

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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"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)

智库



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

Example: calculate 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]
```

BTW: Mathematica

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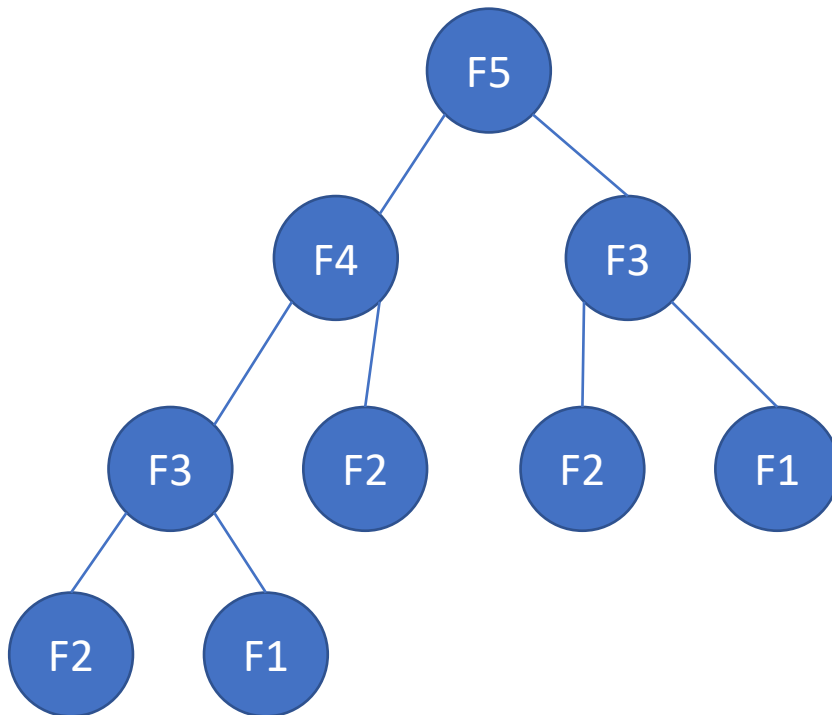
What's the time complexity?

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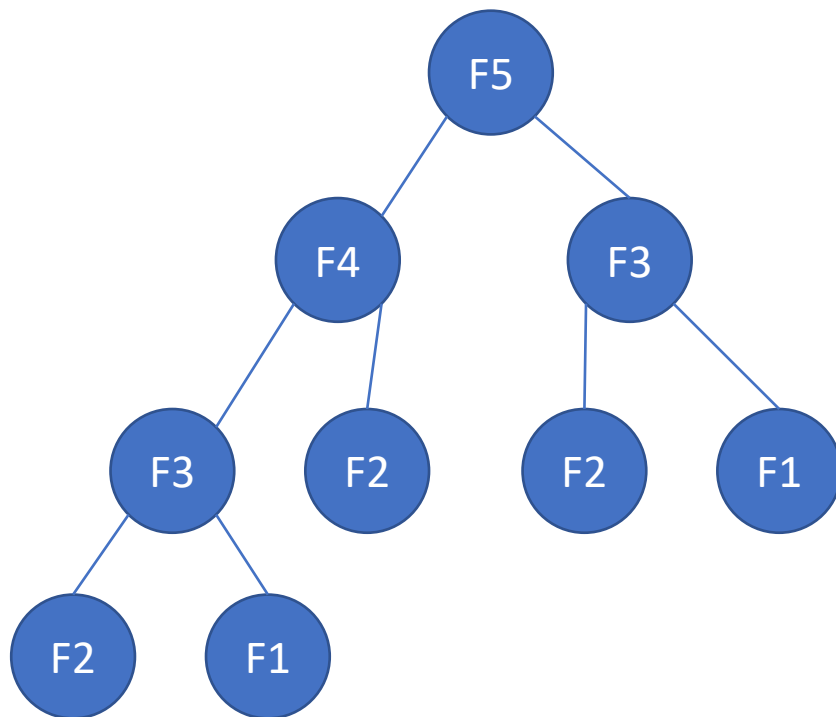


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What's the time complexity?



Consider the right-most path

Height: $\lfloor (n-1)/2 \rfloor$

Thus, # vertices $> 2^{\lfloor (n-1)/2 \rfloor}$

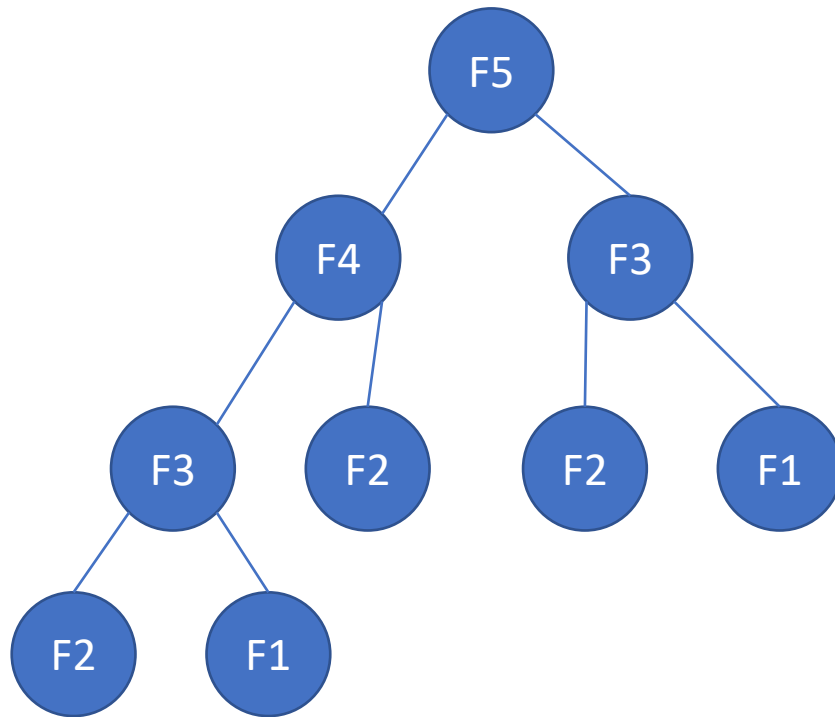
Time complexity: $O(2^n)$

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?



Memorization

Time complexity: $O(n)$.

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
```

