

Dynamic Programming

Murat Osmanoglu

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- introduced by Richard Bellman in 1949. He developed the method with Lester Ford to find the shortest path in a graph.

Dynamic Programming

- from "Eye of the Hurricane : an Autobiography" by Richard Bellman

"An interesting question is, 'Where did the name, dynamic programming, come from?' The 1950s were not good years for mathematical research. We had a very interesting gentleman in Washington named Wilson. He was Secretary of Defense, and he actually had a pathological fear and hatred of the word, research. I'm not using the term lightly; I'm using it precisely. His face would suffuse, he would turn red, and he would get violent if people used the term, research, in his presence. You can imagine how he felt, then, about the term, mathematical. The RAND Corporation was employed by the Air Force, and the Air Force had Wilson as its boss, essentially. Hence, I felt I had to do something to shield Wilson and the Air Force from the fact that I was really doing mathematics inside the RAND Corporation. What title, what name, could I choose? In the first place I was interested in planning, in decision making, in thinking. But planning, is not a good word for various reasons. I decided therefore to use the word, 'programming.' I wanted to get across the idea that this was dynamic, this was multistage, this was time-varying—I thought, let's kill two birds with one stone. Let's take a word that has an absolutely precise meaning, namely dynamic, in the classical physical sense. It also has a very interesting property as an adjective, and that is it's impossible to use the word, dynamic, in a pejorative sense. Try thinking of some combination that will possibly give it a pejorative meaning. It's impossible. This, I thought dynamic programming was a good name. It was something not even a Congressman could object to. So I used it as an umbrella for my activities".

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search all possibilities but do it in a smart way to get
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Divide & Conquer

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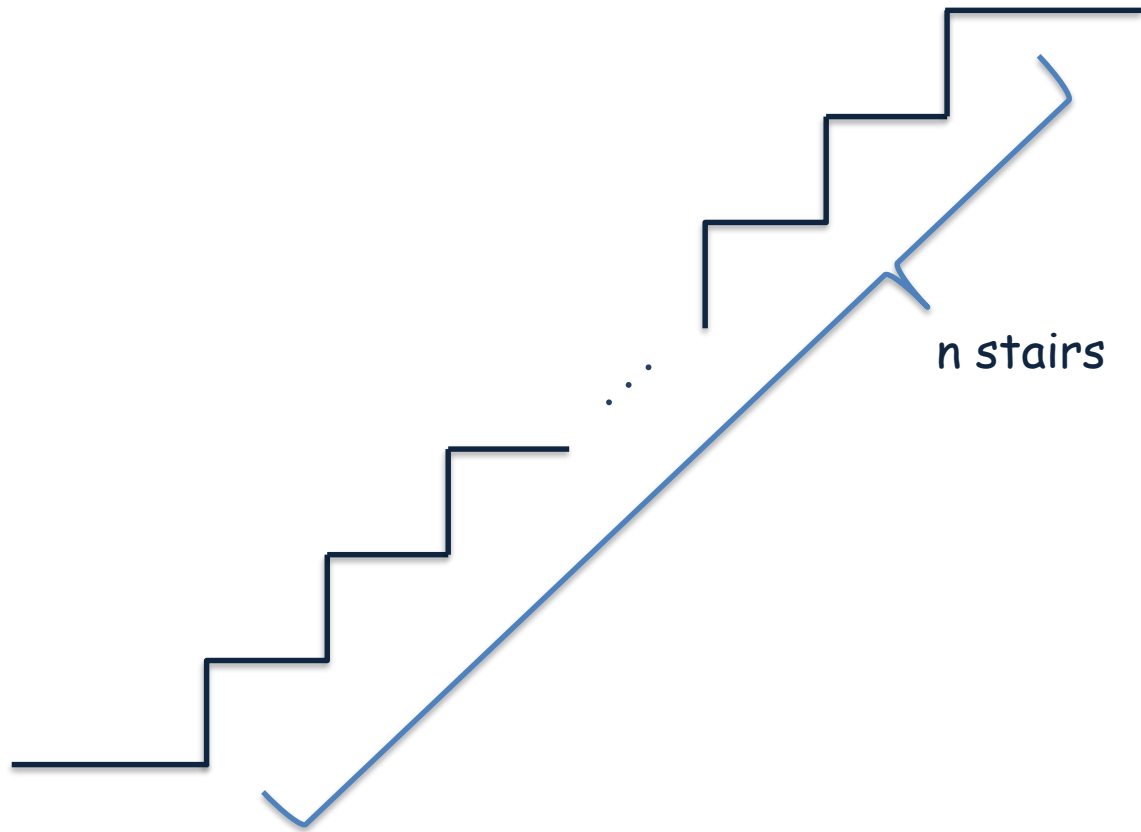
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Dynamic Programming

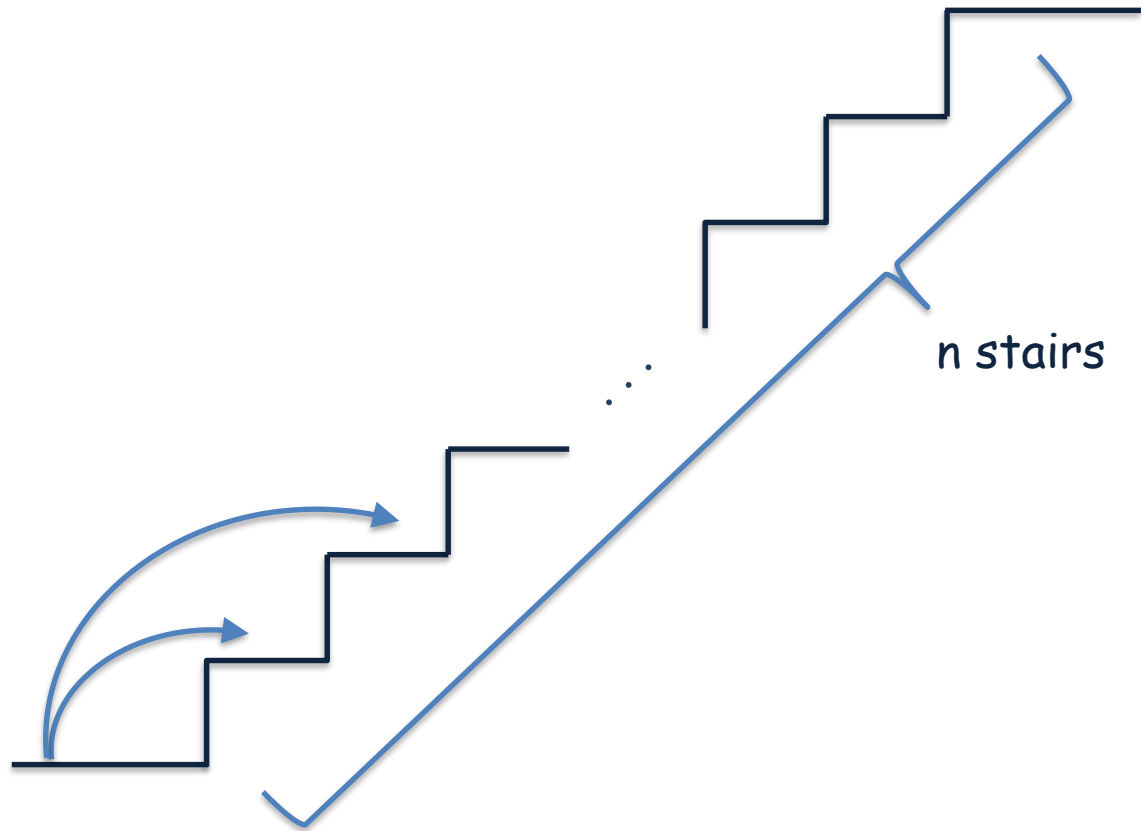
you deal with overlapping subproblems

Stairs Climbing



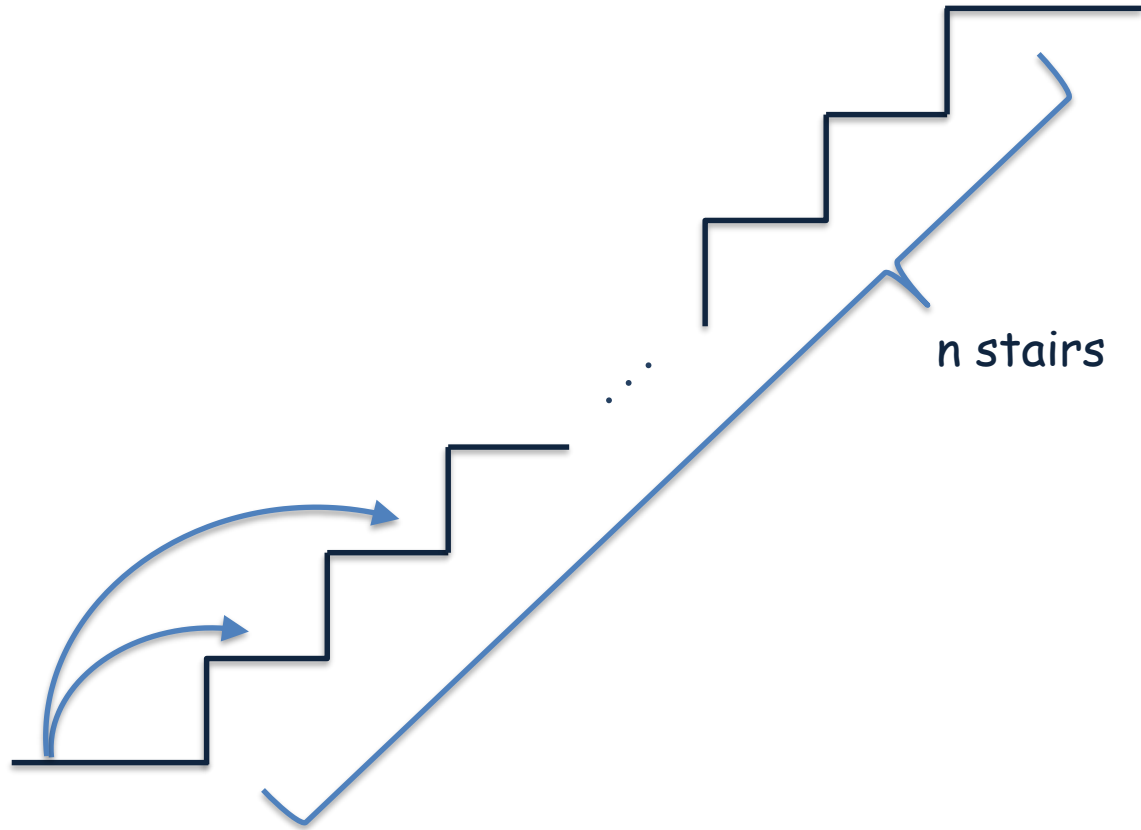
Stairs Climbing

You take one step or two steps at a time.



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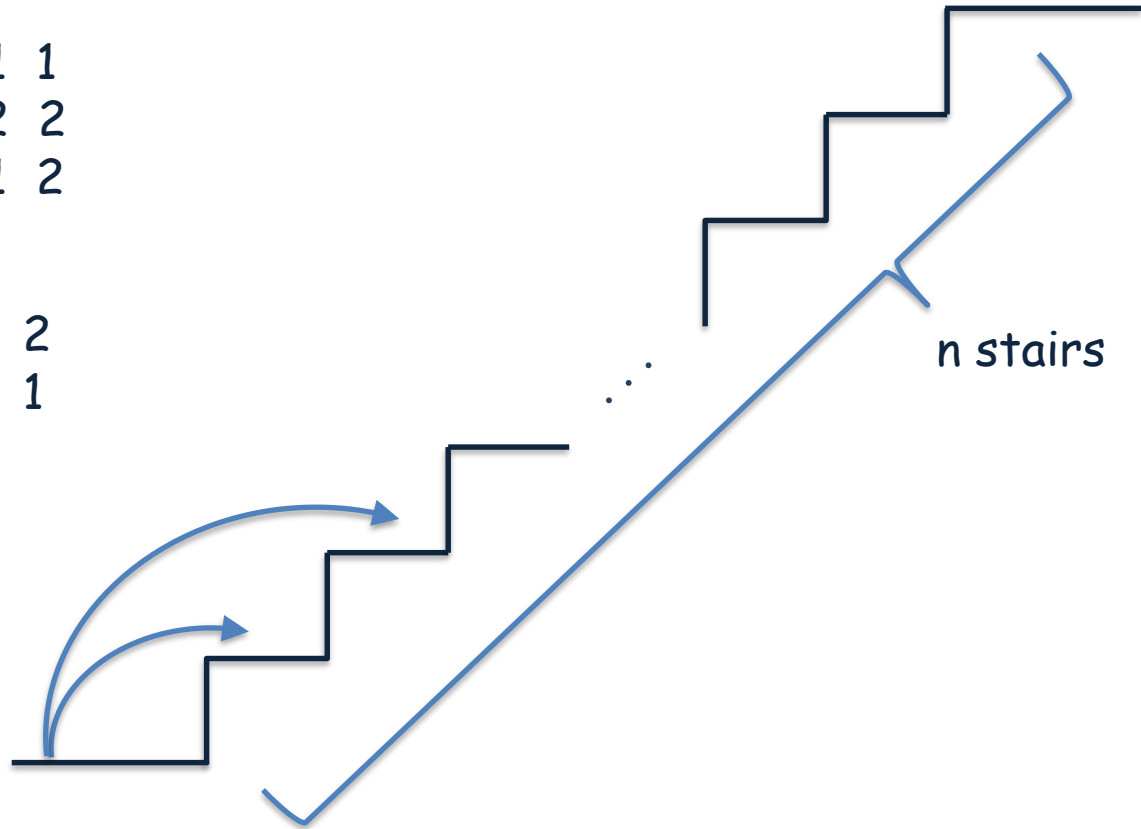
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How many possible ways to climb n stairs ?



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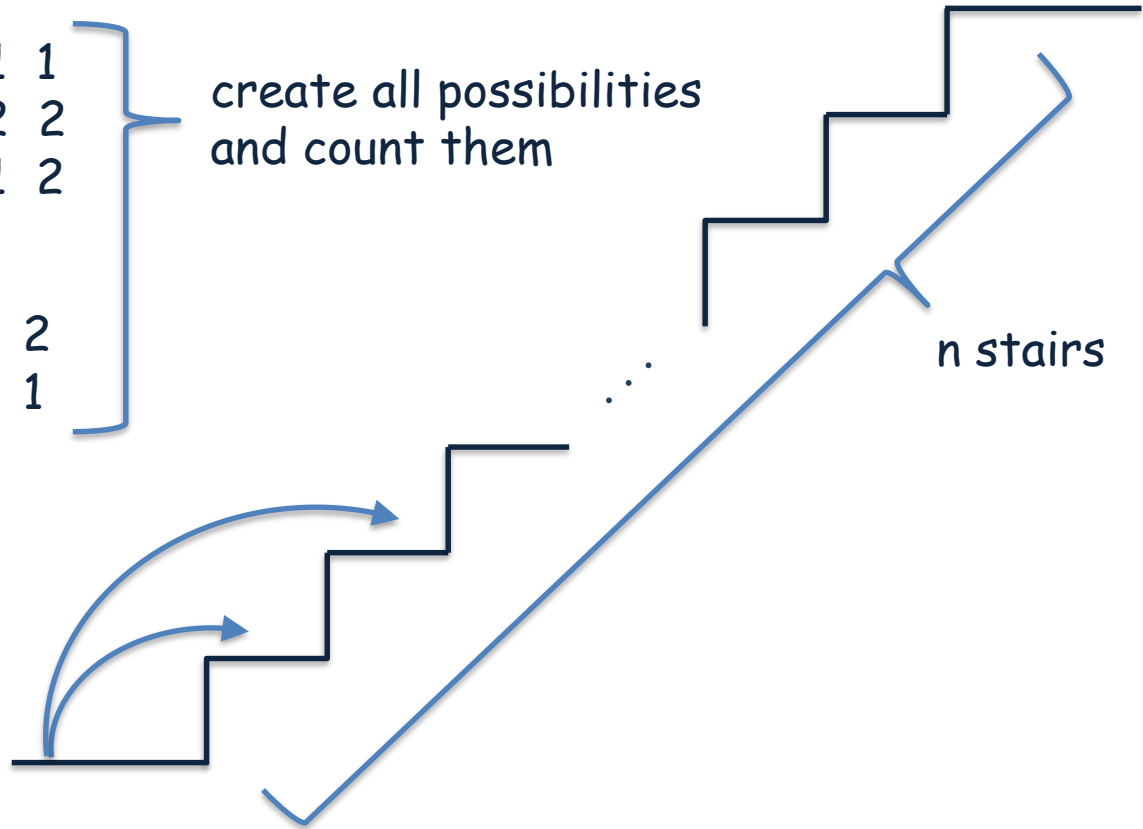


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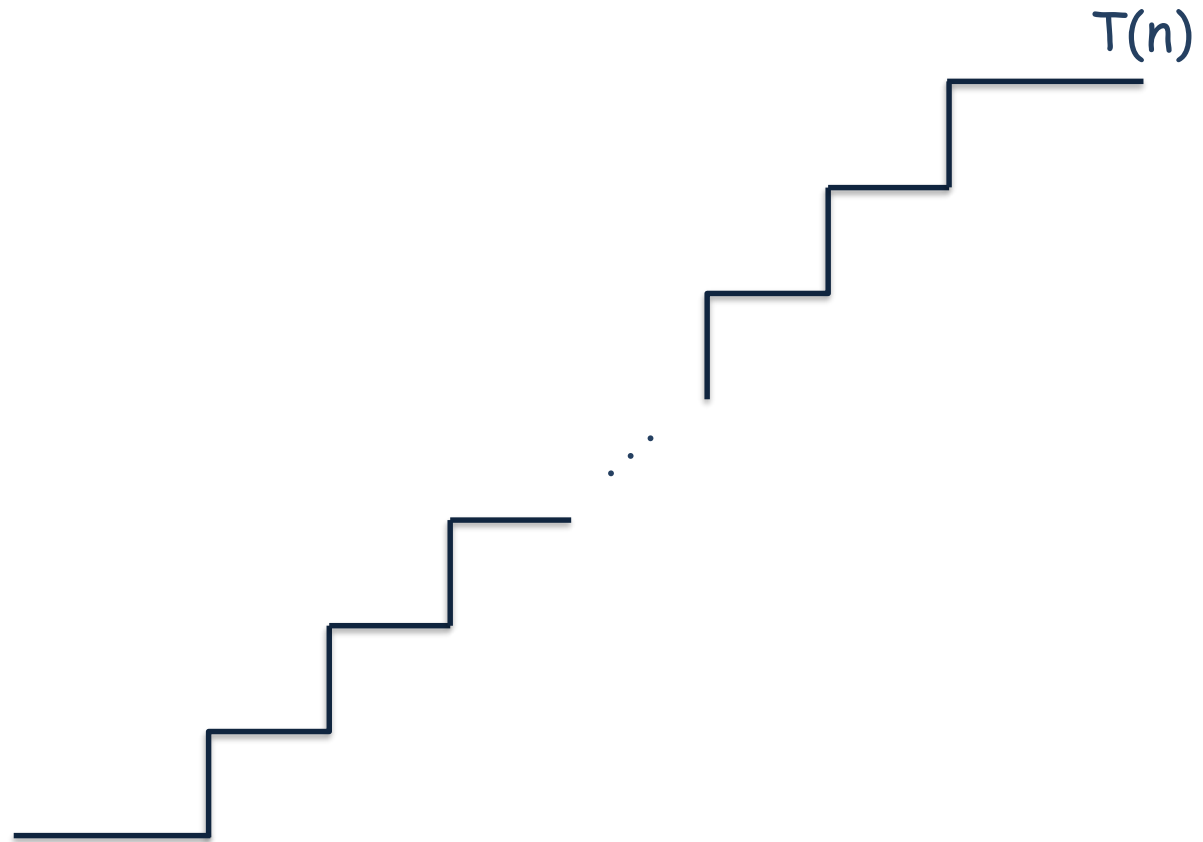
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create all possibilities
and count them



