Dynamic Programming (Ch. 15)

Good solution for problems that take exponential time to solve by brute-force methods.

Typically applied to optimization problems, where there are many possible solutions, each solution has a particular value, and we wish to find the solution with an optimal (minimal or maximal) value.

For many of these problems, we must consider all subsets of a possibly very large set, so there are $2^n$ possible solutions — too many to consider sequentially for large $n$.

Dynamic Programming

Developed by Richard Bellman in the 1950s. Not a specific algorithm, but a technique (like divide-and-conquer).

This process takes advantage of the fact that subproblems have optimal solutions that lead to an overall optimal solution.

DP is often useful for problems with overlapping subproblems. These algorithms typically solve each subproblem once, record the result in a table, and use the information from the table to solve larger problems.

Computing the $n$th Fibonacci number is an example of a non-optimization problem to which dynamic programming can be applied.

$$F(n) = F(n-1) + F(n-2) \text{ for } n \geq 2$$
$$F(0) = 0 \text{ and } F(1) = 1.$$

Fibonacci Numbers

A straightforward, but inefficient algorithm to compute the $n$th Fibonacci number uses a top-down approach:

1. if $n = 0$ then return 0
2. else if $n = 1$ then return 1
3. else return $RFibonacci(n-1) + RFibonacci(n-2)$

This approach uses calls on the same number many times, leading to an exponential running time.

A more efficient, bottom-up approach starts with 0 and works up to $n$, requiring only $n$ values to be computed:

1. $f[0] = 0$
2. $f[1] = 1$
3. for $i = 2$ to $n$
4. $f[i] = f[i-1] + f[i-2]$
5. return $f[n]$

The technique of storing answers to smaller subproblems is one type of bottom-up programming.

All-Pairs Shortest Paths (Ch. 25)

The all-pairs shortest path problem (APSP) is an example where DP can help.

input: a directed graph $G = (V, E)$ with edge weights

goal: find a minimum weight (shortest) path between every pair of vertices in $V$

Can we do this with algorithms we’ve already seen, say SSSP algorithms?

Solution 1: run Dijkstra’s algorithm $V$ times, once with each $v \in V$ as the source node (requires no negative-weight edges in $E$)

If $G$ is dense with an array implementation of $Q$

$O(V \cdot V^2) = O(V^3)$ time

If $G$ is sparse with a binary heap implementation of $Q$

$O(V \cdot (V + E) \log V) = O(V \log V + V E \log V)$ time
All-Pairs Shortest Paths

Solution 2: run the Bellman-Ford algorithm $V$ times (negative edge weights allowed), once from each vertex. $O(V^2E)$, which on a dense graph is $O(V^4)$.

Solution 3: Use an algorithm designed for the APSP problem. E.g., Floyd’s Algorithm (also allows negative edge weights) introduces a dynamic programming technique that uses an adjacency matrix representation of $G = (V, E)$.

Floyd’s algorithm uses the notion that all shortest paths are composed of shortest sub-paths.

Warshall’s Transitive Closure Algorithm

Input: Adjacency matrix $A$ of $G$ as matrix of 1s and 0’s
Output: Transitive Closure (reachability matrix) $R^{(n)}$ of $G$

Assumes vertices are numbered 1 to $|V|$, $|V| = n$ and there are no edge weights. Finds a series of boolean matrices $R^{(0)}, ..., R^{(n)}$

Solution for $R^{(n)}$:
Define $r_{ij}^{(k)}$ as the element in the $i$th row and $j$th column to be 1 iff there is a path between vertices $i$ and $j$ using only vertices numbered $\leq k$.

$R^{(0)} = A$, original adjacency matrix (only 1’s in matrix are direct edges)
$R^{(n)}$ = the matrix we want to compute
$R^{(0)}$'s elements are: $R^{(0)}[i, j] = r_{ij}^{(0)} = r _{ij}^{(0)} \lor (r_{ik}^{(0)} \land r_{kj}^{(0)})$

Lowercase $r$ is element in matrix and capital $R$ is entire matrix.

Warshall’s Algorithm: Transitive Closure

$$R^{(i-1)} = \begin{bmatrix} 1 & \varepsilon & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \Rightarrow R^{(i)} = \begin{bmatrix} 1 & \varepsilon & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

Matrix $R^{(i)}$ contains the nodes reachable in one hop or on 2 hop paths that go through vertex 1.

For $R^{(1)}$, there is a 1 in row 3, col 1 and there are 1s in row 1, columns 2 and 3, so put 1s in positions 3,2 and 3,3.

