

# Chapter 6

## Dynamic Programming



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## 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 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.

## Dynamic Programming Applications

#### Areas.

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

#### Some famous dynamic programming algorithms.

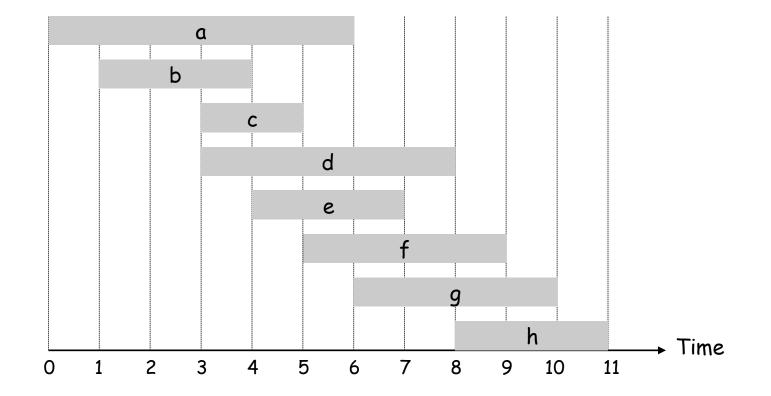
- Viterbi for hidden Markov models.
- Unix diff for comparing two files.
- Smith-Waterman for sequence alignment.
- Bellman-Ford for shortest path routing in networks.
- Cocke-Kasami-Younger for parsing context free grammars.

# 6.1 Weighted Interval Scheduling

## Weighted Interval Scheduling

Weighted interval scheduling problem.

- Job j starts at s<sub>j</sub>, finishes at f<sub>j</sub>, and has weight or value v<sub>j</sub>.
- Two jobs compatible if they don't overlap.
- Goal: find maximum weight subset of mutually compatible jobs.

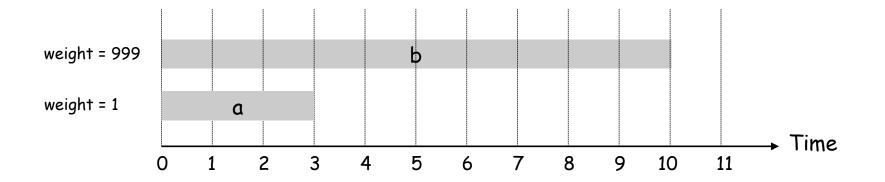


### Unweighted Interval Scheduling Review

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.

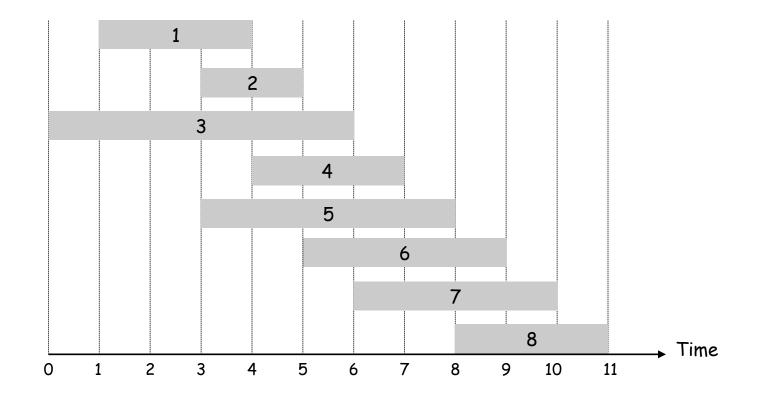
Observation. Greedy algorithm can fail spectacularly if arbitrary weights are allowed.



#### Weighted Interval Scheduling

Notation. Label jobs by finishing time:  $f_1 \le f_2 \le \ldots \le f_n$ . 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