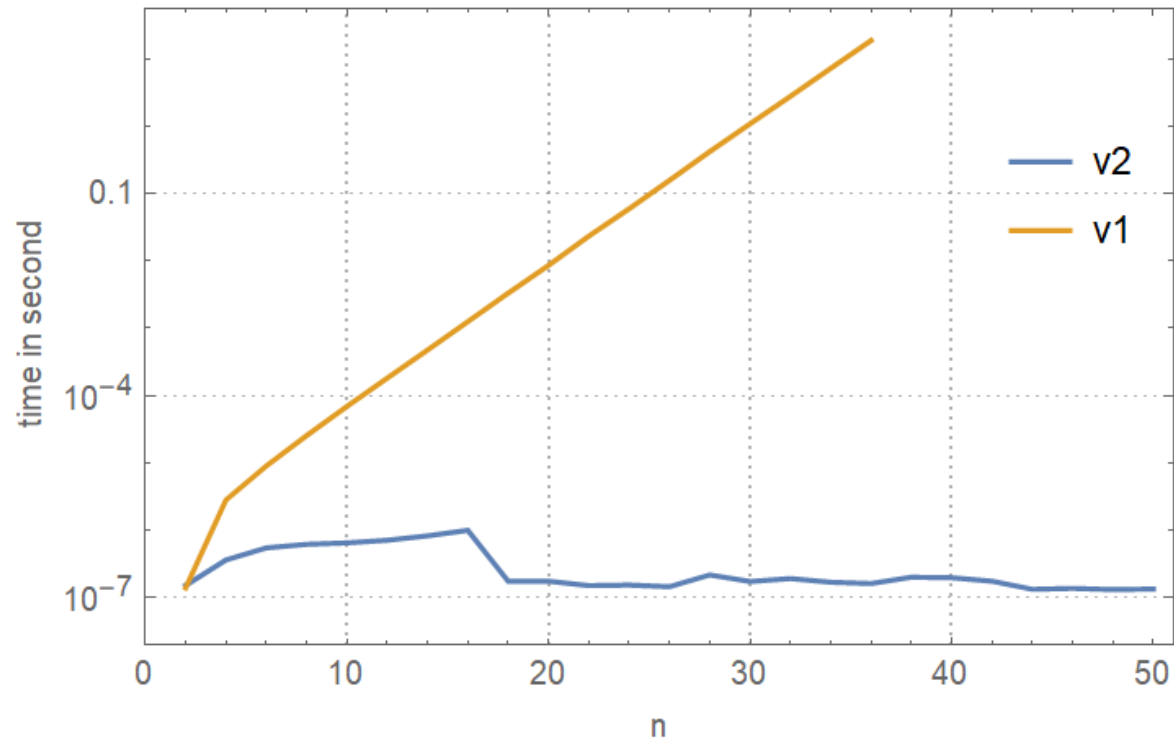
```
fib[n_] := fib[n] = fib[n - 1] + fib[n - 2]
```


