlier provings experiments were also conducted to the big LEOD interferometers, as RF OMC was tried at Hanford [13/14], and DC readout using a sparts (imput) pro-mode cleanor carrier as un ONIC was tried at Livingston. These experiments demonstrated the

need to place the OMC in vacuum to avoid acceptic point. and informed the choice of carrity topology and glactor.

Principle of operation

The insection motor consists of six core suspended option, lossing the Michelson interferences, the arm portion and the power recycling surely, as depicted in figure & The gravitational were signal appears in the difference of the Jengths of the two resonant arm perities, the differential acts (DARM) dugree of freedom, b. is obis length that, we control using DC readout.

At its simplest, DC readout consists of an introducing a small offset in the BuRM degree of brodomite des define the dorsers of freedomic and system eligibily off of the dark frings. Small porturbations around this point, will now, forestly produce power fluctuations at the output part, which can be sensed directly by a photodiode with no further demodulation.

In the frequency domain, the DARM offset is seen to introduce a currier mode focul mediator at the output port to decide a department from otherwise modifying the response function of the machine

TXC readout when taken the homodyne configuration where the local oscillator arison from a displacement from the durk frings, as opposed to the alternative scheme where a local oscillator is independently delivered to the readout and combined with the interferometer perget xis, a beamplitter

DC readout is best implemented in conjunction with an output mode cleaner. An output mode cleaner also has benefits for RS' susting.

Motivation

Initial LICO experienced a number of deleterous of. facts that were a result of interactions between the between dyne readout system and the production of higher-order special modes in the marginally stable racycling carity.

Four overlap of the signal beam and the sideband beam reduced the optical gain, obvesting the shot noise. Insited noise floor. One measurement in 2000 found only half the expected optical gain 📴. This was largely alleviated through the use of SCSs thermal compensation nature (TCS), which projected CO₂ hast light onto option to adjust about officiary radii of curvature. By the mart of St, no sireation in the shot noise level was observed \$10. However, junk light still caused headachen by producing a large signal in the uncostrolled quadrature of the heterodyne readout (ASJ); left encounciled, this signal would esturate the photodisde electronics. An electronic serve was introduced to cancel this signal ... in the photodiode band. While the electronic AS

SUBSCRIPTNIS were did eliminate the retractions, it was found to introduce point.

To cope with this excess power in junk light, initial LECO split the light at the detection port onto four detection photodicides. Studing the interferometer input power, would require a communication increase in the number of physolinder at the output port to handle the power, a situation than was seen to quickly become

A prototype RF output mode cleaner was tried. The RF OWC successfully reduced the ASJ signal, but, not isolated by a vacuum, the (accepted noise was too high to be used in production.

Plans were made to introduce an OMC for either RF or DC readout. DC readout was chosen due to several additional bonofra-

- · In addition to mitigating technical difficulties of RF detection, homodyne detection confers a fundamental improvement in SNR by up to a factor of FF. The entra noise in hoterodyne detection can be considand aither a result of time dependence in the average power leading to correlations in the shot noise E.S. or the simple fact that demodulation tringeristics. duce token from around 2 feat giving an ourse dose of shot poise. A more sophisticated analysis aseribes this noise to the two heterodyne demodulation quadrature arting as non-commuting quantum operation [TR.
- · The electronic mixers used to demodulate the het. orodyne error signal are typically used in a fullynaturated mode, effectively mixing the photodiode signal with a repeate wave rather than the (optimal) situated [2]. Noise at harmonies of the (de)modulation frequency is downconverted to basehand. Homodyne dissertion skirts this issue by swiid. ing the need for any demodulation.

