Dynamic Programming



Dynamic Programming (2)
Oct 19th, 2017

Algorithm Design and Analysis

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Announcement

- Mini-HW 5 released
 - Due on 10/26 (Thu) 17:20
- Homework 1 due soon
- Homework 2
 - Due on 11/09 (Thur) 17:20 (4 weeks)
- TA Recitation (next week)
 - 10/26 (Thu) at R103
 - Homework 1 QA
- Another course website you can get the videos sooner
 - http://ada.miulab.tw
- Note: if you have questions about the homework, please find TAs

Mini-HW 5

Mini HW #5

Due Time: 2017/10/26 (Thu.) 17:20 Contact TAs: ada-ta@csie.ntu.edu.tw

Suppose you have 4 kinds of objects, each kind of them has its own weight w_i , value v_i , and quantity n_i . Now you would like to maximize the total values while the total weights cannot exceed 8.

Information of these objects:

i	w_i	v_i	n_i
1	3	6	2
2	4	5	1
3	1	1	3
4	2	4	2

- (1) Please fill the DP table below, where dp[i][j] indicates the maximum values you can get with weight less or equal to j using objects 1 to i. (6pt)
 - (2) Use the DP table to find out one of the solution and briefly explain how. (4pt)

i \w	0	1	2	3	4	5	6	7	8
1	0								
2	0								12
3	0								
4	0			6					

Outline



- Dynamic Programming
- DP #1: Rod Cutting
- DP #2: Stamp Problem
- DP #3: Matrix-Chain Multiplication
- DP #4: Sequence Alignment Problem
 - Longest Common Subsequence (LCS) / Edit Distance
 - Space Efficient Algorithm
 - Viterbi Algorithm
- DP #5: Weighted Interval Scheduling
- DP #6: Knapsack Problem
 - 0-1 Knapsack
 - Unbounded Knapsack
 - Multidimensional Knapsack
 - Multi-Choice Knapsack
 - Fractional Knapsack

動腦一下 - 囚犯問題

- 有100個死囚,隔天執行死刑,典獄長開恩給他們一個存活的機會。
- 當隔天執行死刑時,每人頭上戴一頂帽子(黑或白)排成一隊伍,在 死刑執行前,由隊伍中最後的囚犯開始,每個人可以猜測自己頭上 的帽子顏色(只允許說黑或白),猜對則免除死刑,猜錯則執行死刑。

若這些囚犯可以前一天晚上先聚集討論方案,是否有好的方法可以 使總共存活的囚犯數量期望值最高?



猜測規則

- 囚犯排成一排,每個人可以看到前面所有人的帽子,但看不到自己 及後面囚犯的。
- 由最後一個囚犯開始猜測,依序往前。

Example: 奇數者猜測內容為前面一位的帽子顏

■ 每個囚犯皆可聽到之前所有囚犯的猜測內容。 色 → 存活期望值為75人

有沒有更多人可以存活的好策略?







Vote for Your Answer

qstn

Create polls with real-time results

http://qstn.co/q/OOZK7sYQ

囚犯問題中,你覺得最高的存活人數期望值為多少?

<= 75	0%	0
76~79	0%	0
80~85	0%	0
86~90	0%	0
90~95	0%	0
95~100	0%	0

Review

Algorithm Design Paradigms

- Divide-and-Conquer
 - partition the problem into independent or disjoint subproblems
 - repeatedly solving the common subsubproblems
 - → more work than necessary

- Dynamic Programming
 - partition the problem into dependent or overlapping subproblems
 - avoid recomputation
 - √ Top-down with memoization
 - ✓ Bottom-up method

Dynamic Programming Procedure

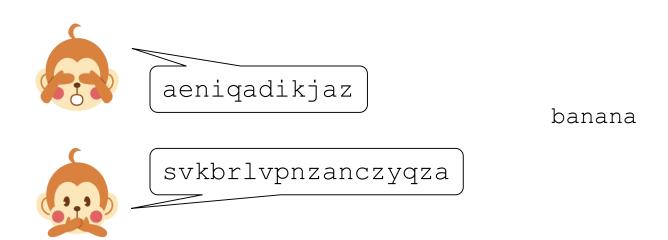
- 1. Characterize the structure of an optimal solution
 - ✓ Overlapping subproblems: revisit same subproblems
 - ✓ Optimal substructure: an optimal solution to the problem contains within it optimal solutions to subproblems
- 2. Recursively define the value of an optimal solution
 - Express the solution of the original problem in terms of optimal solutions for subproblems
- Compute the value of an optimal solution
 - ✓ typically in a bottom-up fashion
- 4. Construct an optimal solution from computed information
 - ✓ Step 3 and 4 may be combined

DP#4: Sequence Alignment

Textbook Chapter 15.4 – Longest common subsequence Textbook Problem 15-5 – Edit distance

Monkey Speech Recognition

- ■猴子們各自講話,經過語音辨識系統後,哪一支猴子發出<u>最接近</u>英文字"banana"的語音為優勝者
- How to evaluate the similarity between two sequences?



Longest Common Subsequence (LCS)

• Input: two sequences
$$X=\langle x_1,x_2,\cdots,x_m
angle$$
 $Y=\langle y_1,y_2,\cdots,y_n
angle$

- Output: longest common subsequence of two sequences
 - The maximum-length sequence of characters that appear left-to-right (but not necessarily a continuous string) in both sequences

$$X =$$
banana $X =$ banana $Y =$ aeniqadikjaz $Y =$ svkbrlvpnzanczyqza



$$X \rightarrow ba-n-an--a X \rightarrow ---ba--n-an---a$$
 $Y \rightarrow -aeniqadikjaz$ $Y \rightarrow svkbrlvpnzanczyqza$





Edit Distance

- Input: two sequences $X=\langle x_1,x_2,\cdots,x_m
 angle$ $Y=\langle y_1,y_2,\cdots,y_n
 angle$
- Output: the minimum cost of transformation from X to Y
 - Quantifier of the dissimilarity of two strings

$$X =$$
banana $X =$ banana $Y =$ aeniqadikjaz $Y =$ svkbrlvpnzanczyqza



$$X \rightarrow ba-n--a$$
 $X \rightarrow ---ba---n-an----a$ $Y \rightarrow -aeniqadikjaz$ $Y \rightarrow svkbrlvpnzanczyqza$

