

Dynamic Programming

Consider the following code for computing fibonnaci numbers:

```
def fib(n):
   if n < 2:
      return 1
   else:
      return fib(n-1) + fib(n-2)</pre>
```

Recurrence relation for running time:

$$T(n) = T(n-1) + T(n-2) + O(1), T(1) = O(1)$$

T(n) is exponential in n.

Traditional divide and conquer does not work

Observation. We compute fib(k) for the same k several times!

Why not just save it when we compute it?

Dynamic Programming

Modified Algorithm.

The idea of saving results is called *memoization*.

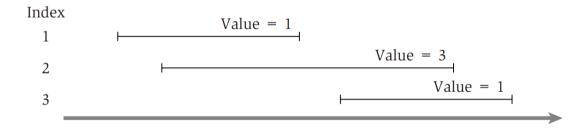
A similar idea can be used in many problems.

We are given n jobs numbered 1..n.

The i^{th} job starts at time s_i , finishes at time t_i and has value v_i .

Goal. Pick a subset of non-overlapping jobs of maximum total value.

Example.



Does our earlier greedy algorithm of always picking the job with the earliest finish time work?

No!

WEIGHTED INTERVAL SCHEDULING

By sorting, we assume that $f_1 \leq f_2 \leq \cdots \leq f_n$. sorted in non-decreasing order of finish times

We also define a dummy job 0 s.t $f_0 < s_1$.

For any $j \in 1..n$, define $p(j) = \max\{k \in 0..n : f_k < s_j\}$. job with the maximum finish time before the j's start time

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should be $< s_i$ for all $i \in \{1, ..., n\}$ so that all $p(i), i \in \{1, ..., n\}$ are defined

For any $j \in 1..n$, define $p(j) = \max\{k \in 0..n : f_k < s_j\}$. job with the maximum finish time before the j's start time

Example. Index

How fast can we compute p(j) for all j = 1 ... n? $O(n \log n)$ time

Let $\mathrm{OPT}(j)$ define the <u>value</u> of the optimal solution among jobs 1...j. Consider the last job j. We have two options for job j: take it or leave it. If we take it, we need to find the optimal solution among jobs 1...p(j). If we leave it, we need to find the optimal solution among jobs 1...(j-1). Thus, $\mathrm{OPT}(j) = \max\{v_j + \mathrm{OPT}(p(j)), \mathrm{OPT}(j-1)\}$.

```
def ComputeOpt(j):
    if j==1: return v_1
    return max( v_j + ComputeOpt(p(j)), ComputeOpt(j-1) )
```

We assume that p(j) has already been computed for each j.

How much time does this take?

Let T(j) denote the time required by computeOpt(j)

Recurrence relation:

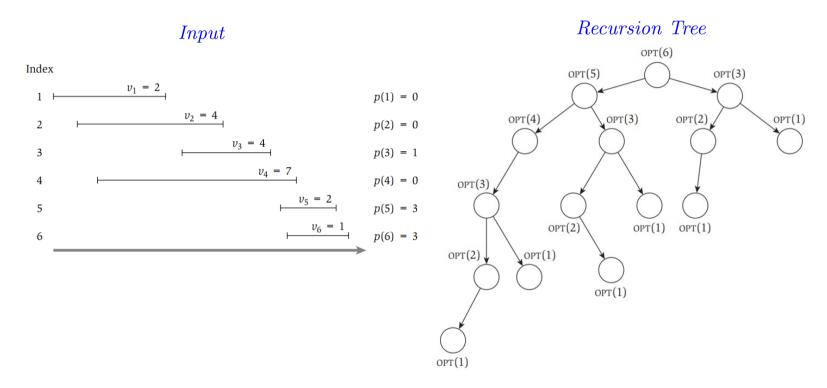
$$T(j) = T(p(j)) + T(j-1) + O(1), T(1) = O(1).$$

In the worst case, we could have p(j) = j - 1 for all j = 1 ... n.

Then,
$$T(j) = 2T(j-1) + O(1)$$
, $T(1) = O(1)$ for all $j = 1 \dots n$
 $\implies T(n) = \Theta(2^n)$.

WEIGHTED INTERVAL SCHEDULING

Example.



Observation. Many subproblems are computed multiple times!