Version 1

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

Version 2

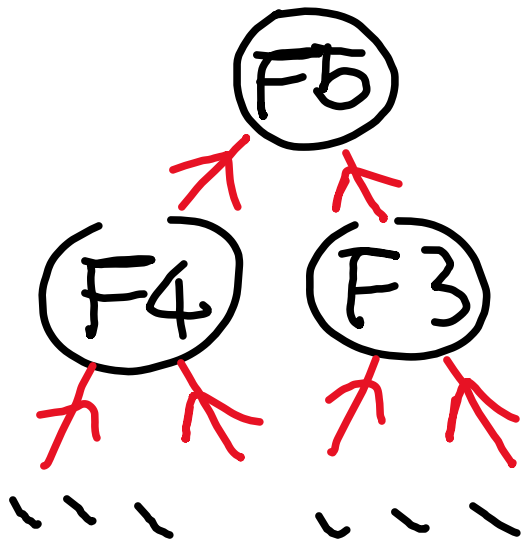
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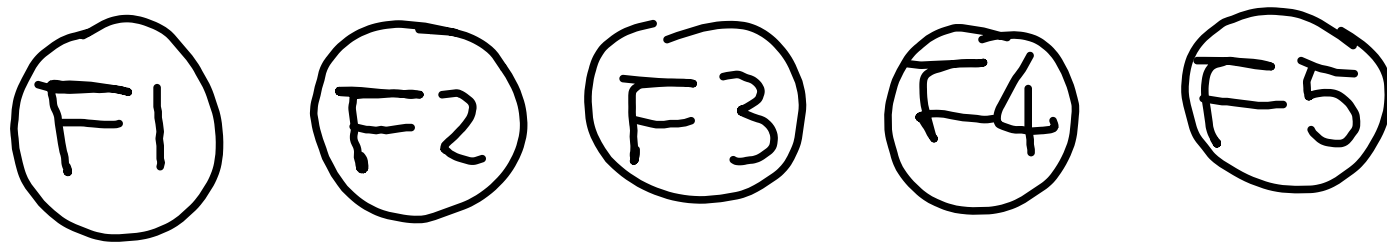
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def fib_2(n):  
    if n not in memo:  
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```

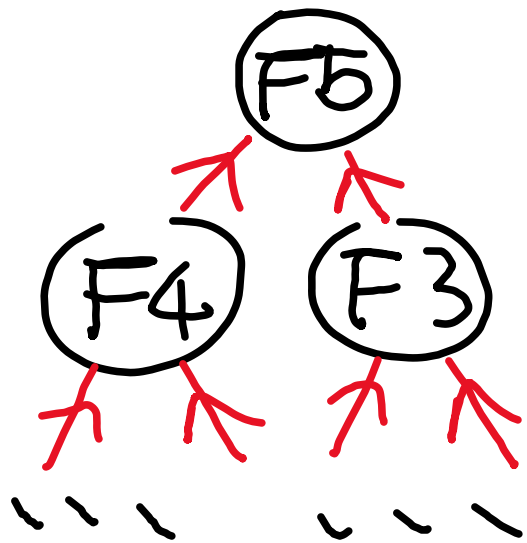
```
memo = {1:1, 2:1}  
def fib_2p(n):  
    if n not in memo:  
        memo[n] = fib_2p(n-1) + fib_2p(n-2)  
    return memo[n]
```

Eliminate recursion?

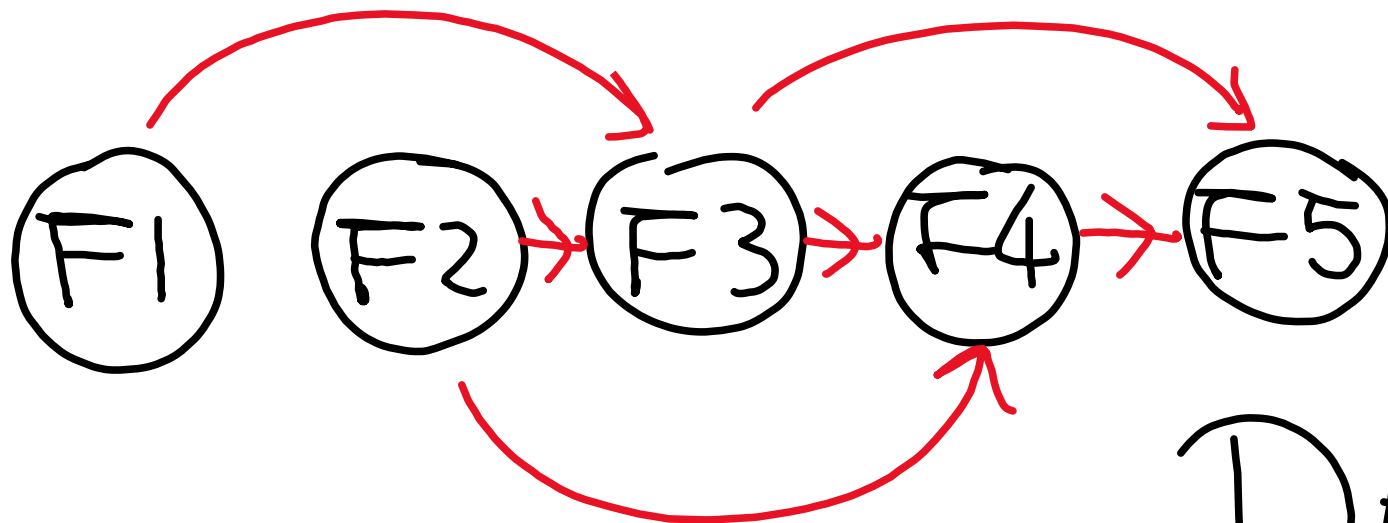


arrow:
order of
calculation





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DAG

Eliminate recursion:

Calculate the vertices in topological order.

