

- Dynamic Programming — way of improving backtracking
 problem w/ backtracking is too much scenarios to look at
 - in backtracking we solve a bit of repeated subproblems
 - in dynamic programming, don't solve a problem more than once
 just remember the answer (keep it in a lookup table)

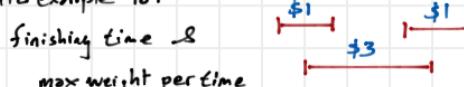
Weighted Interval Scheduling

INPUT: a list of intervals with weights (start, finish, end)
 - ex $I = (5, 10, \$7)$

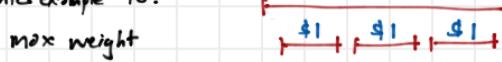
OUTPUT: a scheduling of the intervals which maximize total weight

Note that a greedy algorithm would not work

Counterexample to:



Counterexample to:

IDEA

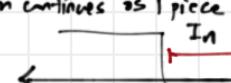
Given intervals I_1, \dots, I_n

Let $M_i = \text{max profit obtainable by scheduling intervals } I_1, \dots, I_i$

Then the solution to the problem is M_n

Let $\text{pred}(I_i) = \text{the last interval that finishes before } I_i.\text{start}$

$$M_n = \max \begin{cases} I_n.w \\ + M_{\text{pred}(n)} & \leftarrow \text{take } I_n, \text{ then maximize the rest --- ie } I_n \in \text{solution} \\ M_{n-1} & \leftarrow I_n \text{ is not in the solution} \end{cases}$$

Start from I_n so that problem continues as 1 piece.
 not 2 recursive calls 

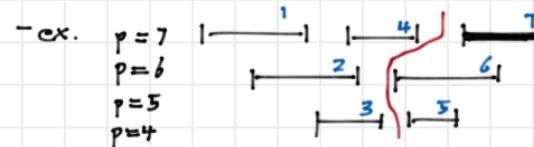
WIS(I_1, \dots, I_n) — with Backtracking

```
p = n
while (I_p.finish > I_n.start)
  p = p - 1
```

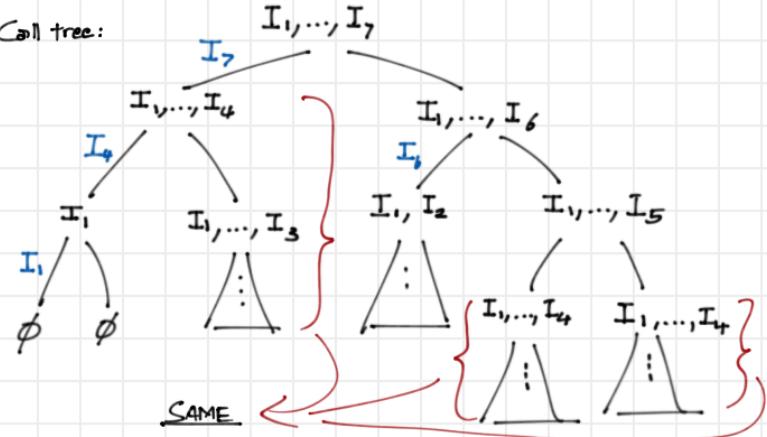
```
m = WIS(I_1, ..., I_{n-1})
m' = I_n.w + WIS(I_1, ..., I_p)
return max(m, m')
```

running time = $O(n^2)$

w/c may involve a lot of repeated calls between calls for each interval



Call tree:

WIS Algorithm — with dynamic programming

I_1, \dots, I_n

$T[1, \dots, n]$

Sort intervals according to finish time

for i from 1 to n, do

$T[i] = -1 \leftarrow -1 \text{ means not solved yet}$
 return $\text{WIS}(n)$

$\text{WIS}(i)$

$p = i$
 while $I_p.\text{finish} > I_i.\text{start}$ } find last interval that does not intersect I_i
 $p = p - 1$