1 deletion, 7 insertions, 1 substitution

12 insertions, 1 substitution

Sequence Alignment Problem

• Input: two sequences
$$X=\langle x_1,x_2,\cdots,x_m
angle$$
 $Y=\langle y_1,y_2,\cdots,y_n
angle$

- Output: the minimal cost $M_{m,n}$ for aligning two sequences
 - Cost = #insertions \times C_{INS} + #deletions \times C_{DEL} + #substitutions \times $C_{p,q}$



Step 1: Characterize an OPT Solution

Sequence Alignment Problem

```
Input: two sequences X = \langle x_1, x_2, \cdots, x_m \rangle Y = \langle y_1, y_2, \cdots, y_n \rangle
```

Output: the minimal cost $M_{m,n}$ for aligning two sequences

- Subproblems
 - SA(i, j): sequence alignment between prefix strings x_1, \dots, x_i and y_1, \dots, y_j
 - Goal: SA(m, n)
- Optimal substructure: suppose OPT is an optimal solution to SA(i, j), there are 3 cases:
 - Case 1: x_i and y_j are aligned in OPT (match or substitution)
 - OPT/ $\{x_i, y_i\}$ is an optimal solution of SA (i-1, j-1)
 - Case 2: x_i is aligned with a gap in OPT (deletion)
 - OPT is an optimal solution of SA(i-1, j)
 - Case 3: y_i is aligned with a gap in OPT (insertion)
 - OPT is an optimal solution of SA(i, j-1)

Step 2: Recursively Define the Value of an OPT Solution

Sequence Alignment Problem

Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$

Output: the minimal cost $M_{m,n}$ for aligning two sequences

- Suppose OPT is an optimal solution to SA(i, j), there are 3 cases:
 - Case 1: x_i and y_j are aligned in OPT (match or substitution)
 - OPT/ $\{x_i, y_i\}$ is an optimal solution of SA (i-1, j-1) $M_{i,j} = M_{i-1,j-1} + C_{x_i,y_i}$
 - Case 2: x_i is aligned with a gap in OPT (deletion)
 - OPT is an optimal solution of SA(i-1, j)
 - Case 3: y_i is aligned with a gap in OPT (insertion)
 - OPT is an optimal solution of SA(i, j-1)

$$M_{i,j} = M_{i-1,j} + C_{\text{DEL}}$$

$$M_{i,j} = M_{i,j-1} + C_{\rm INS}$$

Recursively define the value

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$



Step 3: Compute Value of an OPT Solution

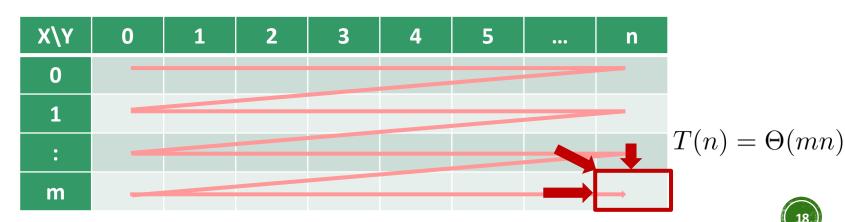
Sequence Alignment Problem

Input: two sequences

Output: the minimal cost $M_{m,n}$ for aligning two sequences

Bottom-up method: solve smaller subproblems first

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$



Step 3: Compute Value of an OPT Solution

Sequence Alignment Problem

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Input: two sequences

Output: the minimal cost $M_{m,n}$ for aligning two sequences

Bottom-up method: solve smaller subproblems first

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0 \\ iC_{\text{DEL}} & \text{if } j = 0 \\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \\ \text{a e n i q a d i k j a} \end{cases}$$

$$= 4, C_{\text{INS}} = 4$$

$$X \setminus Y = 0$$

$$X \mid Y$$

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Step 3: Compute Value of an OPT Solution

Sequence Alignment Problem

Input: two sequences

Output: the minimal cost $M_{m,n}$ for aligning two sequences

Bottom-up method: solve smaller subproblems first

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$

```
 \begin{array}{l} \text{Seq-Align}(\textbf{X},~\textbf{Y},~\textbf{C}_{\text{DEL}},~\textbf{C}_{\text{INS}},~\textbf{C}_{\text{p,q}}) \\ \text{for j = 0 to n} \\ &~\textbf{M[0][j] = j * \textbf{C}_{\text{INS}}~//~|\textbf{X}| = 0,~\text{cost} = |\textbf{Y}| * \text{penalty} \\ \text{for i = 1 to m} \\ &~\textbf{M[i][0] = i * \textbf{C}_{\text{DEL}}~//~|\textbf{Y}| = 0,~\text{cost} = |\textbf{X}| * \text{penalty} \\ \text{for i = 1 to m} \\ &~\text{for j = 1 to n} \\ &~\textbf{M[i][j] = min(M[i-1][j-1] + \textbf{C}_{\text{xi,yi}},~\textbf{M[i-1][j] + \textbf{C}_{\text{DEL}}},~\textbf{M[i][j-1] + \textbf{C}_{\text{INS}})} \\ \text{return M[m][n]} \\ \end{array}
```

Step 4: Construct an OPT Solution by Backtracking

Sequence Alignment Problem

Input: two sequences

Output: the minimal cost $M_{m,n}$ for aligning two sequences

Bottom-up method: solve smaller subproblems first

if i = 0

Step 4: Construct an OPT Solution by Backtracking

Sequence Alignment Problem

Input: two sequences

Output: the minimal cost $M_{m,n}$ for aligning two sequences

Bottom-up method: solve smaller subproblems first

$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$

```
Find-Solution (M)  \begin{array}{l} \text{if m = 0 or n = 0} \\ \text{return } \{\} \\ \text{v = min (M[m-1][n-1] + $C_{xm,yn}$, $M[m-1][n] + $C_{DEL}$, $M[m][n-1] + $C_{INS}$)} \\ \text{if v = M[m-1][n] + $C_{DEL}$ // $\uparrow$: deletion \\ \text{return Find-Solution (m-1, n)} \\ \text{if v = M[m][n-1] + $C_{INS}$ // $\leftarrow$: insertion \\ \text{return Find-Solution (m, n-1)} \\ \text{return } \{\text{(m, n)}\} \text{ U Find-Solution (m-1, n-1) } \text{ // $\backslash$: match/substitution} \\ \end{array}
```

