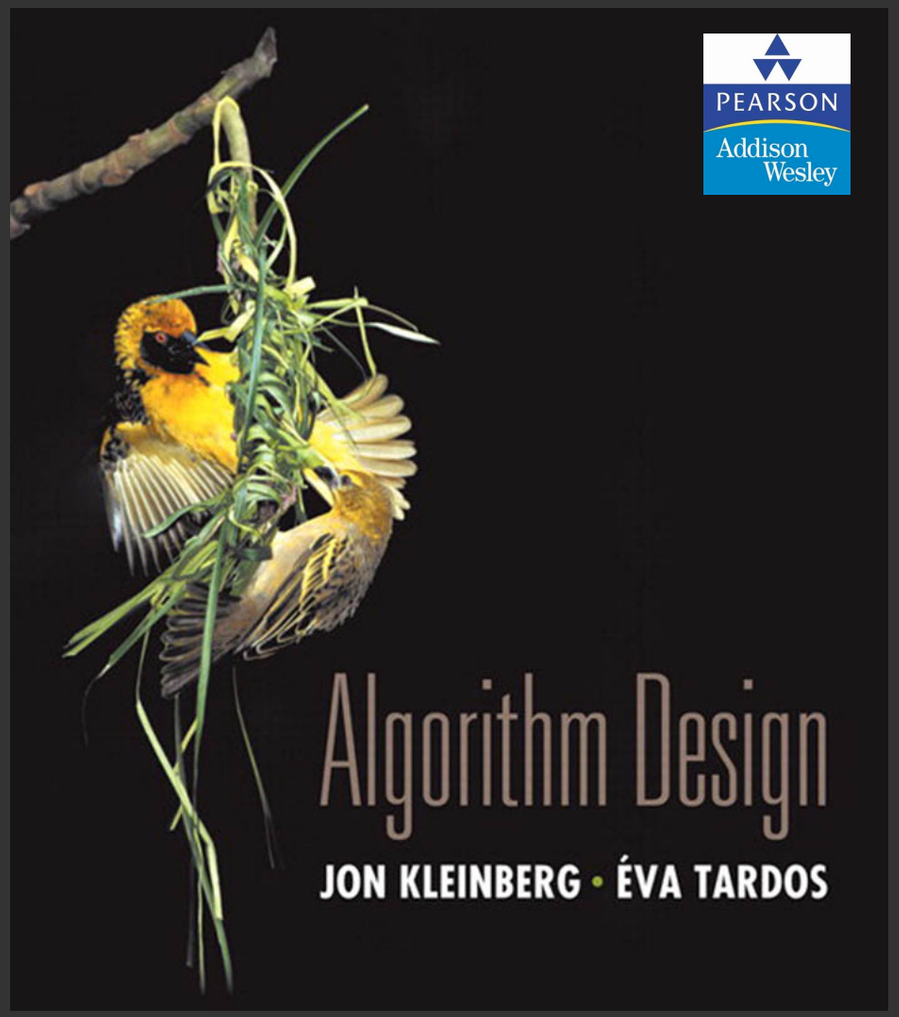


6. Dynamic Programming I

- *weighted interval scheduling*
- *segmented least squares*
- *knapsack problem*
- *RNA secondary structure*