if $T[i-1] = -1$, then

$T[i-1] = \text{WIS}(i-1)$

else if $T[p] = -1$, then

$T[p] = \text{WIS}(p)$

return $\max(T[i-1], T[p] + I_i.w)$

running time = $O(n \log n) + O(n)$

\uparrow
 pre compute a pred table WIS algorithm

Weighted Interval Scheduling (WIS) — memorization

INPUT: $\{I_i\} (s_i, f_i, w_i)\}$

OUTPUT: a schedule that maximizes the W

APPROACH — consider the optimal schedule S , 2 possibilities

$I_n \in S$, or $I_n \notin S$; I_n is the last interval

if $I_n \in S$ then the rest of S must have an optimal

way to schedule intervals I_1, \dots, I_k where k is the largest index of intervals that does not overlap I_n

i.e. $I_{k+1}, I_{k+2}, \dots, I_{n-1}$ all overlap I_n

if $I_n \notin S$ then S must consist of an optimal schedule of I_1, \dots, I_n

RECURSIVE SOLUTION

for i from 1 to n ; do } $O(n)$

$$T[i] = -1$$

Sort $\{I_i\}$ according to their finishing time $O(n \lg n)$

return WIS(n) $O(n)$

WIS(n) — $O(n) \times$ since it is executed atmost once for

if $n < 1$; then each $1 \leq i \leq n$ b/c at most n sub-cases

return 0

if $T[n-1] == -1$; then

$$T[n-1] = WIS(n-1)$$

if $T[\text{pred}(n)] == -1$; then

$$T[\text{pred}(n)] = WIS(\text{pred}(n))$$

return $\max(T[n-1], T[\text{pred}(n)] + I_n.w)$

$\text{pred}(i)$ = the last interval that does not intersect I_i — $O(1 \lg n)$

RUN TIME = $O(n \lg n)$

NOTE: every recursive algorithm has an iterative version (by a stack)

ITERATIVE SOLUTION

for i from 1 to n ; do — $O(n) \times$

$$T[i] = -1$$

Sort $\{I_i\}$ according to their finishing time

$$T[0] = 0$$

for i from 1 to n ; do — $O(n) \times$

$$T[i] = \max(T[i-1], T[\text{pred}[i]] + I_i.w) - O(1 \lg n)$$

RUN TIME = $O(n \lg n)$

CORRECTNESS PROOF (ctr.)

loop invariant: T contains optimal solution upto i

$$P(i) \Rightarrow P(i+1)$$

let S be an optimal solution for the first $i+1$ intervals

either I_{i+1} is in S ,

in which case $S \in I_{i+1}.w + \text{opt for pred}[i+1]$

or I_{i+1} is not in S ,

in which case $S \in \text{optimal for } i$

$$\text{so } S \subseteq \max(\quad, \quad) = T[i+1]$$

When is more efficient for iterative/recursive?

iterative only solves for values needed for the problem

vs. recursive goes over all values

Dynamic Programming Paradigm

Optimization Problems likely satisfy these properties

subproblem optimality — an optimal solution to the problem can always be obtained from optimal solutions to its subproblems

Simple subproblems — subproblems can be characterized precisely using a constant number of parameters (ex. indices)

Subproblem overlap — smaller subproblems are repeated

many times as a part of the larger problem

Step 0 — describe the recursive problem, how problem can be decomposed into simple subproblems and how global optimal solution relates to these subproblems

Step 1 — Define a table indexed by the parameters that define subproblems to store the optimal value for each subproblem ← one of which is the actual prob.

Step 2 — Based on the recursive structure of the problem describe a recursive relation satisfied by the table

Step 3 — Write iterative / recursive algorithm based on the recursive relation

Step 4 — use the computed table values to find the optimal solution

1. optimal substructure property
2. DP table - define an entry
3. The recurrence relation
4. Algorithm: Iteration (bottom up)
Recursive (top-down, memorization)
5. Construct Solution

ex. Input - A list of items:

$\{(v_1, w_1), \dots, (v_n, w_n)\}$ - unlimited supply of each item
 - Capacity: W $\begin{matrix} \text{Value} \\ \uparrow \\ \sum_{i \in S} w_i \leq W \end{matrix}$ $\begin{matrix} \text{Weight} \\ \uparrow \end{matrix}$

Goal: A feasible multiset of items $S = \{i_1, \dots, i_m\}$ of max value

$$\sum_{i \in S} w_i \leq W$$

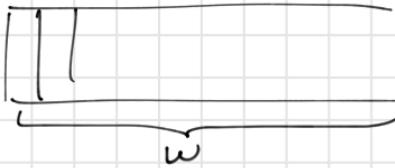
Optimal structure property

Say that $\{i_1, \dots, i_k\}$ is the optimal solution.