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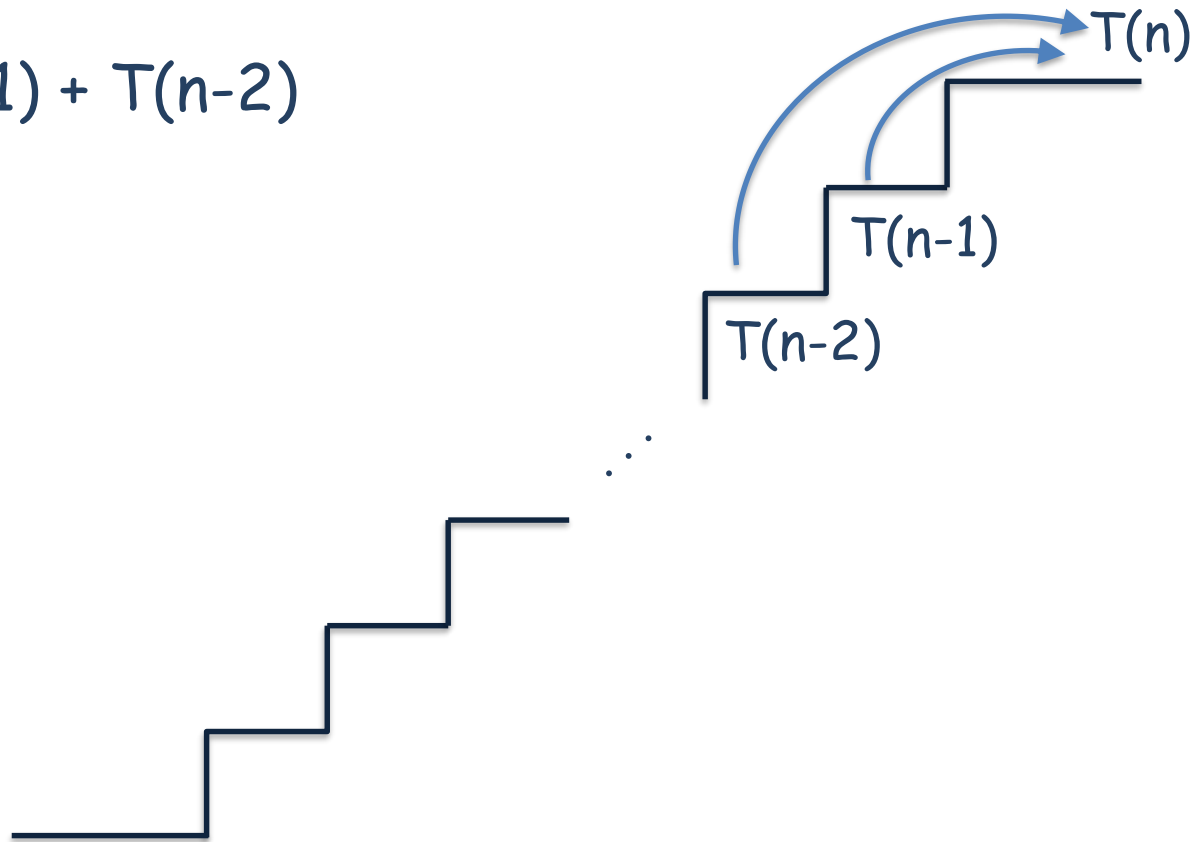
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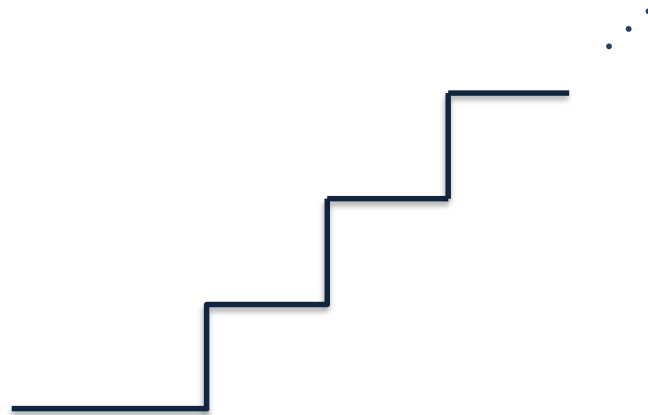
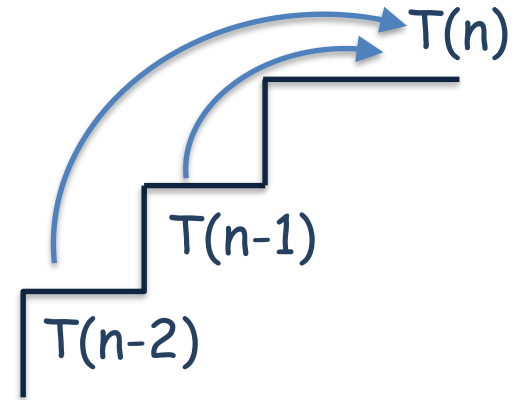


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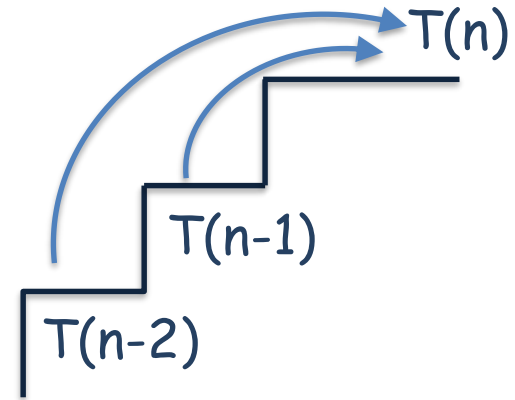


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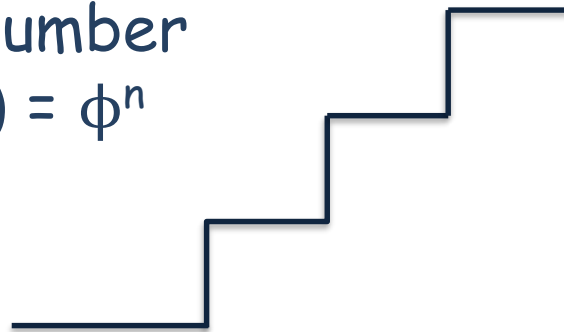
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Fibonacci number

$$T(n) = F(n) = \phi^n$$



Stairs Climbing

SC (n)

if $n \leq 1$

 return 1

else

 return $SC(n-1) + SC(n-2)$

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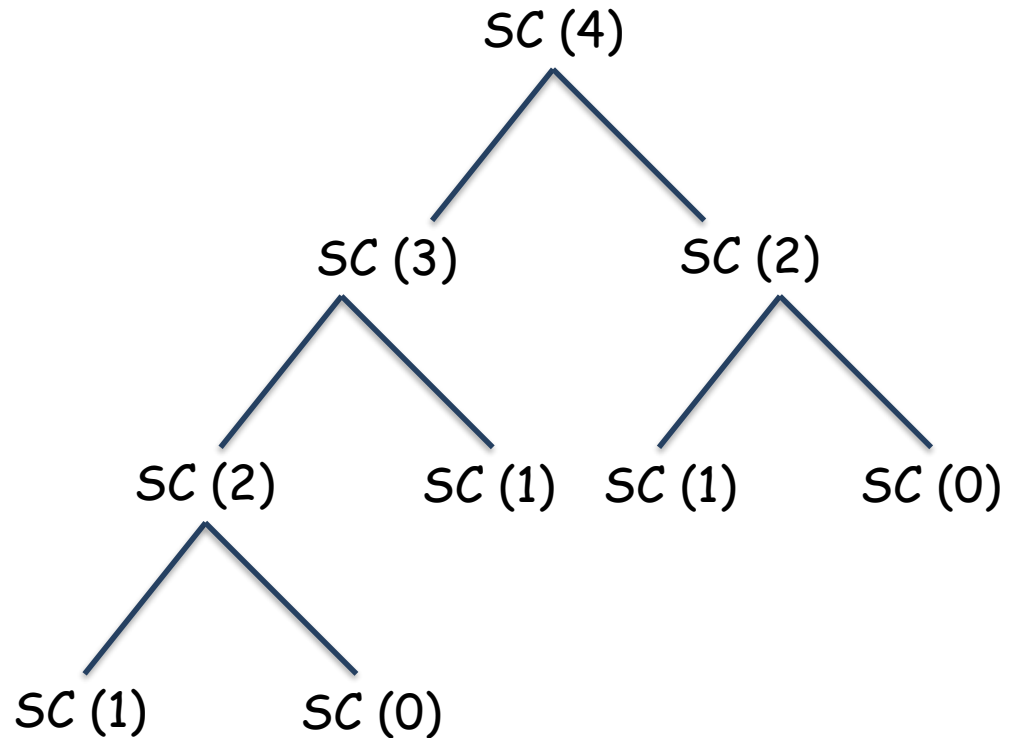
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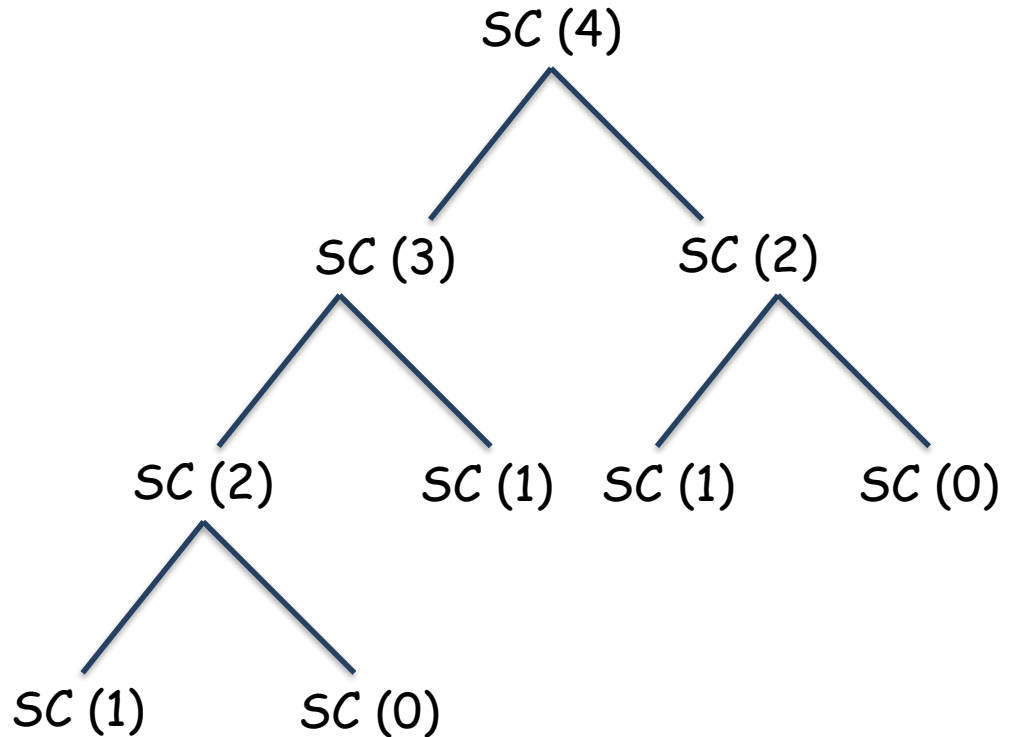
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In order to calculate $SC(4)$, the program makes 9 recursive calls;
5 for $SC(3)$ + 3 for $SC(2)$

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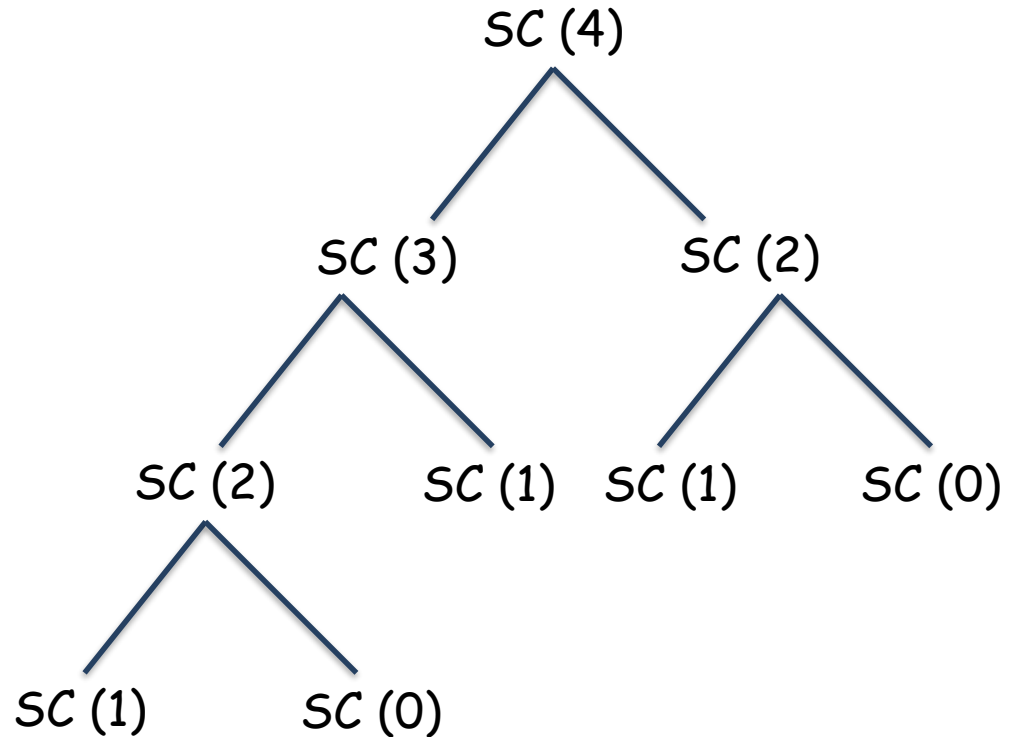
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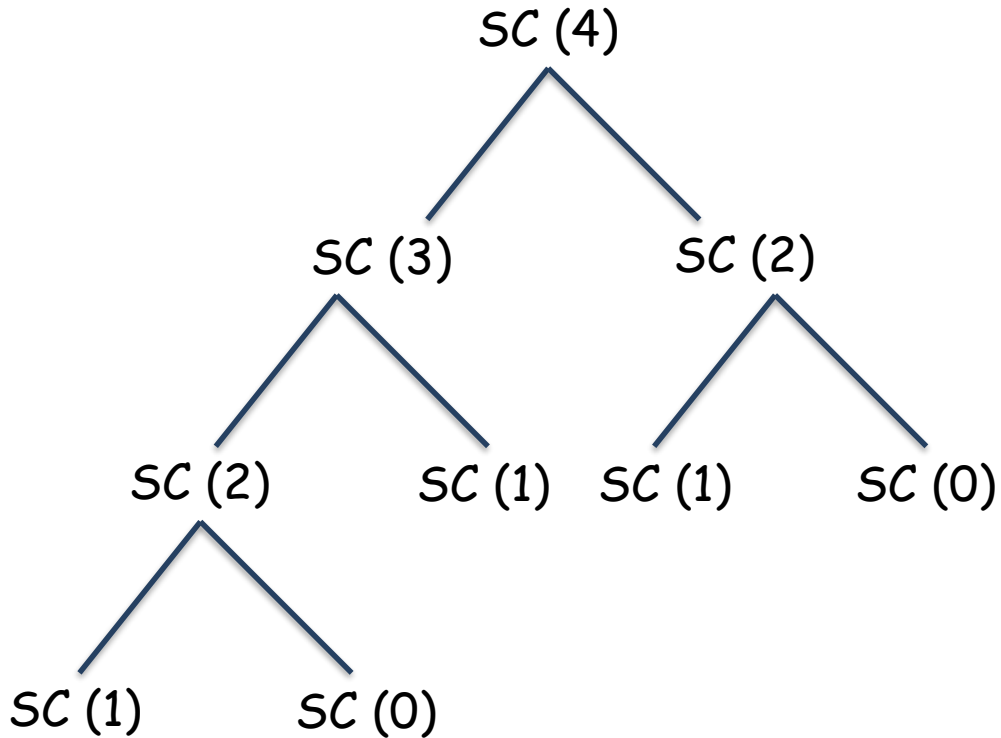
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of calls for $SC(n) = \#$ of calls for $SC(n-1) + \#$ of calls for $SC(n-2)$

of calls for $SC(n) = F(n) \approx \phi^n$; nth Fibonacci number

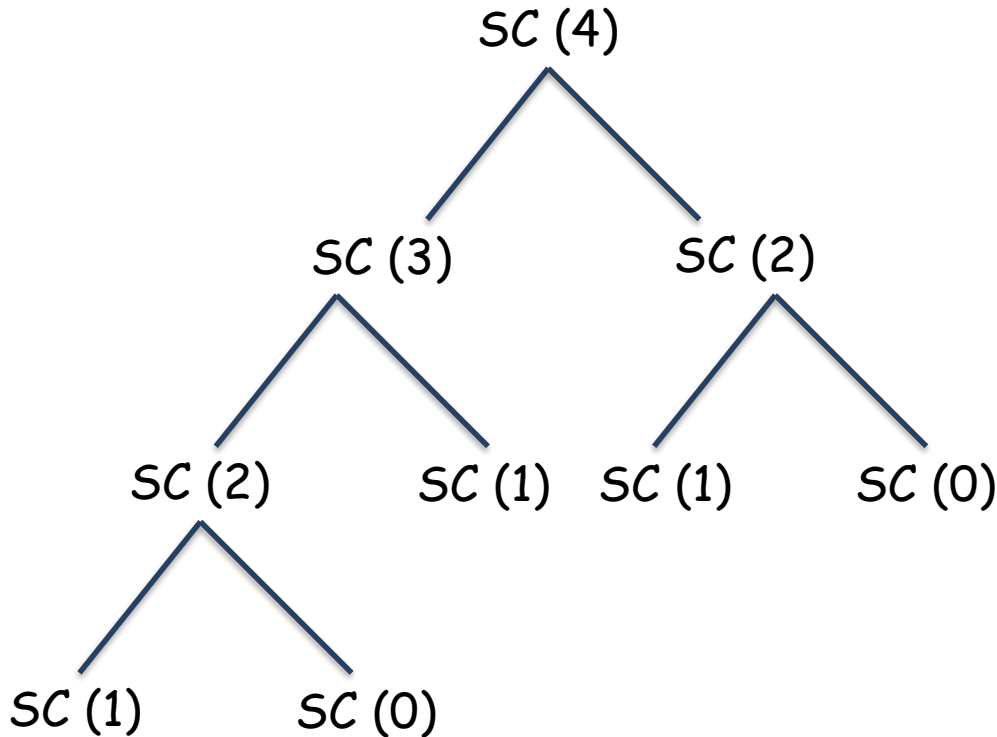
So the running time will be exponential $O(\phi^n)$

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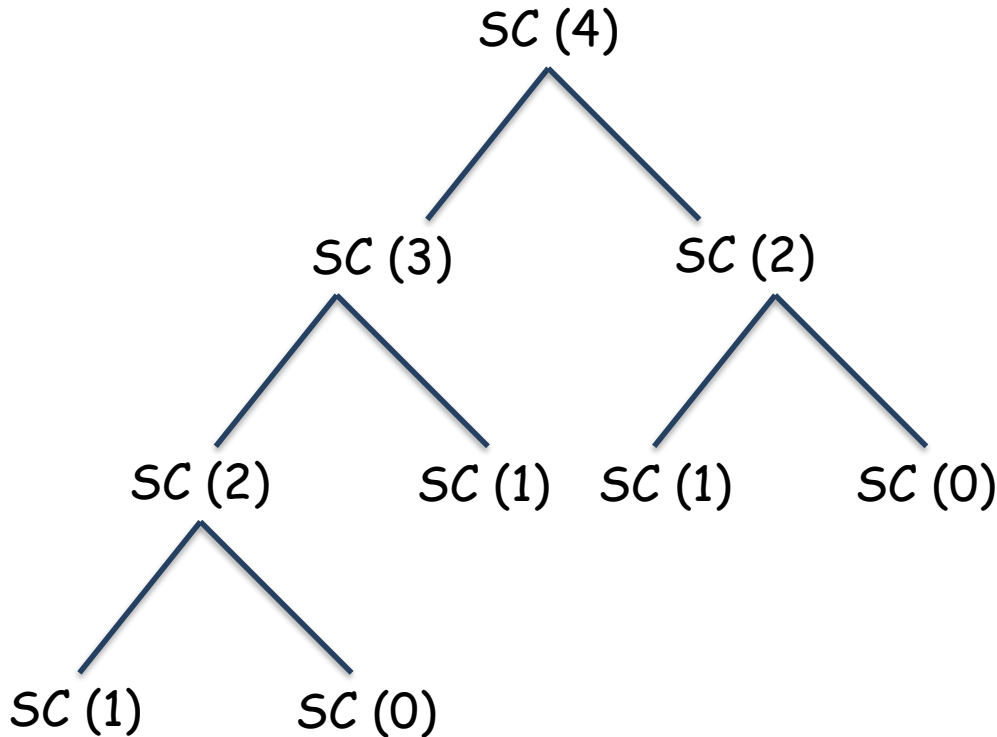
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- Whenever computing subproblems, keep them in a table to avoid recomputation, and refer them whenever they are needed

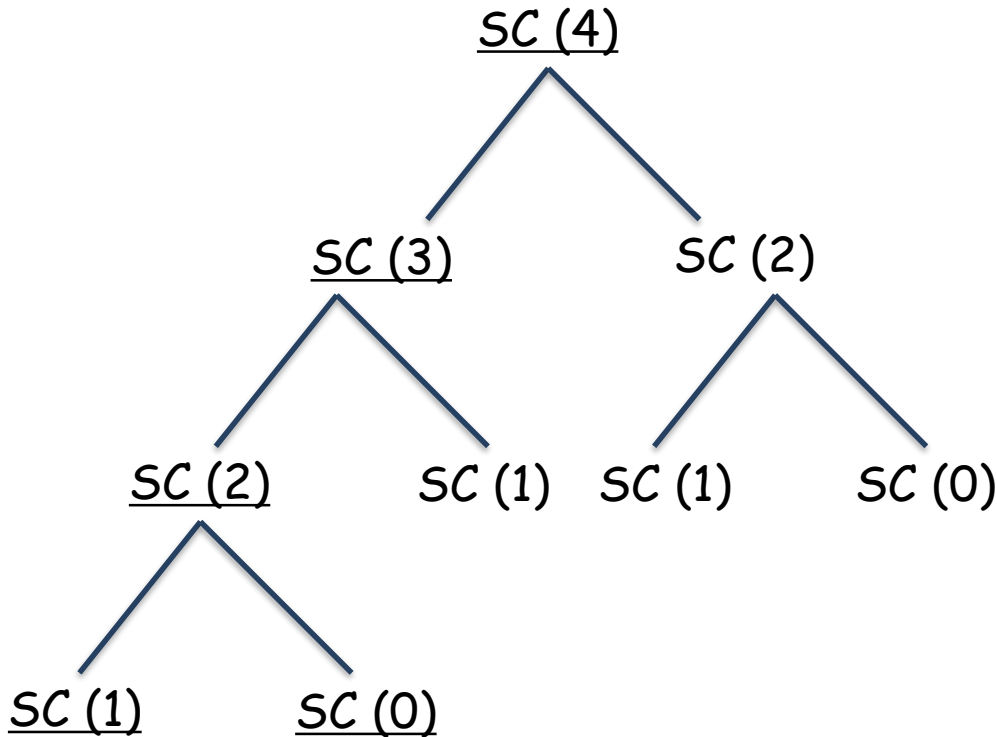
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MEMOIZATION