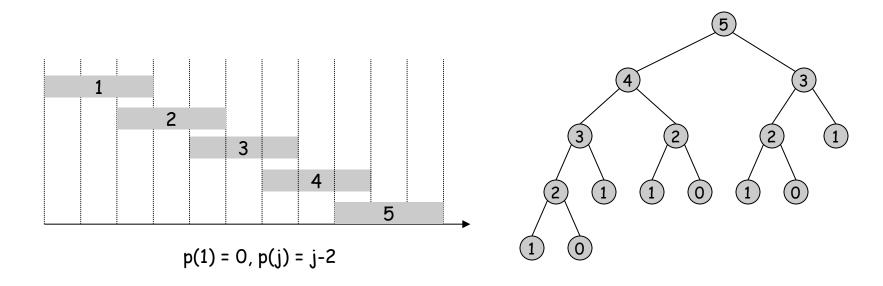
Brute force algorithm.

```
Input: n, s_1, \dots, s_n, f_1, \dots, f_n, v_1, \dots, v_n
Sort jobs by finish times so that f_1 \leq f_2 \leq \ldots \leq f_n.
Compute p(1), p(2), ..., p(n)
Compute-Opt(j) {
    if (j = 0)
        return 0
    else
        return max(v<sub>j</sub> + Compute-Opt(p(j)), Compute-Opt(j-1))
}
```

## 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: Memoization

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

```
Input: n, s_1, ..., s_n, f_1, ..., f_n, v_1, ..., v_n
Sort jobs by finish times so that f_1 \leq f_2 \leq \ldots \leq f_n.
Compute p(1), p(2), ..., p(n)
for j = 1 to n
    M[j] = empty \leftarrow global array
M[j] = 0
M-Compute-Opt(j) {
    if (M[j] is empty)
        M[j] = max(w_j + 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[j] and makes two recursive calls
- Progress measure  $\Phi$  = # nonempty entries of M[].
  - initially  $\Phi = 0$ , throughout  $\Phi \le n$ .
  - (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.

#### Automated Memoization

}

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

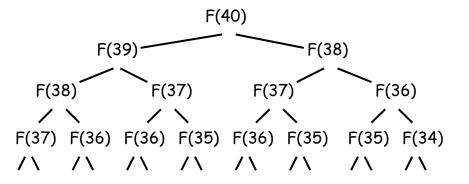
Q. Why not in imperative languages (e.g., Java)?

```
(defun F (n)
  (if
    (<= n 1)
    n
    (+ (F (- n 1)) (F (- n 2)))))</pre>
```

Lisp (efficient)

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

Java (exponential)



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  $\leq n \Rightarrow O(n)$ .

#### Weighted Interval Scheduling: Bottom-Up

Bottom-up dynamic programming. Unwind recursion.

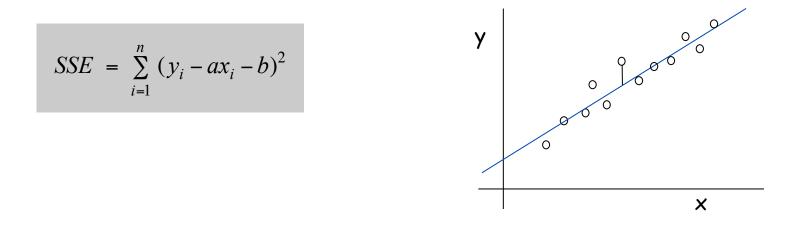
```
Input: n, s_1, \dots, s_n, f_1, \dots, f_n, v_1, \dots, v_n
Sort jobs by finish times so that f_1 \leq f_2 \leq \ldots \leq f_n.
Compute p(1), p(2), ..., p(n)
Iterative-Compute-Opt {
    M[0] = 0
    for j = 1 to n
        M[j] = max(v_j + M[p(j)], M[j-1])
}
```

# 6.3 Segmented Least Squares

#### 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:



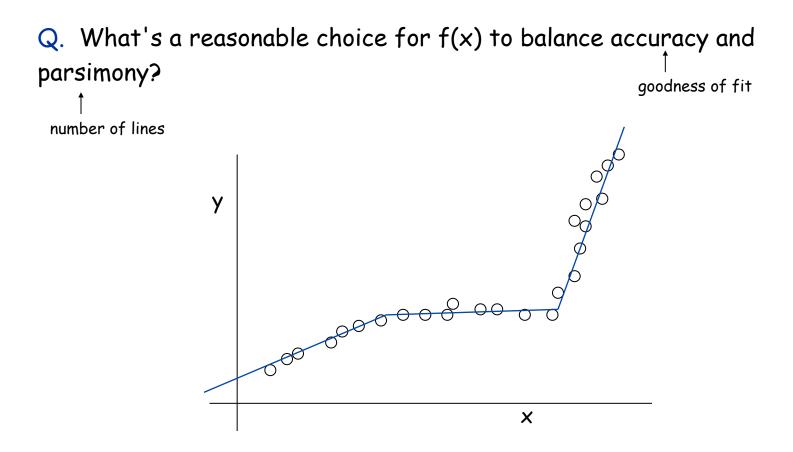
#### Solution. Calculus $\rightarrow$ min error is achieved when

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

### Segmented Least Squares

#### Segmented least squares.

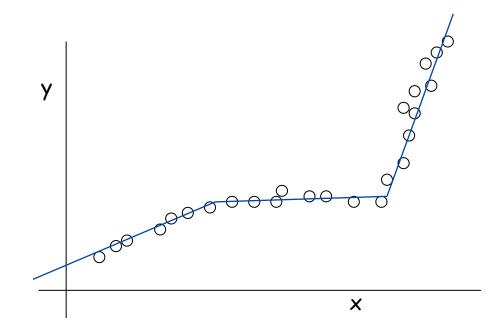
- Points lie roughly on a sequence of several line segments.
- Given n points in the plane  $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$  with
- $x_1 < x_2 < ... < x_n$ , find a sequence of lines that minimizes f(x).



#### 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  $p_1, p_2, \ldots, p_j$ .
- e(i, j) = minimum sum of squares for points  $p_i, p_{i+1}, \ldots, p_j$ .

## To compute OPT(j):

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

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

#### 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<sub>1 ≤ i ≤ j</sub> (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<sup>2</sup>) pairs, O(n) per pair using previous formula.

# 6.4 Knapsack Problem

### 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.		Item	Value	Weight
	W = 11	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!

### 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.
  - new weight limit = w w<sub>i</sub>
  - 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 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]
```