Needed: $\text{fib}(1) \rightarrow \text{fib}(2) \rightarrow \text{fib}(3) \dots \rightarrow \text{fib}(n)$

```
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

$$\text{fib}(n) = \text{fib}(n-1) + \text{fib}(n-2)$$

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

Longest common subsequence problem

file1.cs ↔ file2.cs - Sample - Visual Studio Code - Insiders

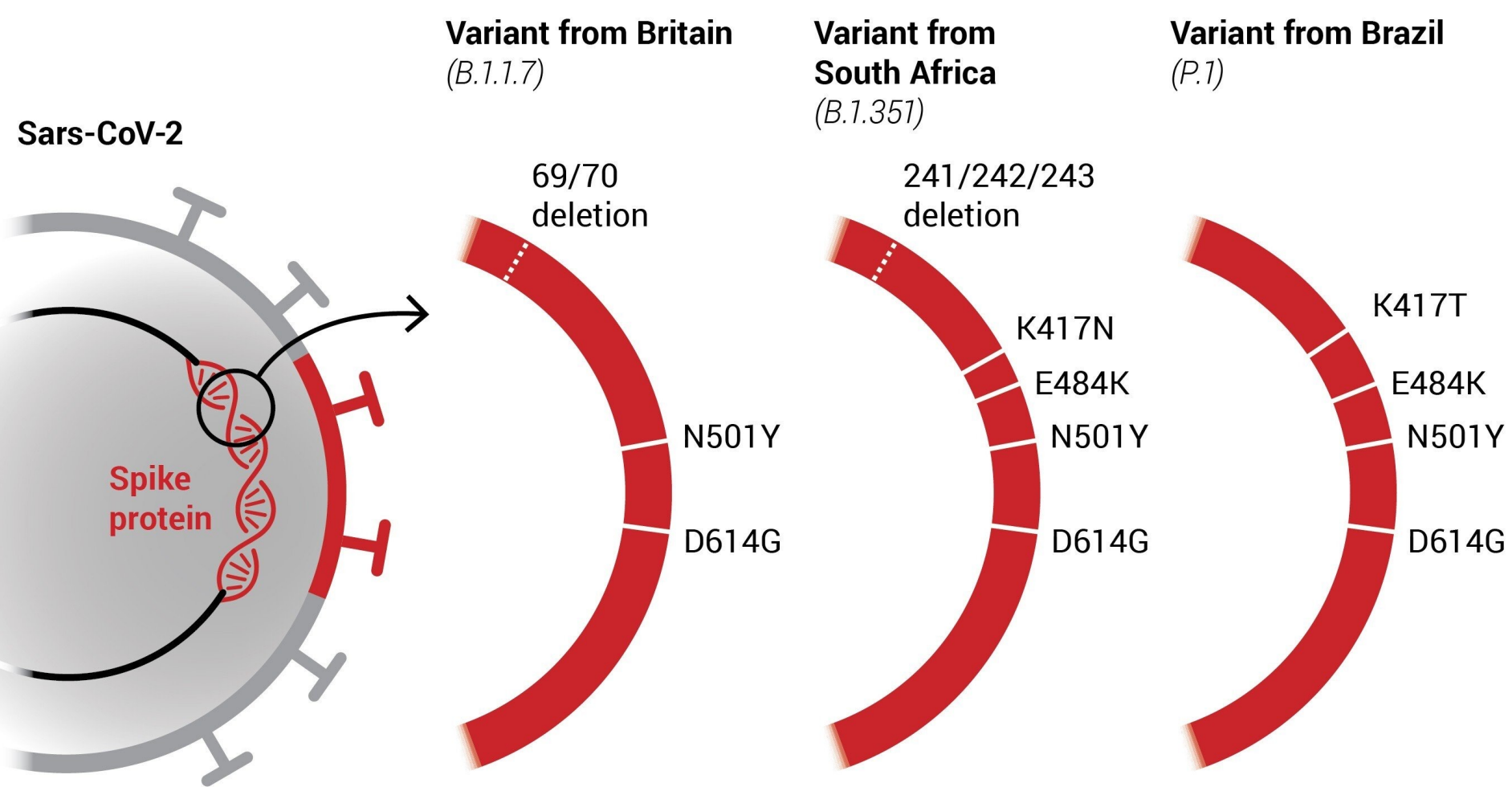
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file1.cs ↔ file2.cs x

```
1 using System;
2 -
3 namespace HelloWorld
4 {
5     class Hello
6     {
7         static void Main()
8         {
9             Console.WriteLine("Hello World");
10
11             Console.ReadKey();
12         }
13     }
14 }
```