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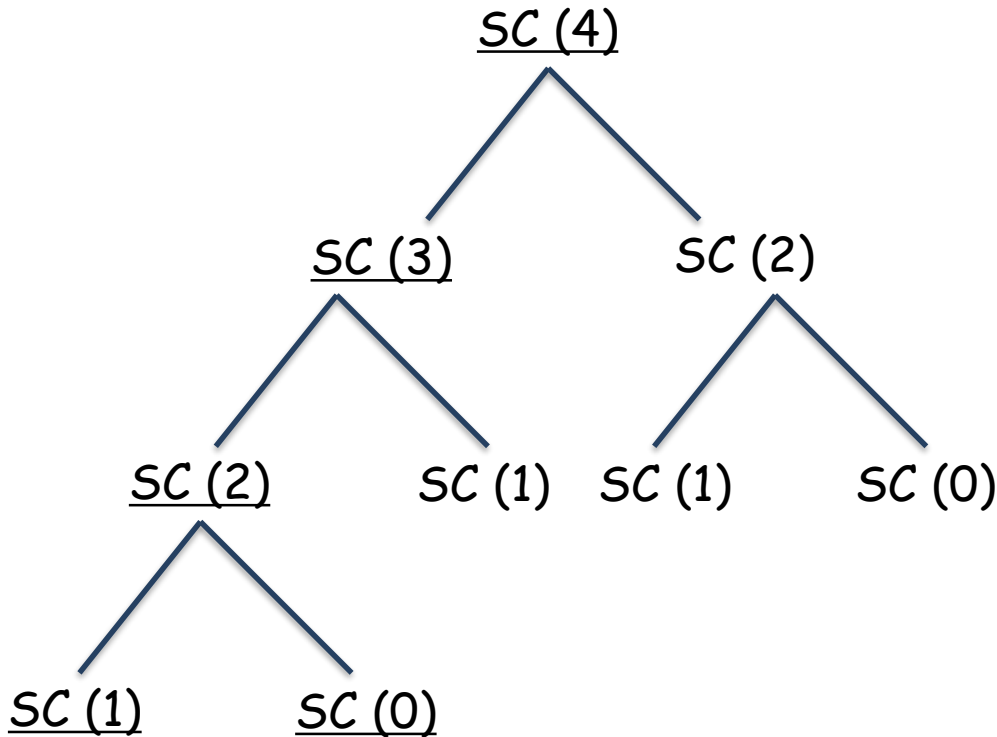


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SC (n)  
initialize a memory M  
if  $n \leq 1$   
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if M contains n  
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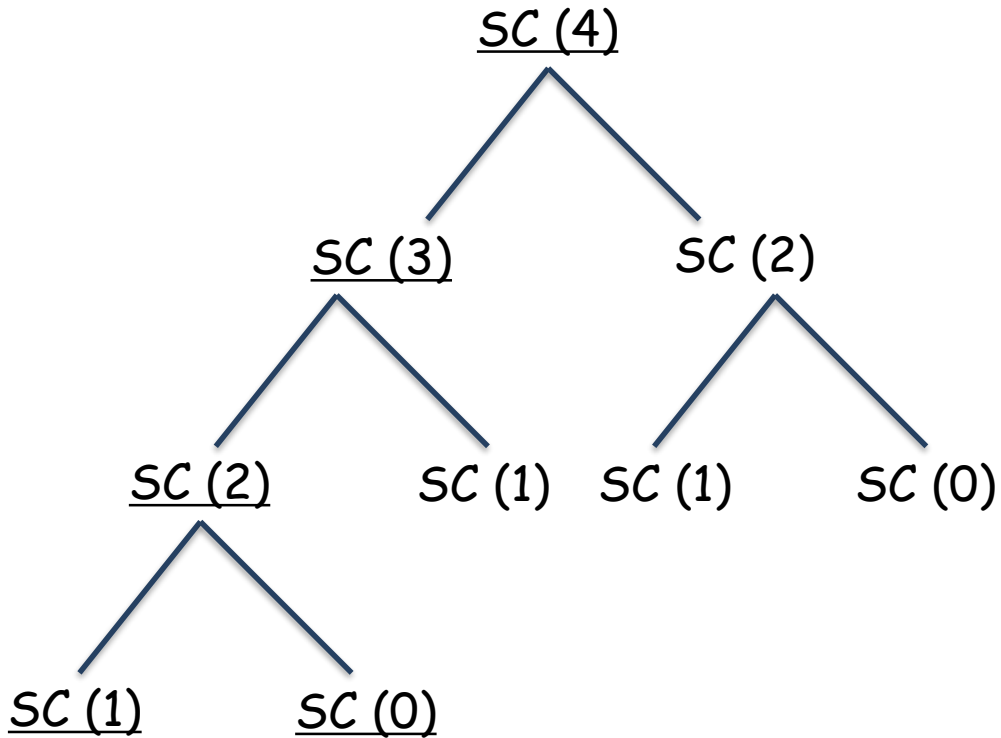
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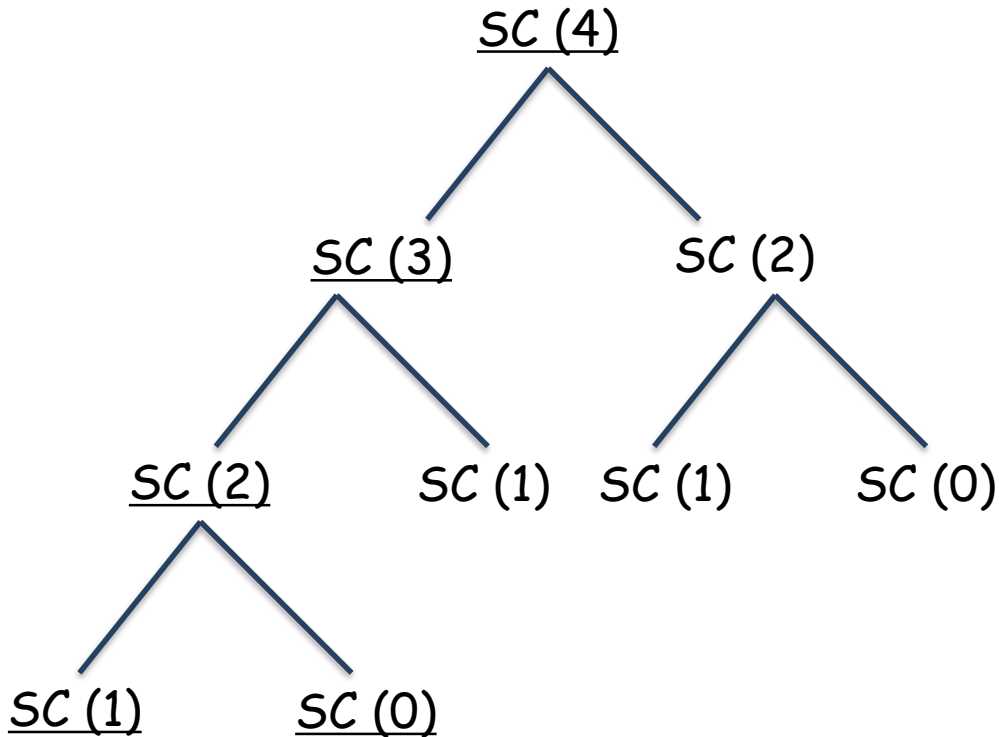
MEMOIZATION

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Can we come up with simpler program ?

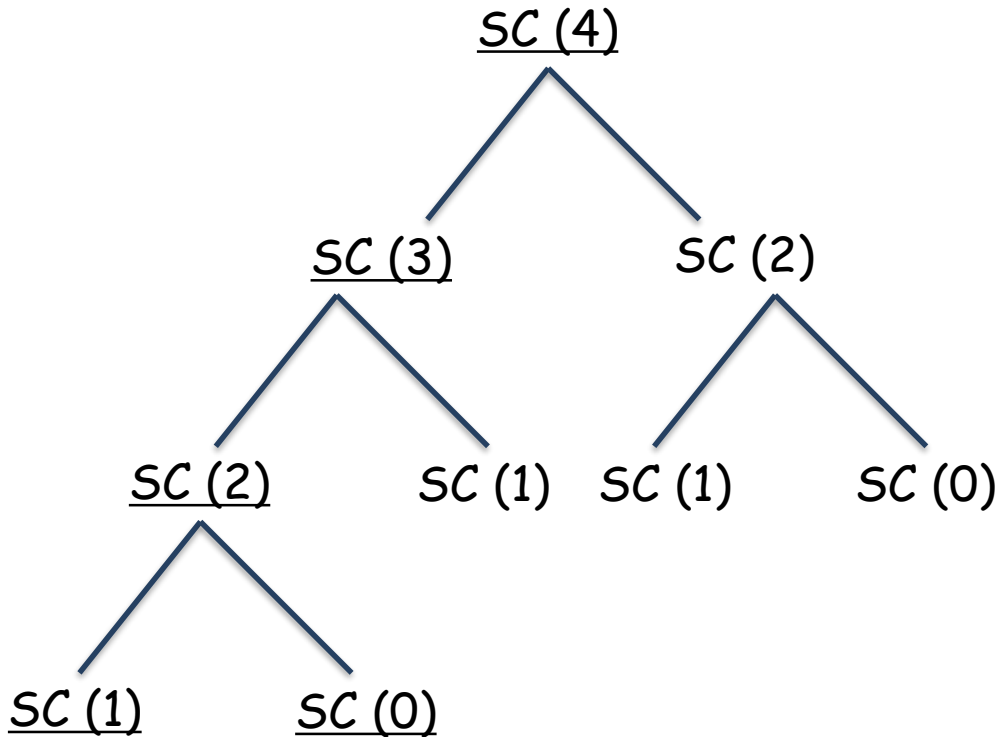
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get rid of recursion
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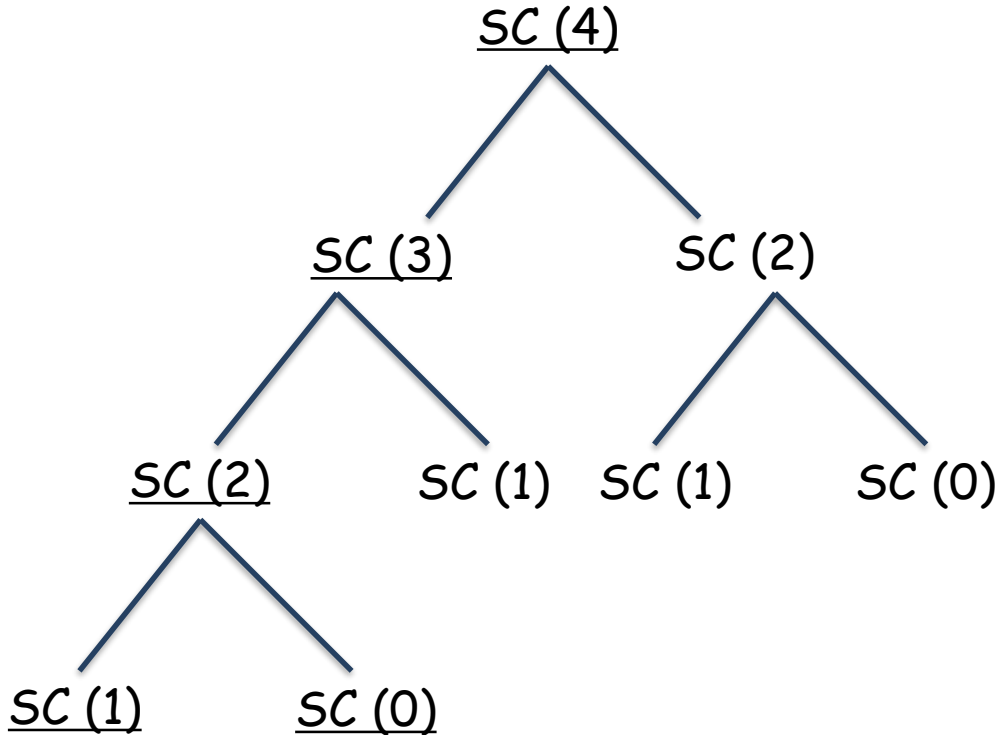


SC (n)
initialize a memory M
 $M[0] = 1$
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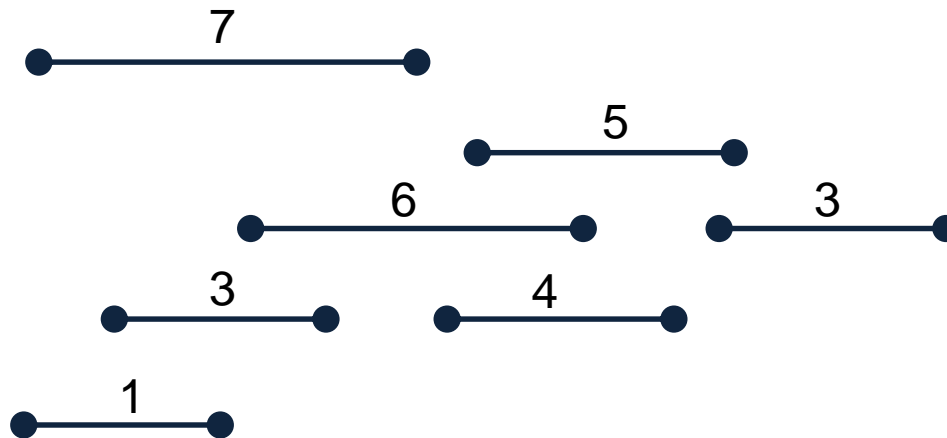
- analyze structure of the optimal solution and **define subproblems** that need to be solved in order to get the optimal solution
- establish the relationship between the optimal solution and those subproblems (**construct the recurrence relation**)
- compute the optimal values of subproblems, save them in a table (**memoization**), then compute the optimal values of larger subproblems, and eventually compute the optimal value of the original problem

Weighted Interval Scheduling

- given a set of intervals (I_1, I_2, \dots, I_n)
- each interval I_i has a starting time s_i , a finishing time f_i , and a weight w_i
- your task is to find a subset of intervals (**pairwise nonoverlapping**) such that the total weight of intervals is maximized

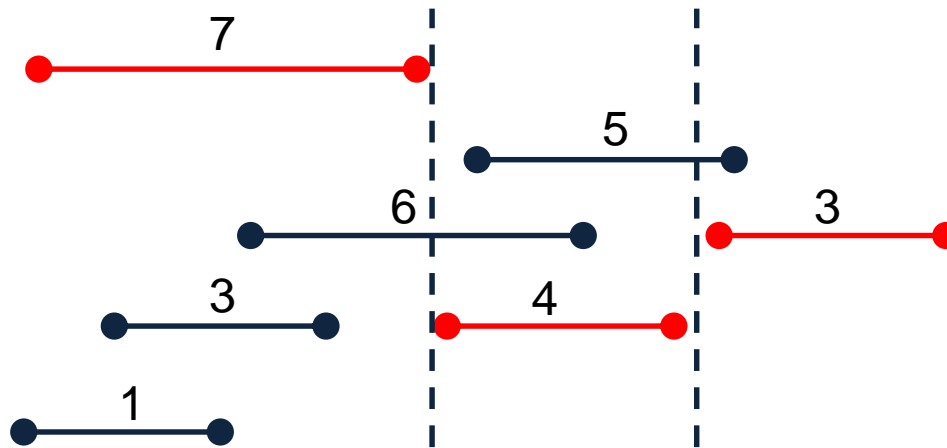
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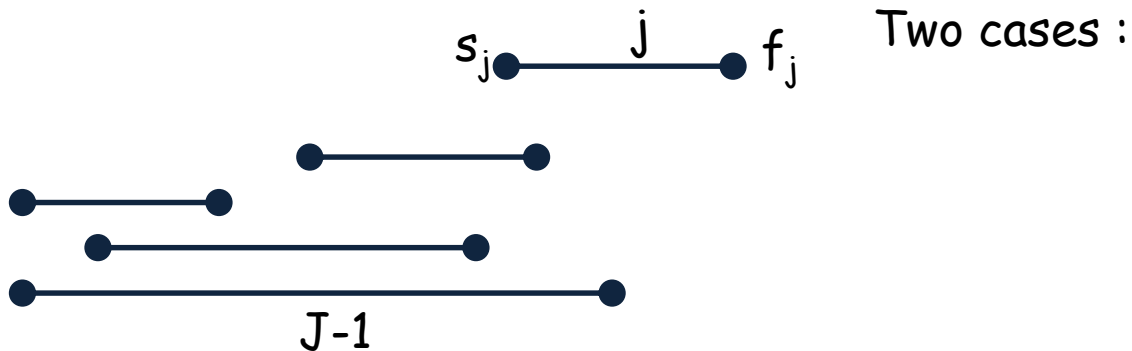
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 OPT (j) : value of the optimal solution for
 the first j intervals $1, \dots, j$

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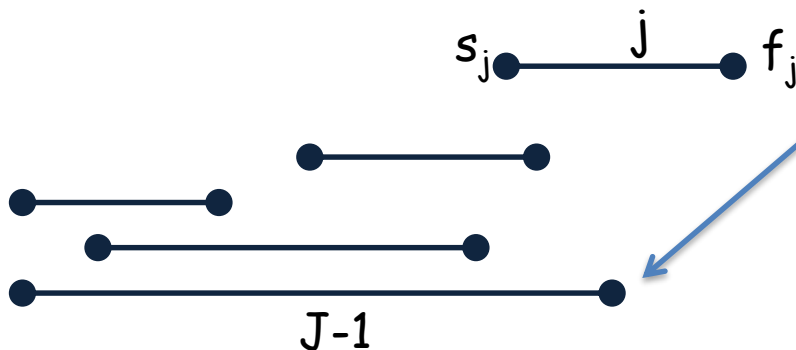


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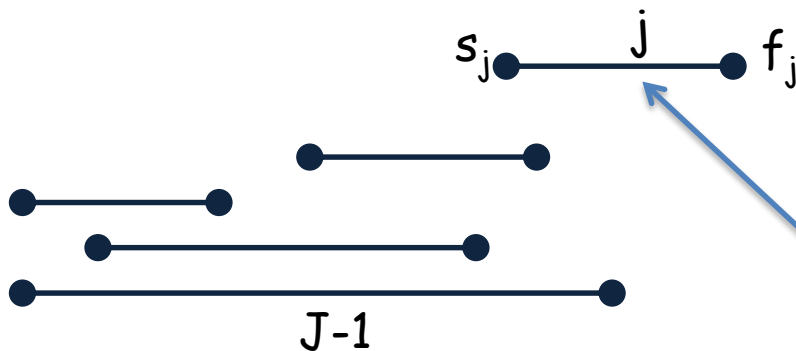
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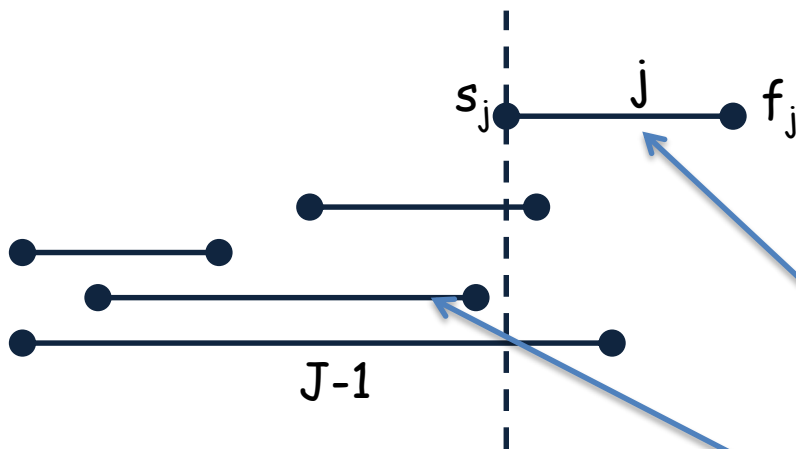
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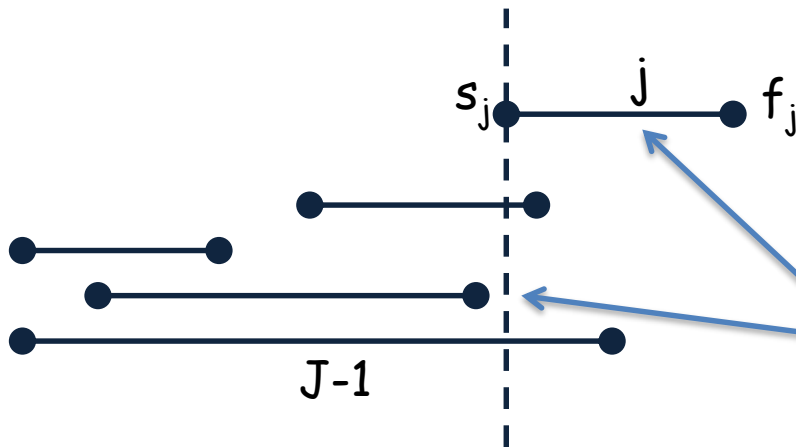
$p(j)$: largest index i such that $i < j$ and $f_i < s_j$

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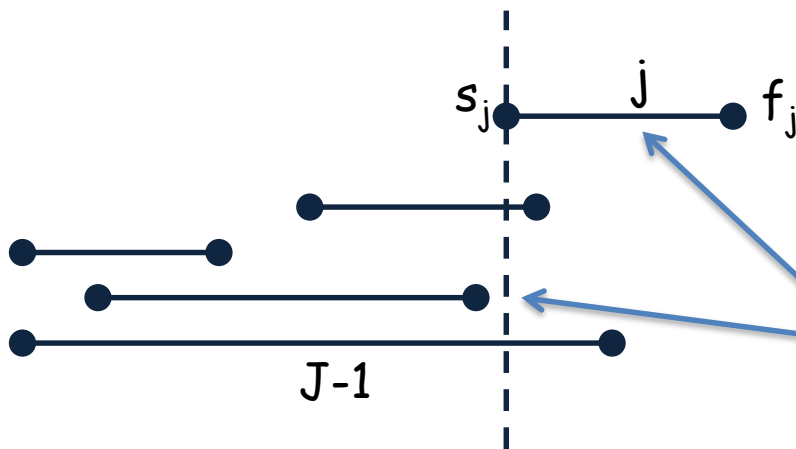
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$$OPT(j) = \max \{ OPT(j-1), w_j + OPT(p(j)) \}$$

Weighted Interval Scheduling

OPT (n)

sort intervals according to
finishing time

if $n = 0$

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else

 find $p(n)$

 if $OPT(n-1) \geq w_n + OPT(p(n))$

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Bottom-Up

Longest Common Subsequence

- given two sequence $x[1\dots m]$ and $y[1\dots n]$, find a longest subsequence common to both of them
(doesn't need to be unique)

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these subsets don't need to be continuous

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- each check takes $O(n)$ time
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- total running time will be $O(2^m \cdot n)$

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- rather than directly calculating $LCS(x,y)$, calculate the length of $LCS(x,y)$ ($c[i,j] = |LCS(x,y)|$)

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- define subproblems

consider the **prefix $x[1..i]$** of x and the **prefix $y[1..j]$** of y

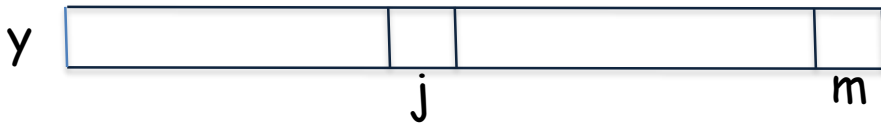
$c[i,j] = |LCS(x[1..i], y[1..j])|$: length of the longest
common subsequence of the
prefixes $x[1..i]$ and $y[1..j]$