## Knapsack Algorithm

		→ W + 1 →											
		0	1	2	3	4	5	6	7	8	9	10	11
n + 1	φ	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
	{ 1, 2, 3, 4, 5 }	0	1	6	7	7	18	22	28	29	34	34	40

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

W = 11

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

## 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]

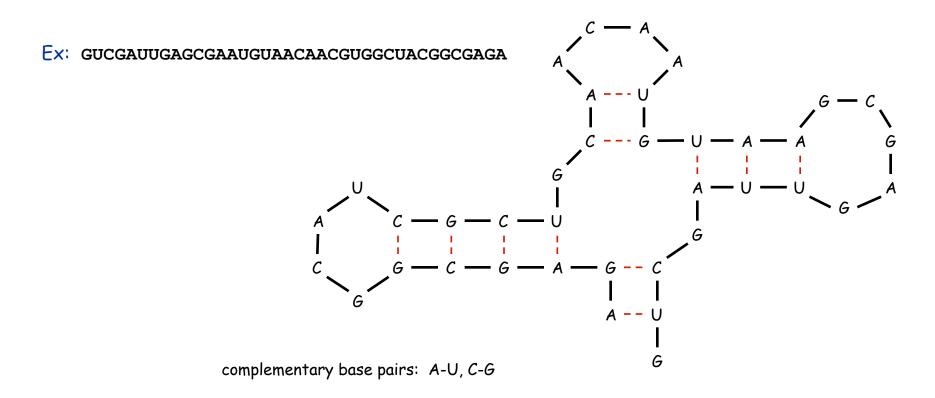
Knapsack approximation algorithm. There exists a polynomial algorithm that produces a feasible solution that has value within 0.01% of optimum. [Section 11.8]

# 6.5 RNA Secondary Structure

#### RNA Secondary Structure

**RNA**. String  $B = b_1 b_2 \dots b_n$  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.



#### RNA Secondary Structure

Secondary structure. A set of pairs  $S = \{ (b_i, b_j) \}$  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<sub>i</sub>, b<sub>j</sub>) ∈ S, then i < j 4.</li>
- [Non-crossing.] If (b<sub>i</sub>, b<sub>j</sub>) and (b<sub>k</sub>, b<sub>l</sub>) are two pairs in S, then we cannot have i < k < j < l.</li>