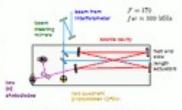
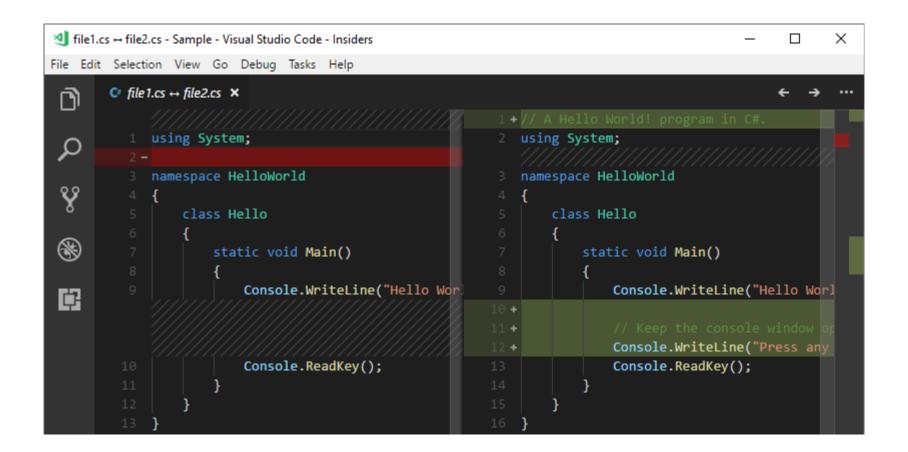
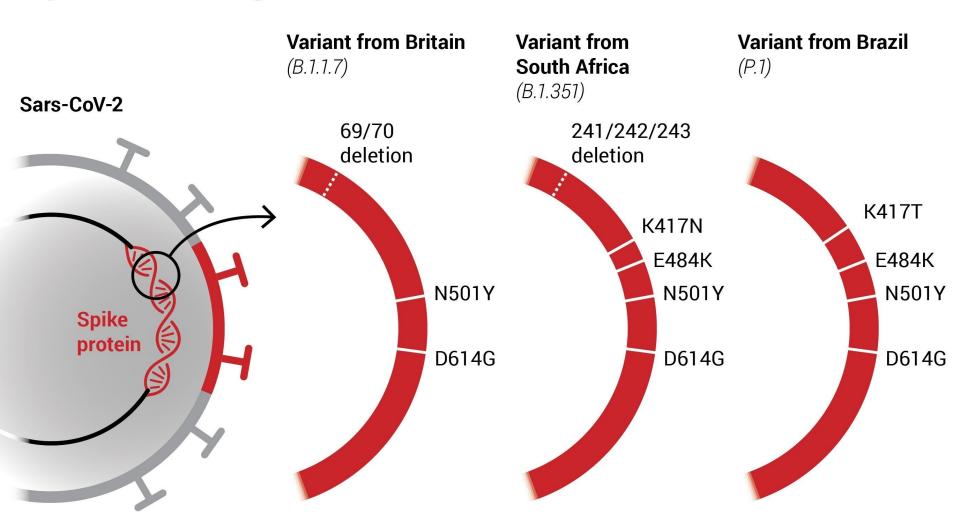


Fig. 2. Schematic of the OMC layout,

Thousan the Falay Perix une cuette are new operated algibily off reasonable, an optical oping is created, with a mobiled up ducted transfer function. However, the offset within the LHEO detection band to negligible.



Key mutations in genetic codes in variants of concern



Problem: Given strings S and T

Find the longest common subsequence that appear left-to-right (but not necessarily contiguous).

For example:

```
S = "SDL TQL WSL"
T = "SQL server on Windows Subsystem for Linux"
```

Expected output: "SQL WSL"

How to do it? Ideas?

Idea: use LCS(n, m) to denote

0, if n<0 or m<0 (empty substring has no LCS with other strings)

Otherwise: the LCS of S[:n] and T[:m]

If S[n] == T[m], then LCS(n, m) = LCS(n-1, m-1) + S[n]Otherwise: $LCS(n, m) = the_longer_of(LCS(n-1, m), LCS(n, m-1))$

How to realize this?

```
def LCS_1(S, T, n, m):
    if m<0 or n<0: return ""
    if S[n] == T[m]:
        return LCS_1(S, T, n-1, m-1) + S[n]
    elif len(LCS_1(S, T, n-1, m)) > len(LCS_1(S, T, n, m-1)):
        return LCS_1(S, T, n-1, m)
    else:
        return LCS_1(S, T, n, m-1)
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    else:
        return LCS_1(S, T, n, m-1)
```