Longest Common Subsequence

- construct recurrence relation

Longest Common Subsequence

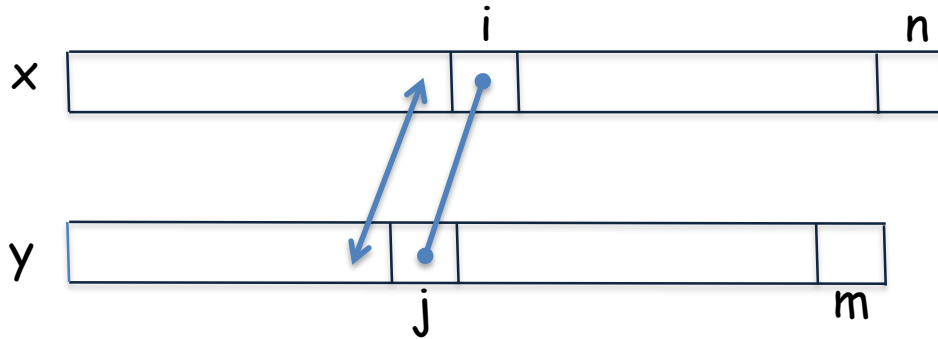
- construct recurrence relation



Two cases :

Longest Common Subsequence

- construct recurrence relation

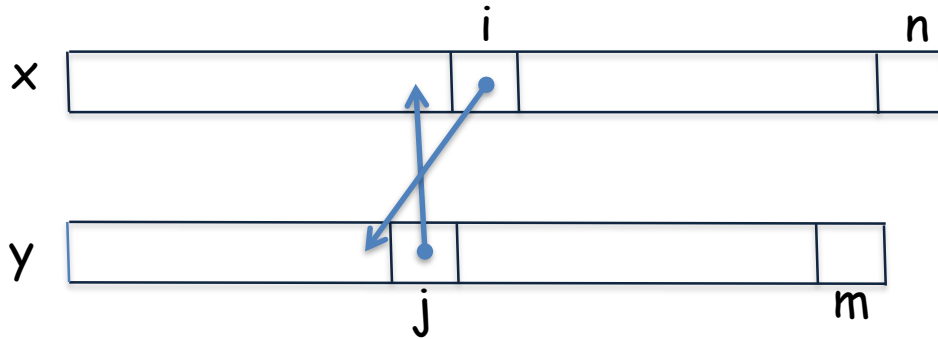


Two cases :

(1) if $x[i] = y[j]$, then continue with $c[i-1, j-1] + 1$

Longest Common Subsequence

- construct recurrence relation



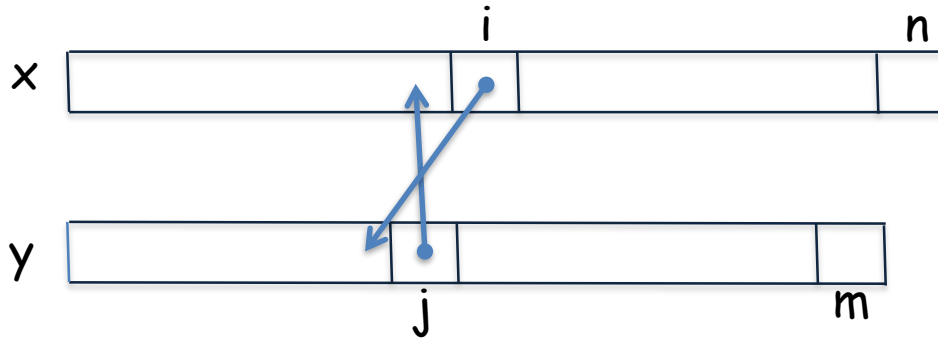
Two cases :

(1) if $x[i] = y[j]$, then continue with $c[i-1, j-1] + 1$

(2) otherwise continue with $\max \{ c[i, j-1], c[i-1, j] \}$

Longest Common Subsequence

- construct recurrence relation



Two cases :

(1) if $x[i] = y[j]$, then continue with $c[i-1, j-1] + 1$

(2) otherwise continue with $\max \{ c[i, j-1], c[i-1, j] \}$

$$c[i, j] = \begin{cases} c[i-1, j-1] + 1 & \text{if } x[i] = y[j] \\ \max \{ c[i, j-1], c[i-1, j] \} & \text{otherwise} \end{cases}$$

Longest Common Subsequence

LCS(x,y,n,m)

if $i = 0$ and $j = 0$

 return 0

if $x[n] = y[m]$

$c[n,m] = \text{LCS}(x,y,n-1,m-1) + 1$

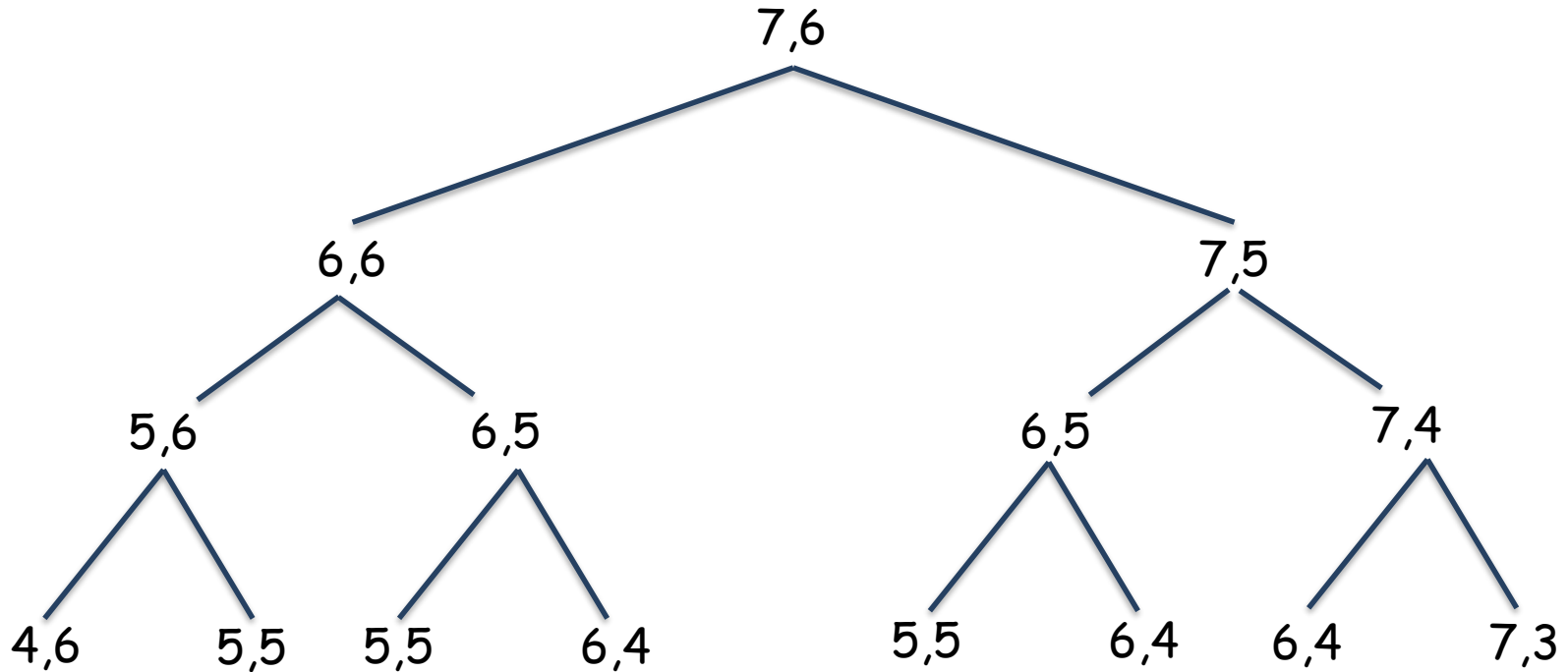
else

$c[n,m] = \max \{ \text{LCS}(x,y,n-1,m), \text{LCS}(x,y,n,m-1) \}$

return $c[n,m]$

Longest Common Subsequence

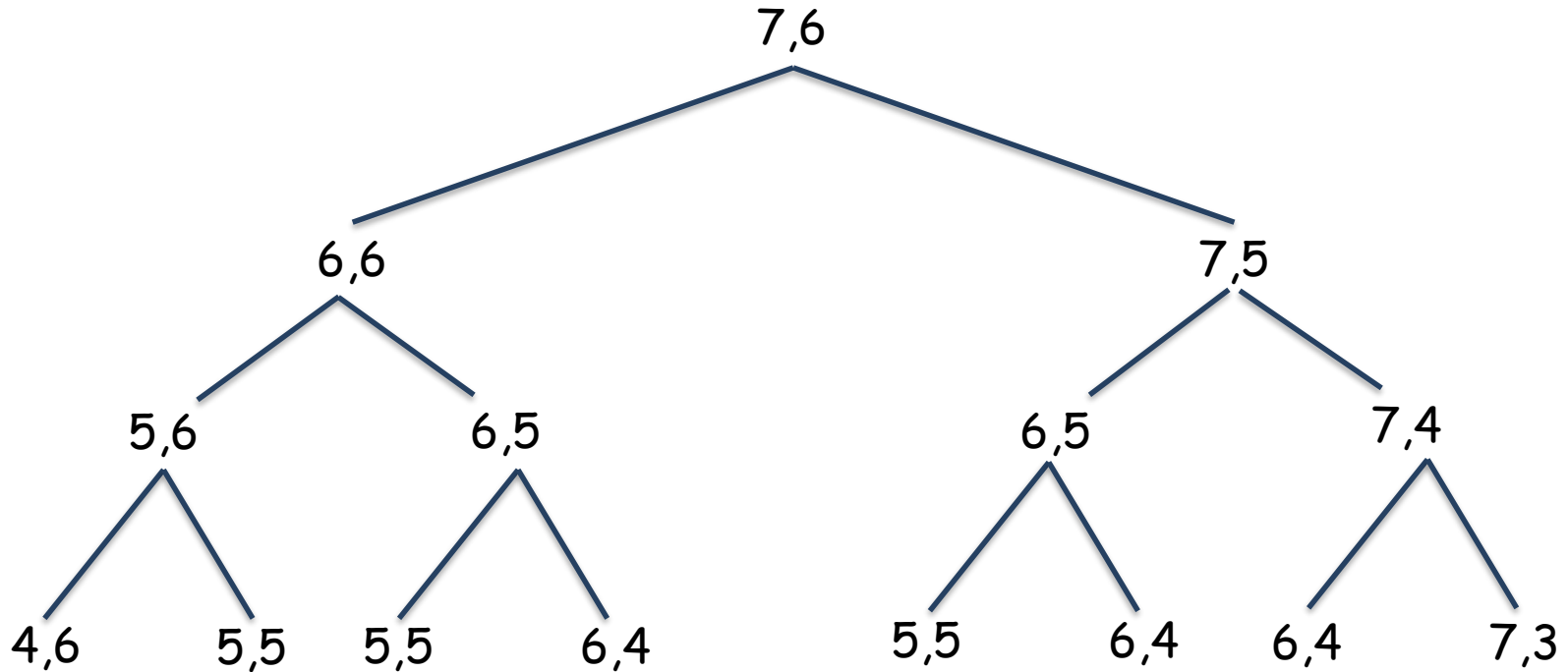
Let's check it for $m = 6, n = 7$



The height of the tree $m + n$,

Longest Common Subsequence

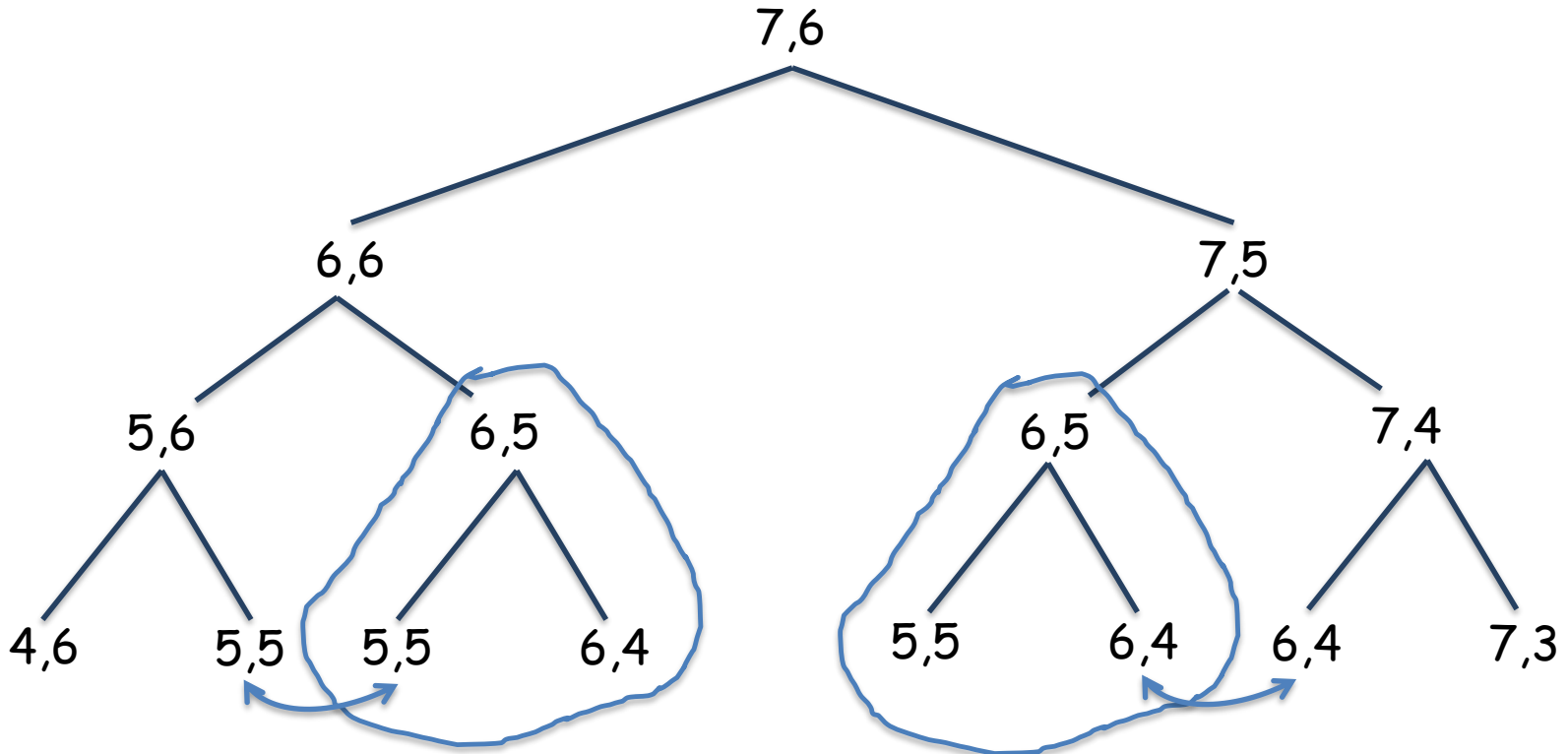
Let's check it for $m = 6, n = 7$



The height of the tree $m + n$,
So the running time will be $O(2^{m+n})$

Longest Common Subsequence

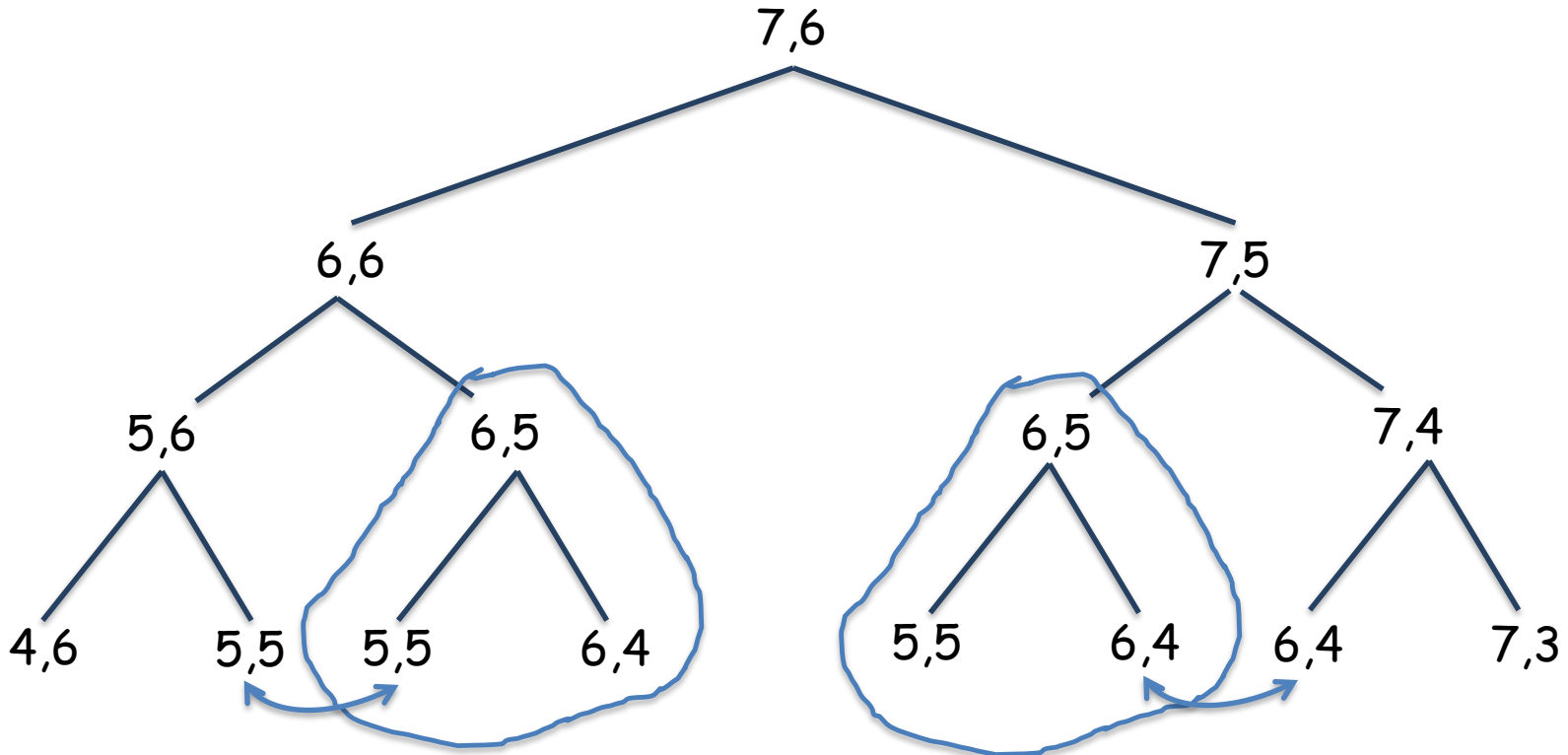
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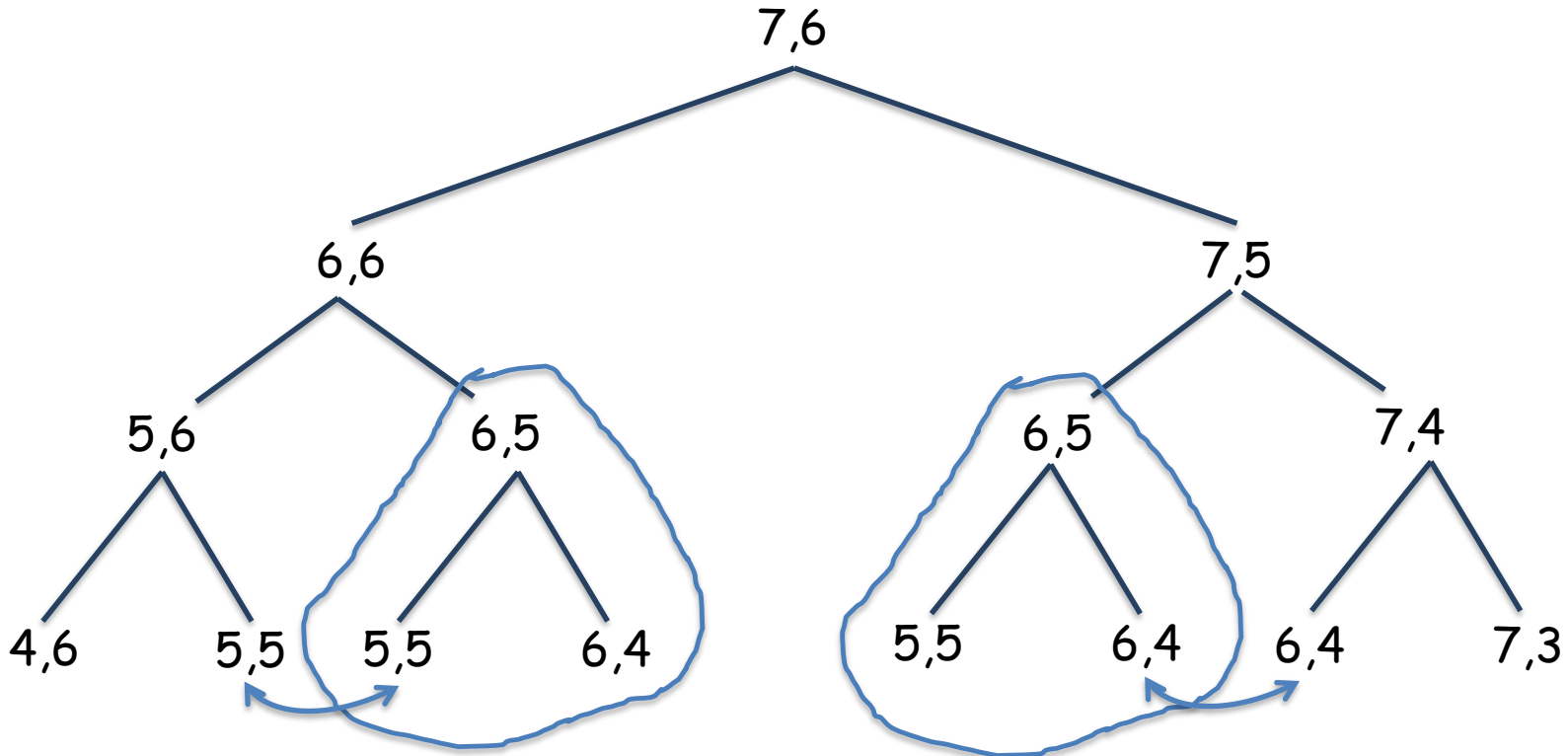


The height of the tree $m + n$,
So the running time will be $O(2^{m+n})$

How many different subproblems are there?