Lecture slides by Kevin Wayne

http://www.cs.princeton.edu/~wayne/kleinberg-tardos

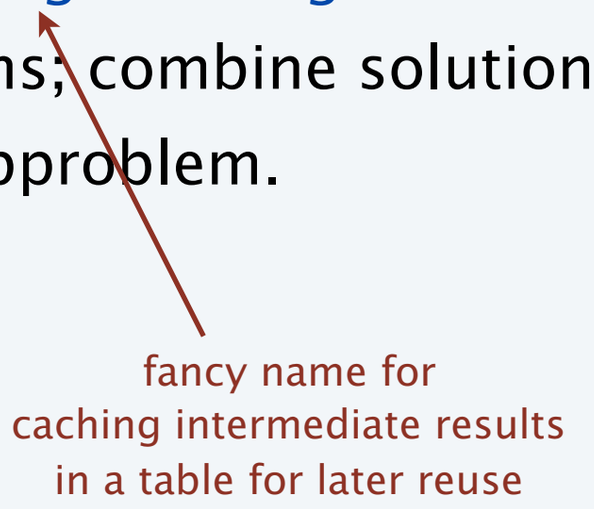
Last updated on 1/15/20 6:20 AM

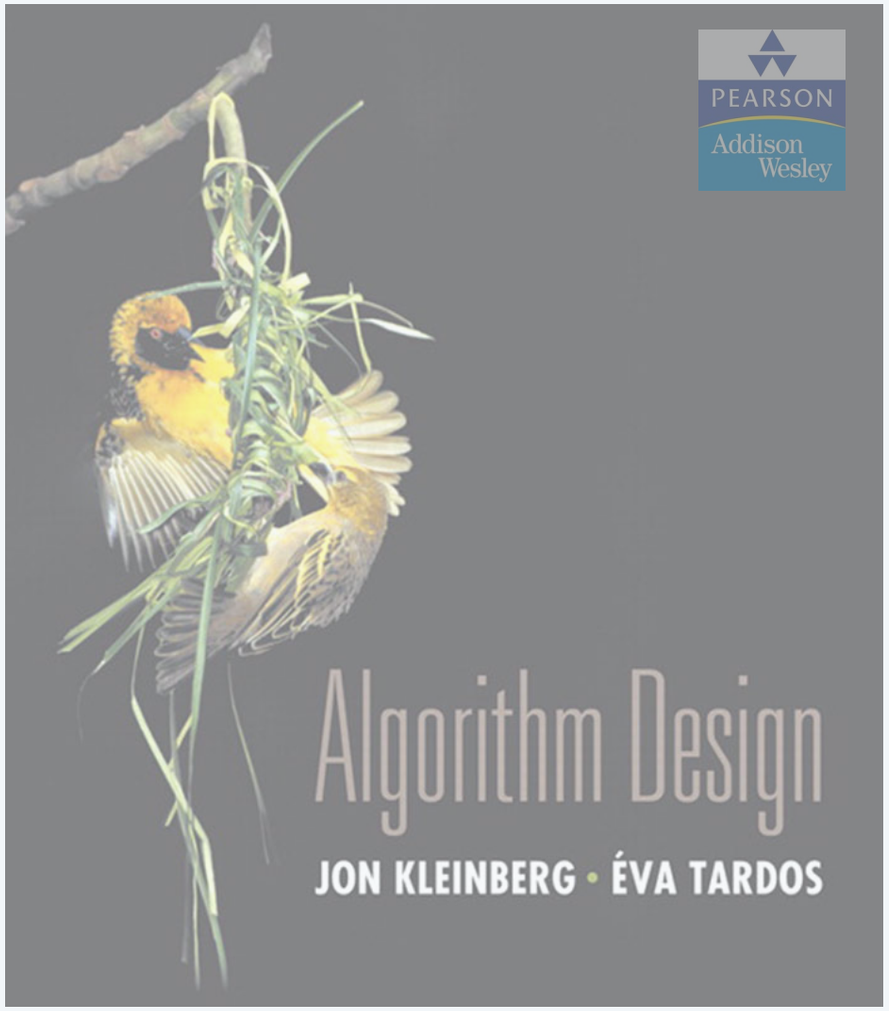
Algorithmic paradigms

Greed. Process the input in some order, myopically making irrevocable decisions.

Divide-and-conquer. Break up a problem into independent subproblems; solve each subproblem; combine solutions to subproblems to form solution to original problem.

Dynamic programming. Break up a problem into a series of overlapping subproblems; combine solutions to smaller subproblems to form solution to large subproblem.