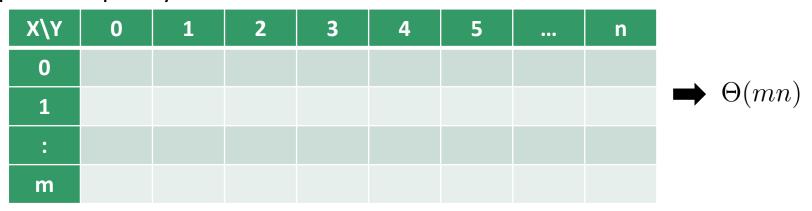
Step 4: Construct an OPT Solution by Backtracking

```
Seq-Align(X, Y, C_{DEL}, C_{INS}, C_{p,q}) for j = 0 to n  M[0][j] = j * C_{INS} // |X| = 0, cost = |Y| * penalty  for i = 1 to m  M[i][0] = i * C_{DEL} // |Y| = 0, cost = |X| * penalty  T(n) = \Theta(mn) for i = 1 to m  for j = 1 to n   M[i][j] = min(M[i-1][j-1] + C_{xi,yi}, M[i-1][j] + C_{DEL}, M[i][j-1] + C_{INS})  return M[m][n]
```

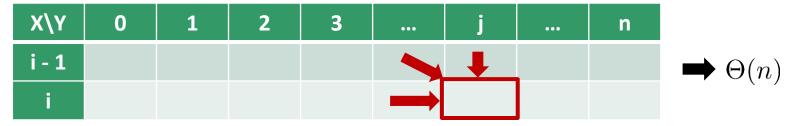
```
Find-Solution (M) if m = 0 or n = 0 return {}  v = \min(M[m-1][n-1] + C_{xm,yn}, M[m-1][n] + C_{DEL}, M[m][n-1] + C_{INS})  if v = M[m-1][n] + C_{DEL} // \uparrow: deletion return Find-Solution (m-1, n)  T(n) = \Theta(m+n)  if v = M[m][n-1] + C_{INS} // \leftarrow: insertion return Find-Solution (m, n-1) return { (m, n) } U Find-Solution (m-1, n-1) // \uparrow: match/substitution
```

Space Complexity

Space complexity



• If only keeping the most recent two rows: Space-Seq-Align (X, Y)

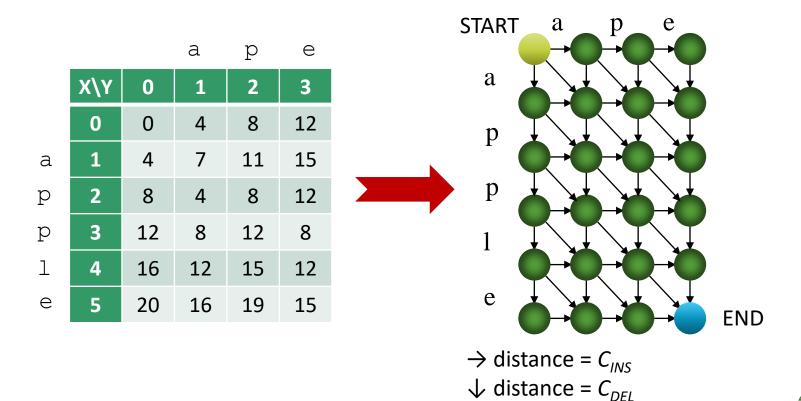


Space-Efficient Solution

Divide-and-Conquer + Dynamic Programming

 \triangle distance = $C_{u,v}$ for edge (u, v)

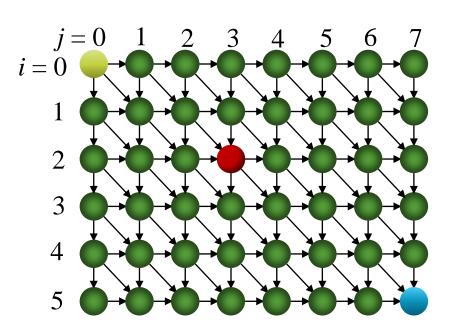
■ Problem: find the min-cost alignment → find the shortest path



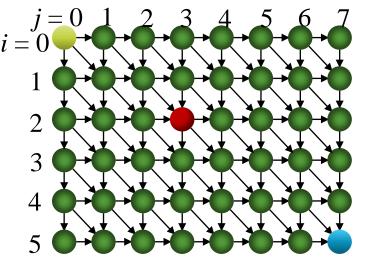
Shortest Path in Graph

- Each edge has a length/cost
- F(i,j): length of the shortest path from (0,0) to (i,j) (START $\rightarrow (i,j)$)
- B(i,j): length of the shortest path from (i,j) to (m,n) $((i,j) \rightarrow END)$
- F(m,n) = B(0,0)

$$F(2,3)$$
 = distance of the shortest path $B(2,3)$ = distance of the shortest path $B(2,3)$



Recursive Equation



- Each edge has a length/cost
- F(i,j): length of the shortest path from (0,0) to (i,j) (START $\rightarrow (i,j)$)
- B(i,j): length of the shortest path from (i,j) to (m,n) $((i,j) \rightarrow END)$
- Forward formulation

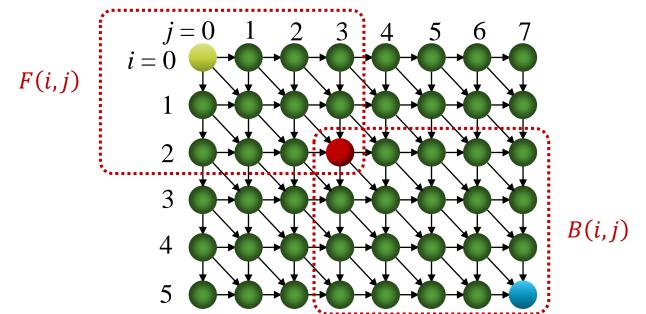
$$F_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0\\ iC_{\text{DEL}} & \text{if } j = 0\\ \min(F_{i-1,j-1} + C_{x_i,y_j}, F_{i-1,j} + C_{\text{DEL}}, F_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$