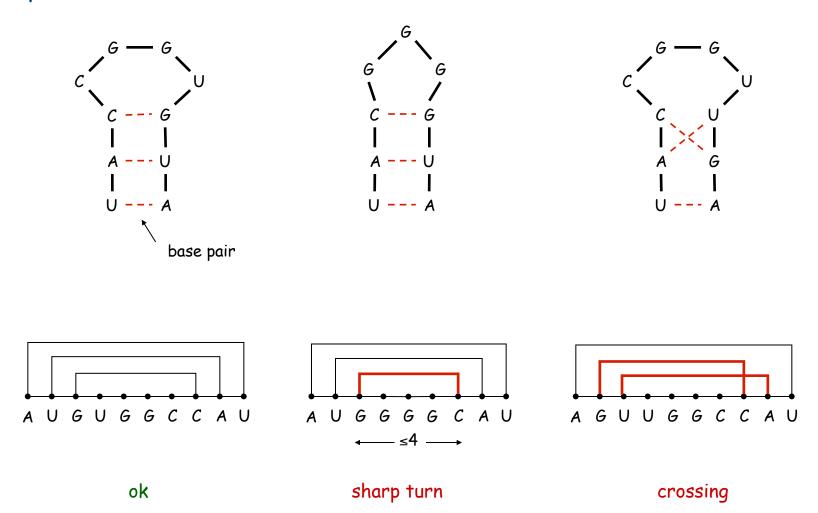
Free energy. Usual hypothesis is that an RNA molecule will form the secondary structure with the optimum total free energy.

approximate by number of base pairs

Goal. Given an RNA molecule  $B = b_1 b_2 \dots b_n$ , find a secondary structure S that maximizes the number of base pairs.

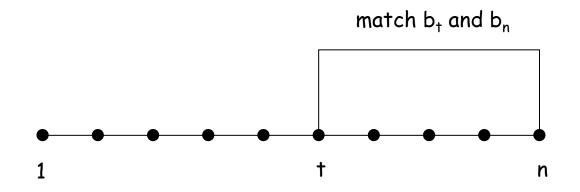
#### RNA Secondary Structure: Examples

Examples.



### RNA Secondary Structure: Subproblems

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



Difficulty. Results in two sub-problems.

- Finding secondary structure in: b<sub>1</sub>b<sub>2</sub>...b<sub>t-1</sub>.
- Finding secondary structure in: b<sub>t+1</sub>b<sub>t+2</sub>...b<sub>n-1</sub>.
- ← OPT(†-1)
- need more sub-problems

### Dynamic Programming Over Intervals

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

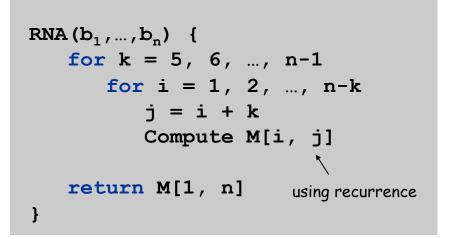
- Case 1. If i ≥ j 4.
   OPT(i, j) = 0 by no-sharp turns condition.
- Case 2. Base b<sub>j</sub> is not involved in a pair.
   OPT(i, j) = OPT(i, j-1)
- Case 3. Base  $b_j$  pairs with  $b_t$  for some  $i \le t < j 4$ .
  - non-crossing constraint decouples resulting sub-problems
  - $OPT(i, j) = 1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

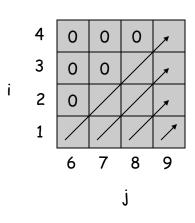
take max over t such that  $i \le t < j-4$  and  $b_t$  and  $b_j$  are Watson-Crick complements

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

Bottom Up Dynamic Programming Over Intervals

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





#### Running time. $O(n^3)$ .

# 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. ← DP to optimize a maximum likelihood tradeoff between parsimony and acc
- Adding a new variable: knapsack.
- Dynamic programming over intervals: RNA secondary structure.

CKY parsing algorithm for context-free grammar has similar structure

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

tradeoff between parsimony and accuracy

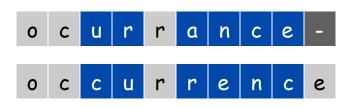
Viterbi algorithm for HMM also uses

# 6.6 Sequence Alignment

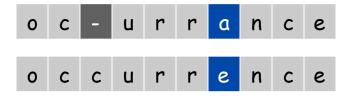
# String Similarity

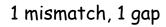
#### How similar are two strings?