Longest Common Subsequence

Let's check it for $m = 6, n = 7$

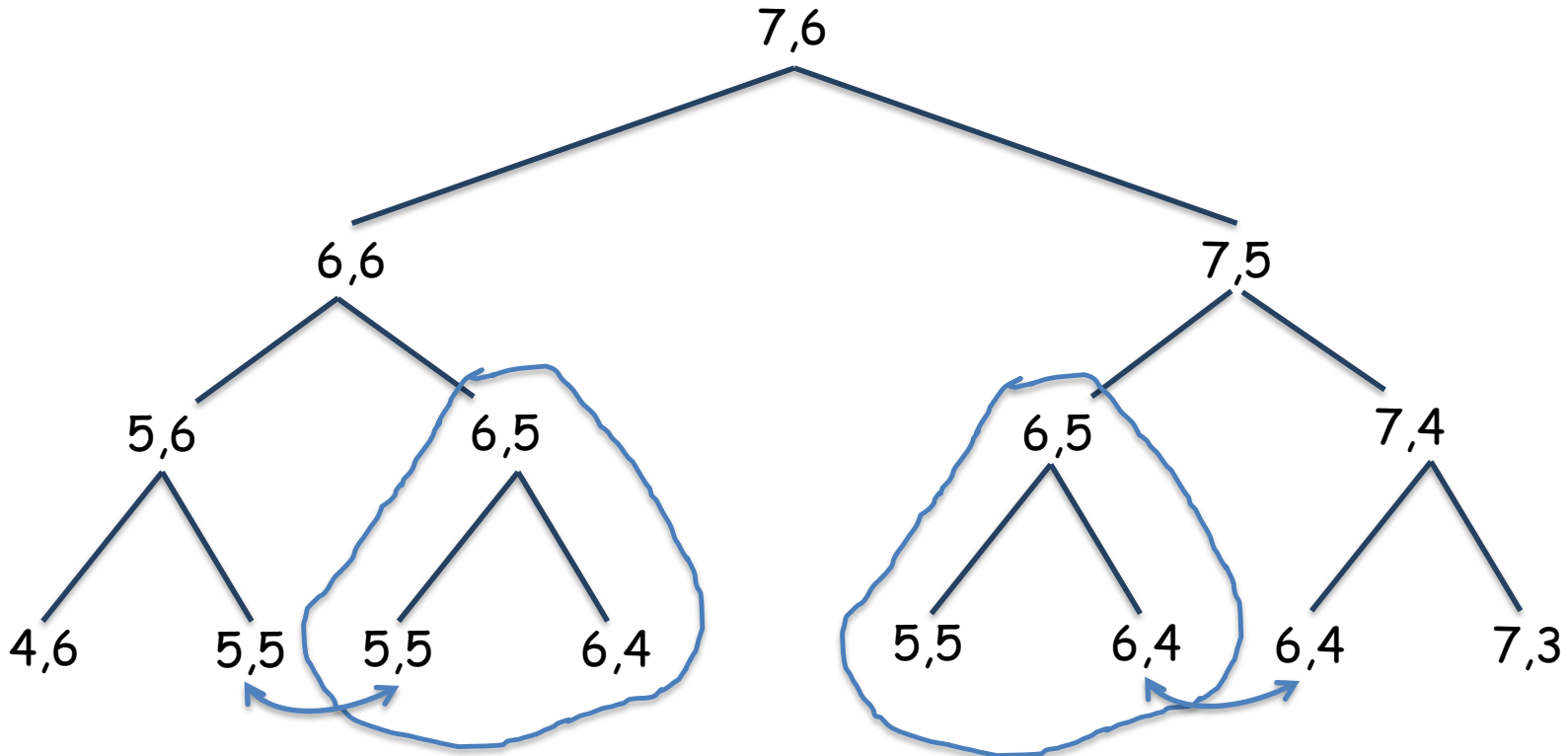


The height of the tree $m + n$,
So the running time will be $O(2^{m+n})$

How many different subproblems are there? ($m.n$)

Longest Common Subsequence

Let's check it for $m = 6, n = 7$



The height of the tree $m + n$,
So the running time will be $O(2^{m+n})$

How many different subproblems are there? ($m.n$)

Do Memoization

Longest Common Subsequence

LCS(x,y,n,m) (with Memoization)

initialize a memory M

$M[0,0] = 0$

if $M[n,m] = \text{null}$

 if $x[n] = y[m]$

$M[n,m] = \text{LCS}(x,y,n-1,m-1) + 1$

 else

$M[n,m] = \max \{ \text{LCS}(x,y,n-1,m), \text{LCS}(x,y,n,m-1) \}$

return $M[n,m]$

Longest Common Subsequence

LCS (x,y,n,m) (with Memoization)

initialize a memory M

$M[0,0] = 0$

if $M[n,m] = \text{null}$

 if $x[n] = y[m]$

$M[n,m] = \text{LCS}(x,y,n-1,m-1) + 1$

 else

$M[n,m] = \max \{ \text{LCS}(x,y,n-1,m), \text{LCS}(x,y,n,m-1) \}$

return $M[n,m]$

running time : $O(m.n)$

space : $O(m.n)$

Longest Common Subsequence

LCS (x,y,n,m) (with Memoization)

initialize a memory M

$M[0,0] = 0$

if $M[n,m] = \text{null}$

 if $x[n] = y[m]$

$M[n,m] = \text{LCS}(x,y,n-1,m-1) + 1$

 else

$M[n,m] = \max \{ \text{LCS}(x,y,n-1,m), \text{LCS}(x,y,n,m-1) \}$

return $M[n,m]$

running time : $O(m.n)$

space : $O(m.n)$

Top-Down

Longest Common Subsequence

Bottom-up

```
initialize a memory M
for i=0 to n
    M[i,0] = 0
for i=1 to m
    M[0,i] = 0
for i=1 to n
    for j=1 to m
        if x[i] = y[j]
            M[i,j] = M[i-1,j-1] + 1
        else
            M[i,j] = max { M[i-1,j], M[i,j-1] }
return M[n,m]
```


Longest Common Subsequence

Bottom-up

```
initialize a memory M
for i=0 to n
   $M[i,0] = 0$ 
for i=1 to m
   $M[0,i] = 0$ 
for i=1 to n
  for j=1 to m
    if  $x[i] = y[j]$ 
       $M[i,j] = M[i-1,j-1] + 1$ 
    else
       $M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$ 
return  $M[n,m]$ 
```

		A	B	C	B	A
		0	0	0	0	0
B		0				
D		0				
C		0				
A		0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 1$

$i = 1$

	<u>A</u>	B	C	B	A
	0	0	0	0	0
<u>B</u>	0				
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 1$

$i = 1$

	<u>A</u>	B	C	B	A
	0	0	0	0	0
<u>B</u>	0				
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

```
initialize a memory M
for i=0 to n
  M[i,0] = 0
for i=1 to m
  M[0,i] = 0
for i=1 to n
  for j=1 to m
    if x[i] = y[j]
      M[i,j] = M[i-1,j-1] + 1
    else
      M[i,j] = max { M[i-1,j], M[i,j-1] }
return M[n,m]
```

$j = 2$

$i = 1$

	A	<u>B</u>	C	B	A
	0	0	0	0	0
<u>B</u>	0	0			
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

```
initialize a memory M
for i=0 to n
  M[i,0] = 0
for i=1 to m
  M[0,i] = 0
for i=1 to n
  for j=1 to m
    if x[i] = y[j]
      M[i,j] = M[i-1,j-1] + 1
    else
      M[i,j] = max { M[i-1,j], M[i,j-1] }
return M[n,m]
```

$j = 2$

$i = 1$

	A	<u>B</u>	C	B	A
	0	0	0	0	0
<u>B</u>	0	0	1		
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

```
initialize a memory M
for i=0 to n
  M[i,0] = 0
for i=1 to m
  M[0,i] = 0
for i=1 to n
  for j=1 to m
    if x[i] = y[j]
      M[i,j] = M[i-1,j-1] + 1
    else
      M[i,j] = max { M[i-1,j], M[i,j-1] }
return M[n,m]
```

$j = 3$

$i = 1$

	A	B	<u>C</u>	B	A
	0	0	0	0	0
<u>B</u>	0	0	1		
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 3$

	A	B	<u>C</u>	B	A
	0	0	0	0	0
$i = 1$ → <u>B</u>	0	0	1	1	
D	0				
C	0				
A	0				

Diagram illustrating the bottom-up calculation of the Longest Common Subsequence (LCS) for the strings "B" and "CBA". The table shows the value of the LCS at each position (i, j) . The row for $i=1$ (character 'B') and the column for $j=3$ (character 'C') are highlighted. A red arrow points from $(1,2)$ to $(1,3)$, and a blue arrow points from $(1,3)$ to $(1,4)$. A blue arrow also points from $(0,3)$ to $(1,3)$.

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 4$

$i = 1$

	A	B	C	<u>B</u>	A
	0	0	0	0	0
<u>B</u>	0	0	1	1	
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 4$

$i = 1$

	A	B	C	<u>B</u>	A
	0	0	0	0	0
<u>B</u>	0	0	1	1	1
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 5$

		A	B	C	B	<u>A</u>
	0	0	0	0	0	0
<u>B</u>	0	0	1	1	1	
D	0					
C	0					
A	0					

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 5$

	A	B	C	B	<u>A</u>
	0	0	0	0	0
$i = 1$ → <u>B</u>	0	0	1	1	1
D	0				
C	0				
A	0				

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 1$

A B C B A

	0	0	0	0	0	0
B	0	0	1	1	1	1
<u>D</u>	0					
C	0					
A	0					

$i = 2$

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 1$

	<u>A</u>	B	C	B	A
	0	0	0	0	0
B	0	0	1	1	1
<u>D</u>	0	0			
C	0				
A	0				

$i = 2$

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$j = 5$

	A	B	C	B	<u>A</u>
	0	0	0	0	0
B	0	0	1	1	1
D	0	0	1	1	1
C	0	0	1	2	2
<u>A</u>	0	1	1	2	3

$i = 4$

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
		0	0	0	0	0
B		0	0	1	1	1
D		0	0	1	1	1
C		0	0	1	2	2
A		0	1	1	2	3

We can reconstruct LCS by tracing backwards
Whenever we have a diagonal, we have a match!

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
		0	0	0	0	0
B		0	0	1	1	1
D		0	0	1	1	1
C		0	0	1	2	2
A		0	1	1	2	3

A

We can reconstruct LCS by tracing backwards
Whenever we have a diagonal, we have a match!

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
		0	0	0	0	0
B		0	0	1	1	1
D		0	0	1	1	1
C		0	0	1	2	2
A		0	1	1	2	3

A

We can reconstruct LCS by tracing backwards
Whenever we have a diagonal, we have a match!

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

for $i=1$ to n

 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
	0	0	0	0	0	0
B	0	0	1	1	1	1
D	0	0	1	1	1	1
C	0	0	1	2	2	2
A	0	1	1	2	2	3

C A

We can reconstruct LCS by tracing backwards
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Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

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 for $j=1$ to m

 if $x[i] = y[j]$

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 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
	0	0	0	0	0	0
B	0	0	1	1	1	1
D	0	0	1	1	1	1
C	0	0	1	2	2	2
A	0	1	1	2	2	3

C A

We can reconstruct LCS by tracing backwards
Whenever we have a diagonal, we have a match!

Longest Common Subsequence

Bottom-up

initialize a memory M

for $i=0$ to n

$M[i,0] = 0$

for $i=1$ to m

$M[0,i] = 0$

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 for $j=1$ to m

 if $x[i] = y[j]$

$M[i,j] = M[i-1,j-1] + 1$

 else

$M[i,j] = \max \{ M[i-1,j], M[i,j-1] \}$

return $M[n,m]$

$i = 4$

$j = 5$

		A	B	C	B	A
	0	0	0	0	0	0
B	0	0	1	1	1	1
D	0	0	1	1	1	1
C	0	0	1	2	2	2
A	0	1	1	2	2	3

B C A

We can reconstruct LCS by tracing backwards
Whenever we have a diagonal, we have a match!

Rod Cutting

- given a rod of length n with the prices p_1, \dots, p_n where p_i is the price of a rod of length i , find an optimal way of cutting the given rod that maximizes the profit

Rod Cutting

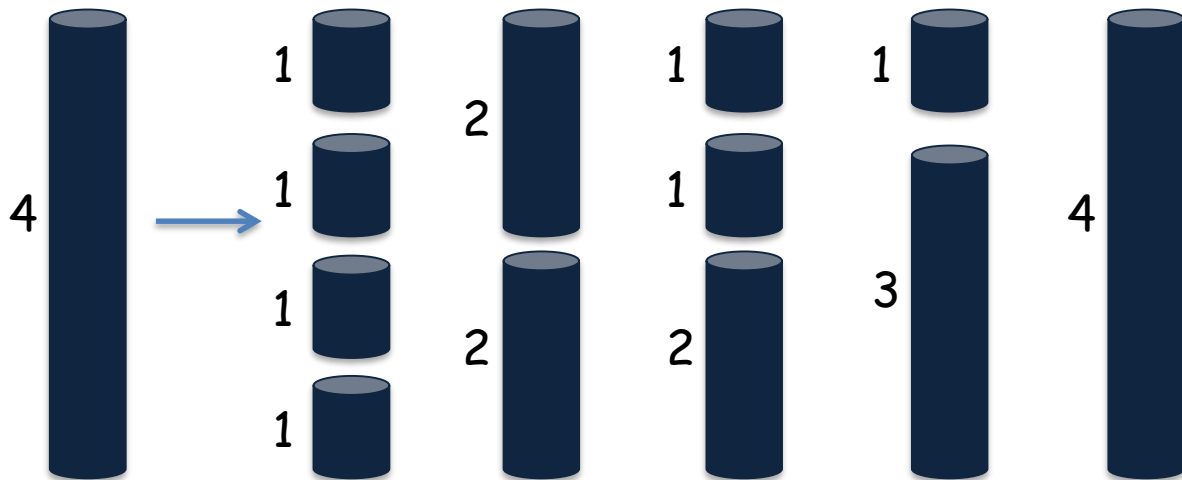
- given a rod of length n with the prices p_1, \dots, p_n where p_i is the price of a rod of length i , find an optimal way of cutting the given rod that maximizes the profit



length	1	2	3	4
price	1	5	8	9

Rod Cutting

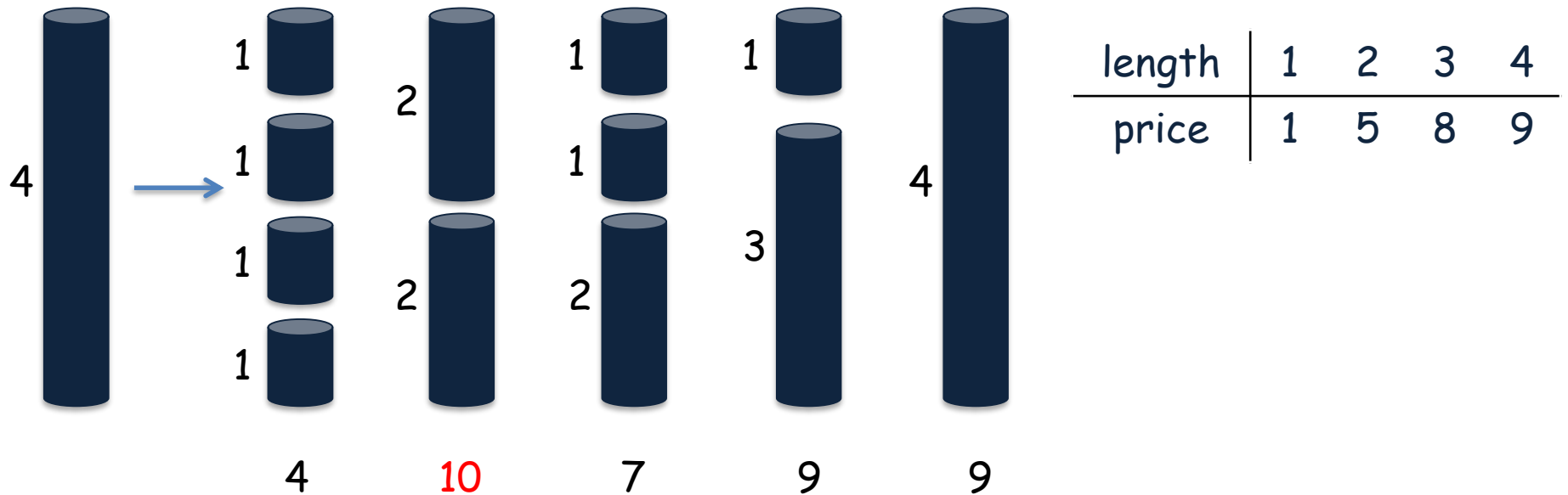
- given a rod of length n with the prices p_1, \dots, p_n where p_i is the price of a rod of length i , find an optimal way of cutting the given rod that maximizes the profit



length	1	2	3	4
price	1	5	8	9

Rod Cutting

- given a rod of length n with the prices p_1, \dots, p_n where p_i is the price of a rod of length i , find an optimal way of cutting the given rod that maximizes the profit



Rod Cutting

- define subproblems

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$c(i)$: max profit for the first length i part

Rod Cutting

- define subproblems

$c(i)$: max profit for the first length i part

- construct recurrence relation

Rod Cutting

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$c(i)$: max profit for the first length i part

- construct recurrence relation



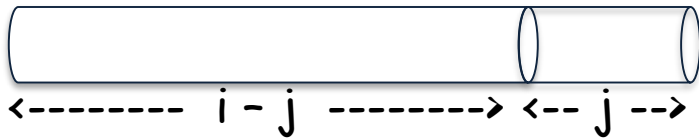
$$c(i) =$$

Rod Cutting

- define subproblems

$c(i)$: max profit for the first length i part

- construct recurrence relation



- focus on last cutting

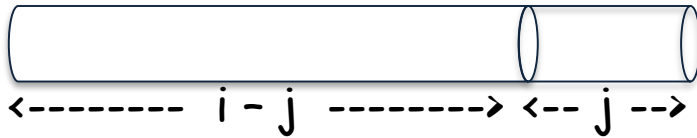
$$c(i) =$$

Rod Cutting

- define subproblems

$c(i)$: max profit for the first length i part

- construct recurrence relation



- focus on last cutting
- find best j maximizing the profit

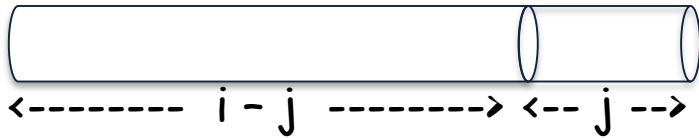
$$c(i) = \max \{ p_j +$$

Rod Cutting

- define subproblems

$c(i)$: max profit for the first length i part

- construct recurrence relation



- focus on last cutting
- find best j maximizing the profit
- recursively continue on the remaining part

$$c(i) = \max \{ p_j + c(i-j) \}$$

Rod Cutting

input : ($n ; p_1 , p_2 , \dots , p_n$)

initialize a memory M

$M[0] = 0$

for $i=1$ to n

$M[i] = -\infty$

 for $j=1$ to i

$q = M[i-j] + p_j$

 if $q > M[i]$

$M[i] = q$

return $M[n]$

Rod Cutting

input : (n ; p_1 , p_2 , ... , p_n)

initialize a memory M

$M[0] = 0$

for $i=1$ to n

$M[i] = -\infty$

 for $j=1$ to i

$q = M[i-j] + p_j$

 if $q > M[i]$

$M[i] = q$

return $M[n]$



	1	2	3	4	5
p_i	1	5	8	9	10
$M[i]$					

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

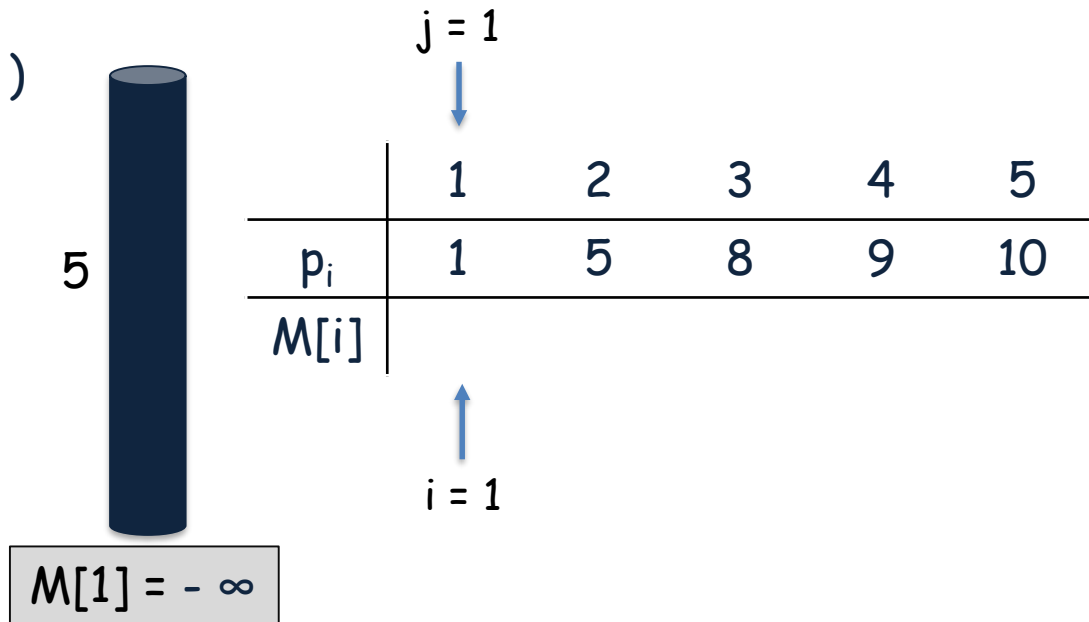
 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[1] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]					

↑
i = 1

$$q = M[0] + p_1$$

$$q = 1$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[1] = 1

	j = 1				
	↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1				
	↑				
	i = 1				

$$q = M[0] + p_1$$

$$q = 1$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[2] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1				
				↑	
				i = 2	