Then $\{i_1, \dots, i_{k-1}\}$ is opt solution for the knapsack problem w/ capacity $W - w_{ik}$

Because we could obtain a better solution for the original problem

DP Table:



$K(w) = \text{opt value corresponding to } w$

Recurrence relation

$$K(w) = \max_{i \in \{1, \dots, n\} w_i \leq w} \{K(w - w_i) + v_i\}$$

$$\text{Base } K(0) = 0$$

Algorithm

$$K(0) = 0 \quad * \text{ init}$$

for $w=1$ to W

$$K(w) = \max_{\substack{i \in \{1, \dots, n\}: \\ w_i \leq w}} \{K(w - w_i) + v_i\}$$

$$\rightarrow S(w) = \arg \max_{\substack{i \in \{1, \dots, n\} \\ w_i \leq w}} \{K(w - w_i) + v_i\}$$

return $K(W) \leftarrow$ returns optimal value

- in order to compute opt. solution

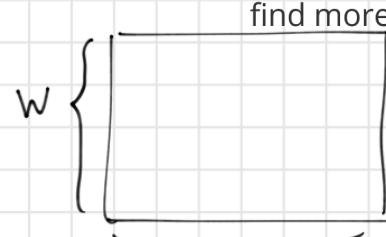
- to "remember" what was the optimal choice in each step

- S - solution table

running

Input $\{(w_1, v_1), \dots, (w_n, v_n)\}$ w - capacity

objective: find max value (feasible) subset

 $K(w, j)$ — value opt. solution of weight $\leq w$, using items $\{1, \dots, j\}$ $\{1, \dots, i\}$

recurrence relation

$$K(w, j) = \max \left\{ K(w, j-1), \underbrace{K(w - w_j, j-1) + V_j}_{\text{if } w_j \leq w} \right\}$$

algorithm

Init (base)

$$- K(w, 0) = 0, K(0, j) = 0, \forall j \in \{0, \dots, n\}$$

$w \in [0, W]$

- for $j=1$ to n : for $w=1$ to W : if $w_j > w$:

$$K(w, j) = K(w, j-1)$$

else

$$K(w, j) = \max \{ K(w, j-1), K(w - w_j, j-1) + V_j \}$$

return $K(W, n)$ Running time: $O(nW)$

The Knapsack problem

Input: We are given a set of n items I_1, I_2, \dots, I_n and a knapsack with an integer capacity C . Each item I_j has an integer weight w_j and a value v_j .

Output: Identify a subset of items S that (1) maximizes the sum of the values of items in S , and (2) the sum of the weight of items in S is at most C .

Note: This version of the problem is also called $\{0, 1\}$ -knapsack because each item can be picked at most once (two options for item I_j : (1) $I_j \in S$, and (2) $I_j \notin S$).

Semantic array:

$V[i, c] =$ the maximum value possible using only the first i items and a knapsack of capacity c .

These values can be calculated as follows:

$$V[i, c] = \begin{cases} 0 & \text{if } i = 0 \text{ or } c = 0 \\ \max\{V[i - 1, c], V[i - 1, c - w_i] + v_i\} & \text{otherwise} \end{cases}$$

Explanation: To find the optimal value $V[i, c]$, either item I_i is needed or it's not needed.

Note: In the calculation of $\max\{V[i - 1, c], V[i - 1, c - w_i] + v_i\}$, the second part is invoked only if $w_i \leq c$.

The solution of this problem is $V[n, C]$. To calculate this value we create a 2 dimensional table V . There are $n + 1$ rows and $C + 1$ columns. Each entry in this table takes constant time. Thus, the running time is $\mathcal{O}(nC)$.

The last step is to identify the items in the optimal solution. We use V values to decide if we should choose item I_i or not. Try to find out how you can make this decision. It's similar to other DP examples and is easy!

Problem 1: Consider the following “Longest Increasing Sublist” problem.

Input: A list of integers $L = [a_1, a_2, \dots, a_n]$.

Output: A sublist $L' = [a_{i_1}, a_{i_2}, \dots, a_{i_k}]$ such that $1 \leq i_1 < i_2 < \dots < i_k \leq n$ and $a_{i_1} < a_{i_2} < \dots < a_{i_k}$ and k is maximum.

