## 6. Dynamic Programming

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## Dynamic Programming History

Bellman. Pioneered the systematic study of dynamic programming in the 1950s.

### Etymology.

- Dynamic programming = planning over time.
- Secretary of Defense was hostile to mathematical research.
- Bellman sought an impressive name to avoid confrontation.
  - "it's impossible to use dynamic in a pejorative sense"
  - "something not even a Congressman could object to"

Reference: Bellman, R. E. Eye of the Hurricane, An Autobiography.

## Algorithmic Paradigms

Greed. Build up a solution incrementally, myopically optimizing some local criterion.

Divide-and-conquer. Break up a problem into two sub-problems, solve each sub-problem independently, and combine solution to sub-problems to form solution to original problem.

Dynamic programming. Break up a problem into a series of overlapping sub-problems, and build up solutions to larger and larger sub-problems.

## Dynamic Programming Applications

### Areas.

- Bioinformatics.
- Control theory.
- Information theory.
- Operations research.
- Computer science: theory, graphics, AI, systems, ....

### Some famous dynamic programming algorithms.

- Unix diff for comparing two files.
- Viterbi for hidden Markov models.
- Smith-Waterman for sequence alignment.
- Bellman-Ford for shortest path routing in networks.
- Cocke-Kasami-Younger for parsing context free grammars.

## 6.1 Weighted Interval Scheduling

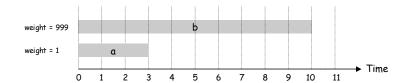
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## Unweighted Interval Scheduling Review

Recall. Greedy algorithm works if all weights are 1.

- Consider jobs in ascending order of finish time.
- Add job to subset if it is compatible with previously chosen jobs.

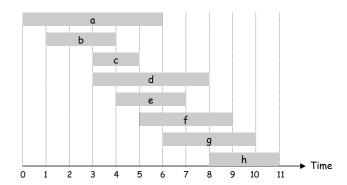
Observation. Greedy algorithm can fail spectacularly if arbitrary weights are allowed.



## Weighted Interval Scheduling

## Weighted interval scheduling problem.

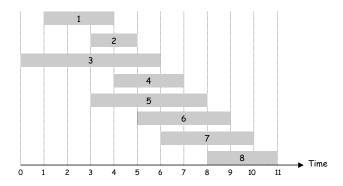
- Job j starts at  $s_i$ , finishes at  $f_i$ , and has weight or value  $v_i$ .
- Two jobs compatible if they don't overlap.
- Goal: find maximum weight subset of mutually compatible jobs.



### Weighted Interval Scheduling

Notation. Label jobs by finishing time:  $f_1 \le f_2 \le ... \le f_n$ . Def. p(j) = largest index i < j such that job i is compatible with j.

Ex: 
$$p(8) = 5$$
,  $p(7) = 3$ ,  $p(2) = 0$ .



### Dynamic Programming: Binary Choice

Notation. OPT(j) = value of optimal solution to the problem consisting of job requests 1, 2, ..., j.

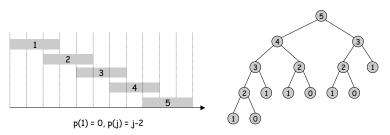
- Case 1: OPT selects job j.
  - can't use incompatible jobs { p(j) + 1, p(j) + 2, ..., j 1 }
  - must include optimal solution to problem consisting of remaining compatible jobs 1, 2, ..., p(j) optimal substructure
- Case 2: OPT does not select job j.
  - must include optimal solution to problem consisting of remaining compatible jobs 1, 2, ..., j-1

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

## Weighted Interval Scheduling: Brute Force

Observation. Recursive algorithm fails spectacularly because of redundant sub-problems  $\Rightarrow$  exponential algorithms.

Ex. Number of recursive calls for family of "layered" instances grows like Fibonacci sequence.