```
1 + // A Hello World! program in C#.
2 using System;
3 namespace HelloWorld
4 {
5     class Hello
6     {
7         static void Main()
8         {
9             Console.WriteLine("Hello World");
10 +
11 + // Keep the console window open
12 + Console.WriteLine("Press any key to continue.");
13         }
14     }
15 }
16 }
```

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 $\text{LCS}(n, m)$ 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 $\text{LCS}(n, m) = \text{LCS}(n-1, m-1) + S[n]$

Otherwise: $\text{LCS}(n, m) = \text{the_longer_of}(\text{LCS}(n-1, m), \text{LCS}(n, m-1))$

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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        return LCS_1(S, T, n-1, m)  
    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]:
        return LCS_2(S, T, n-1, m-1) + S[n]
    elif len(LCS_2(S, T, n-1, m)) > len(LCS_2(S, T, n, m-1)):
        return LCS_2(S, T, n-1, m)
    else:
        return LCS_2(S, T, n, m-1)
```

```
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]
```

Knapsack problem:

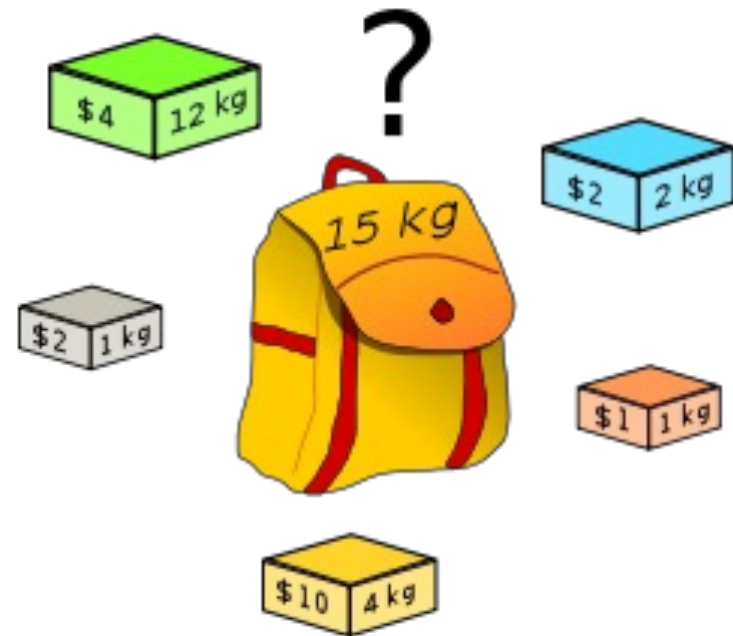
Assume weight is an integer, not too large.
Say, 10,000 fine.
 10^{10} or 1.234 not fine.

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?



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.

$\text{knapsack}(S, k)$ return maximal total value

Then:

if $k = -1$: $\text{knapsack}(\dots, -1) = 0$ (no item, no value)

elif $S - \text{item}[k].\text{weight} < 0$: $\text{knapsack}(S, k) = \text{knapsack}(S, k-1)$ # 要不起

else: $\text{knapsack}(S, k) = \max(\text{$

$\text{knapsack}(S, k-1),$

$\text{knapsack}(S - \text{item}[k].\text{weight}, k-1) + \text{item}[k].\text{value}$

$\text{})$

```
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)
```

```
def knapsack_2(S, item_array):
    memo = {}
    items = [item(i[0], i[1]) for i in item_array]
    def DP(S, k):
        if k == -1: return 0
        if S - items[k].weight < 0:
            memo[(S, k)] = DP(S, k-1)
            return memo[(S, k)]
        if (S, k) not in memo:
            memo[(S, k)] = max(DP(S, k-1), DP(S-items[k].weight, k-1) + items[k].value)
        return memo[(S, k)]
    print_solution(S, items, DP)
```

```

def knapsack_3(S, item_array):
    memo = {}
    items = [item(i[0], i[1]) for i in item_array]
    k = len(items)
    for ls in range(S+1):
        for lk in range(-1, k):
            if lk == -1:
                memo[(ls, lk)] = 0
                continue
            if ls - items[lk].weight < 0:
                memo[(ls, lk)] = memo[(ls, lk-1)]
                continue
            memo[(ls, lk)] = max(memo[(ls, lk-1)], memo[(ls-items[lk].weight, lk-1)] + items[lk].value)
    print_solution(S, items, lambda ls, lk: memo[(ls, lk)])

```

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, 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, 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)
```

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`[0, 15, 15, 15, 15],` Value increased: $k = 0$ is picked. Jump to $S = 1 - 1 = 0$

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`[0, 15, 15, 24, 24],` Value increased: $k = 2$ is picked. Jump to $S = 4 - 3 = 1$

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            picked.append(k)
            remaining -= items[k].weight
    print(picked)
```

Comment about knapsack problem:

For general S , the problem is NP-complete!