For example, if $L = [4, 1, 7, 3, 10, 2, 5, 9]$, then $L_1 = [1, 3, 5, 9]$ and $L_2 = [1, 2, 5, 9]$ are two optimal solutions, but $[1, 2, 3, 4]$ is not a solution (it takes integers from L out of order), $[1, 7, 3, 10]$ is not a solution (it is not increasing), and $[4, 7, 10]$ is not an optimal solution (it is not as long as possible).

Give a dynamic programming algorithm to solve the Longest Increasing Sublist problem.

Step 0: *Describe the recursive structure of sub-problems.*

Any optimal solution for input $[a_1, a_2, \dots, a_n]$ either contains a_n , or it does not. Consider sub-problems whose solutions have last element a_k , for various values of k .

Step 1: *Define an array (“semantic array”) that stores optimal values for arbitrary sub-problems.*

Let $M[k]$ represent the length of a longest increasing sublist that ends with a_k , for $k = 1, 2, \dots, n$.

Step 2: *Give a recurrence relation for the array values.*

$M[k] = \max\{M[i] + 1 : 0 < i < k \wedge a_i < a_k\}$, for $k = 1, 2, \dots, n$.

$\text{MAX} = \max_{k=1}^n M[k]$ is the optimal value.

Step 3: *Write a bottom-up algorithm to compute the array values, following the recurrence.*

```
for k in [1,2,...,n]:  
    M[k] := 1  
    for i in [1,2,...,k-1]:  
        if a_i < a_k and M[i] + 1 > M[k]:  
            M[k] := M[i] + 1
```

Step 4: *Use the computed values to reconstruct an optimal solution.*

Use a second array $N[k]$ to store the index of the second-last element in the longest sub-list that ends with a_k .

```
# Complete algorithm.  
for k in [1,2,...,n]:  
    M[k] := 1  
    N[k] := k  
    for i in [1,2,...,k-1]:  
        if a_i < a_k and M[i] + 1 > M[k]:  
            M[k] := M[i] + 1  
            N[k] := i  
  
    # Figure out the last element in the longest increasing sub-list.  
    b := 1  
    for k in [2,3,...,n]:  
        if M[k] > M[b]: b = k
```

```

# Generate the sub-list, working backwards.
S := [b]
while N[b] != b:
    S := N[b] + S
    b := N[b]

```

Problem 2: Consider the problem of creating a weekly schedule of TA office hours. You are given a list of TA's t_1, t_2, \dots, t_n and a list of time slots s_1, s_2, \dots, s_m for office hours. Each TA is available for some of the time slots and unavailable for others. Each time slot s_j must be assigned at most one TA, and every week, each TA t_i is responsible for some positive integer number of office hours h_i .

We want to know if there is a feasible schedule of office hours, *i.e.*, if it is possible to assign time slots to TA's to satisfy all of the problem constraints (each TA gets exactly h_i time slots and each time slot gets at most one TA —some time slots may remain unfilled).

(a) Describe precisely how to model this problem as a network flow problem. (Don't forget to specify all edge directions and capacities in your network.)

Solution: Create a network N with

- vertices $V = \{s, s_1, \dots, s_m, t_1, \dots, t_n, t\}$,
- edges $E = \{(s, s_i) : 1 \leq i \leq m\} \cup \{(s_i, t_j) : 1 \leq i \leq m, 1 \leq j \leq n, \text{ and TA } t_j \text{ is available at time } s_i\} \cup \{(t_j, t) : 1 \leq j \leq n\}$, where $c(s, s_i) = 1$ and $c(s_i, t_j) = 1$ and $c(t_j, t) = h_j$ for $1 \leq i \leq m, 1 \leq j \leq n$.

(Note: It is also correct to do this with all edges directed in the opposite direction.)

(b) Explain clearly the correspondence between valid assignments of TAs to office hour time slots and valid integer flows in your network above.

Solution:

- Every valid assignment of TAs to time slots generates a valid flow in N by setting $f(s_i, t_j) = 1$ iff t_j is assigned to s_i , $f(s, s_i) = 1$ iff someone is assigned to time s_i , $f(t_j, t) =$ the number of hours assigned to t_j .
- Every valid integer flow in N corresponds to a valid assignment of TAs to time slots by assigning t_j to s_i for all edges with $f(s_i, t_j) = 1$, because no time can have more than one TA assigned and no TA t_i can be assigned to more than h_i times, by the capacity and conservation constraints.

