Algorithms 2017: Dynamic Programming

(Based on [Cormen *et al.* 2009])

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1 Design Methods

Design Methods

- Greedy
- Divide-and-Conquer
- **Dynamic Programming**
- Branch-and-Bound
- ...

2 Dynamic Programming

Principles of Dynamic Programming

- Property of Optimal Substructure (Principle of Optimality):

  An optimal solution to a problem contains optimal solutions to its subproblems.

- A particular subproblem or subsubproblem typically recurs while one tries different decompositions of the original problem.
- To reduce running time, optimal solutions to subproblems are computed only once and stored (in an array) for subsequent uses.

Development by Dynamic Programming

1. Characterize the structure of an optimal solution.
2. Recursively define the value of an optimal solution.
3. Compute the value of an optimal solution in a bottom-up fashion.
4. Construct an optimal solution from computed information.

3 Matrix-Chain Multiplication

Matrix-Chain Multiplication

Problem 1. *Given a chain $A_1, A_2, \cdots, A_n$ of matrices where A_i, $1 \leq i \leq n$, has dimension $p_{i-1} \times p_i$, fully parenthesize (i.e., find a way to evaluate) the product $A_1 A_2 \cdots A_n$ such that the number of scalar multiplications is minimum.*

- Why is dynamic programming a feasible approach?
- To evaluate $A_1 A_2 \cdots A_n$, one first has to evaluate $A_1 A_2 \cdots A_k$ and $A_{k+1} A_{k+2} \cdots A_n$ for some k and then multiply the two resulting matrices.
- An optimal way for evaluating $A_1 A_2 \cdots A_n$ must contain optimal ways for evaluating $A_1 A_2 \cdots A_k$ and $A_{k+1} A_{k+2} \cdots A_n$ for some k.

Matrix-Chain Multiplication (cont.)

Let $m[i,j]$ be the minimum number of scalar multiplications needed to compute $A_i A_{i+1} \cdots A_j$, where $1 \leq i \leq j \leq n$.

$$m[i,j] = \begin{cases} 0 & \text{if } i = j \\ \min\limits_{i \leq k < j} \{m[i,k] + m[k+1,j] + p_{i-1} p_k p_j\} & \text{if } i < j \end{cases}$$

Matrix-Chain Multiplication (cont.)

```
Algorithm Matrix_Chain_Order(n, p);
begin
    for i := 1 to n do
        m[i,i] := 0;
    for l := 2 to n do { l is the chain length }
        for i := 1 to (n − l + 1) do
            j := i + l − 1;
            m[i,j] := ∞;
            for k := i to (j − 1) do
                if m[i,k] + m[k+1,j] + p[i−1]p[k]p[j] < m[i,j] then
                    m[i,j] := m[i,k] + m[k+1,j] + p[i−1]p[k]p[j]
end
```

Recursive Implementation

```
Algorithm Recursive_Matrix_Chain(p, i, j);
begin
    if i = j then return 0;
    m[i,j] := ∞;
    for k := i to (j − 1) do
        q := Recursive_Matrix_Chain(p, i, k)+
                Recursive_Matrix_Chain(p, k+1, j) + p[i−1]p[k]p[j];
        if q < m[i,j] then
                m[i,j] := q;
    return m[i,j]
end
```

Recursive Implementation (cont.)

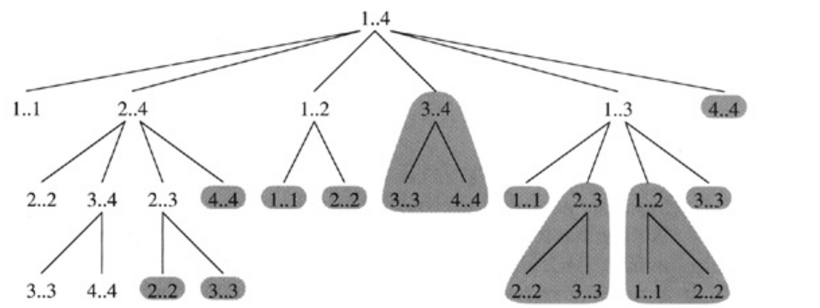

Figure 15.5 The recursion tree for the computation of RECURSIVE-MATRIX-CHAIN(p, 1, 4). Each node contains the parameters i and j. The computations performed in a shaded subtree are replaced by a single table lookup in MEMOIZED-MATRIX-CHAIN(p, 1, 4).

Source: [Cormen *et al.* 2006].

