Dynamic Programming
動態規劃 (2)

5.2

Algorithm Design and Analysis
演算法設計與分析

Yun-Nung (Vivian) Chen 陳縕儂

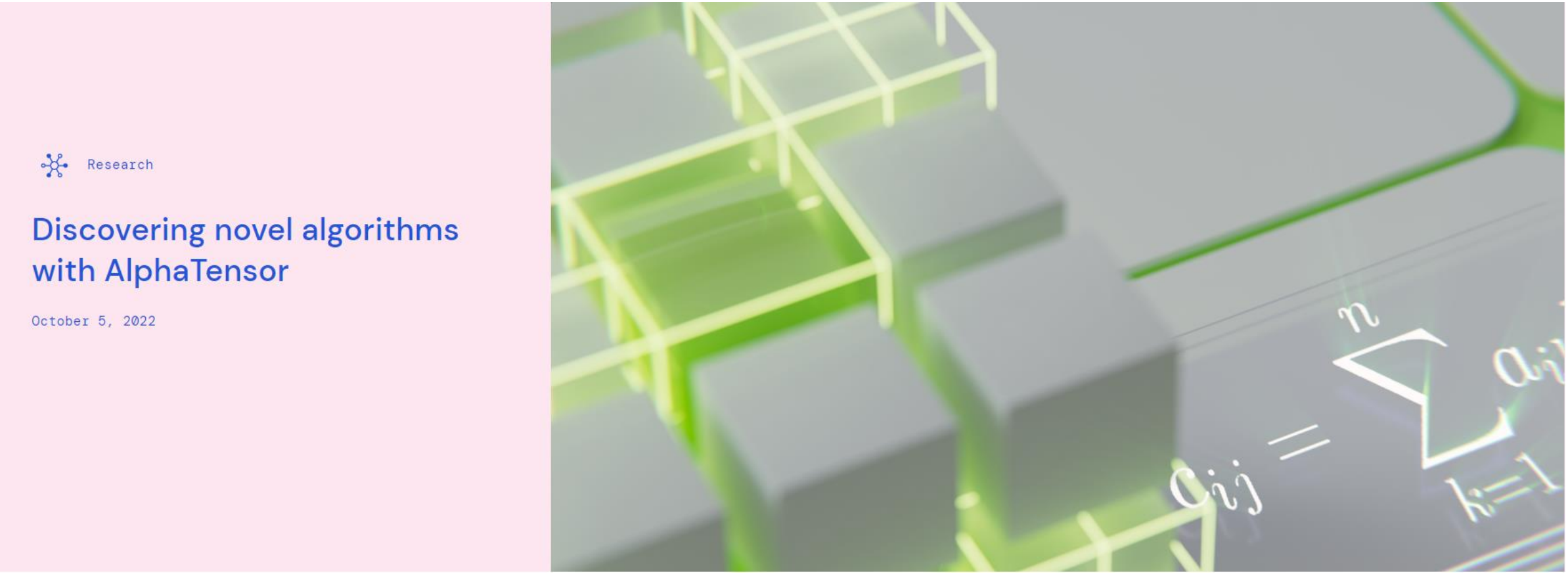
(Slides modified from Hsu-Chun Hsiao)

國立臺灣大學 National Taiwan University

http://ada.miulab.tw

Breaking News!!

- (2022/10/05) DeepMind proposes AlphaTensor to find efficient ways for matrix multiplication!



Strassen's Algorithm for Matrix Multiplication

$$\begin{bmatrix} a_{1,1} & a_{1,2} \\ a_{2,1} & a_{2,2} \end{bmatrix} \times \begin{bmatrix} b_{1,1} & b_{1,2} \\ b_{2,1} & b_{2,2} \end{bmatrix} = \begin{bmatrix} c_{1,1} & c_{1,2} \\ c_{2,1} & c_{2,2} \end{bmatrix}$$

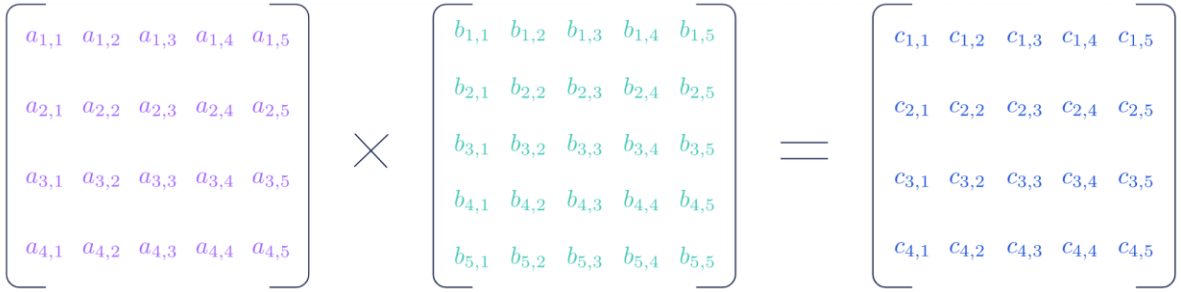
- $T(n)$ = time for running `Strassen(n,A,B)`

$$T(n) = \begin{cases} \Theta(1) & \text{if } n = 1 \\ 7T(n/2) + \Theta(n^2) & \text{if } n \geq 2 \end{cases}$$

➡ $\Theta(n^{\log_2 7}) \sim \Theta(n^{2.807})$

Standard algorithm	Strassen's algorithm
$h_1 = a_{1,1}\ b_{1,1}$	$h_1 = (a_{1,1} + a_{2,2})\ (b_{1,1} + b_{2,2})$
$h_2 = a_{1,1}\ b_{1,2}$	$h_2 = (a_{2,1} + a_{2,2})\ b_{1,1}$
$h_3 = a_{1,2}\ b_{2,1}$	$h_3 = a_{1,1}\ (b_{1,2} - b_{2,2})$
$h_4 = a_{1,2}\ b_{2,2}$	$h_4 = a_{2,2}\ (-b_{1,1} + b_{2,1})$
$h_5 = a_{2,1}\ b_{1,1}$	$h_5 = (a_{1,1} + a_{1,2})\ b_{2,2}$
$h_6 = a_{2,1}\ b_{1,2}$	$h_6 = (-a_{1,1} + a_{2,1})\ (b_{1,1} + b_{1,2})$
$h_7 = a_{2,2}\ b_{2,1}$	$h_7 = (a_{1,2} - a_{2,2})(b_{2,1} + b_{2,2})$
$h_8 = a_{2,2}\ b_{2,2}$	
$c_{1,1} = h_1 + h_3$	$c_{1,1} = h_1 + h_4 - h_5 + h_7$
$c_{1,2} = h_2 + h_4$	$c_{1,2} = h_3 + h_5$
$c_{2,1} = h_5 + h_7$	$c_{2,1} = h_2 + h_4$
$c_{2,2} = h_6 + h_8$	$c_{2,2} = h_1 - h_2 + h_3 + h_6$

AlphaTensor-Discovered Algorithm



- The traditional algorithm multiplies a 4x5 by 5x5 matrix using 100 multiplications
- 100 was reduced to 80 with human ingenuity
- AlphaTensor found algorithms using just 76 multiplications

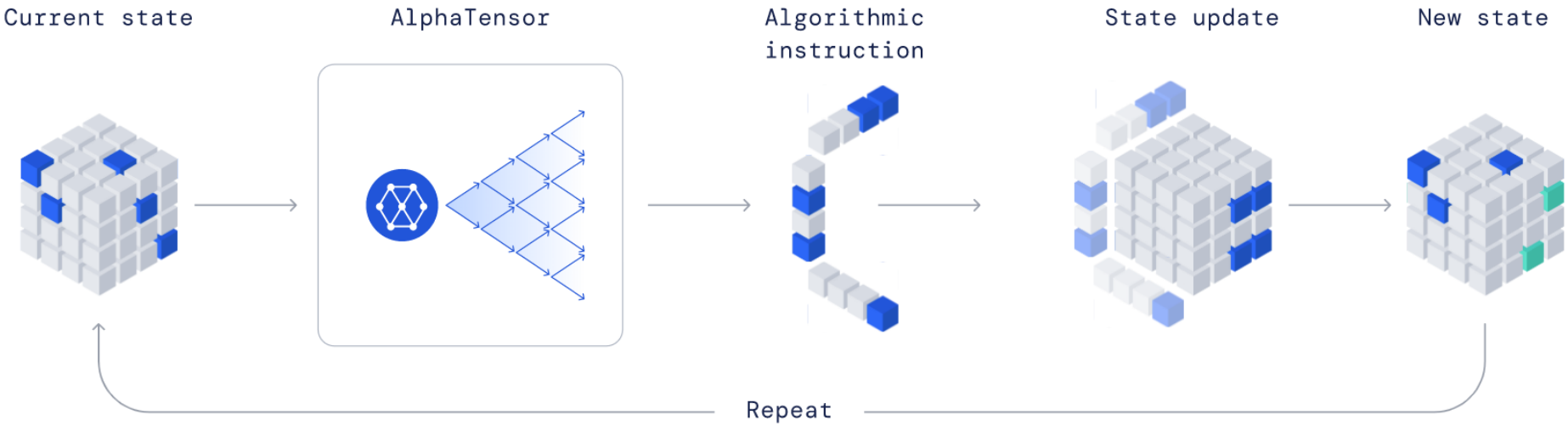
Current SOTA (80)