Problem 3 [If you have time]:

Consider the following “teaching assignment” problem: We are given a set of profs p_1, \dots, p_n with teaching loads L_1, \dots, L_n , and a set of courses c_1, \dots, c_m with number of sections S_1, \dots, S_m , along with subsets of courses that each prof is available to teach. The goal is to assign profs to courses so that: (1) each prof p_i assigned exactly L_i courses, and (2) each course c_j assigned exactly S_j profs.

Show how to represent this problem as a network flow, and how to solve it using network flow algorithms. Justify carefully that your solution is correct and can be obtained in polytime.

Solution: Given input, create network with vertices $p_1, \dots, p_n, c_1, \dots, c_m$, source s , sink t , and edges (s, p_i) of capacity L_i for each p_i , edges (c_j, t) of capacity S_j for each c_j , edges (p_i, c_j) of capacity 1 for each p_i, c_j such that p_i is available to teach c_j .

- Any assignment of profs to courses yields flow in network: set $f(p_i, c_j) = 1$ if p_i assigned c_j , 0 otherwise; set $f(s, p_i) =$ number of courses assigned to p_i ; set $f(c_j, t) =$ number of profs assigned to c_j . Value of this flow

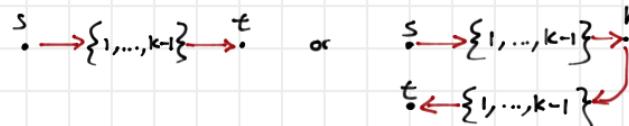
BELLMAN-FORD by restricting number of vertices

Let $S \rightarrow t$ be the shortest path

$D_s[t, k]$ = the shortest path from S to t where the vertices in the path except first and last are vertices with # $1, 2, \dots, k$

Structure of the recurrence:

$$D_s[t, k] = \begin{cases} D_s[t, k-1] & \text{don't use vertex } k \\ D_s[k, k-1] + D_k[t, k-1] & \text{use vertex } k \end{cases}$$



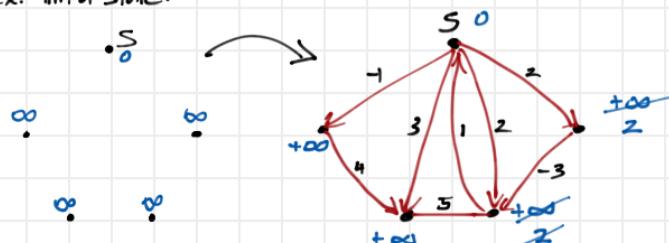
ALGORITHM

```
for  $v \in V$ ; do
  for  $i = 1$  to  $n$ ; do
     $D_s[v, i] = \infty$ 
```

$D_s[S, 0] = 0$ considers all possible vertices from $S \rightarrow v$
 for $i = 1$ to $n-1$; do $O(n) \times$
 for edge $(u, v) \in E$; do $O(n)$
 if $D_s[v, i] > D_s[u, i-1] + \text{weight}(u, v)$; then
 $D_s[v, i] = D_s[u, i-1] + \text{weight}(u, v)$

Running time = $\mathcal{O}(n^2 + nm)$

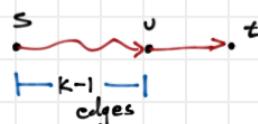
- ex. initial state:



Comparison with an edge restricting implementation:

$D_s[t, k]$ = the shortest path from S to t with at most k edges
 either the shortest path is of length k or it is of length $k-1$

$$D_s[t, k] = \begin{cases} D_s[t, k-1] \\ D_s[u, k-1] + \text{weight}(u, t) \end{cases}$$



All Pairs Shortest Path

INPUT: A connected graph $G = (V, E)$ with weights $w(e)$ for $e \in E$

OUTPUT: For each $u, v \in V$ a shortest path $u \rightarrow v$

IDEA: let $V = \{1, 2, \dots, n\}$

let $D[u, v, k]$ = the weight of the shortest path from $u \rightarrow v$
 such that the path only contains vertices $\{1, \dots, k\}$