Time complexity?

```
from functools import lru_cache
@lru_cache(maxsize=None)

def LCS_2(S, T, n, m):
    if m<0 or n<0: return ""
    if S[n] == T[m]:
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        return LCS_2(S, T, n-1, m)
    else:
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```

```
memo = \{\}
def LCS_3(S, T, n, m):
    if m<0 or n<0: return ""
    if (n, m) in memo: return memo[(n, m)]
    if S[n] == T[m]:
        result = LCS_3(S, T, n-1, m-1) + S[n]
    elif len(LCS_3(S, T, n-1, m)) > len(LCS_3(S, T, n, m-1)):
        result = LCS_3(S, T, n-1, m)
    else:
        result = LCS_3(S, T, n, m-1)
    memo[(n, m)] = result
    return result
```

usually a "DP table"

Iteration version: build up calculation in topological order Two loops: over substrings of S and substrings of T

e.g. LCS("SDLDL","DLL")

Try recursion and compare performance

```
def LCS_4(S, T, n, m):
    memo = \{\}
    for i in range(-1, len(S)):
        for j in range(-1, len(T)):
            if i == -1 or j == -1:
                memo[(i, j)] = ""
               continue
            if S[i] == T[j]:
                memo[(i, j)] = memo[(i-1, j-1)] + S[i]
            elif len(memo[(i-1, j)]) > len(memo[(i, j-1)]):
                memo[(i, j)] = memo[(i-1, j)]
            else:
                memo[(i, j)] = memo[(i, j-1)]
    return memo[len(S)-1, len(T)-1]
```

Exercise: LCS for 3 strings?

Exercise: Shortest Common Supersequence (SCS) Problem

Given strings X and Y

Find a shortest superstring containing both X and Y as subsequence

Example:

X = "SDLTQL"

Y = "DL666"

SCS = "SDLTQL666" (may not be unique though)

```
@lru_cache(maxsize=None)
def SCS_1(X, Y, n, m):
    if m == -1: return X[:n+1]
    if n == -1: return Y[:m+1]
    if X[n] == Y[m]: return SCS_1(X, Y, n-1, m-1) + X[n]
    if len(SCS_1(X, Y, n-1, m)) < len(SCS_1(X, Y, n, m-1)):
        return SCS_1(X, Y, n-1, m) + X[n]
    else:
        return SCS_1(X, Y, n, m-1) + Y[m]</pre>
```

Knapsack problem:

Assume weight is an integer, not too large.
Say, 10,000 fine.
10¹⁰ or 1.234 not fine.

Bag has capacity (e.g. weight no heavier than 15 kg)

Put in items, each item has feature weight and value

```
class item:
    def __init__(self, weight, value):
        self.weight = weight
        self.value = value
```

How to put items into bag with maximum total value?

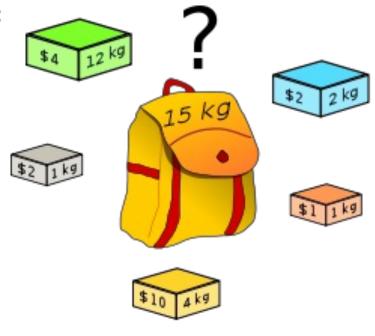


Image: Wikipedia

```
Idea: turn the problem into a smaller bag and a smaller collection of items
```

```
Let S be the capacity of bag;
Let k be pointer to last item. If k = -1: no item.
knapsack(S, k) return maximal total value
```

Then:

```
from functools import lru_cache

def knapsack_1(S, item_array):
    items = [item(i[0], i[1]) for i in item_array]

@lru_cache(maxsize=None)
    def DP(S, k):
        if k == -1: return 0
            if S - items[k].weight < 0: return DP(S, k-1)
            return max(DP(S, k-1), DP(S-items[k].weight, k-1) + items[k].value)
        print_solution(S, items, DP)</pre>
```