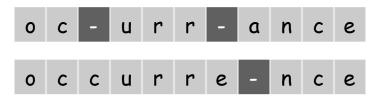
- ocurrance
- occurrence



5 mismatches, 1 gap







0 mismatches, 3 gaps

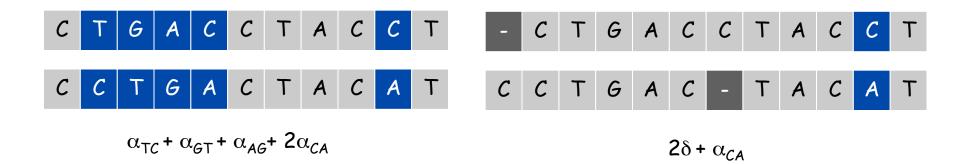
# Edit Distance

## Applications.

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

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

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

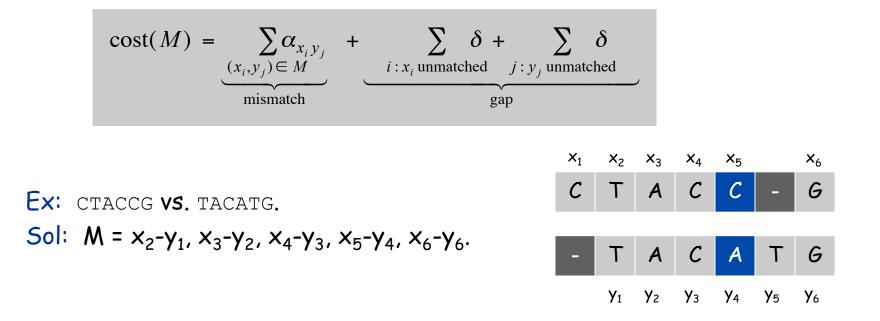


#### Sequence Alignment

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'.



### 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  $x_i y_j$ .
  - pay mismatch for  $x_i y_j$  + min cost of aligning two strings

 $x_1 x_2 \dots x_{i-1}$  and  $y_1 y_2 \dots y_{j-1}$ 

- Case 2a: OPT leaves x<sub>i</sub> unmatched.
  - pay gap for  $x_i$  and min cost of aligning  $x_1 x_2 \dots x_{i-1}$  and  $y_1 y_2 \dots y_j$
- Case 2b: OPT leaves y<sub>i</sub> unmatched.
  - pay gap for  $y_j$  and min cost of aligning  $x_1 x_2 \dots x_i$  and  $y_1 y_2 \dots y_{j-1}$

$$OPT(i, j) = \begin{cases} j\delta & \text{if } i = 0 \\ \alpha_{x_i y_j} + OPT(i-1, j-1) & \\ \delta + OPT(i-1, j) & \text{otherwise} \\ \delta + OPT(i, j-1) & \\ i\delta & \text{if } j = 0 \end{cases}$$

## Sequence Alignment: Algorithm

Analysis.  $\Theta(mn)$  time and space. English words or sentences: m, n  $\leq$  10. Computational biology: m = n = 100,000. 10 billions ops OK, but 10GB array?

# 6.7 Sequence Alignment in Linear Space

Q. Can we avoid using quadratic space?

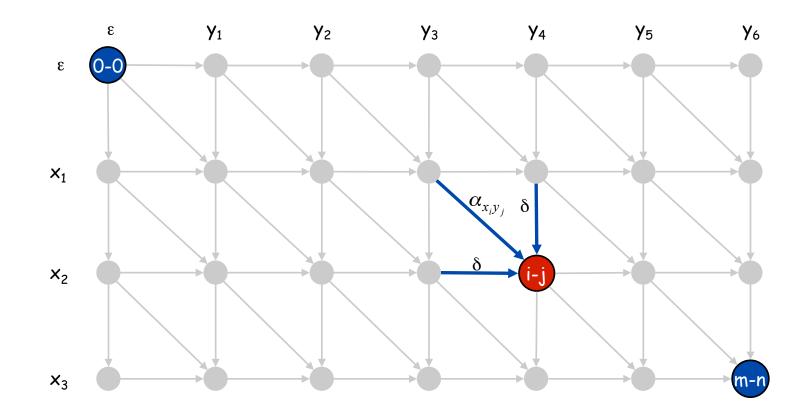
Easy. Optimal value in O(m + n) space and O(mn) time.