Backward formulation

$$B_{i,j} = \begin{cases} (n-j)C_{\text{INS}} & \text{if } i = m\\ (m-i)C_{\text{DEL}} & \text{if } j = n\\ \min(B_{i+1,j+1} + C_{x_i,y_j}, B_{i+1,j} + C_{\text{DEL}}, B_{i,j+1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$

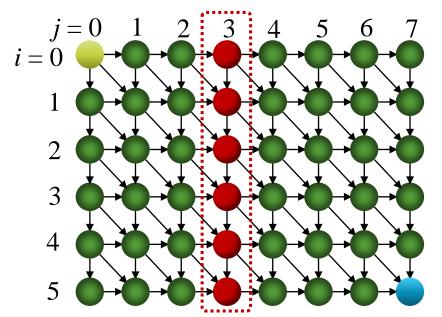
Shortest Path Problem

- F(i,j): length of the shortest path from (0,0) to (i,j)
- B(i,j): length of the shortest path from (i,j) to (m,n)
- Observation 1: the length of the shortest path from (0,0) to (m,n) that passes through (i,j) is F(i,j)+B(i,j)
 - → optimal substructure



Shortest Path Problem

- F(i,j): length of the shortest path from (0,0) to (i,j)
- B(i,j): length of the shortest path from (i,j) to (m,n)
- Observation 2: for any v in $\{0, ..., n\}$, there exists a u s.t. the shortest path between (0,0) and (m,n) goes through (u,v)
 - → the shortest path must go across a vertical cut



Shortest Path Problem

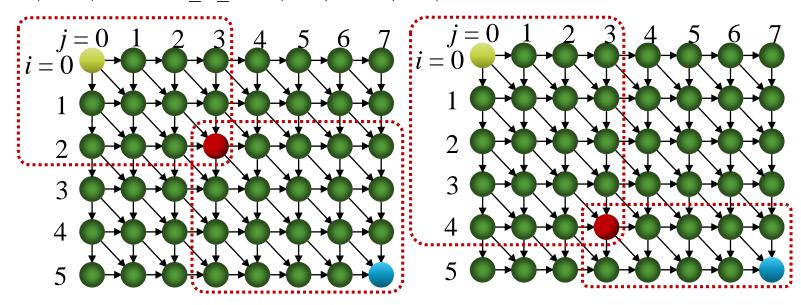
F(i,j): length of the shortest path from (0,0) to (i,j)

B(i,j): length of the shortest path from (i,j) to (m,n)

Observation 1+2:

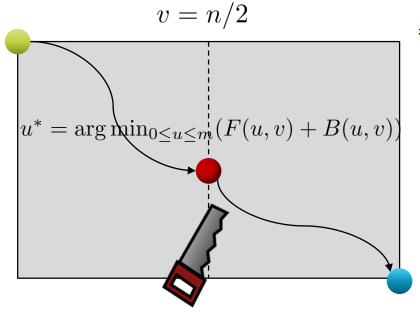
$$F(m,n) = \min (F(0,v) + B(0,v), F(1,v) + B(1,v), \cdots, F(m,v) + B(m,v))$$

$$F(m,n) = \min_{0 \le u \le m} F(u,v) + B(u,v) \forall v$$



Divide-and-Conquer Algorithm

Goal: finds optimal solution



How to find the value of u^* ?

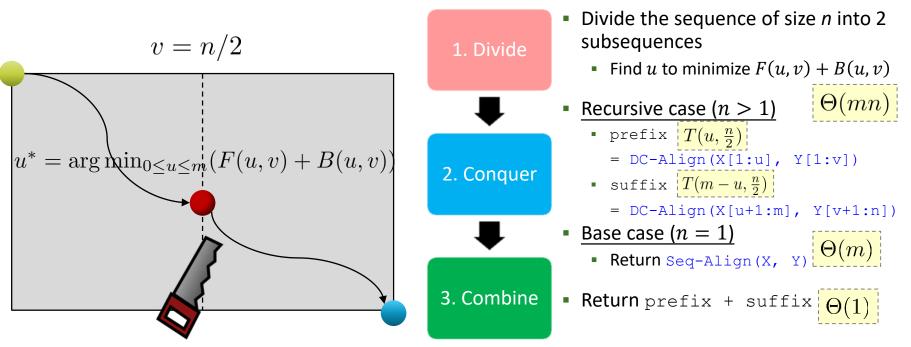
- Idea: utilize sequence alignment algo.
 - Call Space-Seq-Align (X, Y[1:v]) to find F(0,v), F(1,v), ..., F(m,v) $\Theta(m \times \frac{n}{2})$
 - Call Back-Space-Seq-Align (X, Y[v+1:n]) to find B(0,v), B(1,v), ..., B(m,v) $\Theta(m \times \frac{n}{2})$
 - Let u be the index minimizing F(u, v) + B(u, v)





Divide-and-Conquer Algorithm

■ Goal: finds optimal solution – DC-Align (X, Y) Space Complexity: O(m+n)



• T(m,n) = time for running DC-Align(X, Y) with |X|=m, |Y|=n

$$T(m,n) = \begin{cases} O(m) & \text{if } n = 1 \\ T(u,n/2) + T(m-u,n/2) + O(mn) & \text{if } n \ge 2 \end{cases} \longrightarrow T(m,n) = O(mn)$$

Time Complexity Analysis

$$T(m,n) = \begin{cases} O(m) & \text{if } n = 1 \\ T(u,n/2) + T(m-u,n/2) + O(mn) & \text{if } n \ge 2 \end{cases} \implies T(m,n) = O(mn)$$

- Proof
 - There exists positive constants a, b s.t. all

$$T(m,n) \le \begin{cases} a \cdot m & \text{if } n = 1\\ T(u,n/2) + T(m-u,n/2) + b \cdot mn & \text{if } n \ge 2 \end{cases}$$

