










Good news!

Today	Tonight	Thursday	Thursday Night	Friday	Friday Night	Saturday	Saturday Night	Sunday
								
20% Slight Chc Showers Hi 50 °F Lo 37 °F	Decreasing Clouds Lo 37 °F	Sunny Hi 70 °F	Patchy Fog Lo 40 °F	Patchy Fog Hi 75 °F	Patchy Fog Lo 45 °F	Patchy Fog Hi 81 °F	Partly Cloudy Lo 49 °F	Mostly Sunny Hi 73 °F

from forecast.weather.gov

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Tech Rendezvous with Alumnae

Join us for an evening with alumnae, brought to you through the wonders of technology!

Grab a dinner on us and enjoy 5 short talks from a **panel of alumnae and friends** sharing a diverse set of career perspectives. Then check out the **student project showcase** as you mosey on over to our very own coffeehouse, specially created for this event! At the **virtual coffeehouse**, enjoy light refreshments and chat with alumnae about careers, life after graduation or ask for some advice on your own career path.

Program schedule

Dinner available starting at 5:30pm in Cleveland L2

6:00 - 7:00	Virtual panel	Cleveland L2
7:00 - 7:20	Project showcase	Kendade 307
7:20 - 8:20	Virtual coffeehouse	Kendade 307

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Wednesday, March 31, 2010

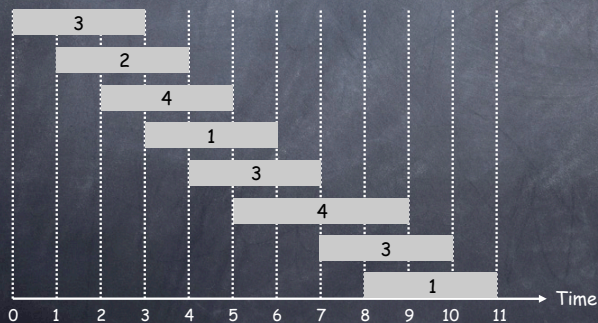
Dynamic Programming Formula

- ⑥ Divide a problem into a polynomial number of smaller subproblems
- ⑥ Solve subproblem, recording its answer
- ⑥ Build up answer to bigger problem by using stored answers of smaller problems

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Weighted Interval Scheduling

- ⑥ Job j starts at s_j , finishes at f_j , and has **weight or value** v_j .
- ⑥ Two jobs compatible if they don't overlap.
- ⑥ Goal: find **maximum weight** subset of mutually compatible jobs.



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Dynamic Programming Approach to Segmented Least Squares

- What are the subproblems?

Best solution considering the jobs from 1 to j

- What is the recurrence we should use?

- Which subproblems do we refer to in our recurrence?

Best solution from job 1 to j-1 AND best solution from job 1 to the last preceding job that does not conflict with job j

- How do we choose the best solution of the current problem based on subproblem solutions?

$$OPT(j) = \begin{cases} 0 & \text{if } j = 0 \\ \max \{ v_j + OPT(p(j)), OPT(j-1) \} & \text{otherwise} \end{cases}$$

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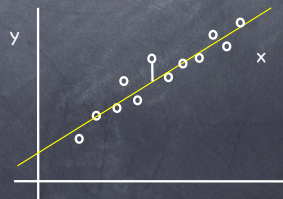
Least Squares

- Foundational problem in statistic and numerical analysis.

- Given n points in the plane: $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$.

- Find a line $y = ax + b$ that minimizes the sum of the squared error:

$$SSE = \sum_{i=1}^n (y_i - ax_i - b)^2$$



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Least Squares Solution

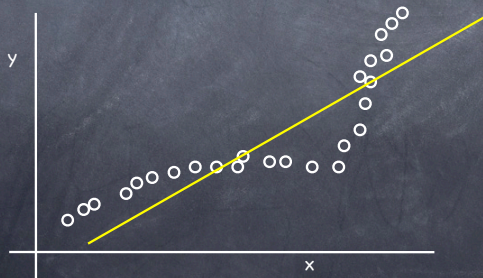
- Result from calculus, least squares achieved when:

$$a = \frac{n \sum_i x_i y_i - (\sum_i x_i)(\sum_i y_i)}{n \sum_i x_i^2 - (\sum_i x_i)^2}, \quad b = \frac{\sum_i y_i - a \sum_i x_i}{n}$$

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Least Squares

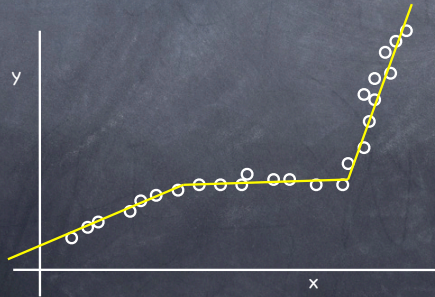
- Sometimes a single line does not work very well.



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Segmented Least Squares

- Points lie roughly on a sequence of several line segments.
- Given n points in the plane $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ with $x_1 < x_2 < \dots < x_n$, find a sequence of lines that fits well.



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Dynamic Programming Approach to Segmented Least Squares

- What are the subproblems?

Best solution for a subset of the points from 1 to j

- What is the recurrence we should use?
 - Which subproblems do we refer to in our recurrence?

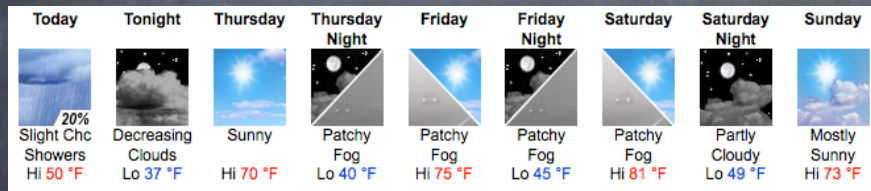
All possible line segments that end at the preceding point

- How do we choose the best solution of the current problem based on subproblem solutions?

$$OPT(j) = \begin{cases} 0 & \text{if } j=0 \\ \min_{1 \leq i \leq j} \{ e(i, j) + c + OPT(i-1) \} & \text{otherwise} \end{cases}$$

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Good news!



from forecast.weather.gov

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The Price is Right!

(or shopping with somebody else's money)

- ⦿ Spend as much money as possible without going over \$100. You can buy at most 1 of each.

CD	\$18	Jeans	\$40
DVD	\$35	Dinner	\$15
Book	\$8	Ice cream	\$5
Shoes	\$61	Pizza	\$7

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Dynamic Programming Approach

- What are the subproblems?
- What is the recurrence we should use?
 - Which subproblems do we refer to in our recurrence?
 - How do we choose the best solution of the current problem based on subproblem solutions?

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