$$h_1 = a_{3,2}(-b_{2,1} - b_{2,5} - b_{3,1})$$
$$h_2 = (a_{2,2} + a_{2,5} - a_{3,5})(-b_{2,5} - b_{5,1})$$
$$h_3 = (-a_{3,1} - a_{4,1} + a_{4,2})(-b_{1,1} + b_{2,5})$$
$$h_4 = (a_{1,2} + a_{1,4} + a_{3,4})(-b_{2,5} - b_{4,1})$$
$$h_5 = (a_{1,5} + a_{2,2} + a_{2,5})(-b_{2,4} + b_{5,1})$$
$$h_6 = (-a_{2,2} - a_{2,5} - a_{4,5})(b_{2,3} + b_{5,1})$$
$$h_7 = (-a_{1,1} + a_{4,1} - a_{4,2})(b_{1,1} + b_{2,4})$$
$$h_8 = (a_{3,2} - a_{3,3} - a_{4,3})(-b_{2,3} + b_{3,1})$$
$$h_9 = (-a_{1,2} - a_{1,4} + a_{4,4})(b_{2,3} + b_{4,1})$$
$$h_{10} = (a_{2,2} + a_{2,5})\,b_{5,1}$$
$$h_{11} = (-a_{2,1} - a_{4,1} + a_{4,2})(-b_{1,1} + b_{2,2})$$
$$h_{12} = (a_{4,1} - a_{4,2})\,b_{1,1}$$
$$h_{13} = (a_{1,2} + a_{1,4} + a_{2,4})(b_{2,2} + b_{4,1})$$
$$h_{14} = (a_{1,3} - a_{3,2} + a_{3,3})(b_{2,4} + b_{3,1})$$
$$h_{15} = (-a_{1,2} - a_{1,4})\,b_{4,1}$$
$$h_{16} = (-a_{3,2} + a_{3,3})\,b_{3,1}$$
$$h_{17} = (a_{1,2} + a_{1,4} - a_{2,1} + a_{2,2} - a_{2,3} + a_{2,4} - a_{3,2} + a_{3,3} - a_{4,1} + a_{4,2})\,b_{2,2}$$
$$h_{18} = a_{2,1}(b_{1,1} + b_{1,2} + b_{5,2})$$
$$h_{19} = -a_{2,3}(b_{3,1} + b_{3,2} + b_{5,2})$$
$$h_{20} = (-a_{1,5} + a_{2,1} + a_{2,3} - a_{2,5})(-b_{1,1} - b_{1,2} + b_{1,4} - b_{5,2})$$
$$h_{21} = (a_{2,1} + a_{2,3} - a_{2,5})\,b_{5,2}$$
$$h_{22} = (a_{1,3} - a_{1,4} - a_{2,4})(b_{1,1} + b_{1,2} - b_{1,4} - b_{3,1} - b_{3,2} + b_{3,4} + b_{4,4})$$
$$h_{23} = a_{1,3}(-b_{3,1} + b_{3,4} + b_{4,4})$$
$$h_{24} = a_{1,5}(-b_{4,4} - b_{5,1} + b_{5,4})$$
$$h_{25} = -a_{1,1}(b_{1,1} - b_{1,4})$$
$$h_{26} = (-a_{1,3} + a_{1,4} + a_{1,5})\,b_{4,4}$$
$$h_{27} = (a_{1,3} - a_{3,1} + a_{3,3})(b_{1,1} - b_{1,4} + b_{1,5} + b_{3,5})$$
$$h_{28} = -a_{3,4}(-b_{3,5} - b_{4,1} - b_{4,5})$$
$$h_{29} = a_{3,1}(b_{1,1} + b_{1,5} + b_{3,5})$$
$$h_{30} = (a_{3,1} - a_{3,3} + a_{3,4})\,b_{3,5}$$
$$h_{31} = (-a_{1,4} - a_{1,5} - a_{3,4})(-b_{4,4} - b_{5,1} + b_{5,4} - b_{5,5})$$
$$h_{32} = (a_{2,1} + a_{4,1} + a_{4,4})(b_{1,3} - b_{4,1} - b_{4,2} - b_{4,3})$$
$$h_{33} = a_{4,3}(-b_{3,1} - b_{3,3})$$
$$h_{34} = a_{4,4}(-b_{1,3} + b_{4,1} + b_{4,3})$$

AlphaTensor-Discovered (76)

$$h_{51} = a_{2,2}(b_{2,1} + b_{2,2} - b_{5,1})$$
$$h_{52} = a_{4,2}(b_{1,1} + b_{2,1} + b_{2,3})$$
$$h_{53} = -a_{1,2}(-b_{2,1} + b_{2,4} + b_{4,1})$$
$$h_{54} = (a_{1,2} + a_{1,4} - a_{2,2} - a_{2,5} - a_{3,2} + a_{3,3} - a_{4,2} + a_{4,3} - a_{4,4} - a_{4,5})\,b_{2,3}$$
$$h_{55} = (a_{1,4} - a_{4,4})(-b_{2,3} + b_{3,1} + b_{3,3} - b_{3,4} + b_{4,3} - b_{4,4})$$
$$h_{56} = (a_{1,1} - a_{1,5} - a_{4,1} + a_{4,5})(b_{3,1} + b_{3,3} - b_{3,4} + b_{5,1} + b_{5,3} - b_{5,4})$$
$$h_{57} = (-a_{3,1} - a_{4,1})(-b_{1,3} - b_{1,5} - b_{2,5} - b_{5,1} - b_{5,3} - b_{5,5})$$
$$h_{58} = (-a_{1,4} - a_{1,5} - a_{3,4} - a_{3,5})(-b_{5,1} + b_{5,4} - b_{5,5})$$
$$h_{59} = (-a_{3,3} + a_{3,4} - a_{4,3} + a_{4,4})(b_{4,1} + b_{4,3} + b_{4,5} + b_{5,1} + b_{5,3} + b_{5,5})$$
$$h_{60} = (a_{2,5} + a_{4,5})(b_{2,3} - b_{3,1} - b_{3,2} - b_{3,3} - b_{5,2} - b_{5,3})$$
$$h_{61} = (a_{1,4} + a_{3,4})(b_{1,1} - b_{1,4} + b_{1,5} - b_{2,5} - b_{4,4} + b_{4,5} - b_{5,1} + b_{5,4} - b_{5,5})$$
$$h_{62} = (a_{2,1} + a_{4,1})(b_{1,2} + b_{1,3} + b_{2,2} - b_{4,1} - b_{4,2} - b_{4,3})$$
$$h_{63} = (-a_{3,3} - a_{4,3})(-b_{2,3} - b_{3,3} - b_{3,5} - b_{4,1} - b_{4,3} - b_{4,5})$$
$$h_{64} = (a_{1,1} - a_{1,3} - a_{1,4} + a_{3,1} - a_{3,3} - a_{3,4})(b_{1,1} - b_{1,4} + b_{1,5})$$
$$h_{65} = (-a_{1,1} + a_{4,1})(-b_{1,3} + b_{1,4} + b_{2,4} - b_{5,1} - b_{5,3} + b_{5,4})$$
$$h_{66} = (a_{1,1} - a_{1,2} + a_{1,3} - a_{1,5} - a_{2,2} - a_{2,5} - a_{3,2} + a_{3,3} - a_{4,1} + a_{4,2})\,b_{2,4}$$
$$h_{67} = (a_{2,5} - a_{3,5})(b_{1,1} + b_{1,2} + b_{1,5} - b_{2,5} - b_{4,1} - b_{4,2} - b_{4,5} + b_{5,2} + b_{5,5})$$
$$h_{68} = (a_{1,1} + a_{1,3} - a_{1,4} - a_{1,5} - a_{4,1} - a_{4,3} + a_{4,4} + a_{4,5})(-b_{3,1} - b_{3,3} + b_{3,4})$$
$$h_{69} = (-a_{1,3} + a_{1,4} - a_{2,3} + a_{2,4})(-b_{2,4} - b_{3,1} - b_{3,2} + b_{3,4} - b_{5,2} + b_{5,4})$$
$$h_{70} = (a_{2,3} - a_{2,5} + a_{4,3} - a_{4,5})(-b_{3,1} - b_{3,2} - b_{3,3})$$
$$h_{71} = (-a_{3,1} + a_{3,3} - a_{3,4} + a_{3,5} - a_{4,1} + a_{4,3} - a_{4,4} + a_{4,5})(-b_{5,1} - b_{5,3} - b_{5,5})$$
$$h_{72} = (-a_{2,1} - a_{2,4} - a_{4,1} - a_{4,4})(b_{4,1} + b_{4,2} + b_{4,3})$$
$$h_{73} = (a_{1,3} - a_{1,4} - a_{1,5} + a_{2,3} - a_{2,4} - a_{2,5})(b_{1,1} + b_{1,2} - b_{1,4} + b_{2,4} + b_{5,2} - b_{5,4})$$
$$h_{74} = (a_{2,1} - a_{2,3} + a_{2,4} - a_{3,1} + a_{3,3} - a_{3,4})(b_{4,1} + b_{4,2} + b_{4,5})$$
$$h_{75} = -(a_{1,2} + a_{1,4} - a_{2,2} - a_{2,5} - a_{3,1} + a_{3,2} + a_{3,4} + a_{3,5} - a_{4,1} + a_{4,2})\,b_{2,5}$$
$$h_{76} = (a_{1,3} + a_{3,3})(-b_{1,1} + b_{1,4} - b_{1,5} + b_{2,4} + b_{3,4} - b_{3,5})$$
$$c_{1,1} = -h_{10} + h_{12} + h_{14} - h_{15} - h_{16} + h_{53} + h_5 - h_{66} - h_7$$
$$c_{2,1} = h_{10} + h_{11} - h_{12} + h_{13} + h_{15} + h_{16} - h_{17} - h_{44} + h_{51}$$
$$c_{3,1} = h_{10} - h_{12} + h_{15} + h_{16} - h_1 + h_2 + h_3 - h_4 + h_{75}$$
$$c_{4,1} = -h_{10} + h_{12} - h_{15} - h_{16} + h_{52} + h_{54} - h_6 - h_8 + h_9$$
$$c_{1,2} = h_{13} + h_{15} + h_{20} + h_{21} - h_{22} + h_{23} + h_{25} - h_{43} + h_{49} + h_{50}$$
$$c_{2,2} = -h_{11} + h_{12} - h_{13} - h_{15} - h_{16} + h_{17} + h_{18} - h_{19} - h_{21} + h_{43} + h_{44}$$
$$c_{3,2} = -h_{16} - h_{19} - h_{21} - h_{28} - h_{29} - h_{38} + h_{42} + h_{44} - h_{47} + h_{48}$$
$$c_{4,2} = h_{11} - h_{12} - h_{18} + h_{21} - h_{32} + h_{33} - h_{34} - h_{36} + h_{62} - h_{70}$$

AlphaTensor



Single-player game played by AlphaTensor, where the goal is to find a correct matrix multiplication algorithm. The state of the game is a cubic array of numbers (shown as grey for 0, blue for 1, and green for -1), representing the remaining work to be done.