• Use induction to prove $T(m,n) \leq kmn$

Practice to check the initial condition

$$T(m,n) \le T(u,\frac{n}{2}) + T(m-u,\frac{n}{2}) + b \cdot mn$$

Inductive hypothesis

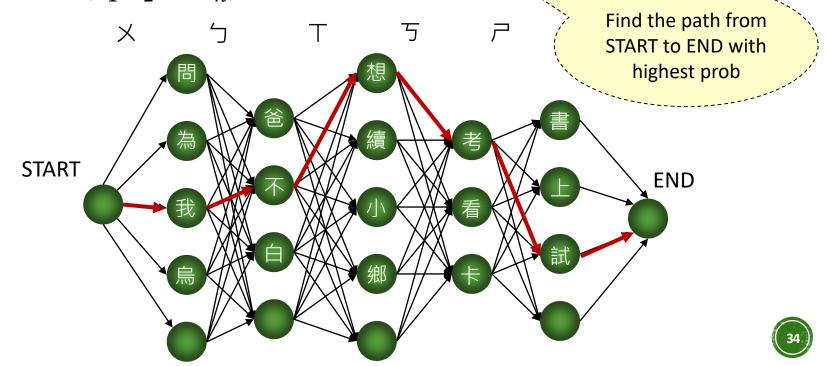
$$\leq ku\frac{n}{2} + k(m-u)\frac{n}{2} + b \cdot mn$$

$$\leq (\frac{k}{2} + b)mn$$

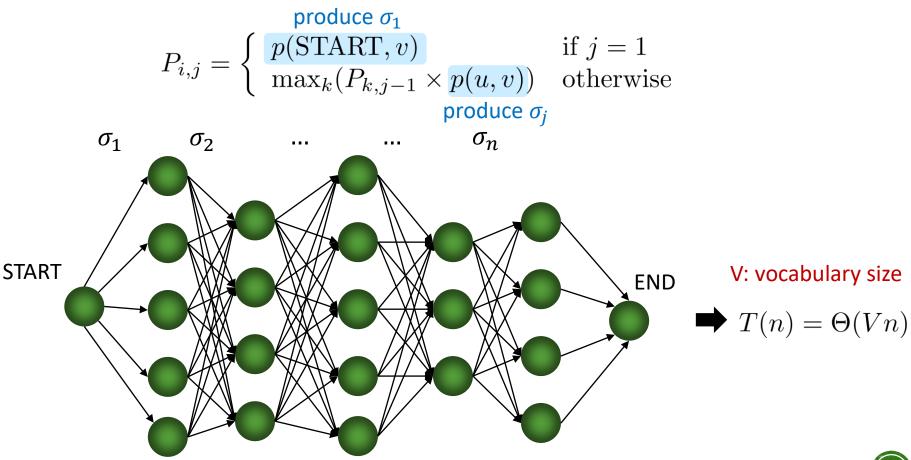
$$1 \leq kmn$$
 when $k > 2b$

Extension: 注音文 Recognition

• Given a graph G = (V, E), each edge $(u, v) \in E$ has an associated nonnegative probability p(u, v) of traversing the edge (u, v) and producing the corresponding character. Find the most probable path with the label $s = \langle \sigma_1, \sigma_2, ..., \sigma_n \rangle$.



Viterbi Algorithm



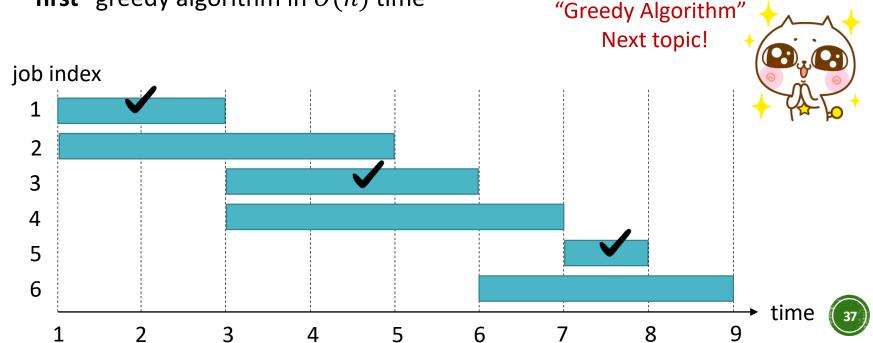
Weighted Interval Scheduling

Interval Scheduling

- Input: n job requests with start times s_i , finish times f_i
- Output: the maximum number of compatible jobs

• The interval scheduling problem can be solved using an "early-finish-time-first" greedy algorithm in O(n) time

"Greedy Algorithm"

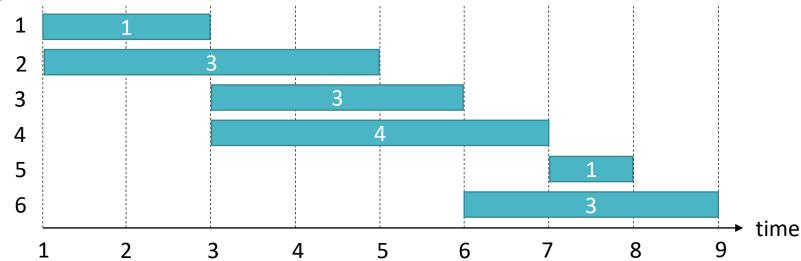


Weighted Interval Scheduling

- Input: n job requests with start times s_i , finish times f_i , and values v_i
- Output: the maximum total value obtainable from compatible jobs

Assume that the requests are sorted in non-decreasing order ($f_i \le f_j$ when i < j) p(j) = largest index i < j s.t. jobs i and j are compatible e.g. p(1) = 0, p(2) = 0, p(3) = 1, p(4) = 1, p(5) = 4, p(6) = 3



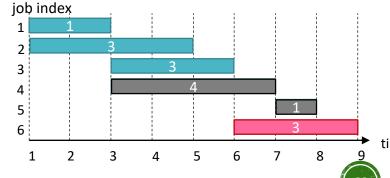


Step 1: Characterize an OPT Solution

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

- Subproblems
 - WIS (i): weighted interval scheduling for the first i jobs
 - Goal: WIS(n)
- Optimal substructure: suppose OPT is an optimal solution to WIS (i), there are 2 cases:
 - Case 1: job *i* in OPT
 - OPT\ $\{i\}$ is an optimal solution of WIS (p (i))
 - Case 2: job i not in OPT
 - OPT is an optimal solution of WIS (i-1)