Warshall’s Algorithm

Matrix $R^{(2)}$ contains the nodes reachable in one hop or on paths that go through vertices 1 or 2.

For $R^{(2)}$, there is a 1 in row 1, col 3 and col 1, row 3, so put a 1 in position 1,1. Also, there is a 1 in row 2, col 3 and col 2, row 3, so put a 1 in position 2,1. Also, there is a 1 in row 2, col 3 and col 2, row 3, so put a 1 in position 2,2.
Warshall’s Algorithm

Matrix $R^{(3)}$ contains the vertices reachable in one hop or on paths that go through vertices 1, 2, and 3.

```
R^{(3)} =
1 1 1
1 1 1
1 1 1
```

Warshall’s Algorithm

1. $n = \text{rows}[A]$
2. $R^{(0)} = A$
3. for $k = 1$ to $n$ do
   4. for $i = 1$ to $n$ do
      5. for $j = 1$ to $n$ do
         6. $R_{ij}^{(k)} = R_{ij}^{(k-1)} \lor R_{ik}^{(k-1)} \land R_{kj}^{(k-1)}$
   7. return $R^{(n)}$

Floyd’s APSP Algorithm

Floyd’s APSP Algorithm

Input: Adjacency matrix $A$
Output: Shortest path matrix $D^{(n)}$ and predecessor matrix $\Pi^{(n)}$

Assumes vertices are numbered 1 to $|V|$

Relies on the Optimal Substructure Property:
All sub-paths of a shortest path are shortest paths.

Solution for $D^{(k)}$

$D^{(k)}[i, j] = d_{ij}^{(k)}$ as the minimum weight of any path from vertex $i$ to vertex $j$, such that all intermediate vertices are in $\{1, 2, 3, \ldots, k\}$

$D^{(0)} = A$, original adjacency matrix (only paths are single edges)

$D^{(n)}$ the matrix we want to compute

$D^{(n)}$'s elements are: $D^{(n)}[i, j] = d_{ij}^{(n)} = \min\{d_{ij}^{(k-1)}, d_{ik}^{(k-1)} + d_{kj}^{(k-1)}\}$

Recursive Solution for $D^{(k)}$

The only intermediate nodes on the paths from $i$ to $j$, $i$ to $k$ or $k$ to $j$ are in the set of vertices $\{1, 2, 3, \ldots, k-1\}$.

If $k$ is included in shortest $i$ to $j$ path, then a shortest path has been found that includes $k$.

If $k$ is not included in shortest $i$ to $j$ path, then the shortest path still only includes vertices in the set $1, \ldots, k-1$. 
Floyd's APSP Algorithm

Use adjacency matrix $A$ for $G = (V, E)$:

$$w(i, j)$$ if $(i,j) \in E$

$$A[i, j] = a_{ij}$$

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

$$= \infty$$ if $i \neq j$ and $(i, j) \notin E$

### Floyd's APSP Algorithm

Floyd-Warshall-APSP($A$)

1. $n = A$ rows
2. $D^{(0)} = A$
3. for $k = 1$ to $n$
4.     let $D^{(k)}$ be new $n \times n$ matrix
5.     let $\Pi^{(k)}$ be new $n \times n$ matrix
6.     for $i = 1$ to $n$
7.         for $j = 1$ to $n$
8.             if $d_{ij}^{(k)} > d_{ik}^{(k-1)} + d_{kj}^{(k-1)}$
9.                 $d_{ij}^{(k)} = d_{ik}^{(k-1)} + d_{kj}^{(k-1)}$
10.                $\pi_{ij}^{(k)} = \pi_{kj}^{(k-1)}$
11.            else $\pi_{ij}^{(k)} = \pi_{ij}^{(k-1)}$
12.        return $D^{(n)}$ and $\Pi^{(n)}$

### Floyd's Simplified APSP Algorithm

Floyd-Warshall-APSP($D, \Pi$)

1. $n = D$ rows
2. for $k = 1$ to $n$
3.     for $i = 1$ to $n$
4.         for $j = 1$ to $n$
5.             if $d_{ij} > d_{ik} + d_{kj}$
6.                 $d_{ij} = d_{ik} + d_{kj}$
7.                 $\pi_{ij} = \pi_{kij}$
8.     return $D$ and $\Pi$

Operation of F-APSP Algorithm

$D^{(0)} = A = \begin{bmatrix}
0 & 4 & 11 \\
6 & 0 & 2 \\
3 & \infty & 0 \\
\end{bmatrix}$