Rod Cutting

input : (n ; p_1 , p_2 , ... , p_n)

initialize a memory M

$M[0] = 0$

for $i=1$ to n

$M[i] = -\infty$

 for $j=1$ to i

$q = M[i-j] + p_j$

 if $q > M[i]$

$M[i] = q$

return $M[n]$



$M[2] = -\infty$

	$j = 1$ ↓				
	1	2	3	4	5
p_i	1	5	8	9	10
$M[i]$	1				

↑
 $i = 2$

$$q = M[1] + p_1$$

$$q = 2$$

Rod Cutting

input : (n ; p_1 , p_2 , ... , p_n)

initialize a memory M

$M[0] = 0$

for $i=1$ to n

$M[i] = -\infty$

 for $j=1$ to i

$q = M[i-j] + p_j$

 if $q > M[i]$

$M[i] = q$

return $M[n]$



$M[2] = 2$

	$j = 1$ ↓				
	1	2	3	4	5
p_i	1	5	8	9	10
$M[i]$	1				

↑
 $i = 2$

$$q = M[1] + p_1$$

$$q = 2$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

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for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[2] = 2

		j = 2 ↓				
		1	2	3	4	5
p _i	1	5	8	9	10	
M[i]	1					
			↑ i = 2			

$$q = M[1] + p_1$$

$$q = 2$$

$$q = M[0] + p_2$$

$$q = 5$$

Rod Cutting

input : (n ; p_1 , p_2 , ... , p_n)

initialize a memory M

$M[0] = 0$

for $i=1$ to n

$M[i] = -\infty$

 for $j=1$ to i

$q = M[i-j] + p_j$

 if $q > M[i]$

$M[i] = q$

return $M[n]$



$M[2] = 5$

		$j = 2$ ↓				
		1	2	3	4	5
p_i		1	5	8	9	10
$M[i]$		1				
			↑			
			$i = 2$			

$$q = M[1] + p_1$$

$$q = 2$$

$$q = M[0] + p_2$$

$$q = 5$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[2] = 5

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

j = 2
↓
i = 2
↑

$$q = M[1] + p_1$$

$$q = 2$$

$$q = M[0] + p_2$$

$$q = 5$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[3] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

↑
i = 3

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[3] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

↑
i = 3

q = M[2] + p₁

q = 6

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[3] = 6

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

↑
i = 3

q = M[2] + p₁

q = 6

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 for j=1 to i

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 if q > M[i]

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return M[n]



M[3] = 6

		j = 2 ↓			
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

↑
i = 3

$$q = M[2] + p_1$$

$$q = 6$$

$$q = M[1] + p_2$$

$$q = 6$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[3] = 6

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²			

j = 3
↓
i = 3
↑

$$q = M[2] + p_1$$

$$q = 6$$

$$q = M[1] + p_2$$

$$q = 6$$

$$q = M[0] + p_3$$

$$q = 8$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[3] = 8

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5	8		

j = 3
↓
i = 3
↑

$$q = M[2] + p_1$$

$$q = 6$$

$$q = M[1] + p_2$$

$$q = 6$$

$$q = M[0] + p_3$$

$$q = 8$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

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for i=1 to n

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M[3] = 8

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

j = 3
↓
i = 3
↑

$$q = M[2] + p_1$$

$$q = 6$$

$$q = M[1] + p_2$$

$$q = 6$$

$$q = M[0] + p_3$$

$$q = 8$$

Rod Cutting

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 for j=1 to i

 q = M[i-j] + p_j

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 M[i] = q

return M[n]



M[4] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

↑
i = 4

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

↑
i = 4

q = M[3] + p₁

q = 9

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = 9

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

↑
i = 4

q = M[3] + p₁

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Rod Cutting

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for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = 9

		j = 2 ↓			
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		
				↑ i = 4	

$$q = M[3] + p_1$$

$$q = 9$$

$$q = M[2] + p_2$$

$$q = 10$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = 10

		j = 2 ↓			
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

↑
i = 4

$$q = M[3] + p_1$$

$$q = 9$$

$$q = M[2] + p_2$$

$$q = 10$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = 10

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

j = 3
↓

↑
i = 4

$$q = M[3] + p_1$$

$$q = 9$$

$$q = M[1] + p_3$$

$$q = 9$$

$$q = M[2] + p_2$$

$$q = 10$$

Rod Cutting

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for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

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 M[i] = q

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M[4] = 10

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³		

j = 4
↓
i = 4
↑

$$q = M[3] + p_1$$

$$q = 9$$

$$q = M[1] + p_3$$

$$q = 9$$

$$q = M[2] + p_2$$

$$q = 10$$

$$q = M[0] + p_4$$

$$q = 9$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[4] = 10

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

j = 4
↓
i = 4
↑

$$q = M[3] + p_1$$

$$q = 9$$

$$q = M[1] + p_3$$

$$q = 9$$

$$q = M[2] + p_2$$

$$q = 10$$

$$q = M[0] + p_4$$

$$q = 9$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

↑
i = 5

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = - ∞

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

↑
i = 5

q = M[4] + p₁

q = 11

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 11

	j = 1 ↓				
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

↑
i = 5

q = M[4] + p₁

q = 11

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 11

		j = 2 ↓			
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

↑
i = 5

q = M[4] + p₁

q = 11

q = M[3] + p₂

q = 13

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 13

		j = 2 ↓				
		1	2	3	4	5
p _i		1	5	8	9	10
M[i]		1	5 ²	8 ³	10 ²	
						↑ i = 5

$$q = M[4] + p_1$$

$$q = 11$$

$$q = M[3] + p_2$$

$$q = 13$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 13

			j = 3 ↓		
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	
					↑ i = 5

$$q = M[4] + p_1$$

$$q = 11$$

$$q = M[3] + p_2$$

$$q = 13$$

$$q = M[2] + p_3$$

$$q = 13$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 13

				j = 4 ↓	
	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	
					↑ i = 5

$$q = M[4] + p_1$$

$$q = 11$$

$$q = M[1] + p_4$$

$$q = 10$$

$$q = M[3] + p_2$$

$$q = 13$$

$$q = M[2] + p_3$$

$$q = 13$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

 for j=1 to i

 q = M[i-j] + p_j

 if q > M[i]

 M[i] = q

return M[n]



M[5] = 13

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	

j = 5
↓
↑
i = 5

$$q = M[4] + p_1$$

$$q = 11$$

$$q = M[1] + p_4$$

$$q = 10$$

$$q = M[3] + p_2$$

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 if q > M[i]

 M[i] = q

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M[5] = 13

	1	2	3	4	5
p _i	1	5	8	9	10
M[i]	1	5 ²	8 ³	10 ²	13 ²

j = 5
↓
↑
i = 5

$$q = M[4] + p_1$$

$$q = 11$$

$$q = M[1] + p_4$$

$$q = 10$$

$$q = M[3] + p_2$$

$$q = 13$$

$$q = M[0] + p_5$$

$$q = 10$$

$$q = M[2] + p_3$$

$$q = 13$$

Rod Cutting

input : (n ; p₁ , p₂ , ... , p_n)

initialize a memory M

M[0] = 0

for i=1 to n

 M[i] = - ∞

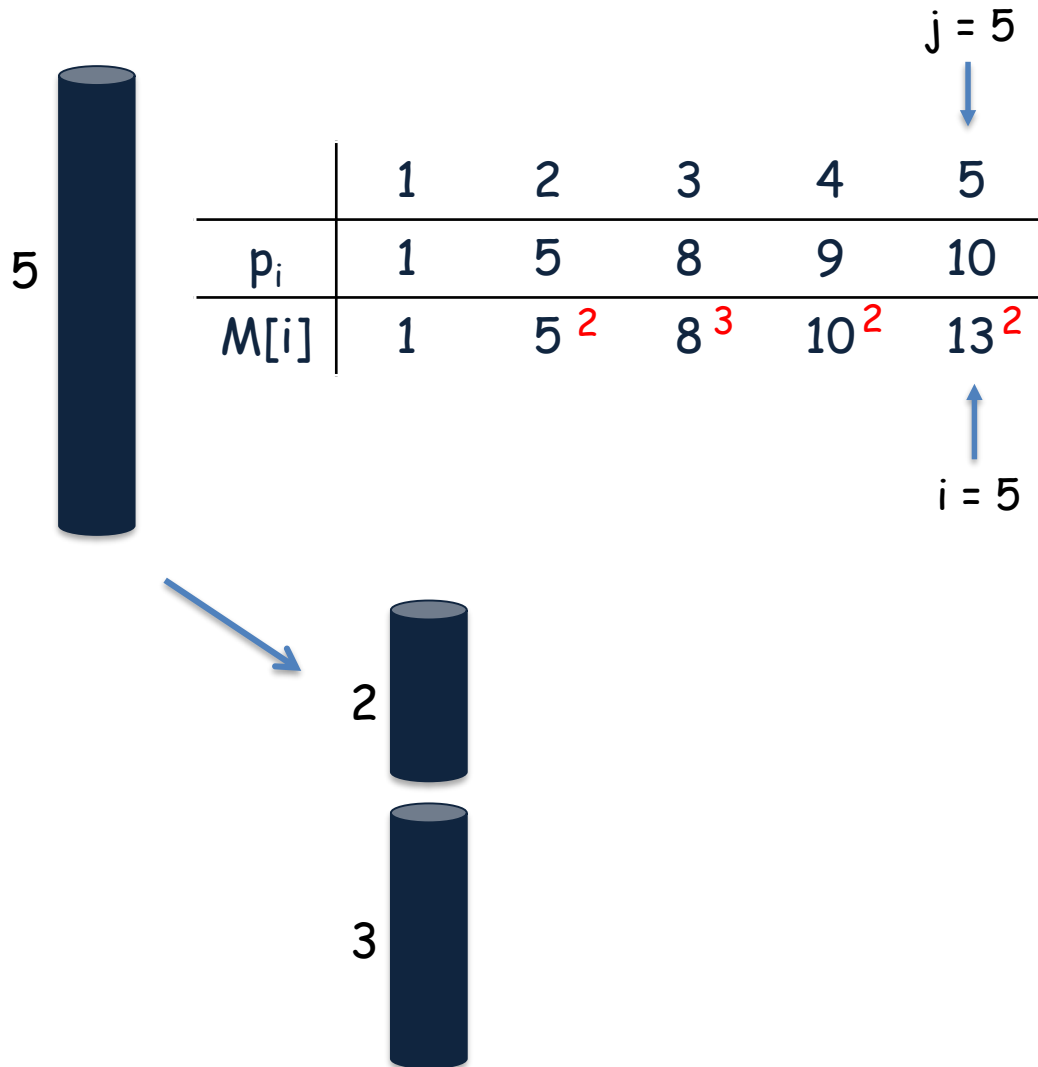
 for j=1 to i

 q = M[i-j] + p_j

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 M[i] = q

return M[n]



Matrix Chain Multiplication

- given bunch of matrices A_0, \dots, A_{n-1} , find an optimal parenthesization that minimizes the cost of multiplication

Matrix Chain Multiplication

- given bunch of matrices A_0, \dots, A_{n-1} , find an optimal parenthesization that minimizes the cost of multiplication

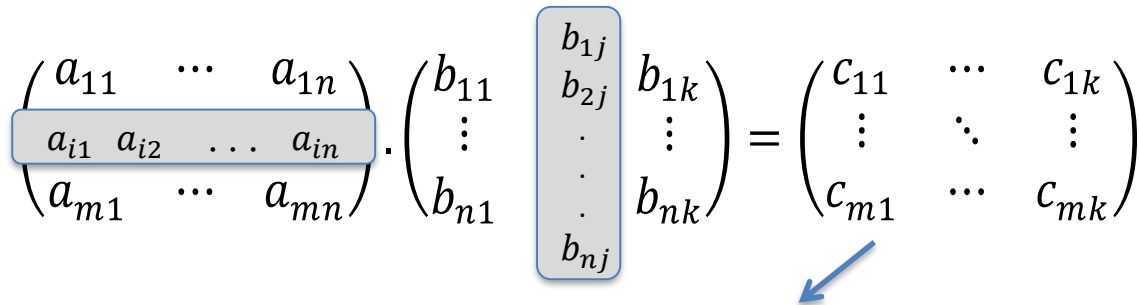
$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} b_{11} & \cdots & b_{1k} \\ \vdots & \ddots & \vdots \\ b_{n1} & \cdots & b_{nk} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1k} \\ \vdots & \ddots & \vdots \\ c_{m1} & \cdots & c_{mk} \end{pmatrix}$$



$$c_{ij} =$$

Matrix Chain Multiplication

- given bunch of matrices A_0, \dots, A_{n-1} , find an optimal parenthesization that minimizes the cost of multiplication

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ a_{i1} & a_{i2} & \cdots & a_{in} \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} b_{11} & \cdots & b_{1k} \\ \vdots & & \vdots \\ b_{n1} & \cdots & b_{nk} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1k} \\ \vdots & \ddots & \vdots \\ c_{m1} & \cdots & c_{mk} \end{pmatrix}$$
The diagram illustrates the multiplication of two matrices. The first matrix has rows $(a_{11} \dots a_{1n})$, $(a_{i1} \ a_{i2} \ \dots \ a_{in})$, and $(a_{m1} \ \dots \ a_{mn})$. The second matrix has columns $(b_{11} \ \dots \ b_{1k})$, (\vdots) , and $(b_{n1} \ \dots \ b_{nk})$. A blue box highlights the row $(a_{i1} \ a_{i2} \ \dots \ a_{in})$ and the column $(b_{1j} \ b_{2j} \ \dots \ b_{nj})$. A blue arrow points from the intersection of these highlighted elements to the element c_{ij} in the resulting matrix.

$$c_{ij} =$$

Matrix Chain Multiplication

- given bunch of matrices A_0, \dots, A_{n-1} , find an optimal parenthesization that minimizes the cost of multiplication


$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ a_{i1} & a_{i2} & \cdots & a_{in} \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} b_{11} & \begin{matrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{nj} \end{matrix} & b_{1k} \\ \vdots & \vdots & \vdots \\ b_{n1} & b_{nk} & \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1k} \\ \vdots & \ddots & \vdots \\ c_{m1} & \cdots & c_{mk} \end{pmatrix}$$

$$c_{ij} = a_{i1} \cdot b_{1j} + a_{i2} \cdot b_{2j} + \cdots + a_{in} \cdot b_{nj}$$

Matrix Chain Multiplication

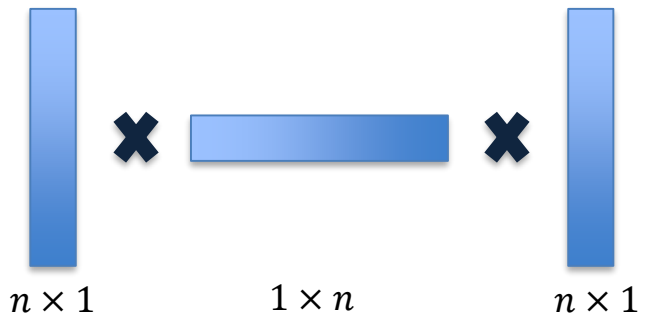
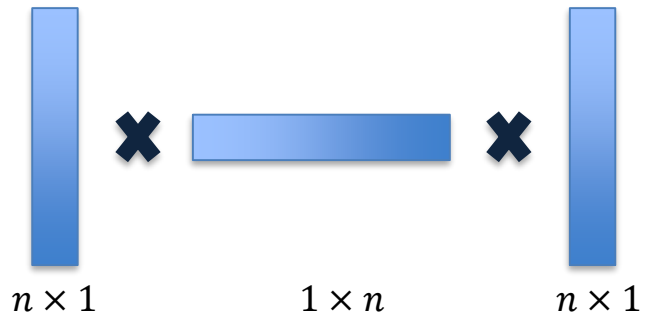
- given bunch of matrices A_0, \dots, A_{n-1} , find an optimal parenthesization that minimizes the cost of multiplication

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} b_{11} & \cdots & b_{1k} \\ \vdots & \ddots & \vdots \\ b_{n1} & \cdots & b_{nk} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1k} \\ \vdots & \ddots & \vdots \\ c_{m1} & \cdots & c_{mk} \end{pmatrix}$$

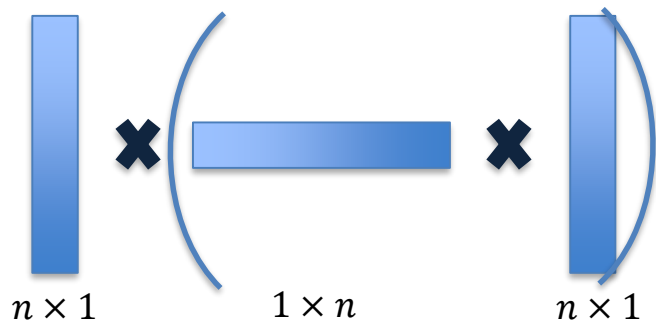
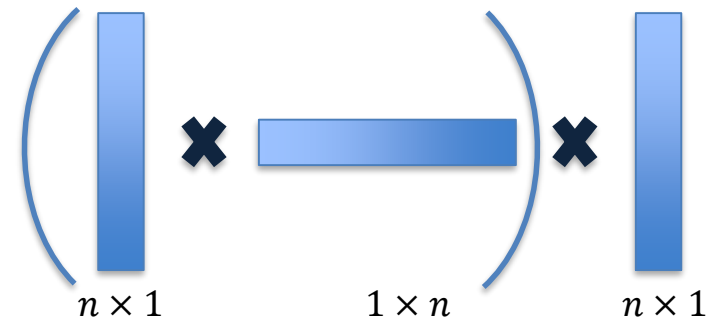

$$c_{ij} = a_{i1} \cdot b_{1j} + a_{i2} \cdot b_{2j} + \cdots + a_{in} \cdot b_{nj}$$

- for each c_{ij} , n multiplications and $n-1$ additions; $O(n)$ operations
- $m \cdot k$ entries in C , thus total $O(m \cdot n \cdot k)$ operations (simply $m \cdot n \cdot k$) operations.

Matrix Chain Multiplication



Matrix Chain Multiplication



Matrix Chain Multiplication

$(n \times 1) \times (1 \times n) \times (n \times 1) = (n \times n) \times (n \times 1)$

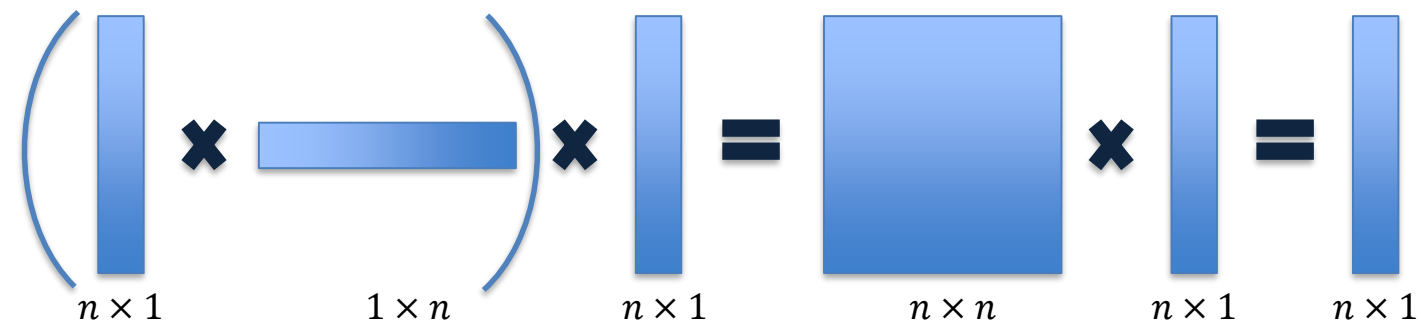
$(n \times 1) \times (1 \times n) \times (n \times 1) = (n \times 1) \times (1 \times 1)$

Matrix Chain Multiplication

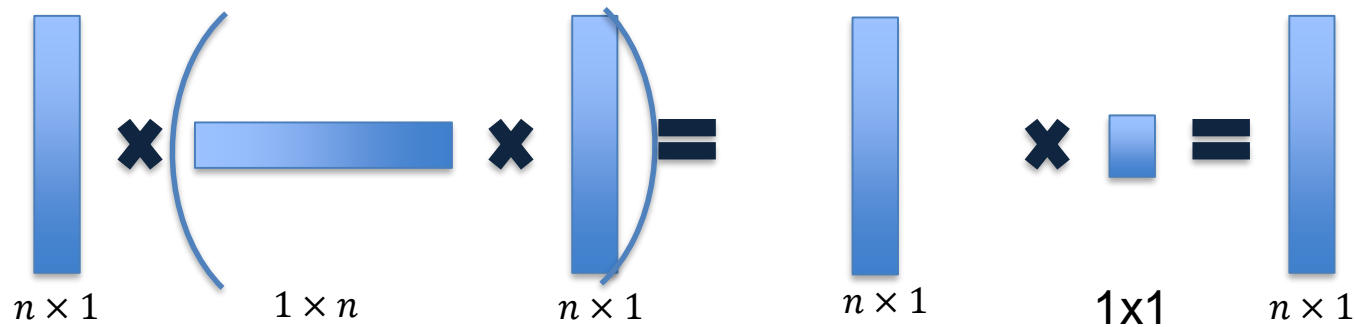
$(n \times 1) \times (1 \times n) \times (n \times 1) = (n \times n) \times (n \times 1) = (n \times 1)$

$(n \times 1) \times ((1 \times n) \times (n \times 1)) = (n \times 1) \times (1 \times 1) = (n \times 1)$