Recursion with Memoization

Algorithm Memoized_Matrix_Chain(n, p);
begin
  for $i := 1$ to n **do**
    for $j := i$ to n **do**
      $m[i, j] := \infty$;
  return $Lookup\_Matrix\_Chain(p, i, n)$
end

Recursion with Memoization (cont.)

Function Lookup_Matrix_Chain(p, i, j);
begin
  if $m[i, j] < \infty$ **then return** $m[i, j]$;
  if $i = j$ **then**
    $m[i, j] := 0$;
  else
    for $k := i$ to $(j - 1)$ **do**
      $q := Lookup\_Matrix\_Chain(p, i, k)+$
        $Lookup\_Matrix\_Chain(p, k + 1, j) + p[i - 1]p[k]p[j]$;
      if $q < m[i, j]$ **then**
        $m[i, j] := q$;
  return $m[i, j]$
end

4 Single-Source Shortest Paths

Single-Source Shortest Paths

Problem 2. *Given a weighted directed graph $G = (V, E)$ with no negative-weight cycles and a vertex v, find (the lengths of) the shortest paths from v to all other vertices.*

- Notice that edges with negative weights are permitted; so, Dijkstra's algorithm does not work here.
- A shortest path from v to any other vertex u contains at most $n-1$ edges.
- A shortest path from v to u with at most k (> 1) edges must be composed of a shortest path from v to u' with at most $k-1$ edges and the edge from u' to u, for some u'.

Single-Source Shortest Paths (cont.)

Denote by $D^l(u)$ the length of a shortest path from v to u containing *at most* l edges; particularly, $D^{n-1}(u)$ is the length of a shortest path from v to u (with no restrictions).

$$D^1(u) = \begin{cases} \mathit{length}(v,u) & \text{if } (v,u) \in E \\ 0 & \text{if } u = v \\ \infty & \text{otherwise} \end{cases}$$

$$\begin{aligned} D^l(u) = \quad & \min\{D^{l-1}(u), \min_{(u',u)\in E}\{D^{l-1}(u') + \mathit{length}(u',u)\}\}, \\ & 2 \le l \le n-1 \end{aligned}$$

Single-Source Shortest Paths (cont.)

Algorithm Single_Source_Shortest_Paths(*length*);
begin
  $D[v] := 0$;
  for all $u \neq v$ **do**
    if $(v,u) \in E$ **then**
      $D[u] := \mathit{length}(v,u)$
    else $D[u] := \infty$;
  for $k := 2$ to $n-1$ **do**
    for all $u \neq v$ **do**
      for all u' such $(u',u) \in E$ **do**
        if $D[u'] + \mathit{length}[u',u] < D[u]$ **then**
          $D[u] := D[u'] + \mathit{length}[u',u]$
end

5 All-Pairs Shortest Paths

All-Pairs Shortest Paths

Problem 3. *Given a weighted directed graph $G = (V,E)$ with no negative-weight cycles, find (the lengths of) the shortest paths between all pairs of vertices.*

- Consider a shortest path from v_i to v_j and an arbitrary intermediate vertex v_k (if any) on this path.
- The subpath from v_i to v_k must also be a shortest path from v_i to v_k; analogously for the subpath from v_k to v_j.

All-Pairs Shortest Paths (cont.)

Index the vertices from 1 through n.

Denote by $W^k(i,j)$ the length of a shortest path from v_i to v_j going through no vertex of index greater than k, where $1 \le i,j \le n$ and $0 \le k \le n$; particularly, $W^n(i,j)$ is the length of a shortest path from v_i to v_j.

$$W^0(i,j) = \begin{cases} \mathit{length}(i,j) & \text{if } (i,j) \in E \\ 0 & \text{if } i = j \\ \infty & \text{otherwise} \end{cases}$$

$$W^k(i,j) = \min\{W^{k-1}(i,j),\ W^{k-1}(i,k) + W^{k-1}(k,j)\}, 1 \le k \le n$$

All-Pairs Shortest Paths (cont.)

Algorithm All_Pairs_Shortest_Paths(*length*);
begin
    for $i := 1$ to n **do**
        for $j := 1$ to n **do**
            if $(i,j) \in E$ **then** $W[i,j] := \mathit{length}(i,j)$
            else $W[i,j] := \infty$;
    for $i := 1$ to n **do** $W[i,i] := 0$;
    for $k := 1$ to n **do**
        for $i := 1$ to n **do**
            for $j := 1$ to n **do**
                if $W[i,k] + W[k,j] < W[i,j]$ **then**
                    $W[i,j] := W[i,k] + W[k,j]$
end