Exploring the impact on future research and applications

- From a mathematical standpoint, our results can guide further research in complexity theory, which aims to determine the fastest algorithms for solving computational problems. -- DeepMind

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。
- 每個囚犯皆可聽到之前所有囚犯的猜測內容。

Example: 奇數者猜測內容為前面一位的帽子顏色 → 存活期望值為75人

有沒有更多人可以存活的好策略?

Outline

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

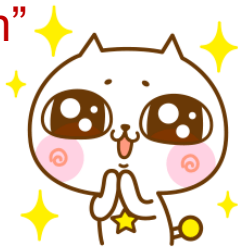
DP#4: Weighted Interval Scheduling

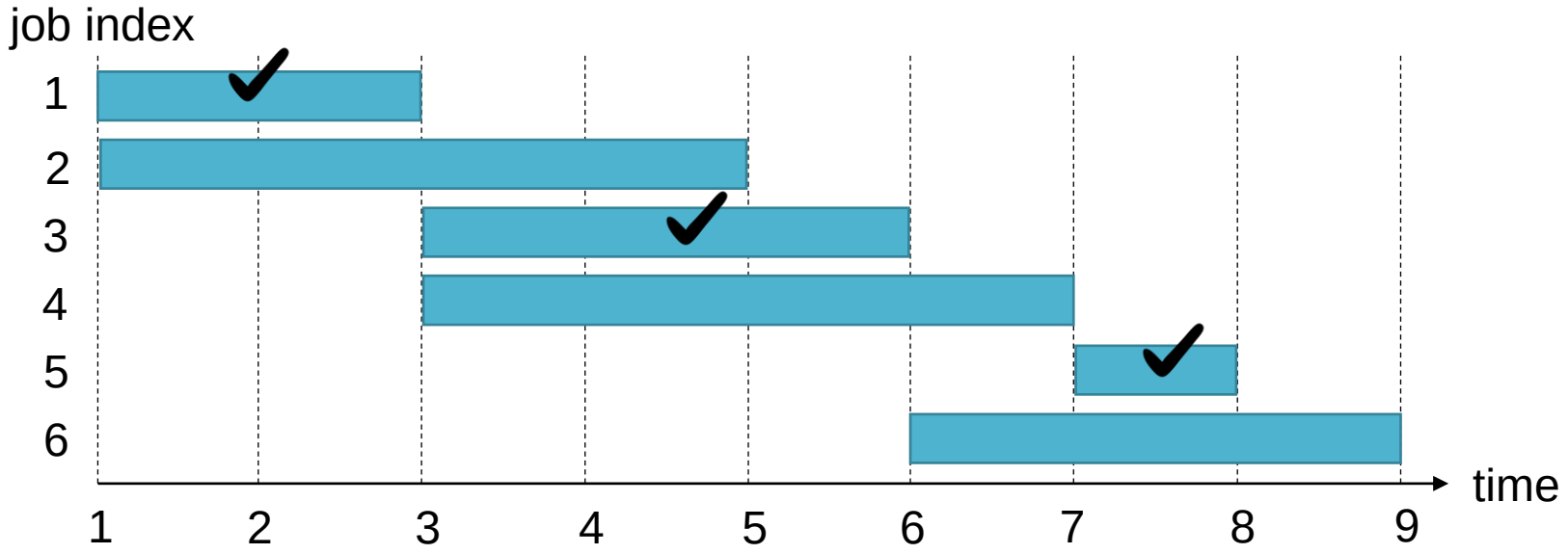
Textbook Exercise 16.2-2

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"
Next topic!

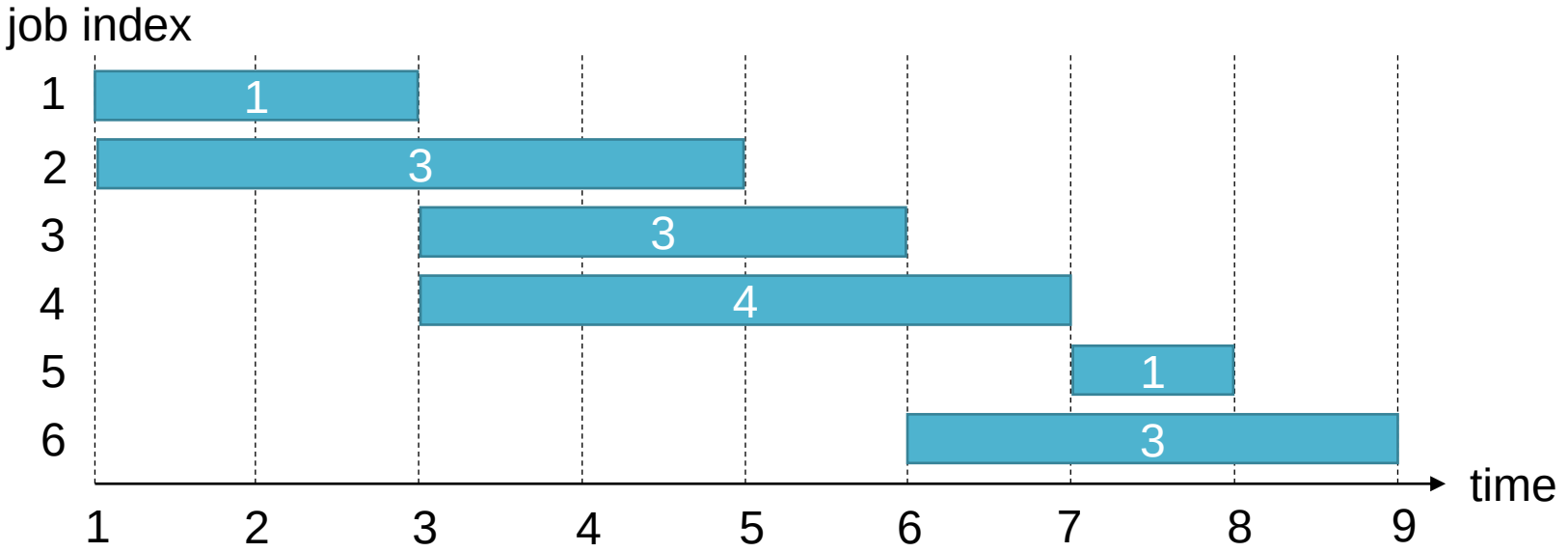




Weighted Interval Scheduling

- 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

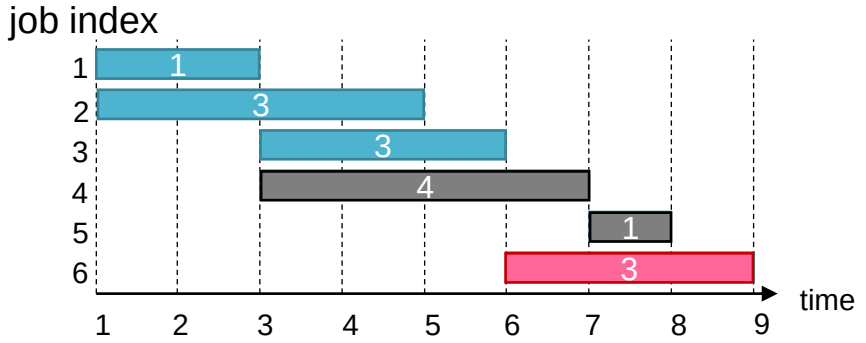
Assume that the requests are sorted in non-decreasing order ($f_i \leq f_j$ when $i < j$)
$p(j)$ = largest index $i < j$ s.t. jobs i and j are compatible
e.g. $p(1) = 0, p(2) = 0, p(3) = 1, p(4) = 1, p(5) = 4, p(6) = 3$



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))` $M_i = v_i + M_{p(i)}$
  - Case 2: job i not in OPT
    - OPT is an optimal solution of `WIS(i-1)` $M_i = M_{i-1}$
- Recursively define the value

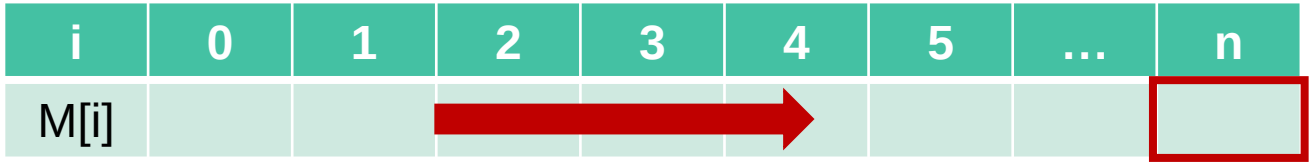
$$M_i = \begin{cases} 0 & \text{if } i = 0 \\ \max(v_i + M_{p(i)}, M_{i-1}) & \text{otherwise} \end{cases}$$