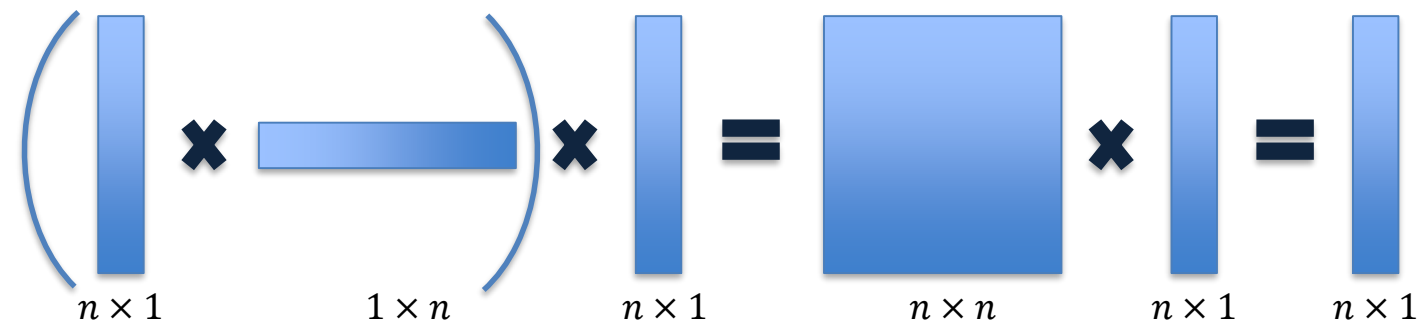
Matrix Chain Multiplication



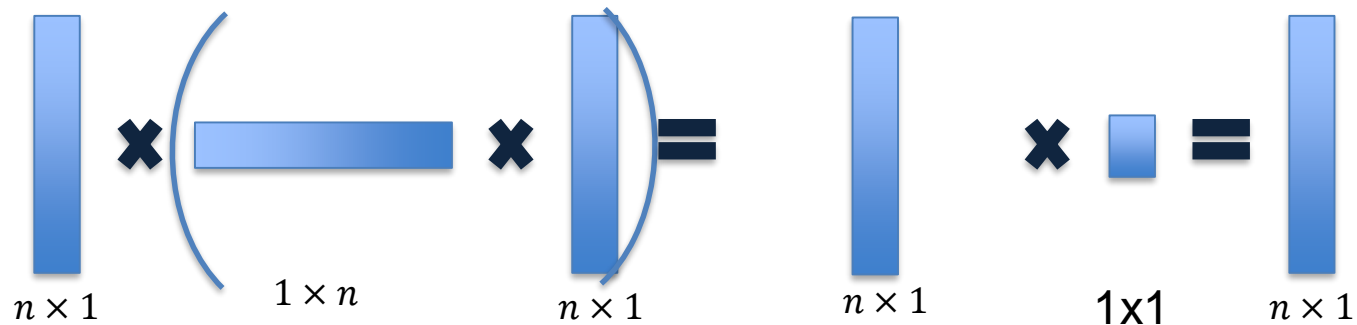
$$n^2 + n^2 = 2n^2$$



Matrix Chain Multiplication

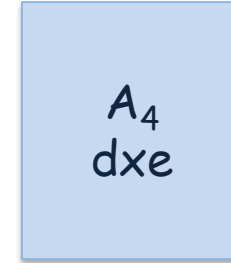
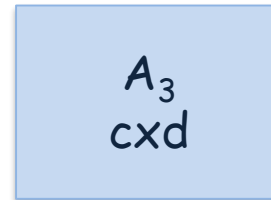
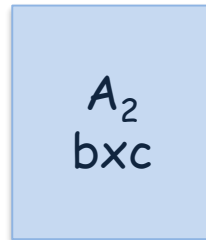
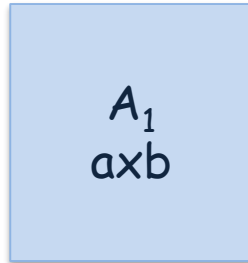


$$n^2 + n^2 = 2n^2$$



$$n + n = 2n$$

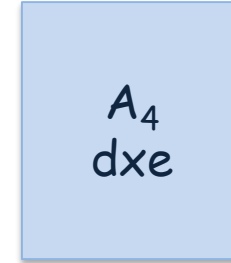
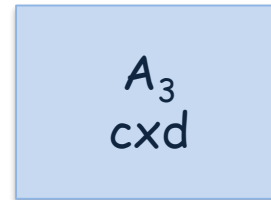
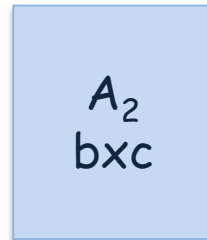
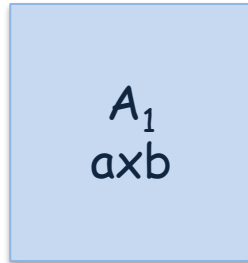
Matrix Chain Multiplication



paranthesization

total cost

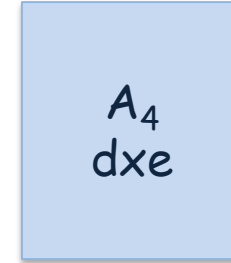
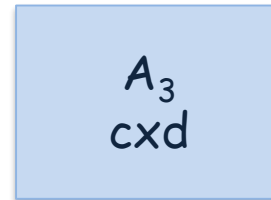
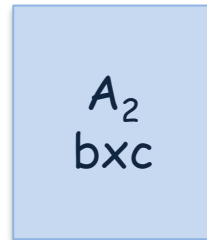
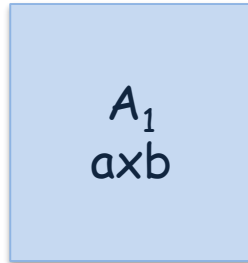
Matrix Chain Multiplication



paranthesization $A_1 A_2 A_3 A_4$

total cost

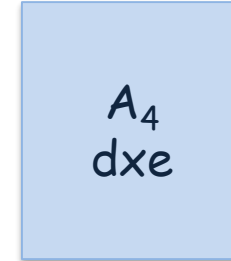
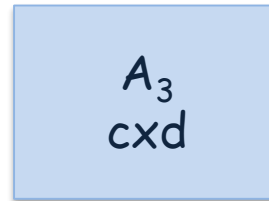
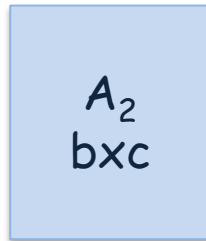
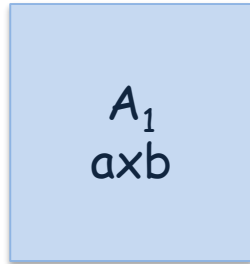
Matrix Chain Multiplication



paranthesization $A_1 (A_2 (A_3 A_4))$

total cost

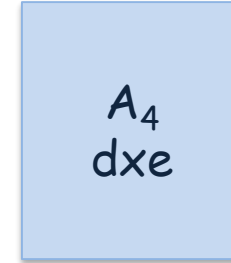
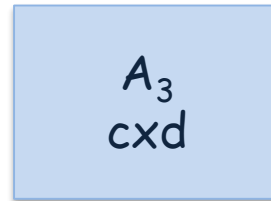
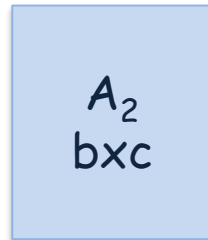
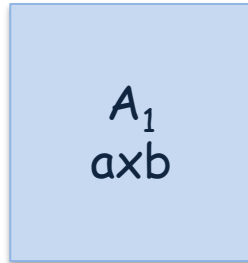
Matrix Chain Multiplication



paranthesization $A_1 (A_2 (A_3 A_4))$

total cost $cde +$

Matrix Chain Multiplication



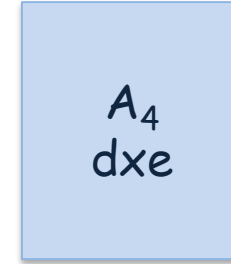
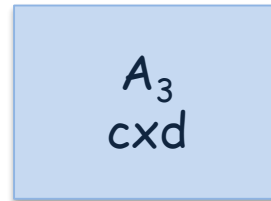
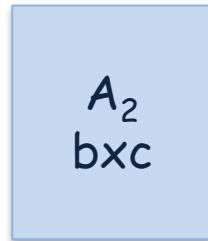
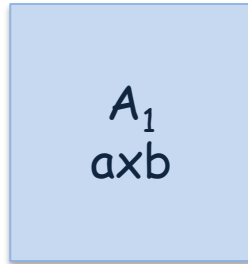
paranthesization

$$A_1 (A_2 (A_3 A_4)) = A_1 (A_2 B)$$

total cost

$$cde + bce +$$

Matrix Chain Multiplication



paranthesization

$$A_1 (A_2 (A_3 A_4)) = A_1 (A_2 B) = A_1 C$$

total cost

$$cde + bce + abe$$

Matrix Chain Multiplication

- define subproblems

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_j

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_j

- construct recurrence relation

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_j

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_{j-1}

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost

Matrix Chain Multiplication

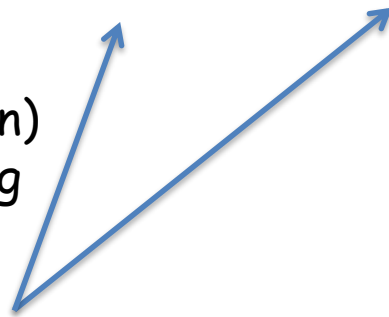
- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_{j-1}

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right



Matrix Chain Multiplication

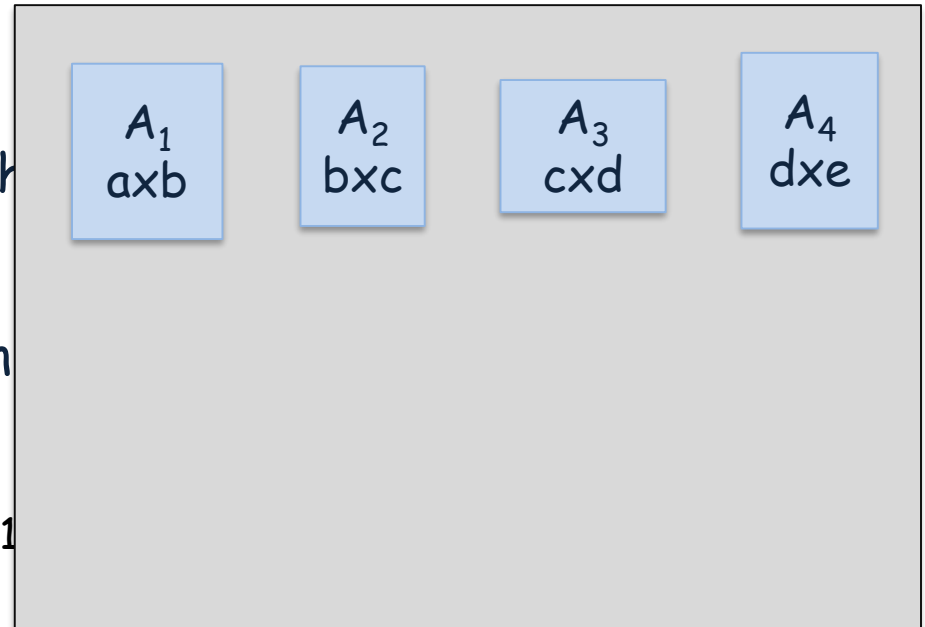
- define subproblems

$OPT(i,j)$: optimal parenth

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right



$$OPT(i,j) = \min \{ OPT(i,k) + OPT(k+1,j) + \text{cost of } (A_i \dots A_k) (A_{k+1} \dots A_j) \}$$

Matrix Chain Multiplication

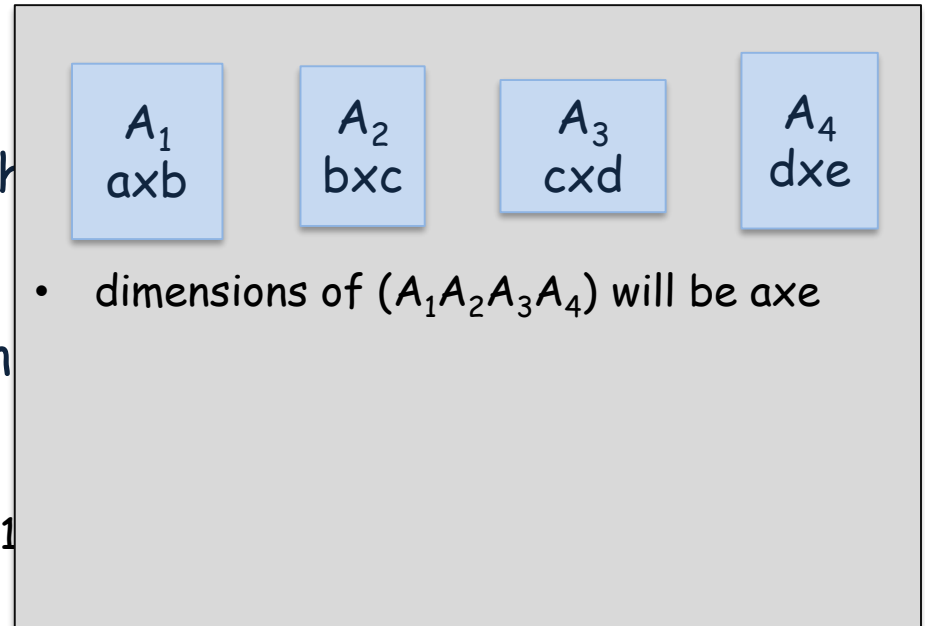
- define subproblems

$OPT(i,j)$: optimal parenth

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right



$$OPT(i,j) = \min \{ OPT(i,k) + OPT(k+1,j) + \text{cost of } (A_i \dots A_k) (A_{k+1} \dots A_j) \}$$

Matrix Chain Multiplication

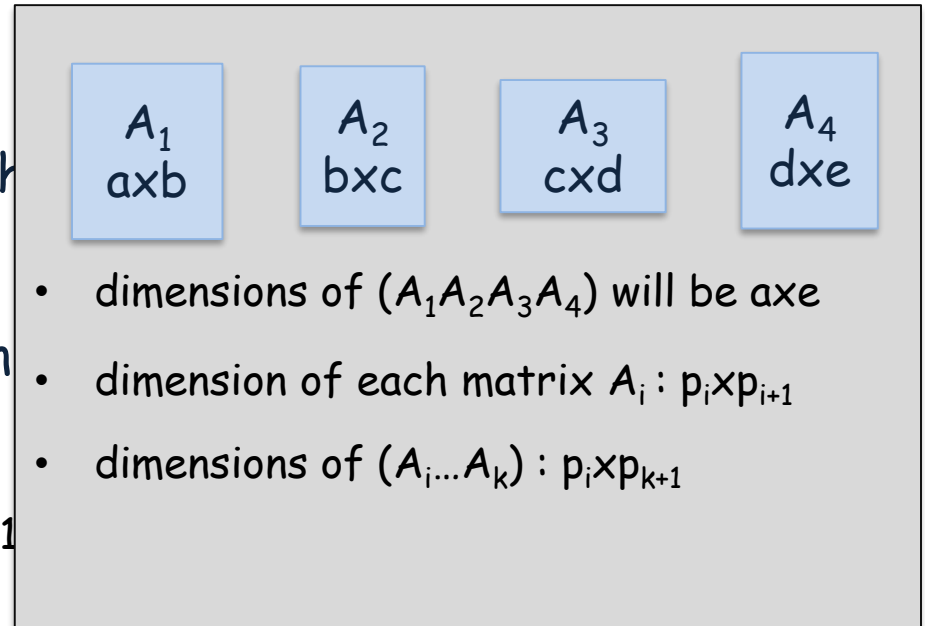
- define subproblems

$OPT(i,j)$: optimal parenth

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right



$$OPT(i,j) = \min \{ OPT(i,k) + OPT(k+1,j) + \text{cost of } (A_i \dots A_k) (A_{k+1} \dots A_j) \}$$

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenth

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right

A_1 a x b	A_2 b x c	A_3 c x d	A_4 d x e
----------------	----------------	----------------	----------------

- dimensions of $(A_1 A_2 A_3 A_4)$ will be a x e
- dimension of each matrix A_i : $p_i \times p_{i+1}$
- dimensions of $(A_i \dots A_k)$: $p_i \times p_{k+1}$
- cost of $(A_i \dots A_k) (A_{k+1} \dots A_j)$: $p_i \times p_{k+1} \times p_{j+1}$

$$OPT(i,j) = \min \{ OPT(i,k) + OPT(k+1,j) + \text{cost of } (A_i \dots A_k) (A_{k+1} \dots A_j) \}$$

Matrix Chain Multiplication

- define subproblems

$OPT(i,j)$: optimal parenthesization of A_i, \dots, A_{j-1}

- construct recurrence relation

$$(A_i \dots A_k) (A_{k+1} \dots A_j)$$

- focus on last move
(last parenthesization)
- find best k minimizing
the cost
- recursively continue
on left and right

$$OPT(i,j) = \min \{ OPT(i,k) + OPT(k+1,j) + \text{cost of } (A_i \dots A_k) (A_{k+1} \dots A_j) \}$$

$$OPT(i,i) = 0 \text{ for all } i$$

Matrix Chain Multiplication

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M

for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

 for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

 for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

 if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
4x5 , 5x3 , 3x6 , 6x2 , 2x3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M

for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

 for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

 for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

 if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

	1	2	3	4	5
1					
2					
3					
4					
5					

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
4x5 , 5x3 , 3x6 , 6x2 , 2x3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M

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return $M[1,n]$

	1	2	3	4	5
1	0				
2		0			
3			0		
4				0	
5					0

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
 4×5 , 5×3 , 3×6 , 6×2 , 2×3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M

for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 2$

$j = 2$

$i = 1$

	1	2	3	4	5
1	0	60			
2		0			
3			0		
4				0	
5					0

$k = 1$

$$OPT(1,2) = OPT(1,1) + OPT(2,2) + p_1 p_2 p_3$$

$$OPT(1,2) = 60$$

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
 4×5 , 5×3 , 3×6 , 6×2 , 2×3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M
 for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 2$

$j = 3$

$i = 2$

	1	2	3	4	5
1	0	60			
2		0	90		
3			0		
4				0	
5					0

$k = 2$

$$OPT(2,3) = OPT(2,2) + OPT(3,3) + p_2 p_3 p_4$$

$$OPT(2,3) = 90$$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M
 for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 2$

$j = 4$

$i = 3$ →

	1	2	3	4	5
1	0	60			
2		0	90		
3			0	36	
4				0	
5					0

$k = 3$

$OPT(3,4) = OPT(3,3) + OPT(4,4) + p_3 p_4 p_5$

$OPT(3,4) = 36$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

$l = 2$

$j = 5$

initialize a memory M

for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

for $i=1$ to $n-l+1$

$j = i + l - 1$

$M[i,j] = \infty$

for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$i = 4$ \longrightarrow

	1	2	3	4	5
1	0	60			
2		0	90		
3			0	36	
4				0	36
5					0

$k = 4$

$$OPT(4,5) = OPT(4,4) + OPT(5,5) + p_4 p_5 p_6$$

$$OPT(4,5) = 36$$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M
 for $i=1$ to n

$M[i,i] = 0$

for $l=2$ to n

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$j = i + l - 1$

$M[i,j] = \infty$

for $k=i$ to $j-1$

$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 3$

$j = 3$

$i = 1$

	1	2	3	4	5
1	0	60			
2		0	90		
3			0	36	
4				0	36
5					0

$k = 1$

$$OPT(1,3) = OPT(1,1) + OPT(2,3) + p_1 p_2 p_4$$

$$OPT(1,3) = 90 + 120 = 210$$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

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return $M[1,n]$

$l = 3$

$j = 3$

$i = 1$

	1	2	3	4	5
1	0	60			
2		0	90		
3			0	36	
4				0	36
5					0

$k = 1$

$$OPT(1,3) = OPT(1,1) + OPT(2,3) + p_1 p_2 p_4$$

$$OPT(1,3) = 90 + 120 = 210$$

$k = 2$

$$OPT(1,3) = OPT(1,2) + OPT(3,3) + p_1 p_3 p_4$$

$$OPT(1,3) = 60 + 72 = 132$$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

input : A_1, A_2, \dots, A_n with
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if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 3$

$j = 3$

$i = 1$

	1	2	3	4	5
1	0	¹ 60	² 132		
2		0	² 90		
3			0	³ 36	
4				0	⁴ 36
5					0

$k = 1$

$$OPT(1,3) = OPT(1,1) + OPT(2,3) + p_1 p_2 p_4$$

$$OPT(1,3) = 90 + 120 = 210$$

$k = 2$

$$OPT(1,3) = OPT(1,2) + OPT(3,3) + p_1 p_3 p_4$$

$$OPT(1,3) = 60 + 72 = 132$$

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
 4×5 , 5×3 , 3×6 , 6×2 , 2×3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

initialize a memory M

for $i=1$ to n

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$q = M[i,k] + M[k+1,j] + p_{i-1} p_k p_j$

if $q < M[i,j]$

$M[i,j] = q$

return $M[1,n]$

$l = 5$

$j = 5$

	1	2	3	4	5
$i = 1 \rightarrow$	0	¹ 60	² 132	¹ 106	⁴ 130
		0	² 90	² 66	⁴ 96
			0	³ 36	⁴ 54
				0	⁴ 36
					0

Matrix Chain Multiplication

A_1 , A_2 , A_3 , A_4 , A_5
 4×5 , 5×3 , 3×6 , 6×2 , 2×3

input : A_1, A_2, \dots, A_n with
 $p_1 \times p_2, p_2 \times p_3, \dots, p_n \times p_{n+1}$

```

initialize a memory M
for i=1 to n
  M[i,i] = 0
for l=2 to n
  for i=1 to n-l+1
    j = i + l - 1
    M[i,j] = ∞
    for k=i to j-1
      q = M[i,k] + M[k+1,j] + pi-1 pk pj
      if q < M[i,j]
        M[i,j] = q
return M[1,n]
  
```

$l = 5$ $j = 5$
↓

	1	2	3	4	5	
$i = 1$ →	1	0	60	132	106	130
	2		0	90	66	96
	3			0	36	54
	4				0	36
	5					0

A_1 . A_2 . A_3 . A_4 . A_5

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

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$A_1 \cdot A_2 \cdot A_3 \cdot A_4 \cdot A_5$

$k = 4 \rightarrow \text{OPT}(1,4) \text{ and } \text{OPT}(5,5)$

Matrix Chain Multiplication

A_1, A_2, A_3, A_4, A_5
 $4 \times 5, 5 \times 3, 3 \times 6, 6 \times 2, 2 \times 3$

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$(A_1 \cdot A_2 \cdot A_3 \cdot A_4) \cdot A_5$

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$(A_1 \cdot (A_2 \cdot A_3 \cdot A_4)) \cdot A_5$

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$(A_1 \cdot (A_2 \cdot (A_3 \cdot A_4))) \cdot A_5$

$k = 4 \rightarrow \text{OPT}(1,4)$ and $\text{OPT}(5,5)$

$k = 1 \rightarrow \text{OPT}(1,1)$ and $\text{OPT}(2,4)$

$k = 2 \rightarrow \text{OPT}(2,2)$ and $\text{OPT}(3,4)$

Subset Sum

- given a set of M positive integers $A = \{a_1, a_2, \dots, a_M\}$, a predefined number N , find out whether it is possible to find a subset of A such that the sum of the elements in this subset is N

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$$A = \{ 1, 4, 12, 20, 9 \} \text{ and } N = 14$$

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$$\text{for the subset } \{ 1, 4, 9 \}, \text{ the sum is } 1 + 4 + 9 = 14$$

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$A = \{ 1, 4, 12, 20, 9 \}$ and $N = 14$

for the subset $\{ 1, 4, 9 \}$, the sum is $1 + 4 + 9 = 14$

your program should output true for this input.