Step 2: Recursively Define the Value of an OPT Solution

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

- Optimal substructure: suppose OPT is an optimal solution to WIS (i), there are 2 cases:
 - Case 1: job *i* in OPT
 - OPT\{i} is an optimal solution of WIS (p (i))
 - Case 2: job i not in OPT
 - OPT is an optimal solution of WIS (i−1)

$$M_i = v_i + M_{p(i)}$$

$$M_i = M_{i-1}$$

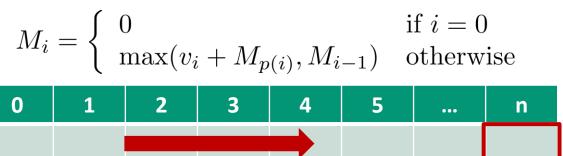
Recursively define the value

$$M_i = \begin{cases} 0 & \text{if } i = 0\\ \max(v_i + M_{p(i)}, M_{i-1}) & \text{otherwise} \end{cases}$$

Weighted Interval Scheduling Problem

M[i]

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible



```
\begin{array}{l} \text{WIS}(\mathbf{n,\ s,\ f,\ v,\ p}) \\ \text{M[0] = 0} \\ \text{for i = 1 to n} \\ \text{M[i] = max}(\mathbf{v[i] + M[p[i]],\ M[i-1])} \end{array} T(n) = \Theta(n) \\ \text{return M[n]} \end{array}
```

Step 4: Construct an OPT Solution by Backtracking

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

Step 4: Construct an OPT Solution by Backtracking

Weighted Interval Scheduling Problem

Input: n jobs with $\langle s_i, f_i, v_i \rangle$, p(j) = largest index i < j s.t. jobs i and j are compatible Output: the maximum total value obtainable from compatible

```
WIS(n, s, f, v, p)
  M[0] = 0
  for i = 1 to n
    M[i] = max(v[i] + M[p[i]], M[i - 1])
  return M[n]
```

$$T(n) = \Theta(n)$$

```
Find-Solution(M, n)
  if n = 0
    return {}
  if v[n] + M[p[n]] > M[n-1] // case 1
    return {n} U Find-Solution(p[n])
  return Find-Solution(n-1) // case 2
```

$$T(n) = \Theta(n)$$



Textbook Exercise 16.2-2

Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
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 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

Subproblems

```
ZO-KP(i)
```



```
ZO-KP(i, W
```

consider the available capacity

- ZO-KP (i, w): 0-1 knapsack problem within w capacity for the first i items
- **Goal**: ZO-KP(n, W)
- Optimal substructure: suppose OPT is an optimal solution to ZO-KP(i, w), there are 2 cases:
 - Case 1: item i in OPT
 - OPT\ $\{i\}$ is an optimal solution of ZO-KP (i 1, w w_i)
 - Case 2: item i not in OPT
 - OPT is an optimal solution of ZO-KP (i − 1, w)



Step 2: Recursively Define the Value of an OPT Solution

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

- Optimal substructure: suppose OPT is an optimal solution to ZO-KP(i, w), there are 2 cases:
 - Case 1: item i in OPT

$$M_{i,w} = v_i + M_{i-1,w-w_i}$$

- OPT\ $\{i\}$ is an optimal solution of ZO-KP (i 1, w w_i)
- Case 2: item i not in OPT
 - OPT is an optimal solution of ZO-KP (i 1, w)

$$M_{i,w} = M_{i-1,w}$$

Recursively define the value

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

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

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

i\w	0	1	2	3	 w		W
0							
1							
2		M	(i-1, w-1)	$-w_i$	M_{i-1}	w	
i					$M_{i,w}$		
n							

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

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

i\w	0	1	2	3	4	5
0	0	0	0	0	0	0
1	0	4	4	4	4	4
2	0	4	9	13	13	13
3	0	4	9	13	20	24

i	w_{i}	v _i
1	1	4
2	2	9
3	4	20

$$W = 5$$

0-1 Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i

Output: the max value within W capacity, where each item is chosen at most once

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

```
ZO-KP(n, v, W)
  for w = 0 to W
    M[0, w] = 0
  for i = 1 to n
    for w = 0 to W
    if(w<sub>i</sub> > w)
        M[i, w] = M[i-1, w]
    else
        M[i, w] = max(v<sub>i</sub> + M[i-1, w-w<sub>i</sub>], M[i-1, w])
  return M[n, W]
```

$$T(n) = \Theta(nW)$$

Step 4: Construct an OPT Solution by Backtracking

```
ZO-KP(n, v, W)
  for w = 0 to W
    M[0, w] = 0
  for i = 1 to n
    for w = 0 to W
        if(w<sub>i</sub> > w)
            M[i, w] = M[i-1, w]
        else
            M[i, w] = max(v<sub>i</sub> + M[i-1, w-w<sub>i</sub>], M[i-1, w])
    return M[n, W]
```

$$T(n) = \Theta(nW)$$

```
Find-Solution(M, n, W)
S = {}
w = W
for i = n to 1
   if M[i, w] > M[i - 1, w] // case 1
      w = w - w<sub>i</sub>
      S = S U {i}
return S
```

$$T(n) = \Theta(n)$$

Pseudo-Polynomial Time

- Polynomial: polynomial in the length of the input (#bits for the input)
- Pseudo-polynomial: polynomial in the numeric value
- The time complexity of 0-1 knapsack problem is $\Theta(nW)$
 - n: number of objects
 - W: knapsack's capacity (non-negative integer)
 - polynomial in the numeric value
 - = pseudo-polynomial in input size
 - = exponential in the length of the input
- Note: the size of the representation of W is log₂ W

$$= 2^m = m$$

Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has **unlimited supplies** Output: the max value within W capacity

Subproblems

- U-KP (i, w): unbounded knapsack problem with w capacity for the first i items
- Goal: U-KP(n, W)

0-1 Knapsack Problem	Unbounded Knapsack Problem				
each item can be chosen at most once	each item can be chosen multiple times				
a sequence of binary choices: whether to choose item $\it i$	a sequence of i choices: which one (from 1 to i) to choose				
Time complexity = $\Theta(nW)$	Time complexity = $\Theta(n^2W)$				