Step 3: Compute 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

- Bottom-up method: solve smaller subproblems first

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




```
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]
```

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

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

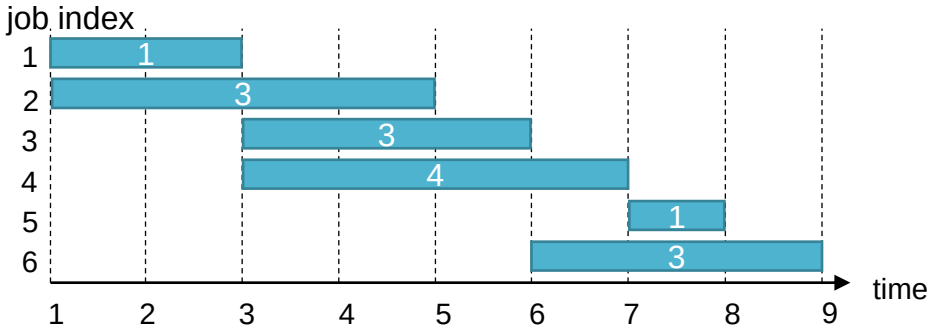
Output: the maximum total value obtainable from compatible

- Bottom-up method: solve smaller subproblems first

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

i	0	1	2	3	4	5	6
M[i]	0	1	3	4	5	6	7

$v_1 + M_{p(1)} = 1 + M_0$ $v_3 + M_{p(3)} = 3 + M_1$ $v_6 + M_{p(6)} = 3 + M_3$



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} ∪ Find-Solution(p[n])
  return Find-Solution(n-1) // case 2
```

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

DP#5: Sequence Alignment

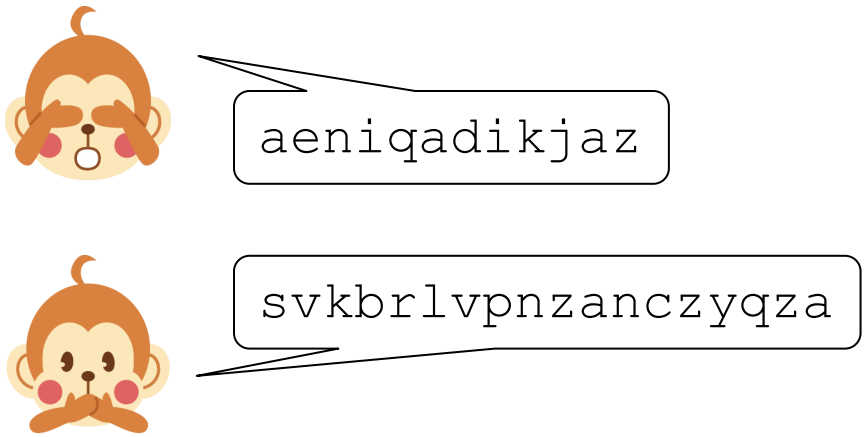
Textbook Chapter 15.4 – Longest common subsequence

Textbook Problem 15-5 – Edit distance

Chapter 6.6 in Algorithm Design by Kleinberg & Tardos

Monkey Speech Recognition

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



Longest Common Subsequence (LCS)

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

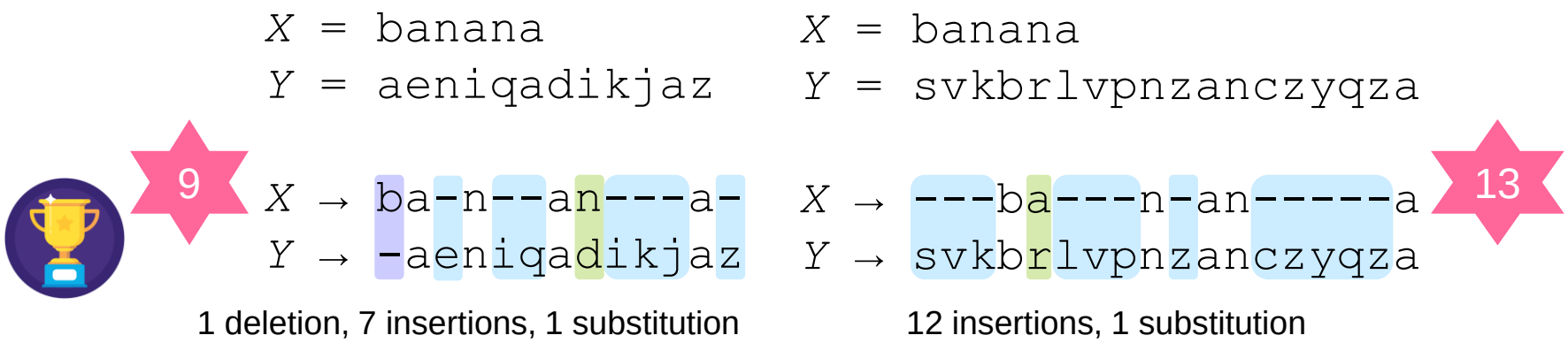
```
X = banana          X = banana
Y = aeniqadikjaz    Y = svkbrlvpnzanczyqza

X → ba-n--an---a-   X → ---ba---n-an-----a
Y → -aeniqadikjaz   Y → svkbrlvpnzanczyqza
```

4 5

The **infinite monkey theorem**: a monkey hitting keys at random for an infinite amount of time will almost surely type a given text

Edit Distance

- 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 minimum cost of transformation from *X* to *Y*
  - Quantifier of the dissimilarity of two strings



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
  - $\text{Cost} = \#\text{insertions} \times C_{\text{INS}} + \#\text{deletions} \times C_{\text{DEL}} + \#\text{substitutions} \times C_{p,q}$

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 $x_1, \ldots, x_i$ and $y_1, \ldots, y_j$
  - 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/$\{x_i, , y_j\}$ 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_j 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/$\{x_i, , y_j\}$ is an optimal solution of `SA(i-1, j-1)` $M_{i,j} = M_{i-1,j-1} + C_{x_i,y_j}$
  - Case 2: x_i is aligned with a gap in OPT (deletion)
    - OPT is an optimal solution of `SA(i-1, j)` $M_{i,j} = M_{i-1,j} + C_{\text{DEL}}$
  - Case 3: y_j is aligned with a gap in OPT (insertion)
    - OPT is an optimal solution of `SA(i, j-1)` $M_{i,j} = M_{i,j-1} + C_{\text{INS}}$
- Recursively define the value

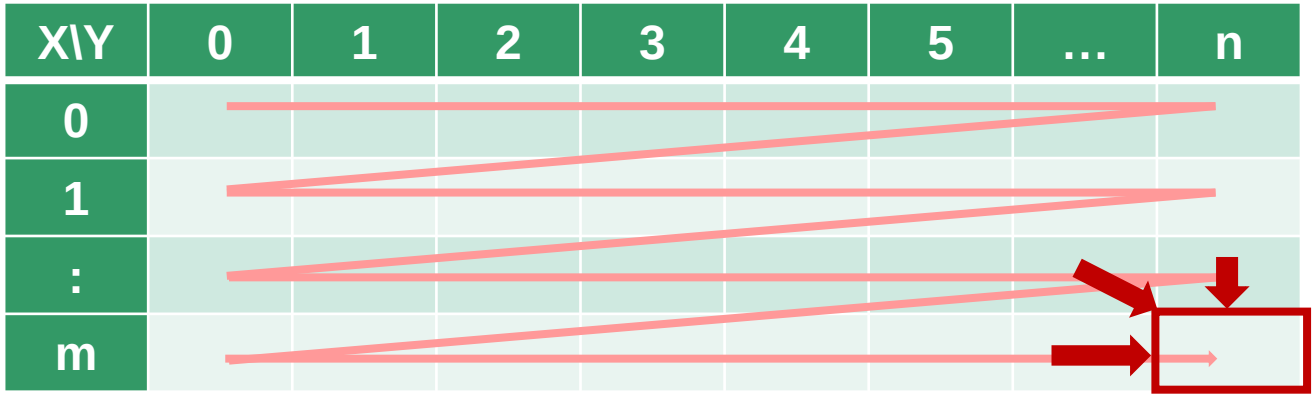
$$M_{i,j} = \begin{cases} jC_{\text{INS}} & \text{if } i = 0 \\ iC_{\text{DEL}} & \text{if } j = 0 \\ \min(M_{i-1,j-1} + C_{x_i,y_j}, M_{i-1,j} + C_{\text{DEL}}, M_{i,j-1} + C_{\text{INS}}) & \text{otherwise} \end{cases}$$

Step 3: Compute Value of an OPT Solution

Sequence Alignment Problem
Input: two sequences $X = \langle x_1, x_2, \cdots, x_m \rangle$ $Y = \langle y_1, y_2, \cdots, y_n \rangle$
Output: the minimal cost $M_{m,n}$ for aligning two sequences

- Bottom-up method: solve smaller subproblems first

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



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

Step 3: Compute 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

- Bottom-up method: solve smaller subproblems first

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

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

$C_{p,q} = 7, \text{if } p \neq q$

		a	e	n	i	q	a	d	i	k	j	a	z
X\Y	0	1	2	3	4	5	6	7	8	9	10	11	12
0	0	4	8	12	16	20	24	28	32	36	40	44	48
b 1	4	7	11	15	19	23	27	31	35	39	43	47	51
a 2	8	4	8	12	16	20	23	27	31	35	39	43	47
n 3	12	8	12	8	12	16	20	24	28	32	36	40	44
a 4	16	12	15	12	15	19	16	20	24	28	32	36	40
n 5	20	16	19	15	19	22	20	23	27	31	35	39	43
a 6	24	20	23	19	22	26	22	26	30	34	38	35	39

Step 3: Compute 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

- Bottom-up method: solve smaller subproblems first

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