```
Now we get a matrix of DP(S, k). How to know which item to pick?
For example: knapsack(8, [[1, 15], [5, 10], [3, 9], [4, 5]]), we get the DP table:
[[0, 0, 0, 0, 0], #S = 0, k = -1, 0, 1, 2, 3]
[0, 15, 15, \frac{15}{15}, \frac{15}{15}]. Value the same: k = 1 is NOT picked. Check k=0 at same S
[0, 15, 15, 15, 15],
[0, 15, 15, 15, 15],
[0, 15, 15, 24, 24], Value increased: k = 2 is picked. Jump to S = 4 - 3 = 1
[0, 15, 15, 24, 24],
[0, 15, 25, 25, 25],
[0, 15, 25, 25], Value increased: k = 3 is picked. Jump to S = 8 - 4 = 4
[0, 15, 25, 25, 29] # S = 8, k = -1, 0, 1, 2, 3
def print solution(S, items, DP):
     print("Total value = ", DP(S, len(items)-1))
     remaining = S
     picked = []
     for k in reversed(range(len(items))):
           if DP(remaining, k) != DP(remaining, k-1):
                picked.append(k)
                remaining -= items[k].weight
     print(picked)
```

```
Now we get a matrix of DP(S, k). How to know which item to pick?
For example: knapsack(8, [[1, 15], [5, 10], [3, 9], [4, 5]]), we get the DP table:
[[0, 0, 0, 0, 0], #S = 0, k = -1, 0, 1, 2, 3]
[0, 15, 15, 15, 13], Value the same: k = 1 is NOT picked. Check k = 0 at same S
[0, 15, 15, 15, 15],
                 Value increased: k = 0 is picked. Jump to S = 1 - 1 = 0
[0, 15, 15, 15, 15],
                 Value increased: k = 2 is picked. Jump to S = 4 - 3 = 1
[0, 15, 15, 24, 24],
[0, 15, 15, 24, 24],
[0, 15, 25, 25, 25],
[0, 15, 25, 25], Value increased: k = 3 is picked. Jump to S = 8 - 4 = 4
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           if DP(remaining, k) != DP(remaining, k-1):
                picked.append(k)
                remaining -= items[k].weight
     print(picked)
```

Comment about knapsack problem:

For general S, the problem is NP-complete!

Because:

input bit ∝ number of digits of S

Time complexity $O(S \times | item_array|)$ is considered exponential.

In fib(n): we know for sure
how to reduce to smaller problems
fib(n) = fib(n-1) + fib(n-2)

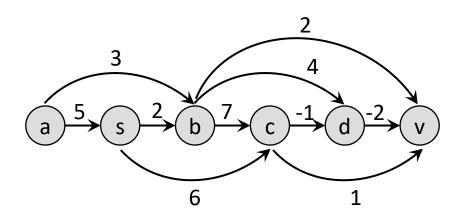
In longest common subsequence, knapsack: use if statement but still definite.

Sometimes, we need blind (brute force) search for all possibilities.

Example: shortest path problems

Shortest path of DAG revisited

Dynamic programming example: Shortest path from s on a DAG.



Previous method:

- (1) Topological sort
- (2) Relax each right vertex

Thinking in the recursion way: to find $\delta(s, v)$:

```
def delta(s, v):
    return min([delta(s, u) + w(u, v) for u in in_degree(v)])
```

Time complexity? Exponential.

How to improve it?

Thinking in the recursion way: to find $\delta(s, v)$:

Time complexity? Exponential.

How to improve it?

```
from functools import lru_cache
@lru_cache(maxsize=None)

def delta(s, v):
    return min([delta(s, u) + w(u, v) for u in in_degree(v)])
```

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def delta(s, v):
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```

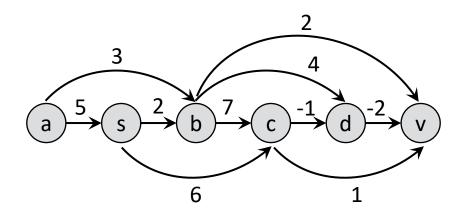
Too opaque? DIY