Step 1: Characterize an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has **unlimited supplies** Output: the max value within W capacity

- Subproblems
 - U-KP (w): unbounded knapsack problem with w capacity
 - Goal: U-KP(W)
- Optimal substructure: suppose OPT is an optimal solution to U-KP(w), there are n cases:
 - Case 1: item 1 in OPT
 - Removing an item 1 from OPT is an optimal solution of U-KP (w w₁)
 - Case 2: item 2 in OPT
 - Removing an item 2 from OPT is an optimal solution of U-KP ($W-W_2$)
 - Case n: item n in OPT
 - Removing an item n from OPT is an optimal solution of U-KP ($w-w_n$)

Step 2: Recursively Define the Value of an OPT Solution

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has **unlimited supplies** Output: the max value within W capacity

- Optimal substructure: suppose OPT is an optimal solution to U-KP(w), there are n cases:
 - Case *i*: item *i* in OPT
 - Removing an item i from OPT is an optimal solution of U-KP ($W-W_1$)
- Recursively define the value

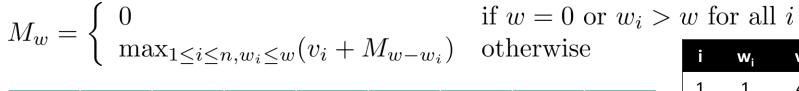
$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n} w_i \le w \end{cases} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$

只考慮背包還裝的下的情形

 $M_w = v_i + M_{w-w_i}$

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has **unlimited supplies** Output: the max value within W capacity



				2	4	_			1	1	4
W	0	1	2	3	4	5	•••	W	2	2	9
M[w]									3	4	20

$$W=5$$

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has unlimited supplies Output: the max value within W capacity

Bottom-up method: solve smaller subproblems first

$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n, w_i \le w} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$

w	0	1	2	3	4	5
M[w]	0	4	9	13	18	22

$$\max(4+0) \qquad W = 5$$

$$\max(4+4,9+0) \qquad \max(4+9,9+4)$$

$$\max(4+13,9+9,17+0)$$

$$\max(4+18,9+13,17+4)$$



 W_i

2

3

٧i

4

9

17

Unbounded Knapsack Problem

Input: n items where i-th item has value v_i and weighs w_i , each has **unlimited supplies** Output: the max value within W capacity

$$M_w = \begin{cases} 0 & \text{if } w = 0 \text{ or } w_i > w \text{ for all } i \\ \max_{1 \le i \le n, w_i \le w} (v_i + M_{w - w_i}) & \text{otherwise} \end{cases}$$

```
U-KP(v, W)
  for w = 0 to W
    M[w] = 0
  for w = 0 to W
    for i = 1 to n
        if(w<sub>i</sub> <= w)
            tmp = v<sub>i</sub> + M[w - w<sub>i</sub>]
            M[w] = max(M[w], tmp)
    return M[W]
```

$$T(n) = \Theta(nW)$$

Step 4: Construct an OPT Solution by Backtracking

```
U-KP(v, W)
  for w = 0 to W
    M[w] = 0
  for w = 0 to W
    for i = 1 to n
        if(w<sub>i</sub> <= w)
            tmp = v<sub>i</sub> + M[w - w<sub>i</sub>]
            M[w] = max(M[w], tmp)
    return M[W]
```

$$T(n) = \Theta(nW)$$

```
Find-Solution(M, n, W)
  for i = 1 to n
        C[i] = 0 // C[i] = # of item i in solution
        w = W
  for i = i to n
        while w > 0
        if(w<sub>i</sub> <= w && M[w] == (v<sub>i</sub> + M[w - w<sub>i</sub>]))
        w = w - w<sub>i</sub>
        C[i] += 1
  return C
```

$$T(n) = \Theta(n+W)$$



Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i Output: the max value within W capacity and with **the size of** D, where each item is chosen at most once

- Subproblems
 - M-KP (i, w, d): multidimensional knapsack problem with w capacity and d size for the first i items
 - **Goal**: M-KP(n, W, D)
- Optimal substructure: suppose OPT is an optimal solution to M-KP(i, w, d), there are 2 cases:
 - Case 1: item i in OPT
 - OPT\{i} is an optimal solution of M-KP (i 1, w w_i, d d_i)
 - Case 2: item i not in OPT
 - OPT is an optimal solution of M-KP (i 1, w, d)



Step 2: Recursively Define the Value of an OPT Solution

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i

Output: the max value within W capacity and with the size of D, where each item is chosen at most once

- Optimal substructure: suppose OPT is an optimal solution to M−KP (i, w, d), there are 2 cases: $M_{i,w,d} = v_i + M_{i-1,w-w_i,d-d_i}$
 - Case 1: item i in OPT

• OPT\
$$\{i\}$$
 is an optimal solution of M-KP ($i - 1$, w - w_i, d - d_i)

Case 2: item i not in OPT

$$M_{i,w,d} = M_{i-1,w,d}$$

- OPT is an optimal solution of M-KP (i 1, w, d)
- Recursively define the value

$$M_{i,w,d} = \begin{cases} 0 & \text{if } i = 0\\ M_{i-1,w,d} & \text{if } w_i > w \text{ or } d_i > d\\ \max(v_i + M_{i-1,w-w_i,d-d_i}, M_{i-1,w,d}) & \text{otherwise} \end{cases}$$

Exercise

Multidimensional Knapsack Problem

Input: n items where i-th item has value v_i , weighs w_i , and size d_i

Output: the max value within W capacity and with the size of D, where each item is

chosen at most once

- Step 3: Compute Value of an OPT Solution
- Step 4: Construct an OPT Solution by Backtracking
- What is the time complexity?