Subset Sum

- define subproblems

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$OPT(i,j)$: it is possible to find a subset of $\{a_1, \dots, a_i\}$ such that the sum is j

Subset Sum

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$OPT(i,j)$: it is possible to find a subset of $\{a_1, \dots, a_i\}$ such that the sum is j

- construct recurrence relation

Two cases

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Two cases

(1)

(2)

Subset Sum

- define subproblems

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Two cases

(1) if the subset contains a_i , then continue with

$OPT(i - 1, j - a_i)$

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Two cases

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combine them with 'OR'



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$OPT(i - 1, j)$

combine them with 'OR'



Base cases

$OPT(m,0) = \text{TRUE}$ for all m

$OPT(0,N) = \text{FALSE}$ for all N

Partition into Lines

- given a sequence of N words w_1, w_2, \dots, w_N where each w_i contains c_i characters.
- you insert line breaks that partition these words into lines such that the total number of characters in each line is at most L
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{computer, music, discrete, linear}, {8, 5, 8, 6}, $L = 18$

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computer

music

discrete

linear

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{computer, music, discrete, linear}, {8, 5, 8, 6}, $L = 18$

computer 18 - 8

music 18 - 5

discrete 18 - 8

linear 18 - 6

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$$100 + 169 + 100 + 144 = 513$$

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{computer, music, discrete, linear}, {8, 5, 8, 6}, $L = 18$

computer 18 - 8

music 18 - 5

discrete 18 - 8

linear 18 - 6

computer music 18 - 14

discrete linear 18 - 15

$$100 + 169 + 100 + 144 = 513$$

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{computer, music, discrete, linear}, {8, 5, 8, 6}, $L = 18$

computer 18 - 8

music 18 - 5

discrete 18 - 8

linear 18 - 6

computer music 18 - 14

discrete linear 18 - 15

$$16 + 9 = 25$$

$$100 + 169 + 100 + 144 = 513$$

Partition into Lines

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$OPT(j)$: the cost of the optimal partition for the first j words

Partition into Lines

- define subproblems

$OPT(j)$: the cost of the optimal partition for the first j words

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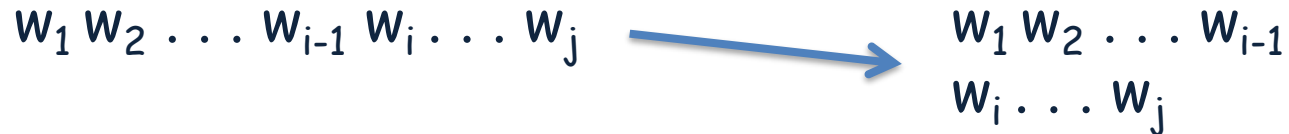
$w_1 w_2 \dots w_{i-1} w_i \dots w_j$

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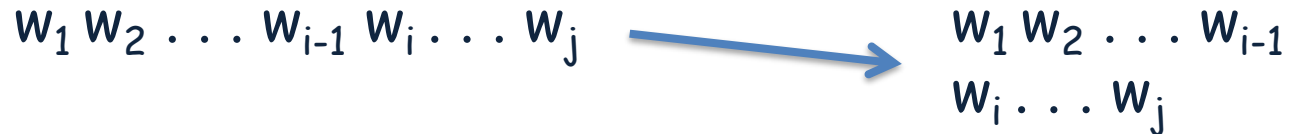


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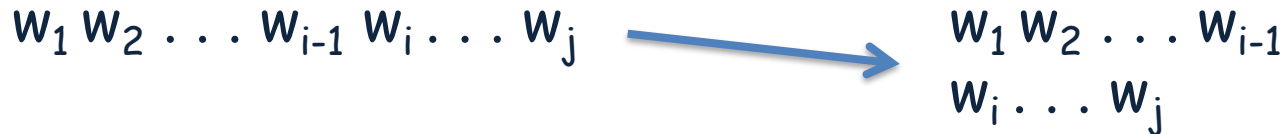
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Partition into Lines

- define subproblems

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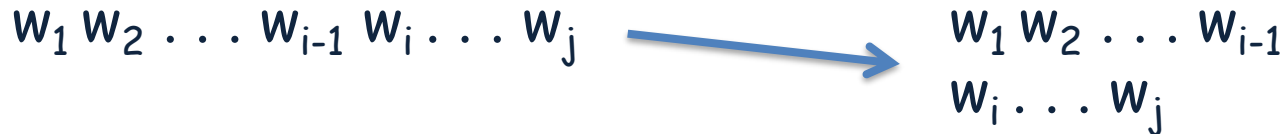
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Base case

$$OPT(0) = 0$$

$$S[i,i] = L - c_i \text{ for all } i$$

$$S[i,j] = S[i,j-1] - (c_i + 1)$$

Dividing the Books

- Suppose you given a shelf of books, and your job is to divide them among k workers so that they scan the books to find some codes. You can divide the shelf into k regions and assign each region to a worker. (The books ordered according to the number of pages)

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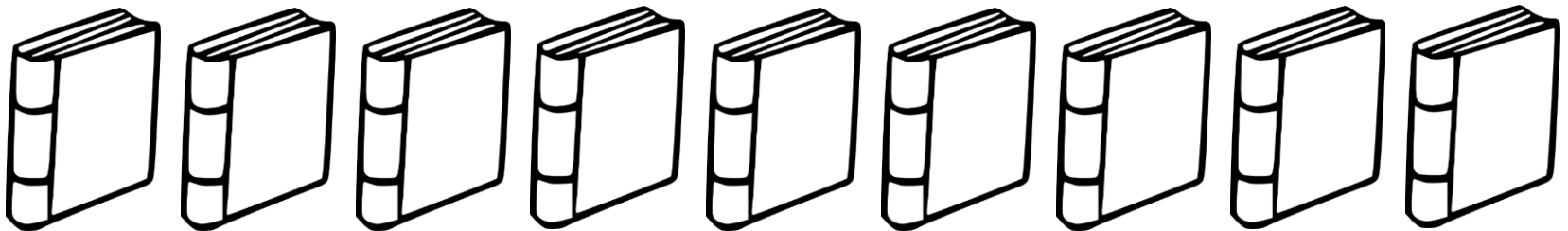
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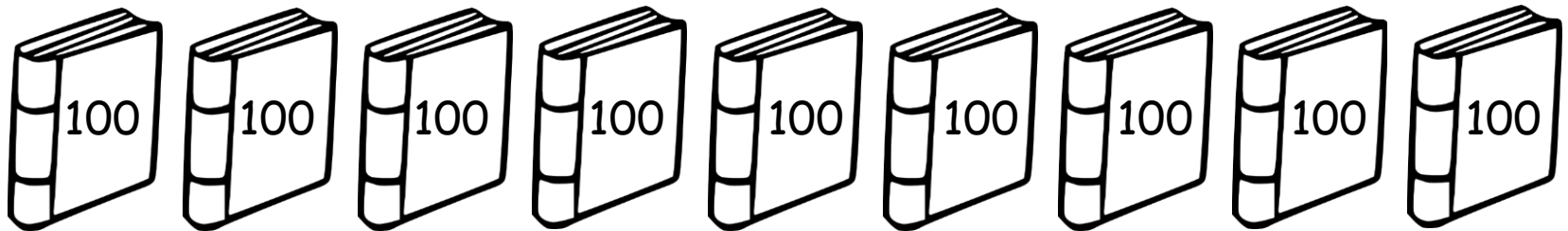
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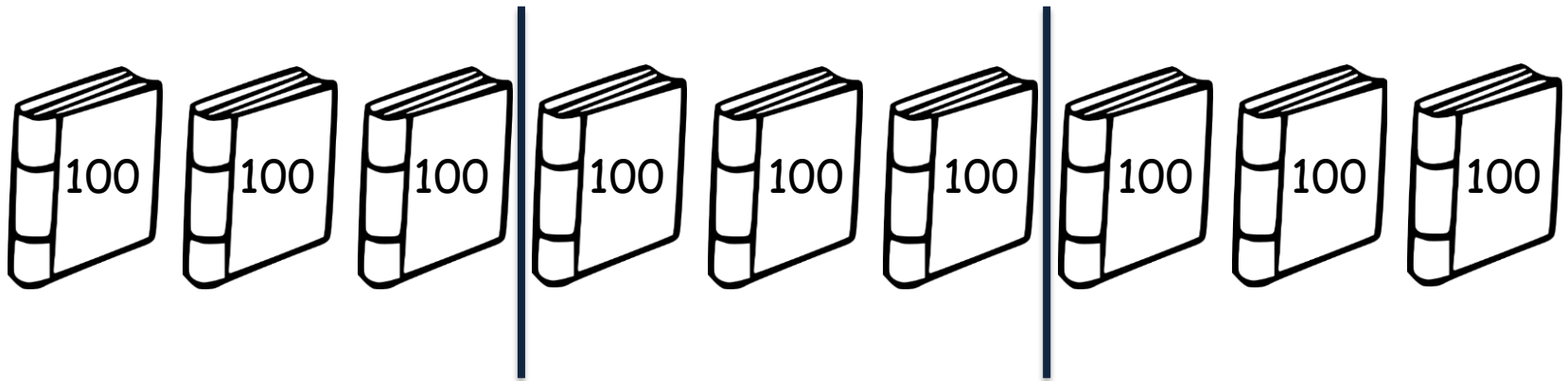
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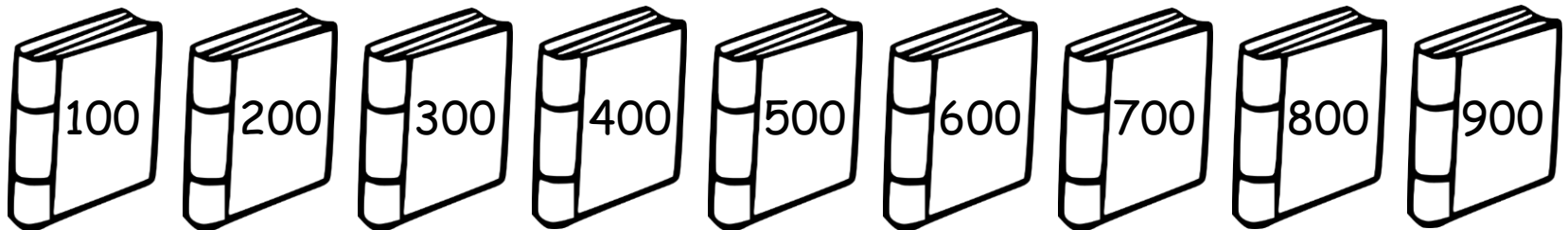
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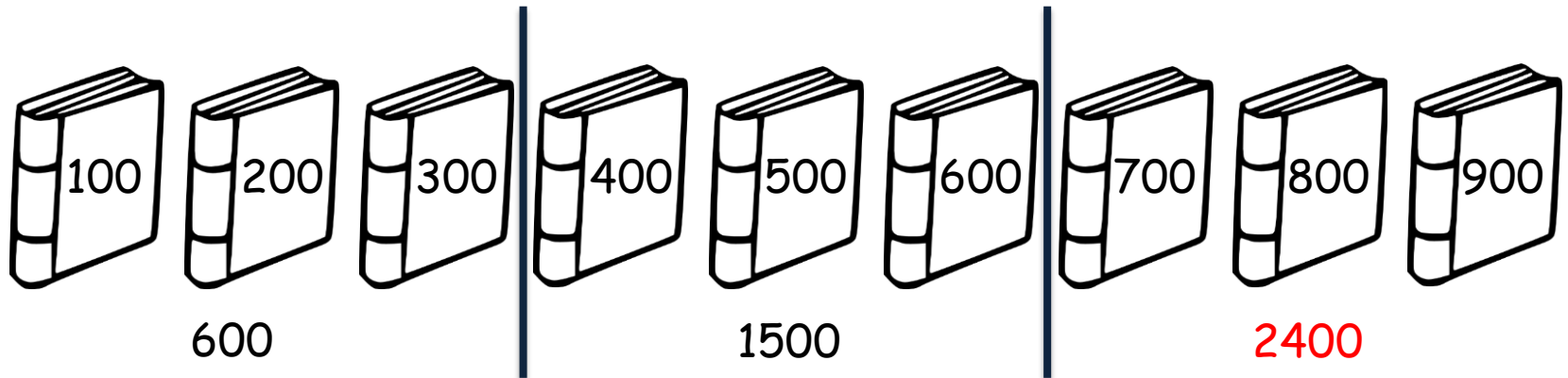
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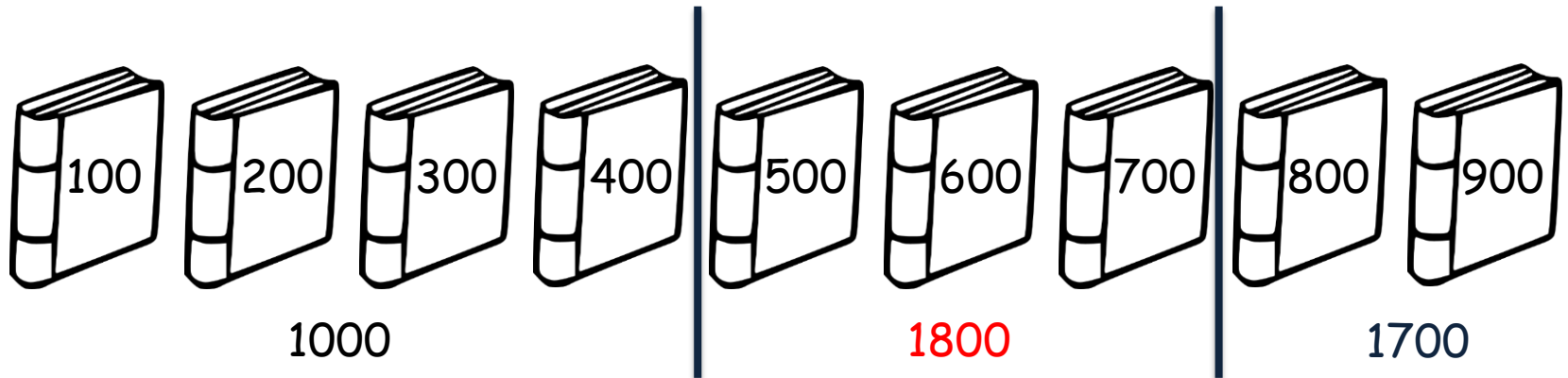
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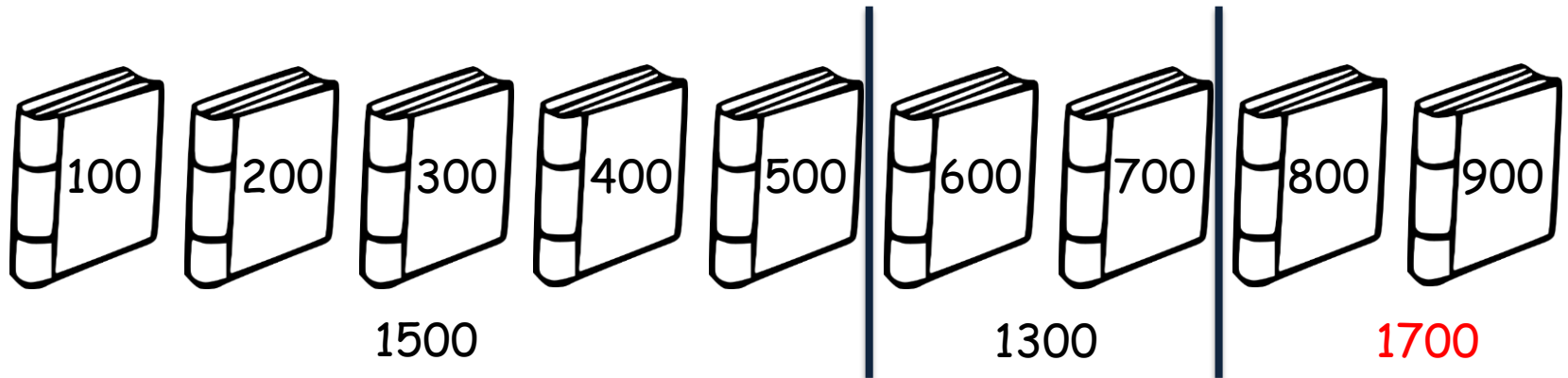
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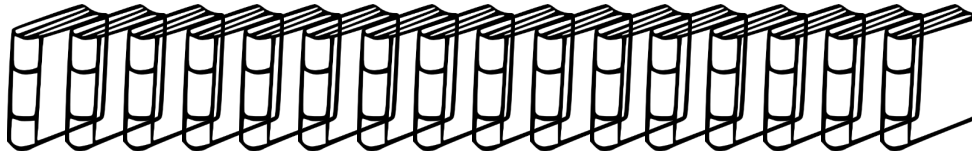
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Dividing the Books

n books (p_1, p_2, \dots, p_n) and k workers

- construct recurrence relation

n books



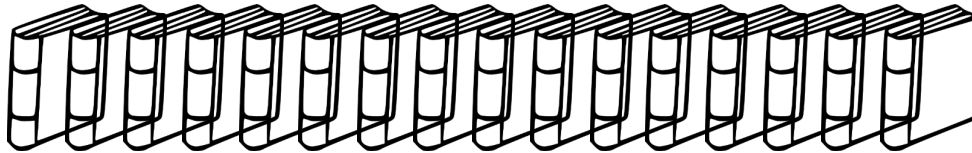
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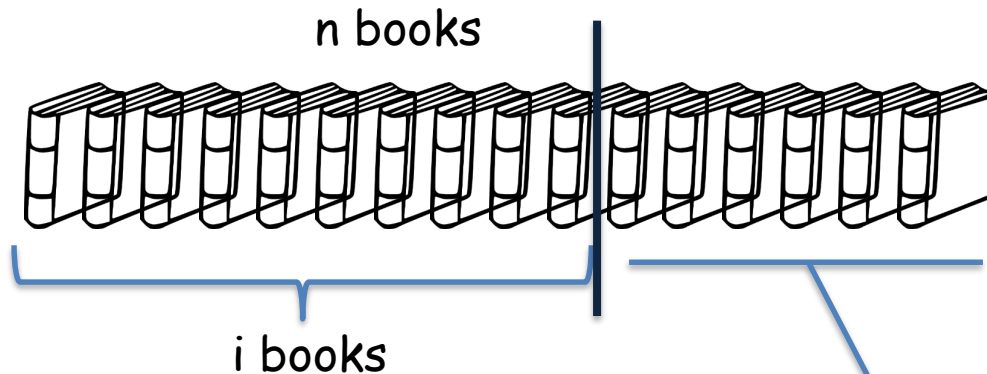


optimum number of pages
of the largest share

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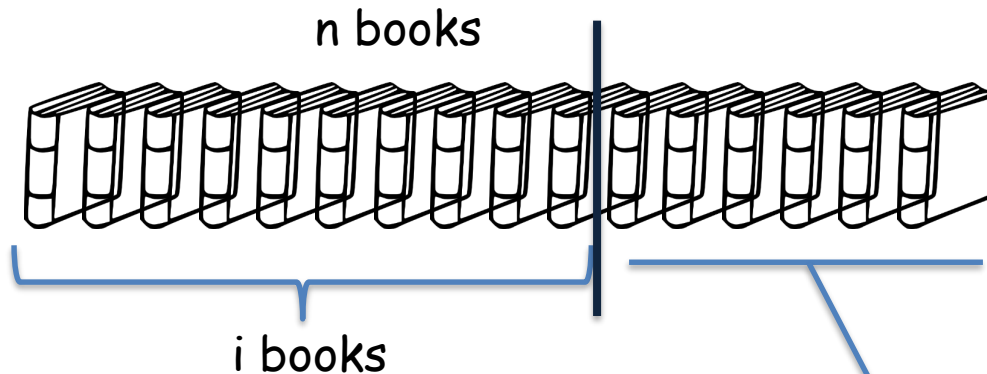
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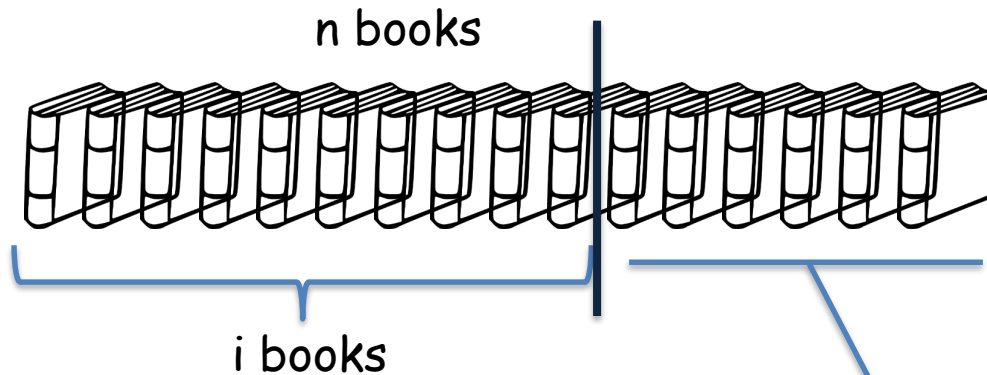
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Base cases

$$M[1, k] = p_1$$

$$M[n, 1] = \sum p_i$$

$$M[n, k] = \min_{i=1}^n \max(M[i, k-1], \sum_{j=i+1}^n p_j)$$

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Dynamic Programming

- analyze structure of the optimal solution and **define subproblems** that need to be solved in order to get the optimal solution
- establish the relationship between the optimal solution and those subproblems (**construct the recurrence relation**)
- compute the optimal values of subproblems, save them in a table (**memoization**), then compute the optimal values of larger subproblems, and eventually compute the optimal value of the original problem