6. Dynamic Programming I

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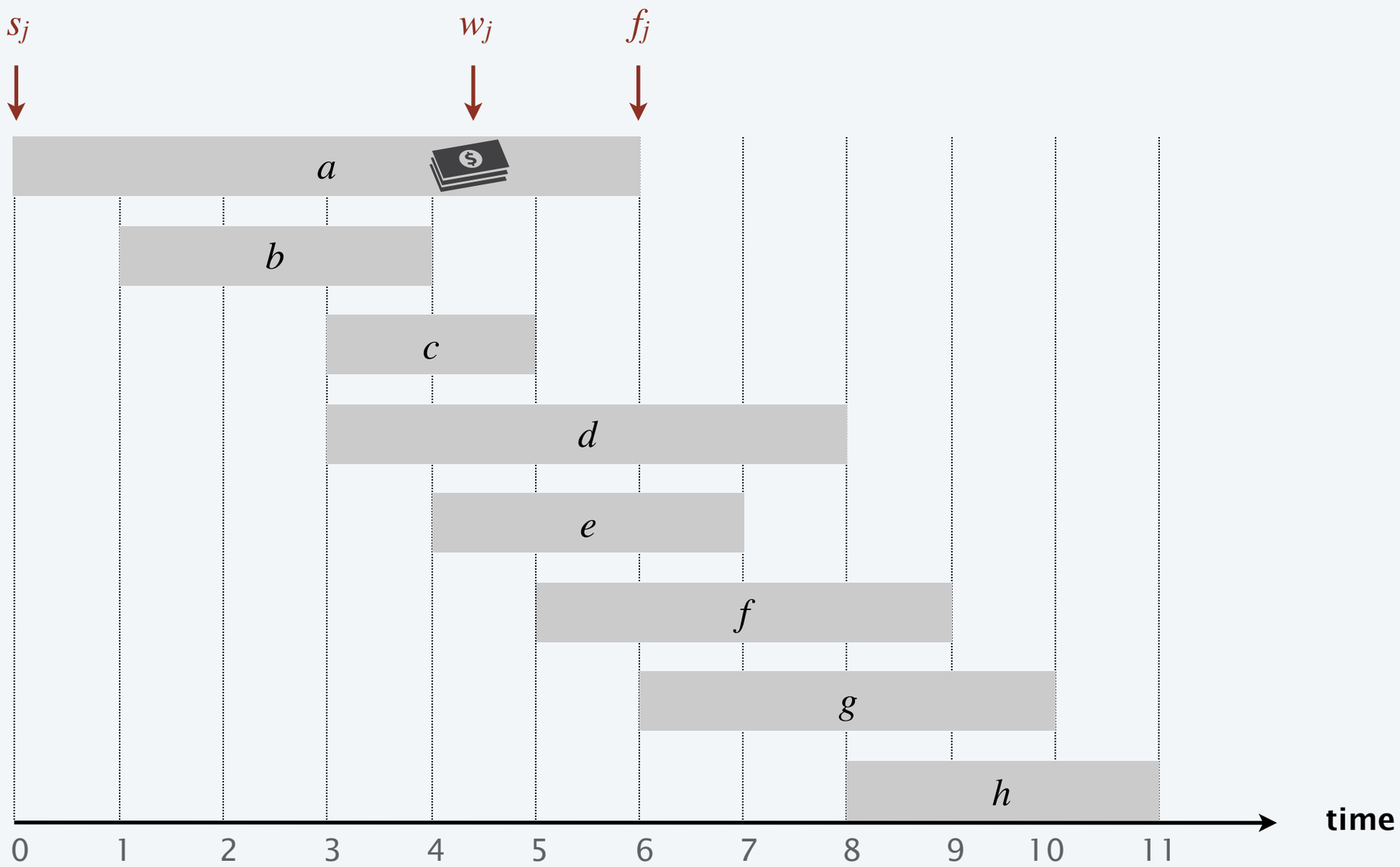
Sections 6.1–6.2

Weighted interval scheduling

- Job j starts at s_j, finishes at f_j, and has weight $w_j > 0$.
- Two jobs are compatible if they don't overlap.
- Goal: find max-weight subset of mutually compatible jobs.