```
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
  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]
```

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

Step 4: Construct an OPT Solution by Backtracking

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

- Bottom-up method: solve smaller subproblems first

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

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

$C_{p,q} = 7, \text{if } p \neq q$

			a	e	n	i	q	a	d	i	k	j	a	z
	X\Y	0	1	2	3	4	5	6	7	8	9	10	11	12
	0	0	4	8	12	16	20	24	28	32	36	40	44	48
b	1	4	7	11	15	19	23	27	31	35	39	43	47	51
a	2	8	4	8	12	16	20	23	27	31	35	39	43	47
n	3	12	8	12	8	12	16	20	24	28	32	36	40	44
a	4	16	12	15	12	15	19	16	20	24	28	32	36	40
n	5	20	16	19	15	19	22	20	23	27	31	35	39	43
a	6	24	20	23	19	22	26	22	26	30	34	38	35	39

Step 4: Construct an OPT Solution by Backtracking

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

- 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)
  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 // ↑: deletion
    return Find-Solution(m-1, n)
  if v = M[m][n-1] + C_INS // ←:insertion
    return Find-Solution(m, n-1)
return {(m, n)} ∪ Find-Solution(m-1, n-1) // ↖: match/substitution
```

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

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
  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]
```

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

```
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 // ↑: deletion
    return Find-Solution(m-1, n)
  if v = M[m][n-1] + C_INS // ←:insertion
    return Find-Solution(m, n-1)
return {(m, n)} ∪ Find-Solution(m-1, n-1) // ↖: match/substitution
```

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

Space Complexity

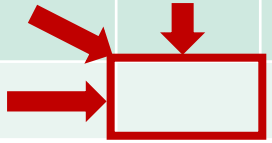
- Space complexity

X\Y	0	1	2	3	4	5	…	n
0								
1								
:								
m								

➡ $\Theta(mn)$

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

X\Y	0	1	2	3	…	j	…	n
i - 1								
i								

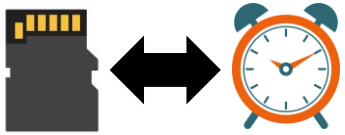


➡ $\Theta(n)$

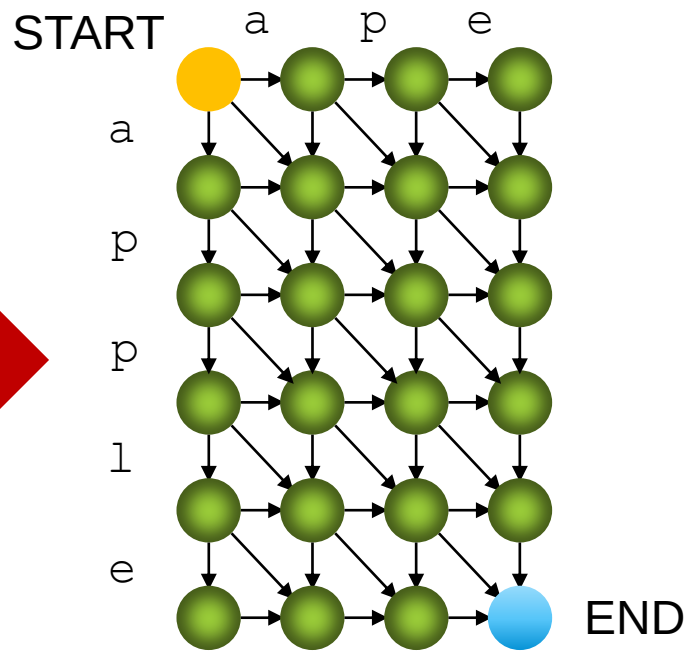
The optimal value can be computed, but the solution cannot be reconstructed

Space-Efficient Solution

Divide-and-Conquer
+
Dynamic Programming

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

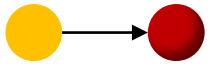
			a	p	e
	X\Y	0	1	2	3
	0	0	4	8	12
a	1	4	7	11	15
p	2	8	4	8	12
p	3	12	8	12	8
l	4	16	12	15	12
e	5	20	16	19	15

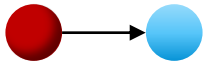


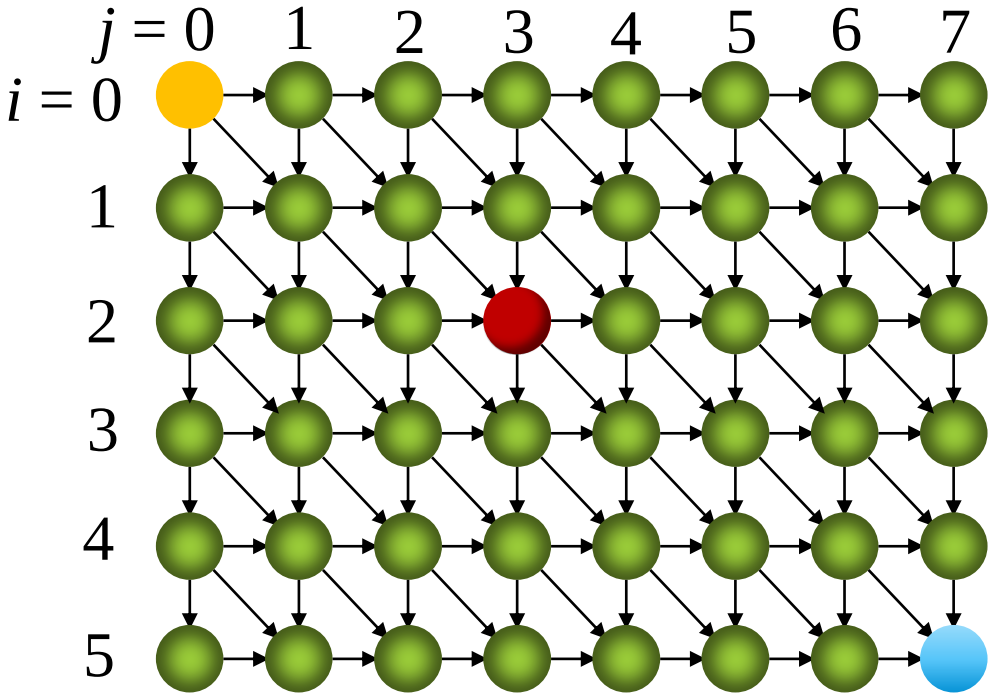
→ distance = C_{INS}
↓ distance = C_{DEL}
↘ distance = $C_{u,v}$ for edge (u, v)

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 → (i,j))
- $B(i,j)$: length of the shortest path from (i,j) to (m,n) ((i,j) → END)
- $F(m,n) = B(0,0)$

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

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



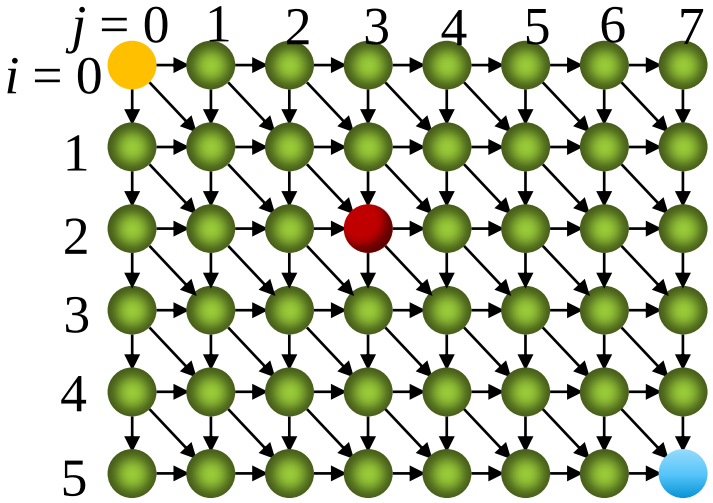
Recursive Equation

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

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

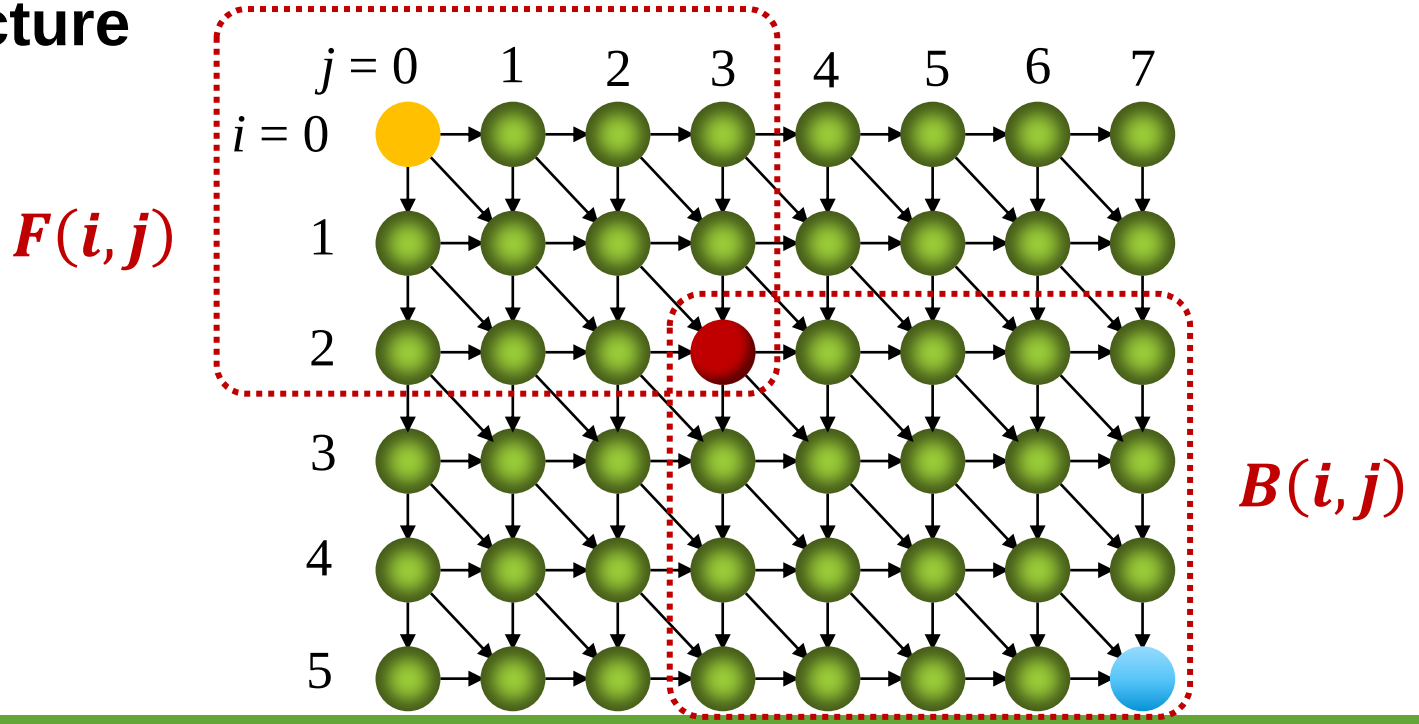


Shortest Path Problem

$F(i,j)$: 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 $F(i,j) + B(i,j)$

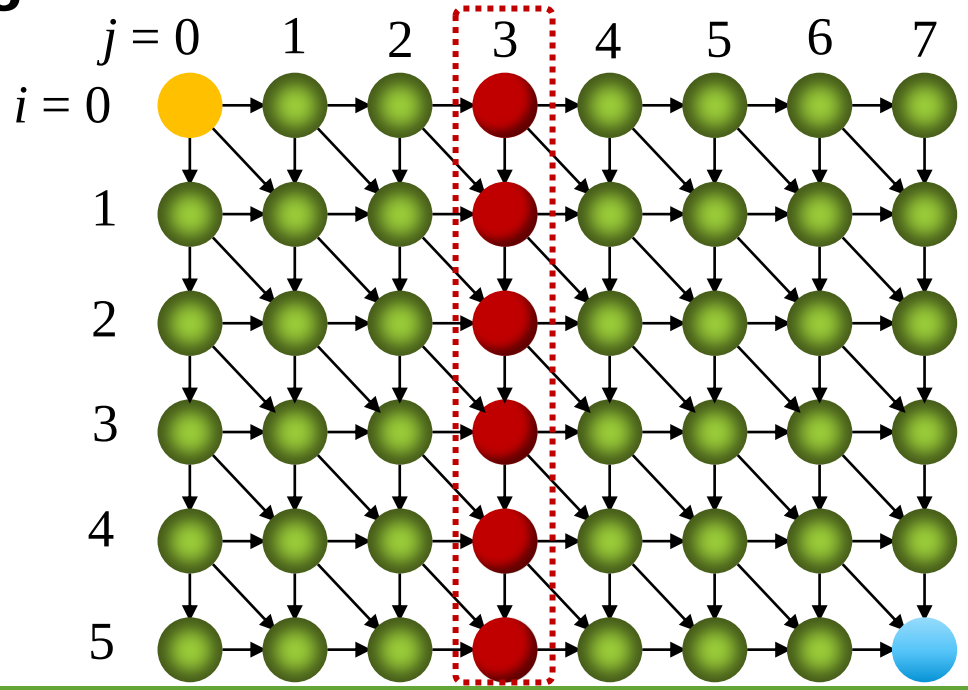
  → **optimal substructure**



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 $\{0,\ldots,n\}$, 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**