Because:

input bit \propto number of digits of S

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

In fib(n): we know for sure

how to reduce to smaller problems

$$\text{fib}(n) = \text{fib}(n-1) + \text{fib}(n-2)$$

In longest common subsequence, knapsack:

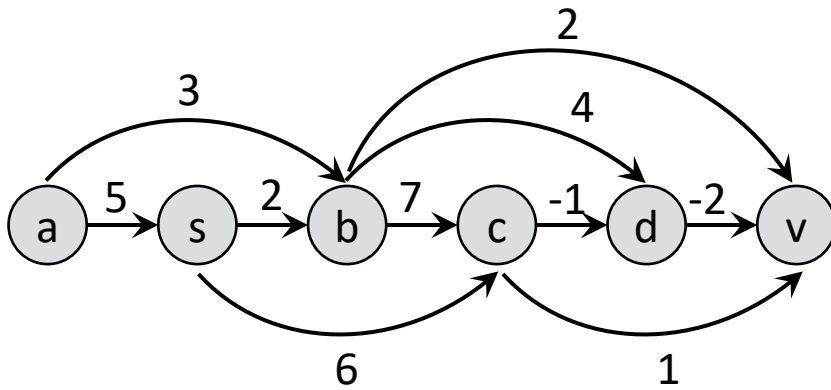
use if statement but still definite.

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)])
```

$O(V+E)$

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$O(V+E)$

Too opaque? DIY

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@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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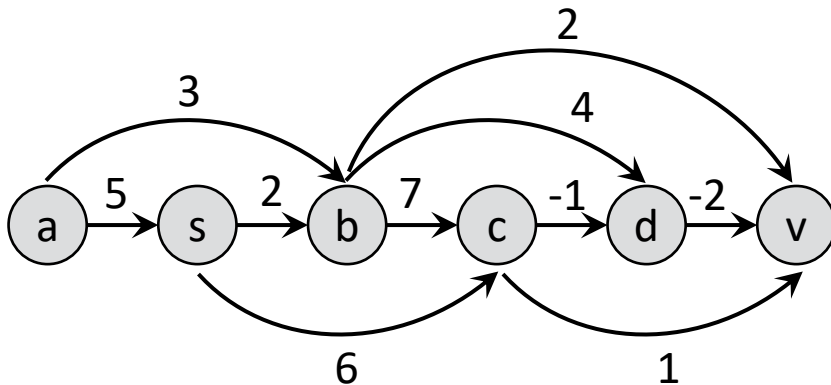
Too opaque? DIY

```
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 😊



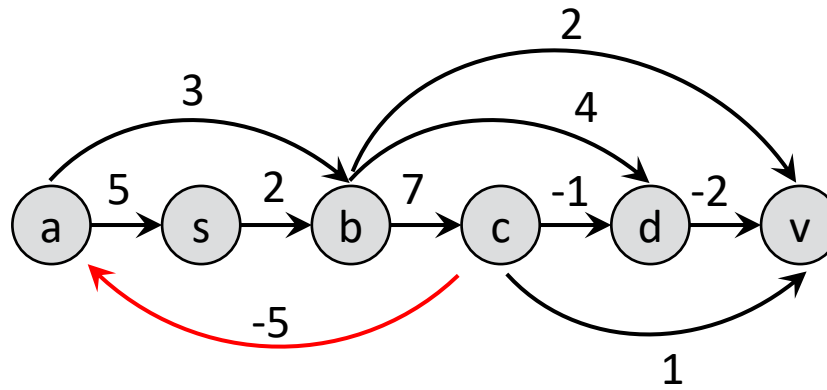
Previous method:

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

Previously rely on smart ideas. Now: systematic.

General single-source shortest path problem revisited

Can we directly use algorithm for DAG?



Does DAG algorithm still work?

Recursion version:

Memorize and use recursion

→ Infinite loop

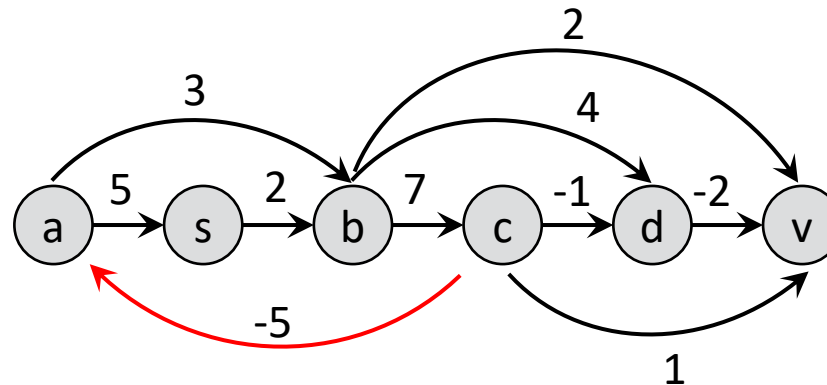
Iteration version:

(1) Topological sort

→ No topological order

(2) Relax each right vertex

Can we directly use algorithm for DAG?



Way out?

Not to visit a vertex visited before?