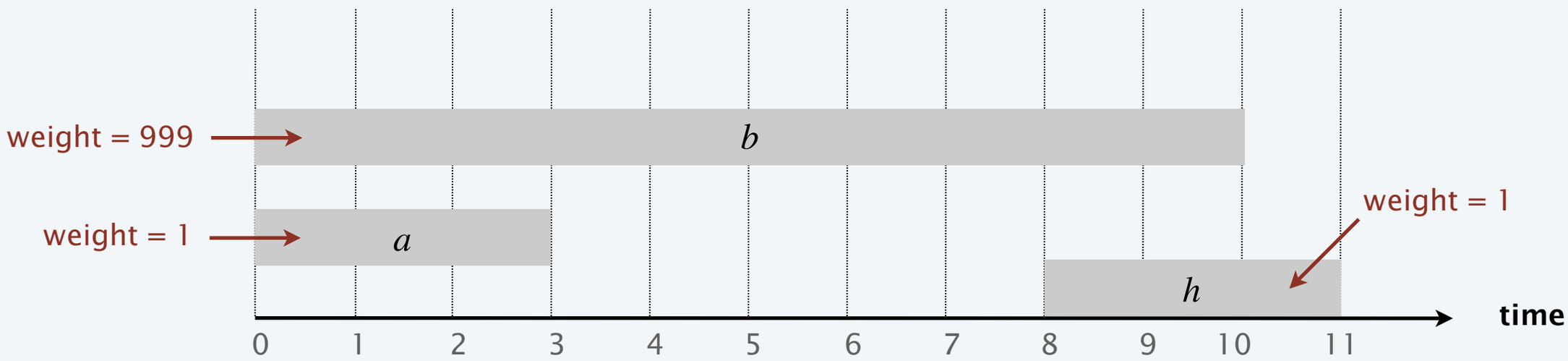
Earliest-finish-time first algorithm

Earliest finish-time first.

- Consider jobs in ascending order of finish time.
- Add job to subset if it is compatible with previously chosen jobs.

Recall. Greedy algorithm is correct if all weights are 1.

Observation. Greedy algorithm fails spectacularly for weighted version.