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

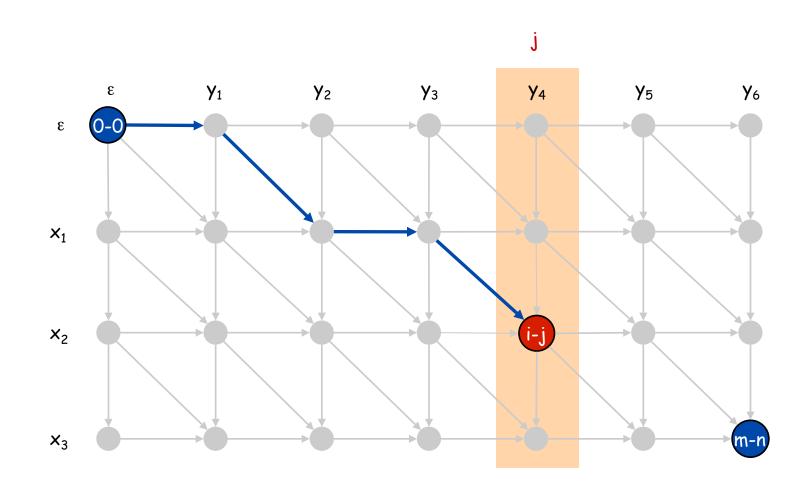
Theorem. [Hirschberg 1975] Optimal alignment in O(m + n) space and O(mn) time.

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

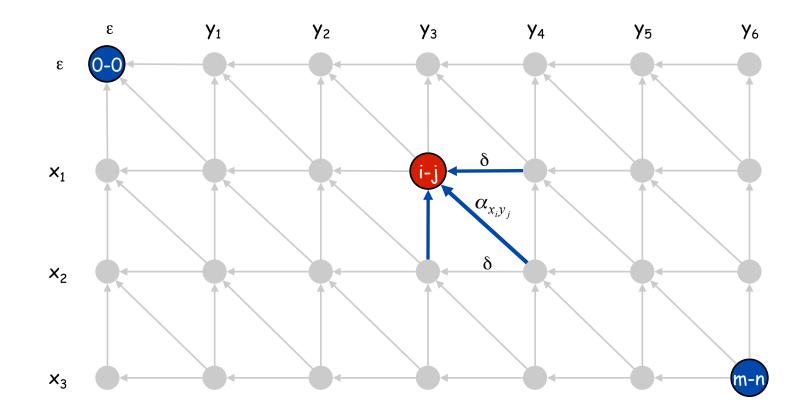
- Let f(i, j) be shortest path from (0,0) to (i, j).
- Observation: f(i, j) = OPT(i, j).



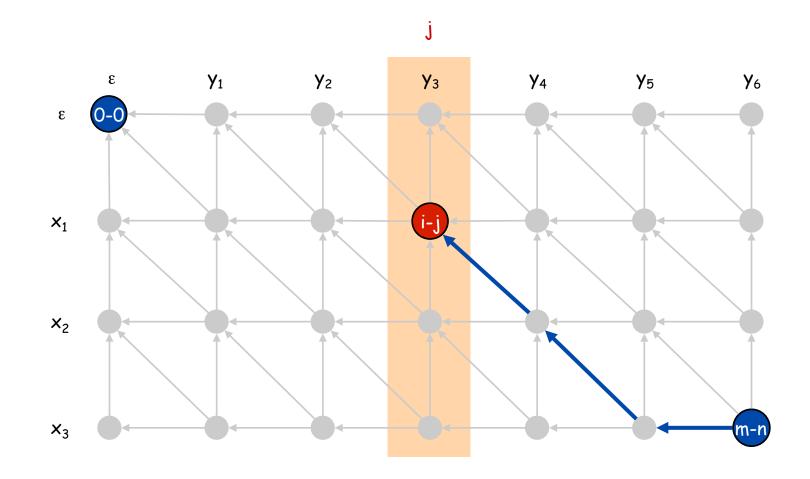
- Let f(i, j) be shortest path from (0,0) to (i, j).
- Can compute  $f(\cdot, j)$  for any j in O(mn) time and O(m + n) space.