```
from functools import lru_cache
@lru_cache(maxsize=None)
def delta(s, v):
    return min([delta(s, u) + w(u, v) for u in degree(v)])
Too opaque? DIY
memo = \{\}
def delta(s, v):
    attempts = []
    for u in in degree(v):
        delta_s_u = memo[u] if u in memo else delta(s, u)
        attempts.append(delta s u + w(u, v))
    delta s v = min(attempts)
    memo[v] = delta s v
    return delta s v
```

To write a non-recursive version?

- 1. Find out what needed topological sort
- 2. Start from s, calculate $\delta(s, v)$ for each v to the right of s

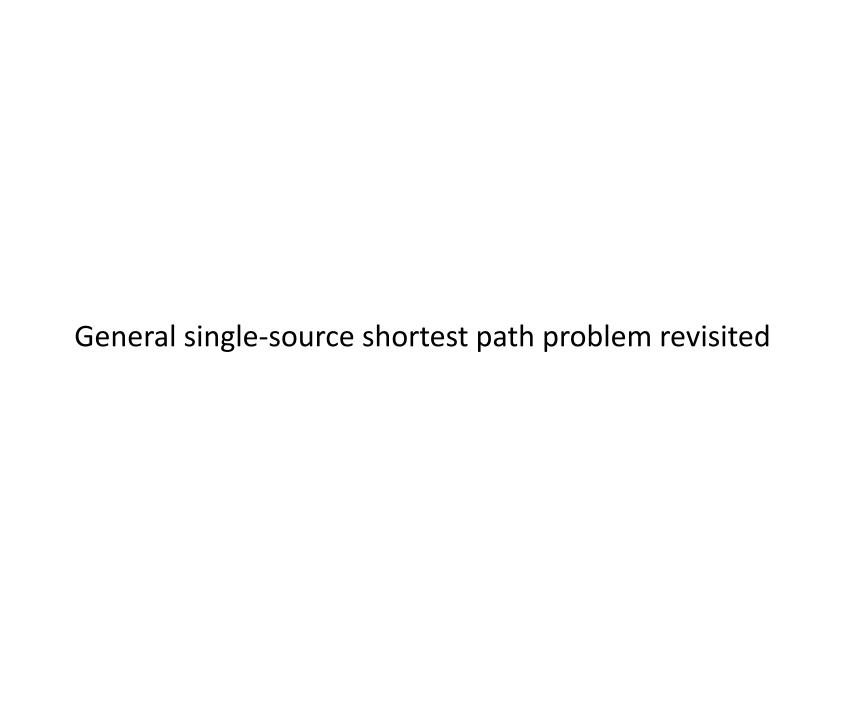
The same as the previous method ©

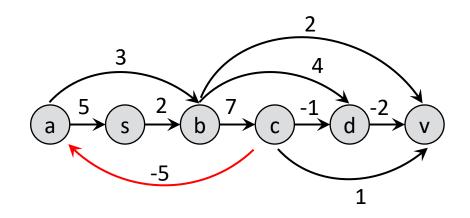


Previous method:

- (1) Topological sort
- (2) Relax each right vertex

Previously rely on smart ideas. Now: systematic.





Does DAG algorithm still work?

Recursion version:

Memorize and use recursion

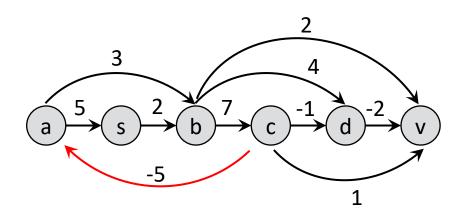
→ Infinite loop

Iteration version:

(1) Topological sort

(2) Relax each right vertex

→ No topological order



Way out?

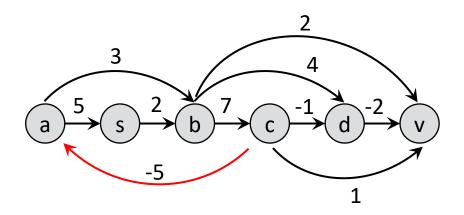
Not to visit a vertex visited before?