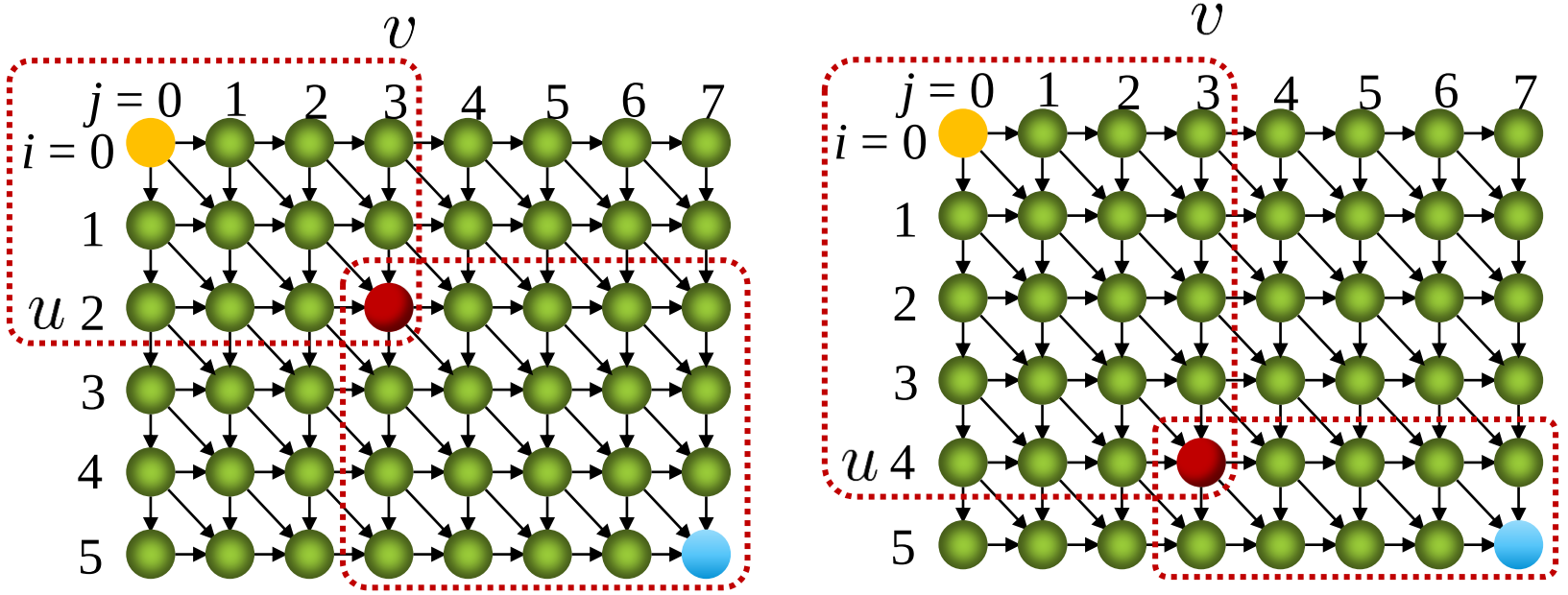
Shortest Path Problem

$F(i,j)$: 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:

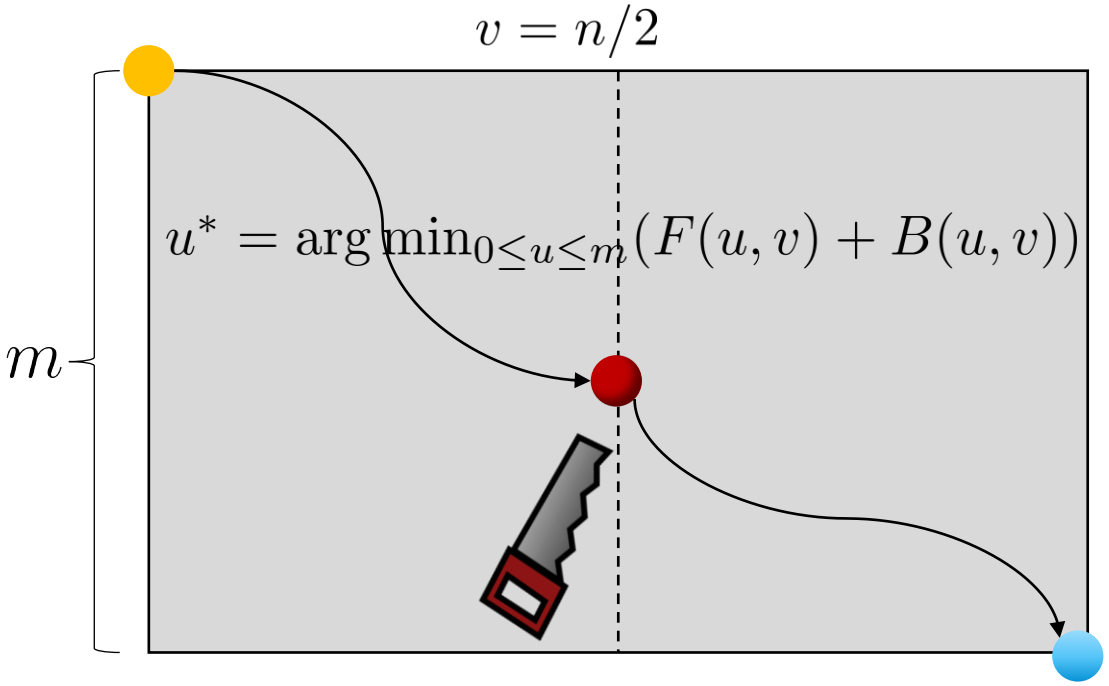
$$F(m,n) = \min\left(F(0,v)+B(0,v), F(1,v)+B(1,v), \cdots, F(m,v)+B(m,v)\right)$$

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



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 $F(0,v), F(1,v), \ldots, F(m,v)$

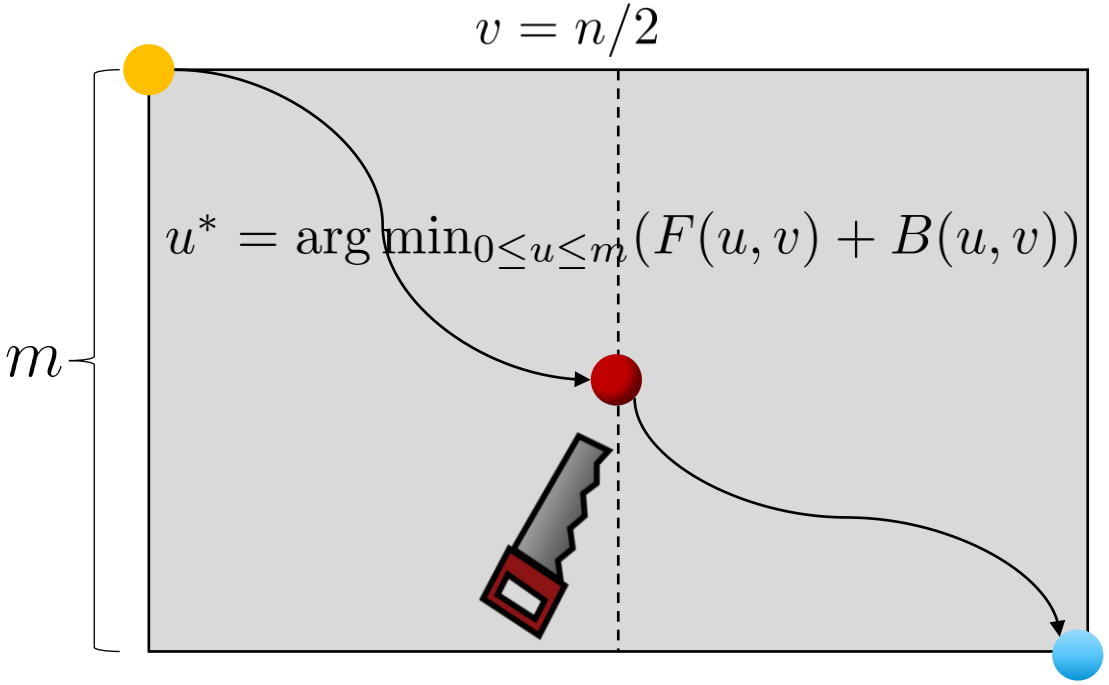
    $\Theta(m \times \frac{n}{2})$
  - Call `Back-Space-Seq-Align(X,Y[v+1:n])` to find $B(0,v), B(1,v), \ldots, B(m,v)$

    $\Theta(m \times \frac{n}{2})$
  - Let u be the index minimizing $F(u,v) + B(u,v)$

    $\Theta(m)$

Divide-and-Conquer Algorithm

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



1. Divide
2. Conquer
3. Combine

- Divide the sequence of size *n* into 2 subsequences
  - Find u to minimize $F(u,v) + B(u,v)$
- Recursive case ($n > 1$) $\Theta(mn)$
  - `prefix` $T(u, \frac{n}{2})$
    `= DC-Align(X[1:u], Y[1:v])`
  - `suffix` $T(m-u, \frac{n}{2})$
    `= DC-Align(X[u+1:m], Y[v+1:n])`
- Base case ($n = 1$)
  - Return `Seq-Align(X, Y)` $\Theta(m)$
- Return `prefix + suffix` $\Theta(1)$

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

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

Time Complexity Analysis

- Theorem

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

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

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

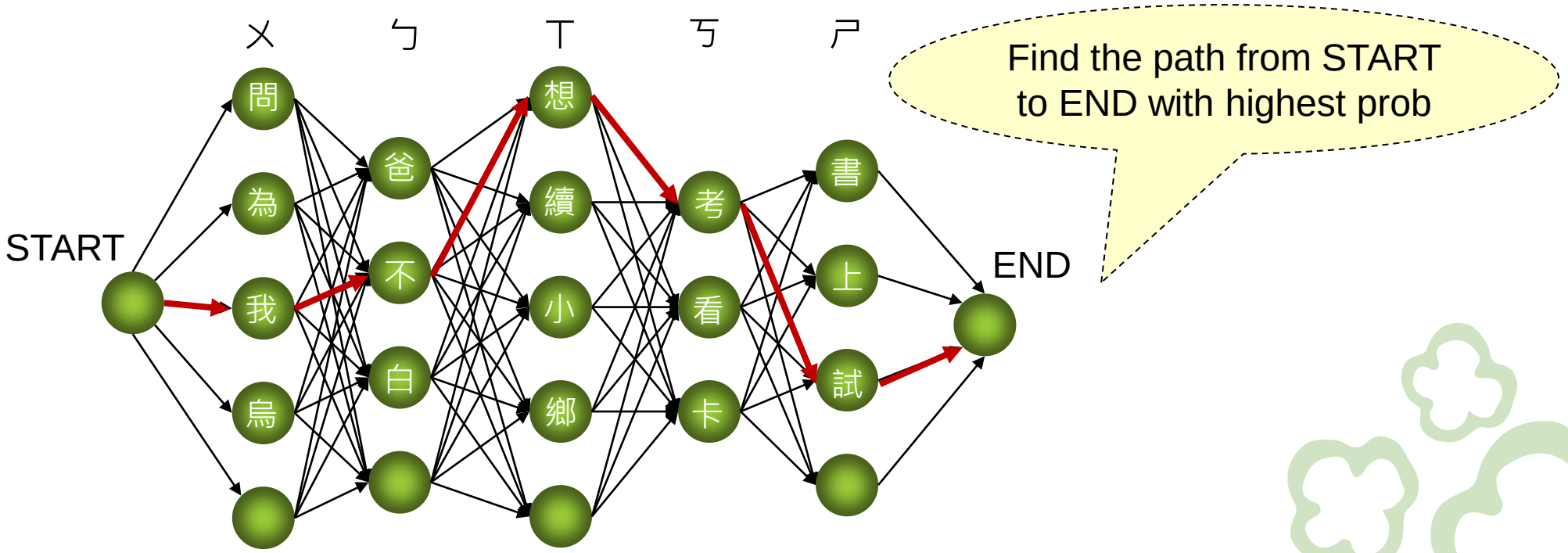
  - Use induction to prove $T(m,n) \leq kmn$

Practice to check the initial condition

$$\begin{aligned} T(m,n) &\leq T(u, \tfrac{n}{2}) + T(m-u, \tfrac{n}{2}) + b \cdot mn \\ &\leq ku\tfrac{n}{2} + k(m-u)\tfrac{n}{2} + b \cdot mn \quad \text{(Inductive hypothesis)} \\ &\leq (\tfrac{k}{2} + b)mn \\ &\leq kmn \text{ when } k \geq 2b \end{aligned}$$

Extension: 注音文 Recognition

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

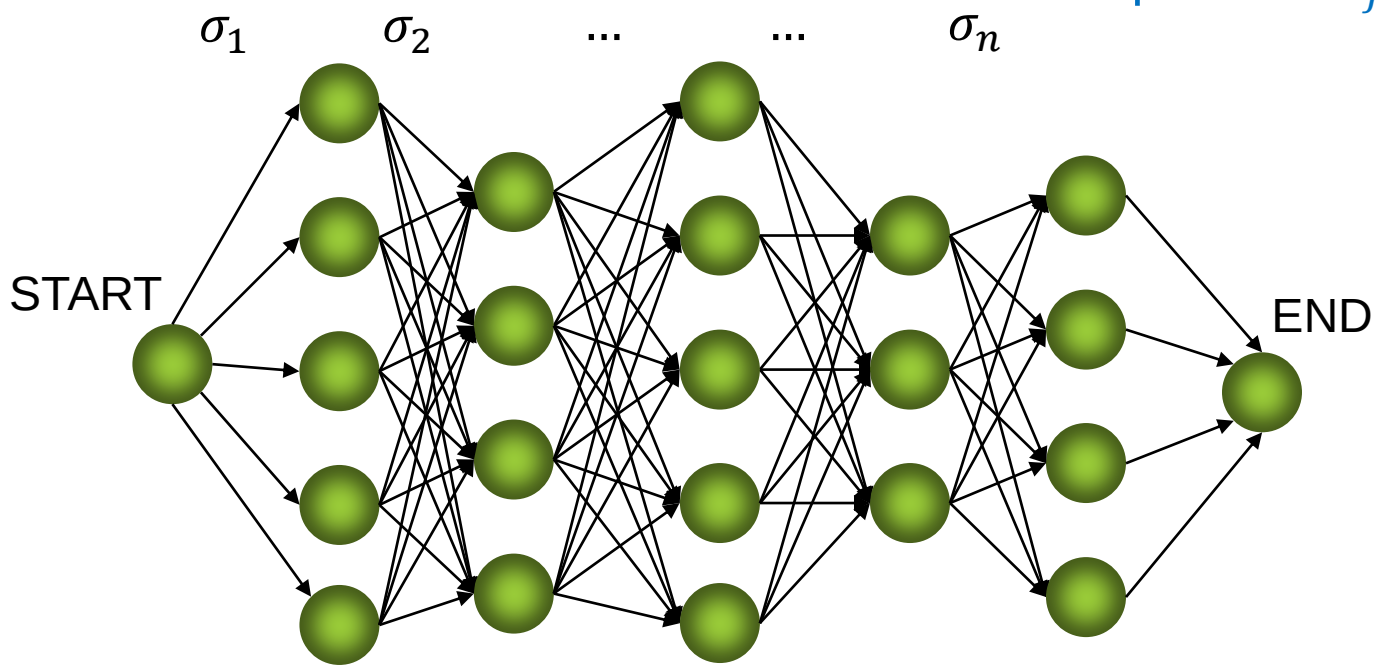


Viterbi Algorithm

produce σ_1

$$P_{i,j} = \begin{cases} p(\text{START}, v) & \text{if } j = 1 \\ \max_k (P_{k,j-1} \times p(u, v)) & \text{otherwise} \end{cases}$$

produce σ_j



V: vocabulary size

➡ $T(n) = \Theta(Vn)$

Viterbi has been applied to many AI applications, e.g. speech recognition

DP#6: Knapsack (背包問題)

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)
- 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)
- 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

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
    - OPT\{i} is an optimal solution of `ZO-KP(i - 1, w - w_i)`

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

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

Step 3: Compute 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**

- Bottom-up method: solve smaller subproblems first

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

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

Step 3: Compute 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**

- Bottom-up method: solve smaller subproblems first

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

i	w_i	v_i
1	1	4
2	2	9
3	4	20

$W = 5$

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

Step 3: Compute 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**

- Bottom-up method: solve smaller subproblems first

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