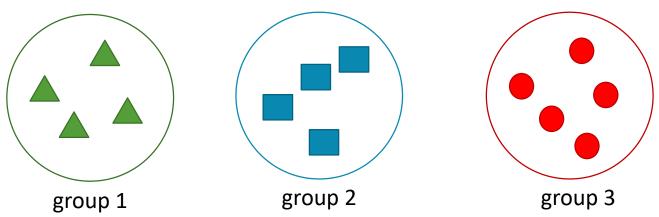
Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Multiple-Choice Knapsack Problem

- Input: n items
 - $v_{i,j}$: value of j-th item in the group i
 - $w_{i,j}$: weight of j-th item in the group i
 - n_i : number of items in group i
 - n: total number of items $(\sum n_i)$
 - *G*: total number of groups
- Output: the maximum value for the knapsack with capacity of W, where the item from each group can be selected at most once



Step 1: Characterize an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

Subproblems

■ MC-KP (w): w capacity



• MC-KP (i, w): w capacity for the first i groups

the constraint is for groups

• MC-KP (i, j, w): w capacity for the first j items from first i groups

Which one is more suitable for this problem?



Step 1: Characterize an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups) Output: the max value within W capacity, where each group is chosen **at most once**

- Subproblems
 - MC-KP(i, w): multi-choice knapsack problem with w capacity for the first i groups
 - Goal: MC-KP(G, W)
- Optimal substructure: suppose OPT is an optimal solution to MC-KP(i, w), for the group i, there are n_i+1 cases:
 - Case 1: no item from i-th group in OPT
 - OPT is an optimal solution of MC−KP (i − 1, w):
 - Case j + 1: j-th item from i-th group (item_{i,i}) in OPT
 - OPT\item_{i,i} is an optimal solution of MC-KP (i 1, w $w_{i,j}$)



Step 2: Recursively Define the Value of an OPT Solution

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

- Optimal substructure: suppose OPT is an optimal solution to MC-KP(i, w), for the group i, there are $n_i + 1$ cases:
 - Case 1: no item from i-th group in OPT

$$M_{i,w} = M_{i-1,w}$$

- OPT is an optimal solution of MC-KP (i 1, w)
- Case j+1: j-th item from i-th group (item $_{\mathrm{i,j}}$) in OPT $M_{i,w}=v_{i,j}+M_{i-1,w-w_{i,j}}$
 - OPT\item_{i,j} is an optimal solution of MC-KP (i 1, w $w_{i,j}$)
- Recursively define the value

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0 \\ M_{i-1,w} & \text{if } w_{i,j} > w \text{ for all } j \\ \max_{1 \le j \le n_i} (v_{i,j} + M_{i-1,w-w_{i,j}}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

$$M_{i,w} = \begin{cases} 0 & \text{if } i = 0\\ M_{i-1,w} & \text{if } w_{i,j} > w \text{ for all } j\\ \max_{1 \le j \le n_i} (v_{i,j} + M_{i-1,w-w_{i,j}}, M_{i-1,w}) & \text{otherwise} \end{cases}$$

i\w	0	1	2	3	 w		W
0							
1							
2			$M_{i-1,i}$	$v-w_{i,j}$	$M_{i-1,u}$	J	
i				, 0	$M_{i,w}$		
n							

Multiple-Choice Knapsack Problem

Input: n items with value $v_{i,j}$ and weighs $w_{i,j}$ (n_i : #items in group i, G: #groups)

Output: the max value within W capacity, where each group is chosen at most once

```
 \begin{array}{l} \text{MC-KP}\,(n,\;v,\;W) \\ \text{for } w = 0 \;\; \text{to} \;\; W \\ M[0,\;w] = 0 \\ \text{for } i = 1 \;\; \text{to} \;\; G \;\; / \;\; \text{consider groups} \;\; 1 \;\; \text{to} \;\; i \\ \text{for } w = 0 \;\; \text{to} \;\; W \;\; / \;\; \text{consider capacity} = w \\ M[i,\;w] = M[i - 1,\;w] \\ \text{for } j = 1 \;\; \text{to} \;\; n_i \;\; / \;\; \text{check } j - \text{th} \;\; \text{item in group} \;\; i \\ \text{if}\,(v_{i,j} \;\; + \;\; M[i - 1,\;w - w_{i,j}] \;\; > \;\; M[i,\;w]) \\ M[i,\;w] = v_{i,j} \;\; + \;\; M[i - 1,\;w - w_{i,j}] \\ \text{return } \;\; M[G,\;W] \\ \end{array}
```

$$T(n) = \Theta(nW)$$

$$\sum_{i=1}^{G} \sum_{w=0}^{W} \sum_{j=1}^{n_i} c = c \sum_{w=0}^{W} \sum_{i=1}^{G} \sum_{j=1}^{n_i} 1 = c \sum_{w=0}^{W} n = cnW$$



Step 4: Construct an OPT Solution by Backtracking

```
MC-KP(n, v, W)
  for w = 0 to W
   M[0, w] = 0
for i = 1 to G // consider groups 1 to i
    for w = 0 to W // consider capacity = w
        M[i, w] = M[i - 1, w]
        for j = 1 to n_i // check items in group i
           if(v_{i,j} + M[i - 1, w - w_{i,j}] > M[i, w])
            M[i, w] = v_{i,j} + M[i - 1, w - w_{i,j}]
            B[i, w] = j
  return M[G, W], B[G, W]
```

$$T(n) = \Theta(nW)$$

Practice to write the pseudo code for Find-Solution () $T(n) = \Theta(G+W)$

$$T(n) = \Theta(G + W)$$

Knapsack Problem



- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- ullet Output: the maximum value for the knapsack with capacity of W
- Variants of knapsack problem
 - 0-1 Knapsack Problem: 每項物品只能拿一個
 - Unbounded Knapsack Problem: 每項物品可以拿多個
 - Multidimensional Knapsack Problem: 背包空間有限
 - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
 - Fractional Knapsack Problem: 物品可以只拿部分

Fractional Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the maximum value for the knapsack with capacity of W, where we can take **any fraction of items**
- Dynamic programming algorithm should work

Can we do better?

• Choose maximal $\frac{v_i}{w_i}$ (類似CP值) first



Concluding Remarks

- "Dynamic Programming": solve many subproblems in polynomial time for which a naïve approach would take exponential time
- When to use DP
 - Whether subproblem solutions can combine into the original solution
 - When subproblems are overlapping
 - Whether the problem has optimal substructure
 - Common for optimization problem
- Two ways to avoid recomputation
 - Top-down with memoization
 - Bottom-up method
- Complexity analysis
 - Space for tabular filling
 - Size of the subproblem graph



Question?

Important announcement will be sent to @ntu.edu.tw mailbox & post to the course website

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