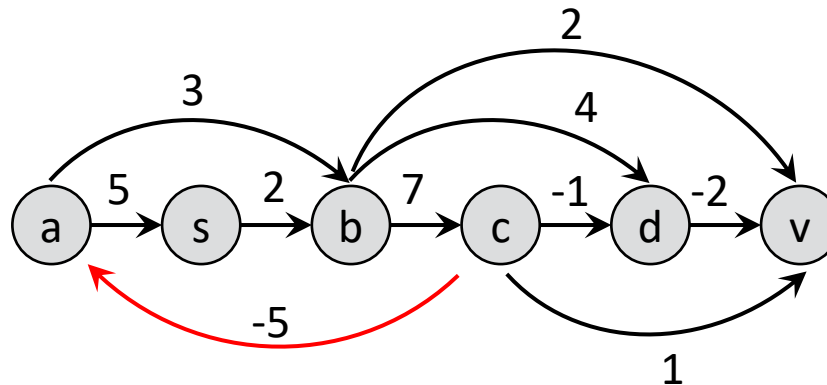
Does not work. E.g. vertex c.

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.

Can we directly use algorithm for DAG?

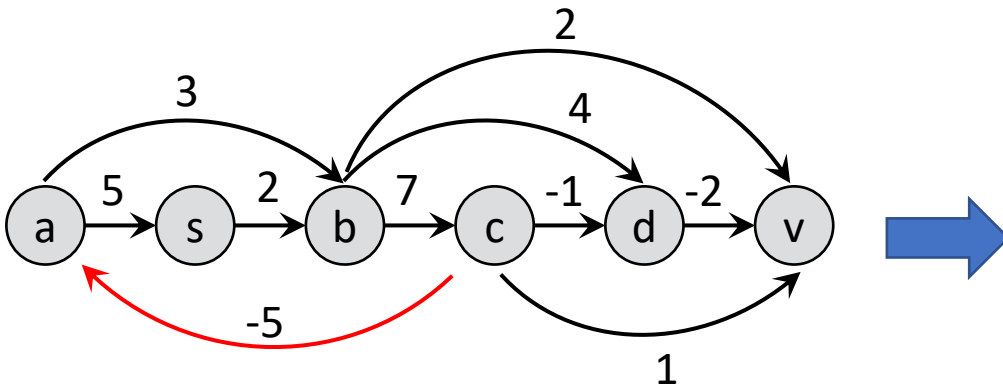


Way out?

Turn a space diagram into a spacetime diagram

And time never has backward edges 😊

Can we directly use algorithm for DAG?

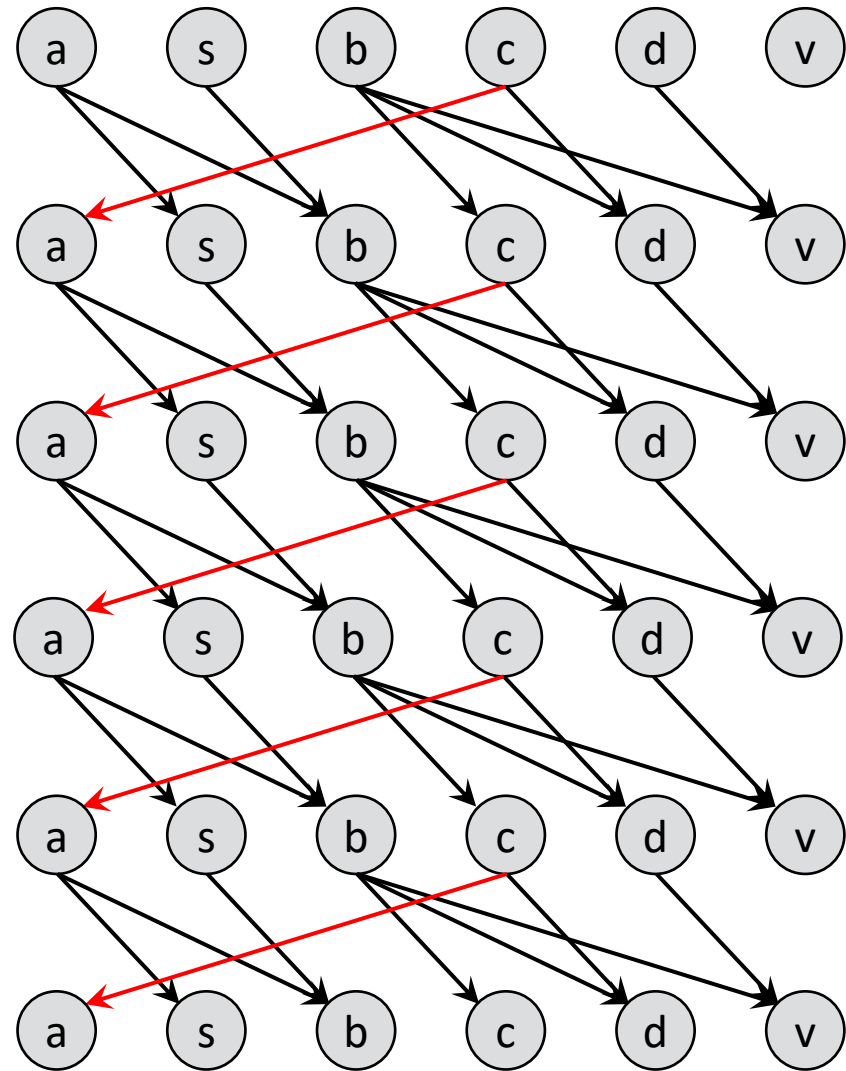


Problem converted to DAG
with $V \times V$ vertices (subproblems).