## Weighted Interval Scheduling: Brute Force

Brute force algorithm.

```
Input: n, s_1,...,s_n, f_1,...,f_n, v_1,...,v_n

Sort jobs by finish times so that f_1 \le f_2 \le ... \le f_n.

Compute p(1), p(2), ..., p(n)

Compute-Opt(j) {
   if (j = 0)
      return 0
   else
      return max(v_j + Compute-Opt(p(j)), Compute-Opt(j-1))
}
```

Weighted Interval Scheduling: Memoization

Memoization. Store results of each sub-problem in a cache; lookup as needed.

```
Input: n, s<sub>1</sub>,...,s<sub>n</sub>, f<sub>1</sub>,...,f<sub>n</sub>, v<sub>1</sub>,...,v<sub>n</sub>

Sort jobs by finish times so that f<sub>1</sub> ≤ f<sub>2</sub> ≤ ... ≤ f<sub>n</sub>.

Compute p(1), p(2), ..., p(n)

for j = 1 to n
    M[j] = empty ← global array

M[j] = 0

M-Compute-Opt(j) {
    if (M[j] is empty)
        M[j] = max(w<sub>j</sub> + M-Compute-Opt(p(j)), M-Compute-Opt(j-1))
    return M[j]
}
```

### Weighted Interval Scheduling: Running Time

Claim. Memoized version of algorithm takes O(n log n) time.

- Sort by finish time: O(n log n).
- Computing  $p(\cdot)$ : O(n) after sorting by start time.
- M-Compute-Opt (j): each invocation takes O(1) time and either
  - (i) returns an existing value M[j]
  - (ii) fills in one new entry  $M[\frac{1}{2}]$  and makes two recursive calls
- Progress measure  $\Phi$  = # nonempty entries of M[].
  - initially  $\Phi = 0$ , throughout  $\Phi \leq n$ .
  - (ii) increases  $\Phi$  by  $1 \Rightarrow$  at most 2n recursive calls.
- Overall running time of M-Compute-Opt (n) is O(n). ■

Remark. O(n) if jobs are pre-sorted by start and finish times.

## Weighted Interval Scheduling: Finding a Solution

- Q. Dynamic programming algorithms computes optimal value. What if we want the solution itself?
- A. Do some post-processing.

```
Run M-Compute-Opt(n)
Run Find-Solution(n)

Find-Solution(j) {
   if (j = 0)
      output nothing
   else if (v<sub>j</sub> + M[p(j)] > M[j-1])
      print j
      Find-Solution(p(j))
   else
      Find-Solution(j-1)
}
```

• # of recursive calls  $\leq$  n  $\Rightarrow$  O(n).

#### Automated Memoization

Automated memoization. Many functional programming languages (e.g., Lisp) have built-in support for memoization.

Q. Why not in imperative languages (e.g., Java)?

```
(defun F (n)

(if

(<= n 1)

n

(+ (F (- n 1)) (F (- n 2)))))
```

```
Lisp (efficient)
```

```
static int F(int n) {
   if (n <= 1) return n;
   else return F(n-1) + F(n-2);
}</pre>
```

Java (exponential)

```
F(39)
F(38)
F(37)
F(36)
F(36)
F(36)
F(36)
F(36)
F(37)
F(37)
F(38)
F(38)
F(37)
F(38)
F(38)
F(37)
F(38)
```

### Weighted Interval Scheduling: Bottom-Up

Bottom-up dynamic programming. Unwind recursion.

```
Input: n, s_1, ..., s_n, f_1, ..., f_n, v_1, ..., v_n

Sort jobs by finish times so that f_1 \le f_2 \le ... \le f_n.

Compute p(1), p(2), ..., p(n)

Iterative-Compute-Opt {

M[0] = 0

for j = 1 to n

M[j] = max(v_j + M[p(j)], M[j-1])
}
```

## 6.3 Segmented Least Squares

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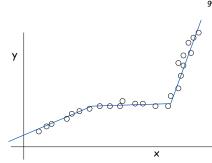
## Segmented Least Squares

### Segmented least squares.

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

Q. What's a reasonable choice for f(x) to balance accuracy and parsimony?

number of lines

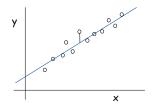


### Segmented Least Squares

### Least squares.

- Foundational problem in statistic and numerical analysis.
- Given n points in the plane:  $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$ .
- 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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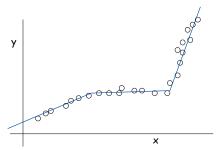
Solution. Calculus ⇒ min error is achieved when

$$a = \frac{n \sum_{i} x_{i} y_{i} - (\sum_{i} x_{i}) (\sum_{i} y_{i})}{n \sum_{i} x_{i}^{2} - (\sum_{i} x_{i})^{2}}, \quad b = \frac{\sum_{i} y_{i} - a \sum_{i} x_{i}}{n}$$

## Segmented Least Squares

### Segmented least squares.

- Points lie roughly on a sequence of several line segments.
- Given n points in the plane  $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$  with
- $x_1 < x_2 < ... < x_n$ , find a sequence of lines that minimizes:
  - the sum of the sums of the squared errors E in each segment
  - the number of lines L
- Tradeoff function: E + c L, for some constant c > 0.