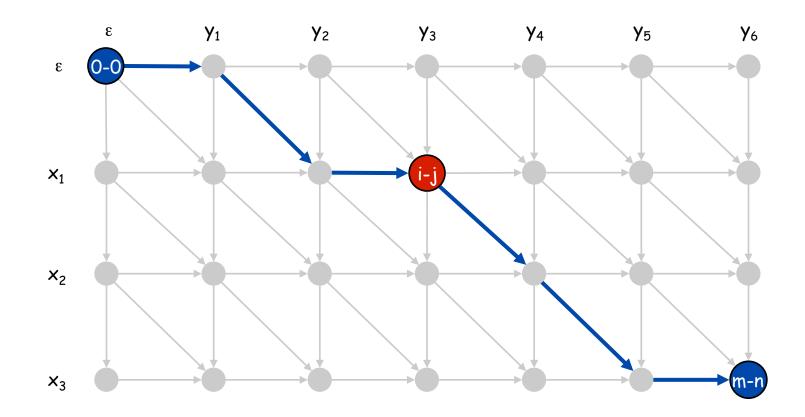
- Let g(i, j) be shortest path from (i, j) to (m, n).
- Can compute by reversing the edge orientations and inverting the roles of (0, 0) and (m, n)



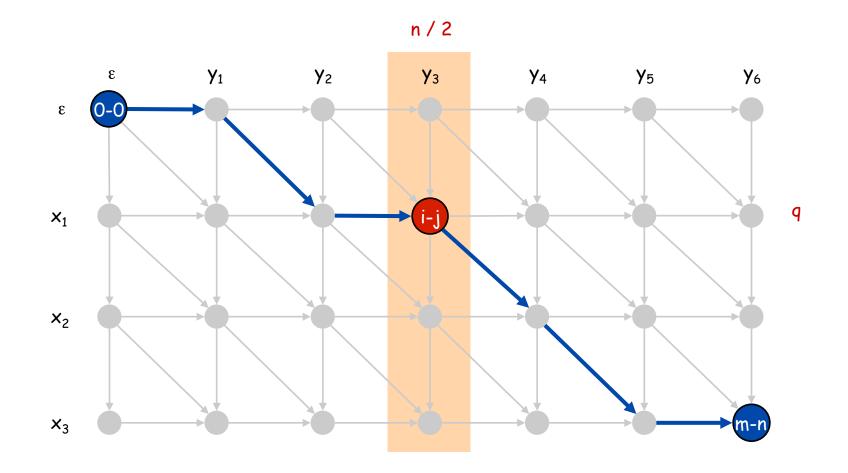
- Let g(i, j) be shortest path from (i, j) to (m, n).
- Can compute  $g(\cdot, j)$  for any j in O(mn) time and O(m + n) space.



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



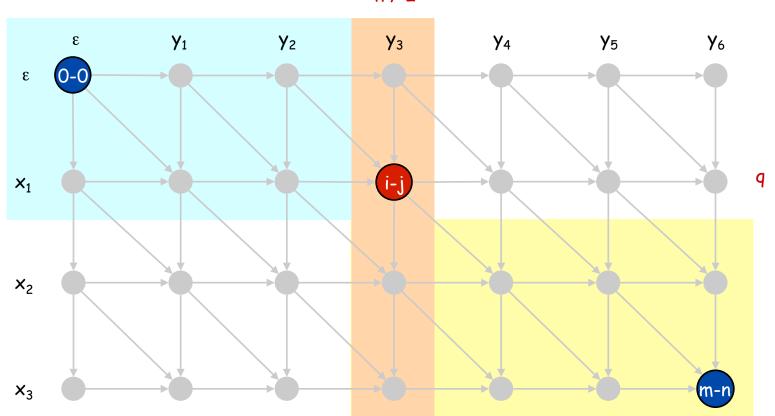
Observation 2. let q be an index that minimizes f(q, n/2) + g(q, n/2). Then, the shortest path from (0, 0) to (m, n) uses (q, n/2).



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

• Align  $x_q$  and  $y_{n/2}$ .

Conquer: recursively compute optimal alignment in each piece.



n / 2

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.  $T(m, n) = O(mn \log n)$ .

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

**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:

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

$$T(m,n) \leq T(q,n/2) + T(m-q,n/2) + cmn$$
  
$$\leq 2cqn/2 + 2c(m-q)n/2 + cmn$$
  
$$= cqn + cmn - cqn + cmn$$
  
$$= 2cmn$$