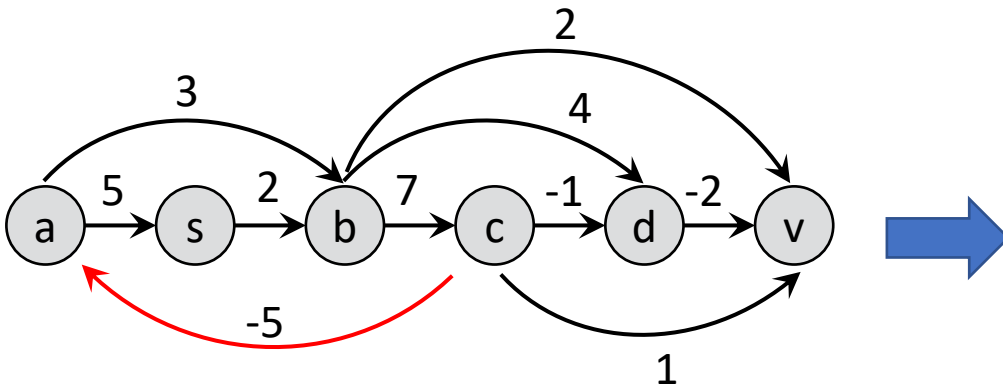
Time for each subproblem
= # incoming edges of that vertex

Total time complexity: $O(VE)$

Does this look familiar?



Can we directly use algorithm for DAG?

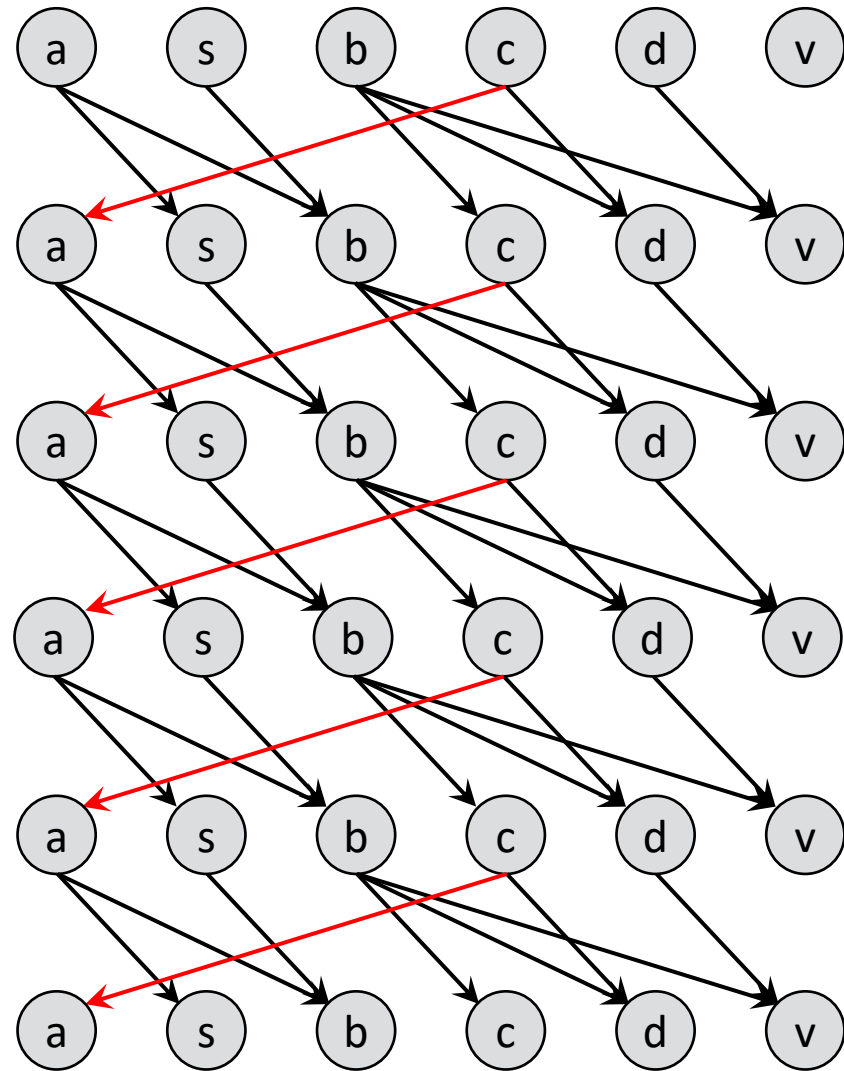


Problem converted to DAG
with $V \times V$ vertices (subproblems).

Time for each subproblem
= # incoming edges of that vertex

Total time complexity: $O(VE)$

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