### Dynamic Programming: Multiway Choice

#### Notation.

- OPT(j) = minimum cost for points  $p_1, p_{i+1}, \ldots, p_j$ .
- e(i, j) = minimum sum of squares for points  $p_i, p_{i+1}, \dots, p_i$ .

### To compute OPT(j):

- Last segment uses points  $p_i$ ,  $p_{i+1}$ , . . . ,  $p_i$  for some i.
- Cost = e(i, j) + c + OPT(i-1).

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

# 6.4 Knapsack Problem

### Segmented Least Squares: Algorithm

```
INPUT: n, p<sub>1</sub>,...,p<sub>N</sub>, c

Segmented-Least-Squares() {
    M[0] = 0
    for j = 1 to n
        for i = 1 to j
            compute the least square error e<sub>ij</sub> for the segment p<sub>i</sub>,..., p<sub>j</sub>

for j = 1 to n
    M[j] = min 1 s i s j (e<sub>ij</sub> + c + M[i-1])
    return M[n]
}
```

Running time.  $O(n^3)$ .  $\checkmark$  can be improved to  $O(n^2)$  by pre-computing various statistics

■ Bottleneck = computing e(i, j) for  $O(n^2)$  pairs, O(n) per pair using previous formula.

## Knapsack Problem

### Knapsack problem.

- Given n objects and a "knapsack."
- Item i weighs  $w_i > 0$  kilograms and has value  $v_i > 0$ .
- Knapsack has capacity of W kilograms.
- Goal: fill knapsack so as to maximize total value.

Ex: { 3, 4 } has value 40.

W = 11

Item	Value	Weight
1	1	1
2	6	2
3	18	5
4	22	6
5	28	7

Greedy: repeatedly add item with maximum ratio  $v_i / w_i$ . Ex:  $\{5, 2, 1\}$  achieves only value =  $35 \Rightarrow$  greedy not optimal.

### Dynamic Programming: False Start

Def. OPT(i) = max profit subset of items 1, ..., i.

- Case 1: OPT does not select item i.
   OPT selects best of { 1, 2, ..., i-1 }
- Case 2: OPT selects item i.
  - accepting item i does not immediately imply that we will have to reject other items
  - without knowing what other items were selected before i, we don't even know if we have enough room for i

Conclusion. Need more sub-problems!

Knapsack Problem: Bottom-Up

Knapsack. Fill up an n-by-W array.

```
Input: n, w<sub>1</sub>,...,w<sub>N</sub>, v<sub>1</sub>,...,v<sub>N</sub>

for w = 0 to W
    M[0, w] = 0

for i = 1 to n
    for w = 1 to W
        if (w<sub>i</sub> > w)
            M[i, w] = M[i-1, w]
    else
        M[i, w] = max {M[i-1, w], v<sub>i</sub> + M[i-1, w-w<sub>i</sub>]}

return M[n, W]
```

## Dynamic Programming: Adding a New Variable

Def. OPT(i, w) = max profit subset of items 1, ..., i with weight limit w.

- . Case 1: OPT does not select item i.
  - OPT selects best of { 1, 2, ..., i-1 } using weight limit w
- Case 2: OPT selects item i.

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- new weight limit = w w;
- OPT selects best of { 1, 2, ..., i-1 } using this new weight limit

$$OPT(i, w) = \begin{cases} 0 & \text{if } i = 0 \\ OPT(i-1, w) & \text{if } w_i > w \\ \max \left\{ OPT(i-1, w), \quad v_i + OPT(i-1, w-w_i) \right\} & \text{otherwise} \end{cases}$$

### Knapsack Algorithm

— W+1 →

		0	1	2	3	4	5	6	7	8	9	10	11
n+1	ф	0	0	0	0	0	0	0	0	0	0	0	0
	{1}	0	1	1	1	1	1	1	1	1	1	1	1
	{1,2}	0	1	6	7	7	7	7	7	7	7	7	7
	{1,2,3}	0	1	6	7	7	18	19	24	25	25	25	25
	{ 1, 2, 3, 4 }	0	1	6	7	7	18	22	24	28	29	29	40
<b>\</b>	{ 1, 2, 3, 4, 5 }	0	1	6	7	7	18	22	28	29	34	34	40

OPT: { 4, 3 } value = 22 + 18 = 40

W = 11

Item	Value	Weight
1	1	1
2	6	2
3	18	5
4	22	6
5	28	7

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### Knapsack Problem: Running Time

Running time.  $\Theta(n W)$ .