$\Pi^{(0)} = \begin{bmatrix}
\emptyset & 1 & 1 \\
2 & \emptyset & 2 \\
3 & \emptyset & \emptyset \\
\end{bmatrix}$

$1 \rightarrow 2, 2 \rightarrow 3 = 6$

$D^{(1)} = \begin{bmatrix}
0 & 4 & 0 \\
6 & 0 & 2 \\
3 & 7 & 0 \\
\end{bmatrix}$

$\Pi^{(1)} = \begin{bmatrix}
\emptyset & 1 & 1 \\
2 & \emptyset & 2 \\
3 & 1 & \emptyset \\
\end{bmatrix}$
Operation of F-APSP Algorithm

\[
D^{(2)} = \begin{pmatrix}
0 & 4 & 6 \\
6 & 0 & 2 \\
3 & 7 & 0
\end{pmatrix}
\]

2→3, 3→1 = 5

\[
\Pi^{(2)} = \begin{pmatrix}
\emptyset & 1 & 2 \\
2 & \emptyset & 2 \\
3 & 1 & \emptyset
\end{pmatrix}
\]

\[
D^{(3)} = \begin{pmatrix}
0 & 4 & 6 \\
5 & 0 & 2 \\
3 & 7 & 0
\end{pmatrix}
\]

Printing the shortest path

Print-APSP(p, i, j) // p is predecessor matrix 
1. if i = j
2. print i
3. else if p[i][j] = NIL
4. print "no path from "i" to "j" exists"
5. else
6. Print-APSP(p, i, p[i][j])
7. print j

Printing the shortest path

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5. else
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7. print j

Operation of F-APSP Algorithm

\[
D^{(0)} = A = \begin{pmatrix}
0 & 3 & 8 & -4 & \infty \\
\infty & 0 & \infty & 7 & 1 \\
\infty & 4 & 0 & \infty & \infty \\
\infty & \infty & 0 & \infty & 6 \\
2 & 5 & -5 & \infty & \infty
\end{pmatrix}
\]

\[
D^{(1)} = \begin{pmatrix}
0 & 3 & 8 & -4 & \infty \\
\infty & 0 & \infty & 7 & 1 \\
\infty & 4 & 0 & \infty & \infty \\
\infty & \infty & 0 & \infty & 6 \\
2 & 5 & -5 & \infty & \infty
\end{pmatrix}
\]

FW-APSP Algorithm

\[
D^{(0)} = A = \begin{pmatrix}
\emptyset & 1 & 1 & 1 & \emptyset \\
\emptyset & \emptyset & \emptyset & 2 & \emptyset \\
\emptyset & 3 & \emptyset & \emptyset & \emptyset \\
\emptyset & \emptyset & \emptyset & \emptyset & \emptyset \\
5 & 1 & 5 & 1 & \emptyset
\end{pmatrix}
\]

\[
\Pi^{(1)} = \begin{pmatrix}
\emptyset & 1 & 1 & 1 & \emptyset \\
\emptyset & \emptyset & \emptyset & 2 & \emptyset \\
\emptyset & 3 & \emptyset & \emptyset & \emptyset \\
\emptyset & \emptyset & \emptyset & \emptyset & \emptyset \\
5 & 1 & 5 & 1 & \emptyset
\end{pmatrix}
\]

The darkened squares represent shorter paths through vertex 1.

5→1→2, 3→1→4

Then look at all paths that go through vertex 2.

Shorter paths through 1

Shorter paths through 2
The darkened squares represent shorter paths through vertex 2.
\[ D(2) = \begin{bmatrix} 0 & 3 & 8 & -4 & 4 \\ \infty & 0 & \infty & 7 & 1 \\ \infty & 4 & 0 & \infty & 5 \\ \infty & \infty & \infty & 0 & 6 \\ 2 & 3 & -5 & -2 & 0 \end{bmatrix} \]

Then look at all paths that go through vertex 3.

D(3) is all direct routes or routes through nodes 1, 2, and 3.

The darkened square represents a shorter path through vertex 3.
\[ D(3) = \begin{bmatrix} 0 & 3 & 8 & -4 & 4 \\ \infty & 0 & \infty & 7 & 1 \\ \infty & 4 & 0 & \infty & 5 \\ \infty & \infty & \infty & 0 & 6 \\ 2 & 3 & -5 & -2 & 0 \end{bmatrix} \]

Then look at all paths that go through vertex 4.

D(4) is all direct routes or routes through nodes 1, 2, 3, and 4.