Does not work. E.g. vertex c.

The first time of visit: edge -1 is used.

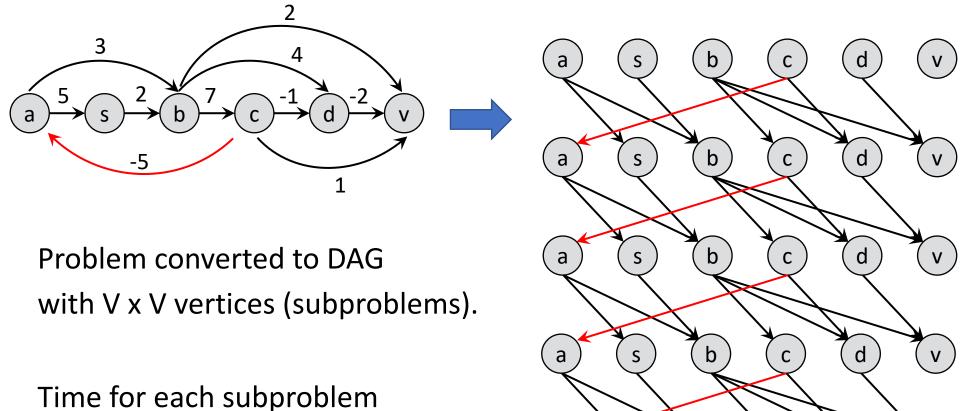
The second time of visit: edge -5 is used.

If not visiting c, -5 is neglected and $\delta(s, a)$ is wrong.



Way out?

Turn a space diagram into a spacetime diagram And time never has backward edges ©

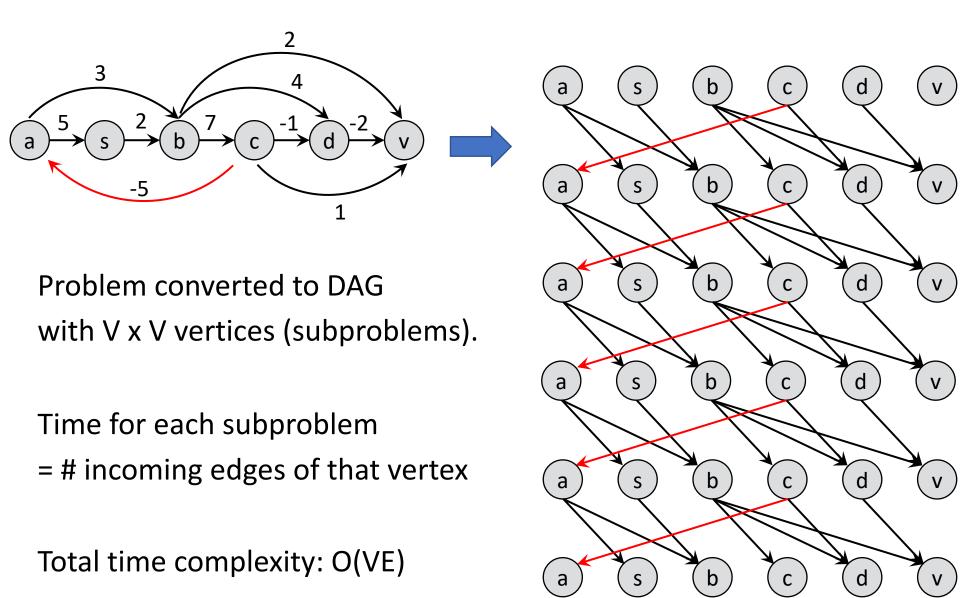


b

Total time complexity: O(VE)

= # incoming edges of that vertex

Does this look familiar?



This is in fact identical to Bellman-Ford

Exercise:

Text justification (word wrap) problem

Given a string, and a line-width: (Cost of a line) = (Number of extra spaces in a line)

(Total cost) = (Sum of costs of all lines)

How to minimize total cost for word wrap?

Summary of dynamic programming?

Recursive version:

- 1. Reduce to smaller problems
 - Two direct recursive calls (Fibonacci)
 - Using if statements to try (LCS, Knapsack)
 - Using for statements to try (shortest path, word wrap)
- 2. Remember result of called functions

Iterative version:

- 1. Construct "dependency" graph
- 2. Compute answers in topological order