- Not polynomial in input size!
- "Pseudo-polynomial."
- Decision version of Knapsack is NP-complete. [Chapter 8]

Knapsack approximation algorithm. There exists a polynomial algorithm that produces a feasible solution that has value within 0.01% of optimum. [Section 11.8]

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### RNA Secondary Structure

RNA. String B =  $b_1b_2...b_n$  over alphabet { A, C, G, U }.

Secondary structure. RNA is single-stranded so it tends to loop back and form base pairs with itself. This structure is essential for understanding behavior of molecule.

## 6.5 RNA Secondary Structure

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### RNA Secondary Structure

Secondary structure. A set of pairs  $S = \{(b_i, b_i)\}$  that satisfy:

- [Watson-Crick.] S is a matching and each pair in S is a Watson-Crick complement: A-U, U-A, C-G, or G-C.
- [No sharp turns.] The ends of each pair are separated by at least 4 intervening bases. If  $(b_i, b_j) \in S$ , then i < j 4.
- [Non-crossing.] If  $(b_i, b_j)$  and  $(b_k, b_l)$  are two pairs in S, then we cannot have i < k < j < l.

Free energy. Usual hypothesis is that an RNA molecule will form the secondary structure with the optimum total free energy.

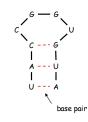
approximate by number of base pairs

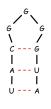
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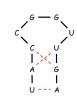
Goal. Given an RNA molecule  $B = b_1b_2...b_n$ , find a secondary structure S that maximizes the number of base pairs.

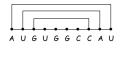
### RNA Secondary Structure: Examples

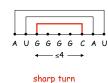
### Examples.

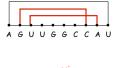












ok

crossing

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### Dynamic Programming Over Intervals

Notation. OPT(i, j) = maximum number of base pairs in a secondary structure of the substring  $b_i b_{i+1} ... b_j$ .

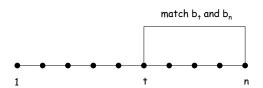
- . Case 1. If i ≥ j 4.
  - OPT(i, j) = 0 by no-sharp turns condition.
- $_{\bullet}$  Case 2. Base  $b_{_{\rm i}}$  is not involved in a pair.
  - OPT(i, j) =  $\overrightarrow{OPT}(i, j-1)$
- Case 3. Base  $b_j$  pairs with  $b_t$  for some  $i \le t < j 4$ .
  - non-crossing constraint decouples resulting sub-problems

- 
$$OPT(i, j) = 1 + max_{+} \{ OPT(i, t-1) + OPT(t+1, j-1) \}$$
  
take max over t such that  $i \le t < j-4$  and  
b, and b, are Watson-Crick complements

Remark. Same core idea in CKY algorithm to parse context-free grammars.

### RNA Secondary Structure: Subproblems

First attempt. OPT(j) = maximum number of base pairs in a secondary structure of the substring  $b_1b_2...b_i$ .



Difficulty. Results in two sub-problems.

- Finding secondary structure in:  $b_1b_2...b_{t-1}$ .  $\leftarrow$  OPT(t-1)
- Finding secondary structure in:  $b_{t+1}b_{t+2}...b_{n-1}$ . ← need more sub-problems

Bottom Up Dynamic Programming Over Intervals

- Q. What order to solve the sub-problems?
- A. Do shortest intervals first.



Running time. O(n3).

### Dynamic Programming Summary

### Recipe.

- Characterize structure of problem.
- Recursively define value of optimal solution.
- Compute value of optimal solution.
- Construct optimal solution from computed information.

### Dynamic programming techniques.

- Binary choice: weighted interval scheduling.
- Multi-way choice: segmented least squares.
- Adding a new variable: knapsack.
- Dynamic programming over intervals: RNA secondary structure.

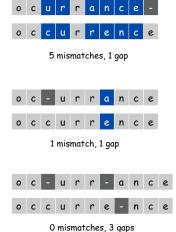
Top-down vs. bottom-up: different people have different intuitions.