Then the initial possible values

$$D[u, v, 0] = \begin{cases} 0 & \text{if } u=v \\ w(u, v) & \text{if } (u, v) \in E \\ \infty & \text{otherwise} \end{cases}$$

For each $D[u, v, k]$ there are 2 possible cases:

1. The shortest path does not go through node k
 \Rightarrow the shortest path is the shortest path using $\{1, \dots, k-1\}$
 $= D[u, v, k-1]$

2. The shortest path goes through node k .

\Rightarrow this path can be segmented into two

$P_1: S \rightarrow k$ using $\{1, \dots, k-1\}$, $P_2: k \rightarrow t$ using $\{1, \dots, k-1\}$
 the shortest path is the shortest path for P_1 and P_2

\Rightarrow Recurrence Structure

$$D[u, v, k] = \begin{cases} D[u, v, k-1] \\ D[u, k, k-1] + D[k, v, k-1] \end{cases}$$

ALGORITHM — FLOYD-WARSHALL

for $u = 1$ to n ; do $O(n^3) \times$

for $v = 1$ to n ; do

for $k = 1$ to n ; do

if $u == v$; then

$D[u, v, k] = 0$

else if $(u, v) \in E$; then

$D[u, v, k] = w(u, v)$

else

$D[u, v, k] = \infty$

for $u = 1$ to n ; do $O(n^3) \times$

for $v = 1$ to n ; do

for $k = 1$ to n ; do

$D[s, t, k] = D[s, t, k-1]$

if $D[s, t, k] > D[s, k, k-1] + D[k, t, k-1]$; then

$D[s, t, k] = D[s, k, k-1] + D[k, t, k-1]$

Running time = $\mathcal{O}(n^3)$

Chain Matrix Multiplication

Suppose we want to multiply three matrices A, B, C . To calculate the result of this multiplication, we should iteratively multiply two matrices each time. Note that matrix multiplication is not commutative (i.e., $A \times B \neq B \times A$); however, it is associative (i.e., $A \times (B \times C) = (A \times B) \times C$). So to do this multiplication we can parenthesize in different ways (e.g., $A(BC)$ or $(AB)C$). All will yield same answer but not same running time. Using classical matrix multiplication, multiplying a matrix with dimensionality $p \times q$ and a matrix with dimensionality $q \times r$ costs pqr operations.

Example: Consider three matrices A, B, C with dimensions (respectively) $5 \times 10, 10 \times 100, 100 \times 50$. Using $(A \times B) \times C$ costs $5000 + 25000 = 30000$ operations. Using $A \times (B \times C)$ costs $50000 + 2500 = 52500$ operations. As you can see the order of multiplications can significantly change the total run time.

The goal is to identify the optimal order.

Input: There are n matrices M_1, \dots, M_n . Matrix M_i has dimension $d_{i-1} \times d_i$.

Output: Identify the optimal parenthesized product with smallest total cost.

Note: The input in this problem is the dimensions of the matrices not the actual matrix entries.

The optimal parenthesization (the optimal order of pairwise products) can be represented by an optimal parse tree. The leaves are the matrices. Each internal node represents a pairwise matrix multiplication. The root is the last pairwise multiplication. The subtrees are the subproblems that must be computed optimally.

Semantic array:

$C[i, j] = \text{the cost of an optimal product ordering of } M_i \times \dots \times M_j$.

These values can be calculated as follows:

$$C[i, j] = \begin{cases} 0 & \text{if } i = j \\ \min\{C[i, k] + C[k+1, j] + d_{i-1}d_kd_j : i \leq k < j\} & \text{if } i < j \end{cases}$$

Identifying the optimal way to parenthesize the product: store the optimal k (the break point) for each $C[i, j]$ in another array $B[i, j]$.

$$B[i, j] = \begin{cases} -1 & \text{if } i = j \\ \arg \min\{C[i, k] + C[k+1, j] + d_{i-1}d_kd_j : i \leq k < j\} & \text{if } i < j \end{cases}$$

The following function identifies the best way to parenthesize the matrices.

Function Parenthesize(i, j)

```

1 if i = j then
2   print Mi
3 print "(" + Parenthesize(i, B[i, j]) + "x" + (B[i, j] + 1, j) + ")"

```

The optimal way to parenthesize $M_1 M_2 \dots M_n$ is Parenthesize($1, n$).