How do we improve the running time? *Memoization!*

```
 \texttt{M} = [\texttt{0}, \ \infty, \ \cdots, \ \infty] \quad \underset{array\ of\ length\ (n+1)\ where\ M[\texttt{0}] = \texttt{0}, \\ and\ M[\texttt{1}] = M[\texttt{2}] = \cdots = M[n] = \infty.   \texttt{def}\ \mathsf{ComputeOpt}(\texttt{j}) \colon \quad we\ assume\ j \in \texttt{1} \dots n   \texttt{if}\ \ \texttt{j==1} \colon \quad \mathsf{return}\ \ \texttt{v}_1   \texttt{if}\ \ \texttt{M[p(\texttt{j})]} = = \infty \colon \ \texttt{M[p(\texttt{j})]} = \mathsf{ComputeOpt}(\texttt{p(\texttt{j})})   \texttt{if}\ \ \texttt{M[\texttt{j}-1]} = = \infty \colon \ \ \texttt{M[\texttt{j}-1]} = \mathsf{ComputeOpt}(\texttt{j-1})   \texttt{M[\texttt{j}]} = \max(\texttt{v}_j + \texttt{M[p(\texttt{j})]}, \ \texttt{M[\texttt{j}-1]})   \texttt{return}\ \ \texttt{M[\texttt{j}]} \qquad \qquad \underset{been\ computed\ for\ each\ j}.
```

Running time for ComputeOpt(n)? O(n) Why?

For any $j \in 1..n$, ComputeOpt(j) is called at most once, since after any such call, the value is memoized and stored in M[j].

For any j, the time spent in ComputeOpt(j) apart from recursive calls is O(1).

Thus the total time is O(n). excluding the $O(n \log n)$ time for computing the p(j)'s

WEIGHTED INTERVAL SCHEDULING

We have computed the value of the optimal solution. How do we find the jobs in the optimal solution?

```
\label{eq:selected} \begin{array}{ll} \mathbb{N} = \operatorname{array} \ \operatorname{computed} \ \operatorname{before} \\ \mathbb{S} = [] \ \ \operatorname{stores} \ \operatorname{selected} \ \operatorname{jobs} \\ \mathbb{j} = \mathbb{n} \\ \text{while } \mathbb{j} > 0 \colon \\ & \text{ if } \mathbb{M}[\mathbb{j}] \ == \ \mathbb{v}_j \ + \ \mathbb{M}[\mathbb{p}(\mathbb{j})] \colon \leftarrow \operatorname{indicates} \ \operatorname{if the} \ \operatorname{j}^{th} \ \operatorname{job} \ \operatorname{belongs} \ \operatorname{to} \ \operatorname{OPT}(\mathbb{j}) \\ & \mathbb{S}. \operatorname{append}(\mathbb{j}) \\ & \mathbb{j} = \mathbb{p}(\mathbb{j}) \\ & \text{ else: } \mathbb{j} = \mathbb{j} - 1 \end{array}
```

How much time does this take? O(n)

EXERCISE

Subset Sum

Given an array A[1..n] containing <u>positive</u> numbers we need to check if a subset of the numbers in the array sum to a given number T.

```
Example. 1 2 5 7
```

Is there a subset that sums to 13? Yes.

Is there a subset that sums to 0? Yes, the empty subset!

Is there a subset that sums to 4? No.

How fast can we solve this problem?

Solution

Subset Sum

Let SS(i,t) = TRUE iff some subset of A[i..n] sums to t.

We seek SS(1,T).

$$SS(i,t) = \begin{cases} &\text{TRUE} &\text{if } t=0\\ &\text{FALSE} &\text{if } i>n\\ &SS(i+1,t) &\text{if } A[i]>t\\ &SS(i+1,t) &\mathbf{OR} &SS(i+1,t-A[i]) &\text{otherwise} \end{cases}$$

In what order should we do the bottom up computation?

In decreasing order of i and increasing order of t.

For what range of values of i and t do we need to memoize SS(i,t)?

For i = 1 to n and for t = 1 to T.

Running time? O(nT).

EXERCISE

Longest Increasing Subsequence

Exercise.

Suppose that we are given an array A with n numbers and we want to compute the length of the longest increasing subsequence in A.

Example. 1 4 2 8 5 7

There are several increasing subsequences: 1 2 8, 4 8, 1 4 7 etc.

The longest ones among these are 1 2 5 7 and 1 4 5 7.

How fast can we compute the longest increasing subsequence?