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## String Similarity

### How similar are two strings?

- ocurrance
- occurrence



## 6.6 Sequence Alignment

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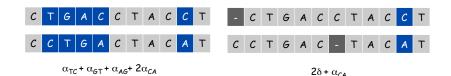
#### Edit Distance

### Applications.

- Basis for Unix diff.
- Speech recognition.
- Computational biology.

Edit distance. [Levenshtein 1966, Needleman-Wunsch 1970, Smith-Waterman 1981]

- Gap penalty  $\delta$ ; mismatch penalty  $\alpha_{pa}$ .
- Cost = sum of gap and mismatch penalties.



### Sequence Alignment

Goal: Given two strings  $X = x_1 x_2 \dots x_m$  and  $Y = y_1 y_2 \dots y_n$  find alignment of minimum cost.

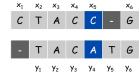
Def. An alignment M is a set of ordered pairs  $x_i-y_j$  such that each item occurs in at most one pair and no crossings.

Def. The pair  $x_i - y_j$  and  $x_{i'} - y_{j'}$  cross if i < i', but j > j'.

$$\mathrm{cost}(M) = \underbrace{\sum_{(x_i, y_j) \in M} \alpha_{x_i y_j}}_{\mathrm{mismatch}} + \underbrace{\sum_{i : x_i \, \mathrm{unmatched}} \delta + \sum_{j : y_j \, \mathrm{unmatched}} \delta}_{\mathrm{gap}}$$

Ex: CTACCG VS. TACATG.

Sol:  $M = x_2 - y_1, x_3 - y_2, x_4 - y_3, x_5 - y_4, x_6 - y_6.$ 



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### Sequence Alignment: Algorithm

Analysis.  $\Theta(mn)$  time and space.

English words or sentences:  $m, n \le 10$ .

Computational biology: m = n = 100,000. 10 billions ops OK, but 10GB array?

### Sequence Alignment: Problem Structure

Def. OPT(i, j) = min cost of aligning strings  $x_1 x_2 \dots x_i$  and  $y_1 y_2 \dots y_j$ .

- Case 1: OPT matches  $x_i y_i$ .
  - pay mismatch for  $x_i\text{-}y_j$  + min cost of aligning two strings  $x_1\,x_2\ldots\,x_{i\text{-}1}$  and  $y_1\,y_2\ldots\,y_{i\text{-}1}$
- Case 2a: OPT leaves x; unmatched.
  - pay gap for  $x_i$  and min cost of aligning  $x_1 x_2 \dots x_{i-1}$  and  $y_1 y_2 \dots y_i$
- Case 2b: OPT leaves y unmatched.
  - pay gap for  $y_i$  and min cost of aligning  $x_1 x_2 \dots x_i$  and  $y_1 y_2 \dots y_{i-1}$

$$OPT(i, j) = \left\{ \begin{array}{ll} j\delta & \text{if } i = 0 \\ \\ \min \left\{ \begin{aligned} \alpha_{x_i, y_j} + OPT(i-1, j-1) \\ \delta + OPT(i-1, j) \\ \delta + OPT(i, j-1) \end{aligned} \right. & \text{otherwise} \\ i\delta & \text{if } j = 0 \end{array} \right.$$

# 6.7 Sequence Alignment in Linear Space

## Sequence Alignment: Linear Space

## Q. Can we avoid using quadratic space?

Easy. Optimal value in O(m + n) space and O(mn) time.

- Compute OPT(i, ·) from OPT(i-1, ·).
- No longer a simple way to recover alignment itself.

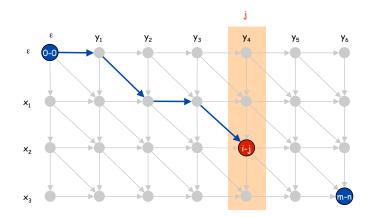
Theorem. [Hirschberg, 1975] Optimal alignment in O(m + n) space and O(mn) time.

- Clever combination of divide-and-conquer and dynamic programming.
- Inspired by idea of Savitch from complexity theory.

## Sequence Alignment: Linear Space

## Edit distance graph.

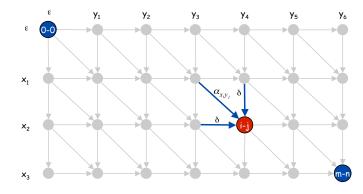
- Let f(i, j) be shortest path from (0,0) to (i, j).
- Can compute  $f(\cdot, j)$  for any j in O(mn) time and O(m + n) space.