```
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_i > w)
        M[i, w] = M[i-1, w]
      else
        M[i, w] = max(v_i + M[i-1, w-w_i], 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_i > w)
        M[i, w] = M[i-1, w]
      else
        M[i, w] = max(v_i + M[i-1, w-w_i], 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_i
      S = S ∪ {i}
  return S
```

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

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

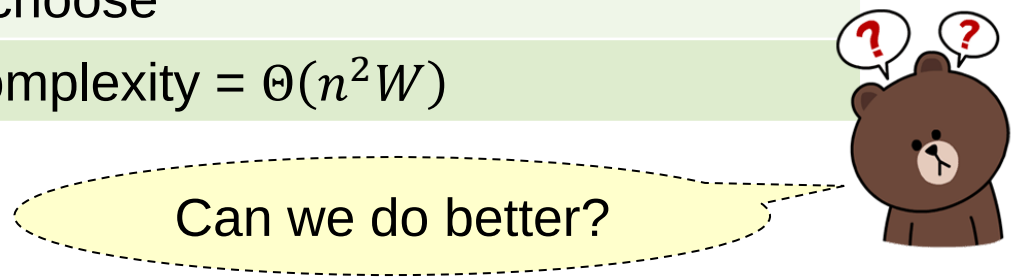
- Variants of knapsack problem
  - 0-1 Knapsack Problem: 每項物品只能拿一個
  - **Unbounded Knapsack Problem: 每項物品可以拿多個**
  - Multidimensional Knapsack Problem: 背包空間有限
  - Multiple-Choice Knapsack Problem: 每一類物品最多拿一個
  - Fractional Knapsack Problem: 物品可以只拿部分

Step 1: Characterize an OPT Solution

Unbounded Knapsack Problem
Input: n items where i-th item has value v_i and weighs w_i 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 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 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 - w`$_1$`)`
  - 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 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)`

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

- Recursively define the value

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

只考慮背包還裝的下的情形

Step 3: Compute Value of an OPT Solution

Unbounded Knapsack Problem
Input: n items where i-th item has value v_i and weighs w_i 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	…	W
M[w]								

i	w_i	v_i
1	1	4
2	2	9
3	4	17

$W = 5$

Step 3: Compute Value of an OPT Solution

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

$$\max(4+0)$$
$$\max(4+4, 9+0)$$
$$\max(4+9, 9+4)$$
$$\max(4+13, 9+9, 17+0)$$
$$\max(4+18, 9+13, 17+4)$$

i	w_i	v_i
1	1	4
2	2	9
3	4	17

$W = 5$

Step 3: Compute Value of an OPT Solution

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

- Bottom-up method: solve smaller subproblems first

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