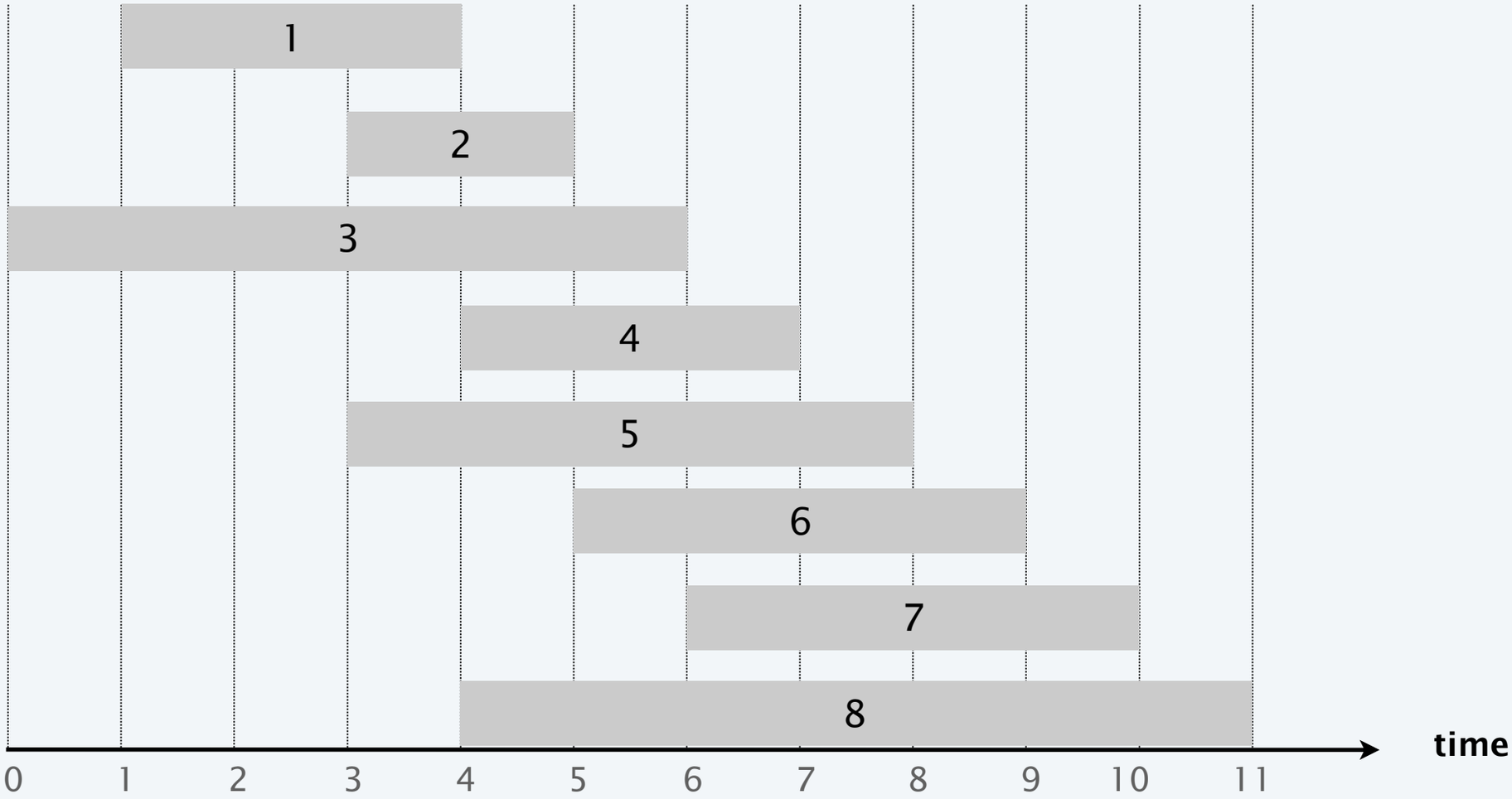
Weighted interval scheduling

Convention. Jobs are in ascending order of finish time: $f_1 \le f_2 \le \ldots \le f_n$.

Def. $p(j)$ = largest index $i < j$ such that job i is compatible with j.

Ex. $p(8) = 1, p(7) = 3, p(2) = 0.$

i is leftmost interval that ends before j begins



Dynamic programming: binary choice

Def. $OPT(j)$ = max weight of any subset of mutually compatible jobs for subproblem consisting only of jobs $1, 2, ..., j$.

Goal. $OPT(n)$ = max weight of any subset of mutually compatible jobs.

Case 1. $OPT(j)$ does not select job j.

- Must be an optimal solution to problem consisting of remaining jobs $1, 2, ..., j-1$.

Case 2. $OPT(j)$ selects job j.

optimal substructure property
(proof via exchange argument)

- Collect profit w_j.
- Can't use incompatible jobs $\{ p(j)+1, p(j)+2, ..., j-1 \}$.
- Must include optimal solution to problem consisting of remaining compatible jobs $1, 2, ..., p(j)$.

Bellman equation.

$$OPT(j) = \begin{cases} 0 & \text{if } j = 0 \\ \max \{ OPT(j-1),\ w_j + OPT(p(j)) \} & \text{if } j > 0 \end{cases}$$

Weighted interval scheduling: brute force

BRUTE-FORCE $(n, s_1, \ldots, s_n, f_1, \ldots, f_n, w_1, \ldots, w_n)$

Sort jobs by finish time and renumber so that $f_1 \leq f_2 \leq \ldots \leq f_n$.

Compute $p[1], p[2], \ldots, p[n]$ via binary search.

RETURN COMPUTE-OPT(n).

COMPUTE-OPT(j)

IF $(j = 0)$

  RETURN 0.

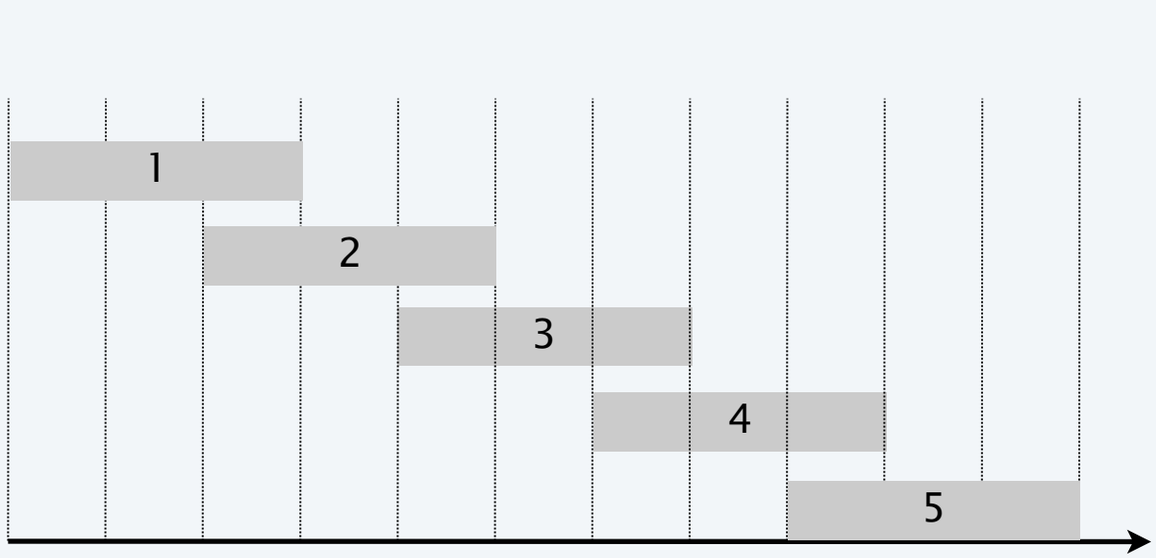
ELSE

  RETURN max {COMPUTE-OPT($j-1$), w_j + COMPUTE-OPT($p[j]$) }.