## Sequence Alignment: Linear Space

## Edit distance graph.

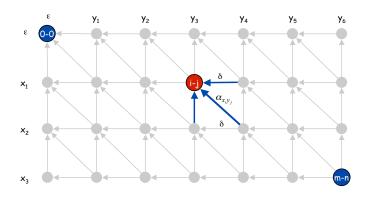
- Let f(i, j) be shortest path from (0,0) to (i, j).
- Observation: f(i, j) = OPT(i, j).



## Sequence Alignment: Linear Space

## Edit distance graph.

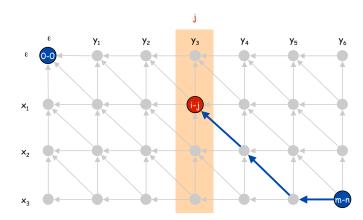
- Let g(i, j) be shortest path from (i, j) to (m, n).
- Can compute by reversing the edge orientations and inverting the roles of (0,0) and (m,n)



## Sequence Alignment: Linear Space

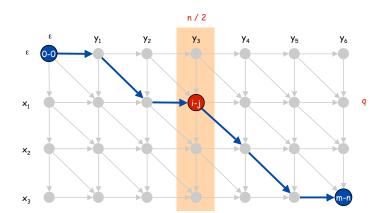
## Edit distance graph.

- Let g(i, j) be shortest path from (i, j) to (m, n).
- Can compute  $g(\cdot, j)$  for any j in O(mn) time and O(m + n) space.



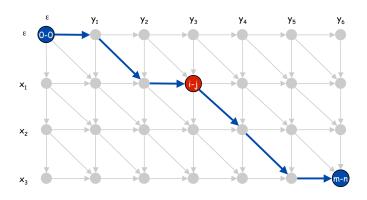
Sequence Alignment: Linear Space

Observation 2. let q be an index that minimizes f(q, n/2) + g(q, n/2). Then, the shortest path from (0, 0) to (m, n) uses (q, n/2).



Sequence Alignment: Linear Space

Observation 1. The cost of the shortest path that uses (i, j) is f(i, j) + g(i, j).

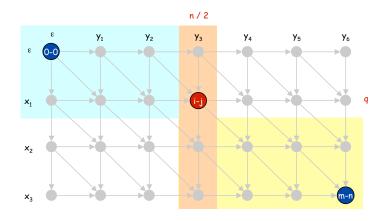


Sequence Alignment: Linear Space

Divide: find index q that minimizes f(q, n/2) + g(q, n/2) using DP.

• Align  $x_a$  and  $y_{n/2}$ .

Conquer: recursively compute optimal alignment in each piece.



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## Sequence Alignment: Running Time Analysis Warmup

Theorem. Let T(m, n) = max running time of algorithm on strings of length at most m and n.  $T(m, n) = O(mn \log n)$ .

$$T(m,n) \ \leq \ 2T(m,\,n/2) \ + \ O(mn) \ \Rightarrow \ T(m,n) \ = \ O(mn\log n)$$

Remark. Analysis is not tight because two sub-problems are of size (q, n/2) and (m - q, n/2). In next slide, we save log n factor.

## Sequence Alignment: Running Time Analysis

Theorem. Let T(m, n) = max running time of algorithm on strings of length m and n. T(m, n) = O(mn).

### Pf. (by induction on n)

- O(mn) time to compute  $f(\cdot, n/2)$  and  $g(\cdot, n/2)$  and find index q.
- T(q, n/2) + T(m q, n/2) time for two recursive calls.
- Choose constant c so that:

$$\begin{array}{lll} T(m,\,2) & \leq & cm \\ T(2,\,\,n) & \leq & cn \\ T(m,\,n) & \leq & cmn + T(q,\,\,n/2) + T(m-q,\,\,n/2) \end{array}$$

- Base cases: m = 2 or n = 2.
- Inductive hypothesis:  $T(m, n) \le 2cmn$ .

$$\begin{array}{lll} T(m,n) & \leq & T(q,n/2) + T(m-q,n/2) + cmn \\ & \leq & 2cqn/2 + 2c(m-q)n/2 + cmn \\ & = & cqn + cmn - cqn + cmn \\ & = & 2cmn \end{array}$$