The darkened square represents a shorter path through vertex 4.
\[ D(4) = \begin{bmatrix} 0 & 1 & 3 & 4 & 2 \\ \infty & 0 & \infty & 7 & 1 \\ \infty & 4 & 0 & \infty & 5 \\ \infty & \infty & \infty & 0 & 6 \\ 2 & -1 & -5 & -2 & 0 \end{bmatrix} \]

Then look at all paths that go through vertex 5.

FW-APSP Algorithm
\[ D(0) = D = \begin{bmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]

\[ D(1) = \begin{bmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]

\[ D(2) = D = \begin{bmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]

\[ D(3) = \begin{bmatrix} 0 & 3 & 6 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]

\[ D(4) = \begin{bmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]

\[ D(5) = \begin{bmatrix} 0 & 3 & 8 & \infty & -4 \\ \infty & 0 & 1 & 7 \\ \infty & 1 & 0 & \infty \\ \infty & 2 & -5 & 0 & \infty \\ 2 & \infty & 6 & 0 \end{bmatrix} \]
**F-APSP Algorithm**

\[
\begin{bmatrix}
\emptyset & 1 & 1 & 2 & 1 \\
\emptyset & \emptyset & \emptyset & 2 & 2 \\
\emptyset & 3 & \emptyset & 2 & 2 \\
4 & 1 & 4 & \emptyset & 1 \\
\emptyset & \emptyset & \emptyset & 5 & \emptyset
\end{bmatrix}
\]

Shorter path through 3

\[
\begin{bmatrix}
0 & 3 & 5 & 4 & -4 \\
2 & 0 & 4 & 1 & 2 \\
6 & 4 & 0 & 5 & 1 \\
2 & -1 & -5 & 0 & -2 \\
\emptyset & \emptyset & \emptyset & 0 & 0
\end{bmatrix}
\]

\[
\begin{aligned}
5 \rightarrow 4 \rightarrow 1 &= 8 \\
5 \rightarrow 4 \rightarrow 3 \rightarrow 2 &= 5 \\
5 \rightarrow 4 \rightarrow 3 &= 1 \\
\end{aligned}
\]

\[
\begin{bmatrix}
0 & 3 & 1 & 4 & -4 \\
3 & 0 & -4 & 1 & 7 \\
7 & 4 & 0 & 5 & 11 \\
2 & -1 & -5 & 0 & -2 \\
8 & 5 & 1 & 6 & 0
\end{bmatrix}
\]

**F-APSP Algorithm**

\[
\begin{bmatrix}
\emptyset & 4 & 2 & 1 \\
4 & \emptyset & 4 & 2 \\
4 & 3 & \emptyset & 2 \\
4 & 3 & 4 & \emptyset \\
4 & 3 & 4 & 5 & \emptyset
\end{bmatrix}
\]

Shorter paths through 4

\[
\begin{bmatrix}
0 & 3 & 1 & 4 & -4 \\
1 & 5 & 4 & 2 & 1 \\
7 & 4 & 0 & 5 & 11 \\
2 & -1 & -5 & 0 & -2 \\
8 & 5 & 1 & 6 & 0
\end{bmatrix}
\]

**F-APSP Algorithm**

\[
\begin{bmatrix}
\emptyset & 1 & 4 & 2 & 1 \\
4 & \emptyset & 4 & 2 & 1 \\
4 & 3 & \emptyset & 2 & 1 \\
4 & 3 & 4 & \emptyset \\
4 & 3 & 4 & 5 & \emptyset
\end{bmatrix}
\]

Shorter paths through 5

\[
\begin{bmatrix}
0 & 1 & -3 & 2 & -4 \\
3 & 0 & -4 & 1 & 7 \\
7 & 4 & 0 & 5 & 11 \\
2 & -1 & -5 & 0 & -2 \\
8 & 5 & 1 & 6 & 0
\end{bmatrix}
\]
F-APSP Algorithm

\[ \pi^{(0)} = \begin{cases} \emptyset & 3 & 4 & 5 & 1 \\ 4 & \emptyset & 4 & 2 & 1 \\ 4 & 3 & \emptyset & 2 & 1 \\ 4 & 3 & 4 & \emptyset & 1 \\ 4 & 3 & 4 & 5 & \emptyset \end{cases} \]

Running Time of Floyd's-APSP

Lines 3 – 6: \(|V|\) time for triply-nested for loops

Overall running time = \(\Theta(V^3)\)

The code is tight, with no elaborate data structures and so the constant hidden in the \(\Theta\)-notation is small.

Much better than exponential time! So big win!