```
U-KP(v, W)
  for w = 0 to W
    M[w] = 0
  for w = 0 to W
    for i = 1 to n
      if(w_i <= w)
        tmp = v_i + M[w - w_i]
        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_i <= w)
        tmp = v_i + M[w - w_i]
        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_i <= w && M[w] == (v_i + M[w - w_i]))
        w = w - w_i
        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)
- 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:
  - 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)`
- Recursively define the value

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

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

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

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?

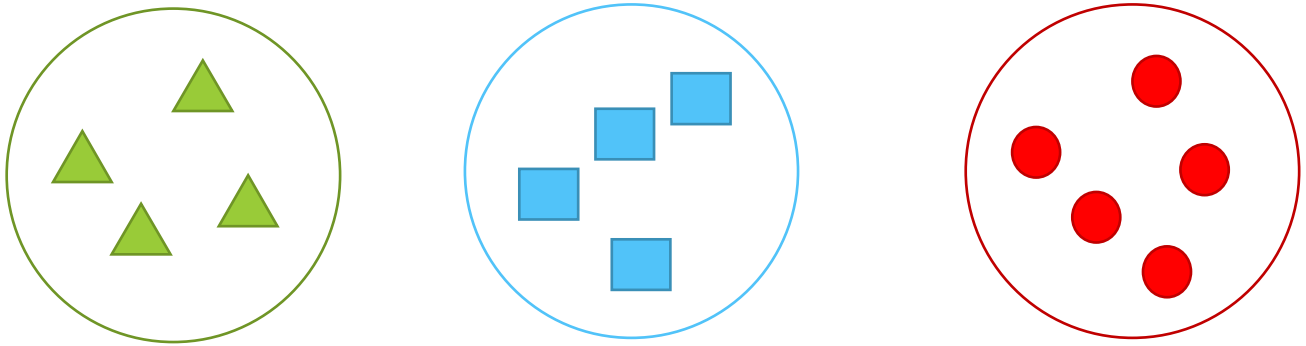
Knapsack Problem

- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- 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
  - `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(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 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 ($\text{item}_{i,j}$) in OPT
    - OPT\$\text{item}_{i,j}$ 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
    - OPT is an optimal solution of `MC-KP(i - 1, w)`
  - Case $j + 1$: j-th item from i-th group ($\text{item}_{i,j}$) in OPT
    - OPT\$\text{item}_{i,j}$ is an optimal solution of `MC-KP(i - 1, w - w`$_{i,j}$`)`

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

$$M_{i,w} = v_{i,j} + M_{i-1,w-w_{i,j}}$$

- Recursively define the value

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

Step 3: Compute 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**

- Bottom-up method: solve smaller subproblems first

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

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

Step 3: Compute 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**

- Bottom-up method: solve smaller subproblems first

```
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 j-th item 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]
  return M[G, W]
```

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

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

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()`

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

Knapsack Problem

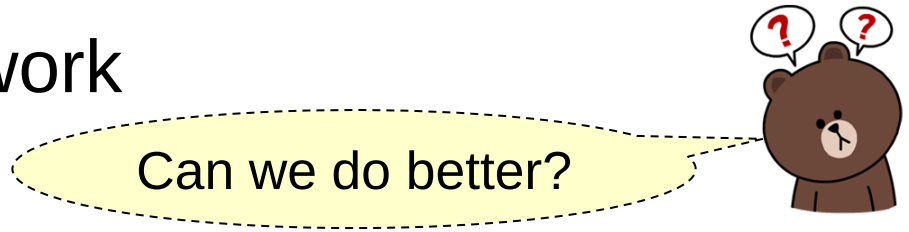
- Input: n items where i-th item has value v_i and weighs w_i (v_i and w_i are positive integers)
- Output: the maximum value for the knapsack with capacity of W

- 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



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

"Greedy Algorithm"
Next topic!

Pseudo-Polynomial

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

Time Complexity Definition

- Time complexity is in measure the time an algorithm takes to run as a function of
  - ✔ the length of the input in bits
  - ✘ the value of the input

```
function(n)
  for i = 1 to n
    print i
```

$O(n)$

$= O(2^{\text{bits in } n})$

$= O(2^m)$

- `n` is a value

$n = 4 = \underbrace{100}_{3}$

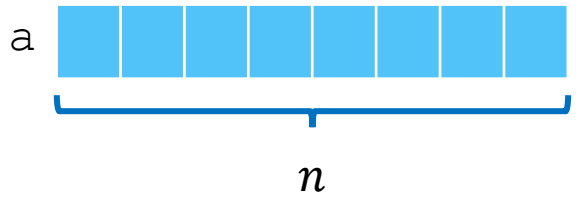
$n = 8 = \underbrace{1000}_{4}$

$n = 16 = \underbrace{10000}_{5}$

```
function(a[1…n])
  for i = 1 to n
    print a[i]
```

$O(n)$

- `a` is an array



`a = [0, 1, 1]`

$\underbrace{\texttt{[0, 1, 1]}}_{3}$

`a = [0, 1, 0, 1]`

$\underbrace{\texttt{[0, 1, 0, 1]}}_{4}$

`a = [0, 1, 0, 1, 1]`

$\underbrace{\texttt{[0, 1, 0, 1, 1]}}_{5}$

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- Time complexity is in measure the time an algorithm takes to run as a function of
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```
function(n)
  for i = 1 to n
    print i
```

- `n` is a value

$$O(n) = O\left(2^{\text{bits in } n}\right) = O(2^m)$$

```
function(a)
  for i = 1 to n
    print i
```

- `a` is an array

$$O(n)$$

- The time complexity of 0-1 knapsack problem is $\Theta(nW)$
  - n: number of objects
  - W: knapsack's capacity (non-negative integer)

$$= \Theta\left(n2^{\text{bits in } W}\right) = O(n2^m)$$

= exponential in the length of the input
= polynomial in the numeric value
= pseudo-polynomial in input size

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

Course Website: http://ada.miulab.tw
Email: ada-ta@csie.ntu.edu.tw