$\rightarrow O(n^3)$ from every vertex to every other vertex.

* Shortest Paths

- Floyd: All pairs $O(n^3)$

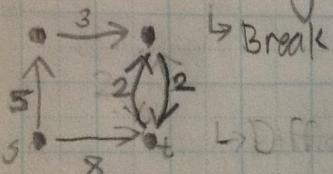
Bellman-Ford: Single Source $\in O(|\text{edges}|n^2)$

Dijkstra's: $O(|\text{edges}|n) = O(|\text{edges}|n + n)$ Single-Source \rightarrow Greedy

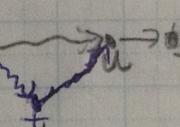
\hookrightarrow Works w/ - edges

No repeated vertices

- Find the longest (simple) path from $s \rightarrow t$ \rightarrow CANNOT USE DYNAMIC PROBS.



Break to subproblems:

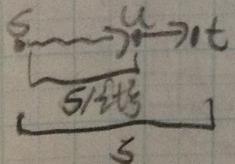


Find the longest (simple) path to u where there is an edge ut .

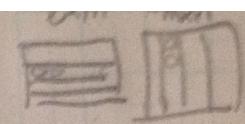
- $\hookrightarrow Q_i$: Is there a (simple) path of length $n-1$? (Hamiltonian Path)
NP-Complete.

\hookrightarrow Longest (simple) path from $s \rightarrow t$ using $\{1, \dots, n\} = S$:

Find the longest (simple) path from $s \rightarrow t$ using $S / \{t\}$ s.t. there is an edge $ut \in E$.



$\rightarrow O(n^3)$



of multiplication ops = $2mn$

$M_1 \cdot M_2 \cdot M_3$
 $d_1 \times d_2 \times d_2 \times d_3 \times d_3 \times d_4$

m_1, m_2

$$m_{ij} = \min_{1 \leq k \leq n-1} m_{ik} + m_{kj}$$

m_{ij} : $1 \leq i \leq j$

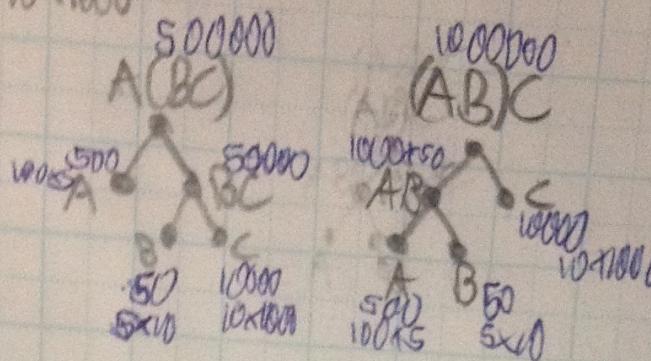
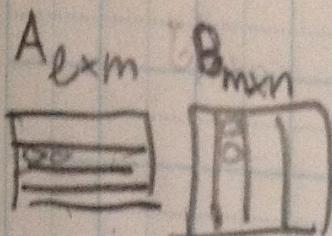
for i from 1 to n

for j from $i+1$ to n
 $m_{ij} := +\infty$
if $m_{ij} = j$ then
for k from $i+1$ to $j-1$
if

$m_{ijk} :=$

• $A_{100 \times 5} \quad B_{5 \times 10} \quad C_{10 \times 1000}$

ABC. Can do:



of multiplication ops := C_{mn}

$M_1 \quad M_2 \quad M_3 \quad \dots \quad M_n$ $m_{i,n} = \min_{M_1, \dots, M_n} \# \text{ of multiplications using } M_i, \dots, M_n$

$m_{i,n} =$

$$m_{i,n} = \min_{\substack{1 \leq k \leq n-1 \\ i \leq k \leq n-1}} (m_{i,k} + m_{k+1,n} + d_i \cdot d_k + d_{n+1})$$

$m_{i,j} : 1 \leq i \leq j \leq n$

ALGO

for i from 1 to $n-1$ do

for j from 1 to n do

$m_{i,j} = +\infty$

if $j = i$ then $m_{i,j} = 0$ ## BC

for k from i to $j-1$ do

if $m_{i,k} + m_{k+1,j} + d_i \cdot d_{k+1} \cdot d_{j+1} < m_{i,j}$ then