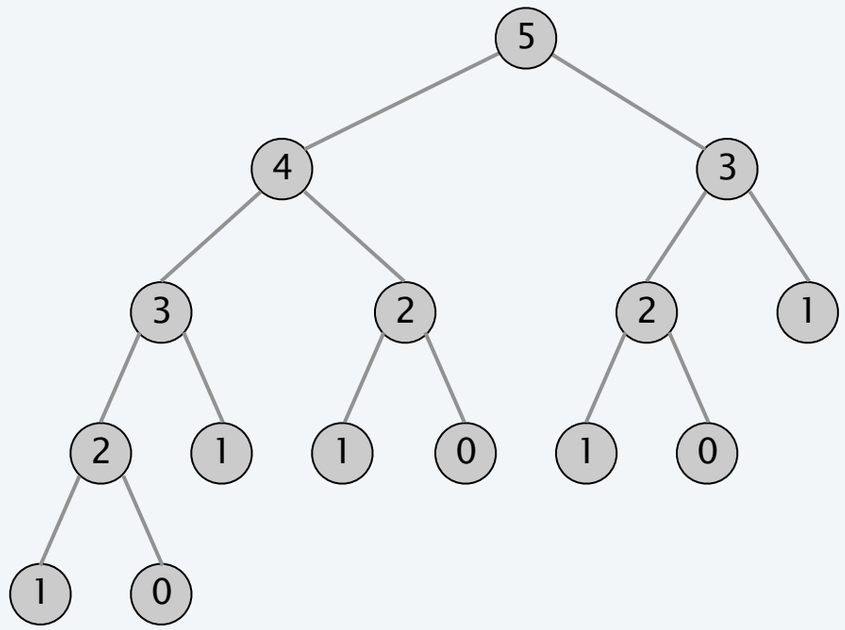
Weighted interval scheduling: brute force

Observation. Recursive algorithm is spectacularly slow because of overlapping subproblems $\Rightarrow$ exponential-time algorithm.

Ex. Number of recursive calls for family of "layered" instances grows like Fibonacci sequence.



p(1) = 0, p(j) = j–2



recursion tree

Weighted interval scheduling: memoization

Top-down dynamic programming (memoization).

- Cache result of subproblem j in $M[j]$.
- Use $M[j]$ to avoid solving subproblem j more than once.

TOP-DOWN$(n, s_1, \ldots, s_n, f_1, \ldots, f_n, w_1, \ldots, w_n)$

Sort jobs by finish time and renumber so that $f_1 \le f_2 \le \ldots \le f_n$.

Compute $p[1], p[2], \ldots, p[n]$ via binary search.

$M[0] \leftarrow 0$. ← global array

RETURN M-COMPUTE-OPT(n).

M-COMPUTE-OPT(j)

IF ($M[j]$ is uninitialized)

$M[j] \leftarrow \max \{$ M-COMPUTE-OPT$(j-1)$, w_j + M-COMPUTE-OPT$(p[j])$ $\}$.

RETURN $M[j]$.

Weighted interval scheduling: running time

Claim. Memoized version of algorithm takes $O(n \log n)$ time.

Pf.

- Sort by finish time: $O(n \log n)$ via mergesort.
- Compute $p[j]$ for each j : $O(n \log n)$ via binary search.

- M-COMPUTE-OPT(j): each invocation takes $O(1)$ time and either
  - (1) returns an initialized value $M[j]$
  - (2) initializes $M[j]$ and makes two recursive calls

- Progress measure $\Phi = \#$ initialized entries among $M[1..n]$.
  - initially $\Phi = 0$; throughout $\Phi \leq n$.
  - (2) increases Φ by $1 \Rightarrow \leq 2n$ recursive calls.

- Overall running time of M-COMPUTE-OPT(n) is $O(n)$. ▪