Dynamic Programming

Algorithm Design 6.1, 6.2, 6.4

Thank you to Kevin Wayne for inspiration to slides

Applications

- In class (today and next time)

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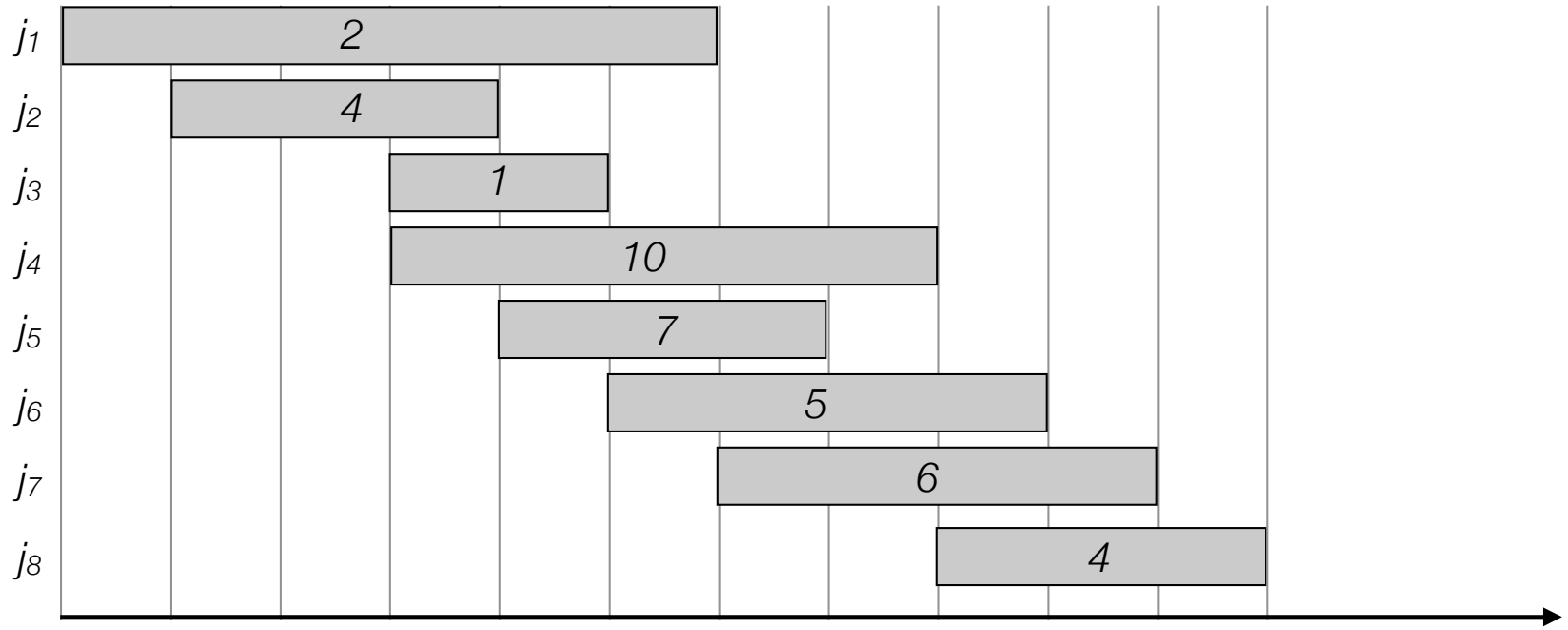
  - Weighted interval scheduling
    - Set of weighted intervals with start and finishing times
    - Goal: find maximum weight subset of non-overlapping intervals



Applications

- Today and next time
  - Weighted interval scheduling
  - Subset Sum and Knapsack
    - Set of items each having a weight and a value
    - Knapsack with a bounded capacity
    - Goal: fill knapsack so as to maximise the total value.

value	10	8	2	5	15	4
weight	2	3	1	2	5	4

Capacity 8

Applications

- Today and next time
  - Weighted interval scheduling
  - Subset Sum and Knapsack
  - Sequence alignment
    - Given two strings A and B how many edits (insertions, deletions, relabelings) is needed to turn A into B?

```
A C A A G T C        A C A A - G T C
- C A T G T -        - C A - T G T -

1 mismatch, 2 gaps   0 mismatches, 4 gaps
```

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  - Can be used when the problem have "optimal substructure":
    - *Solution can be constructed from optimal solutions to subproblems*
    - *Use dynamic programming when subproblems overlap.*

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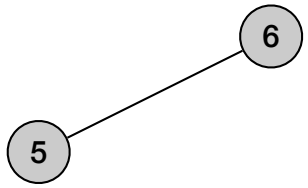

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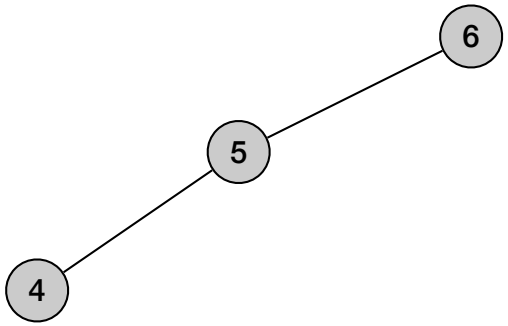

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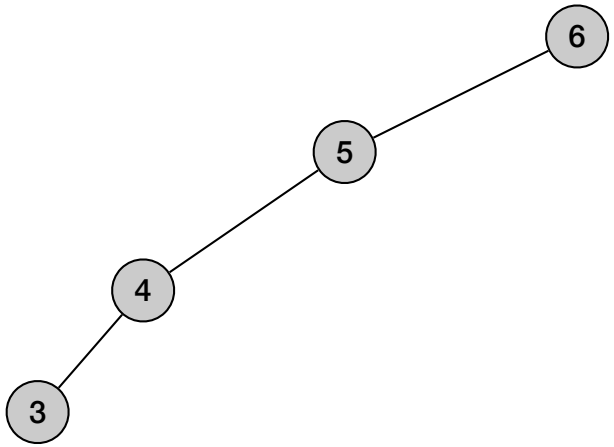

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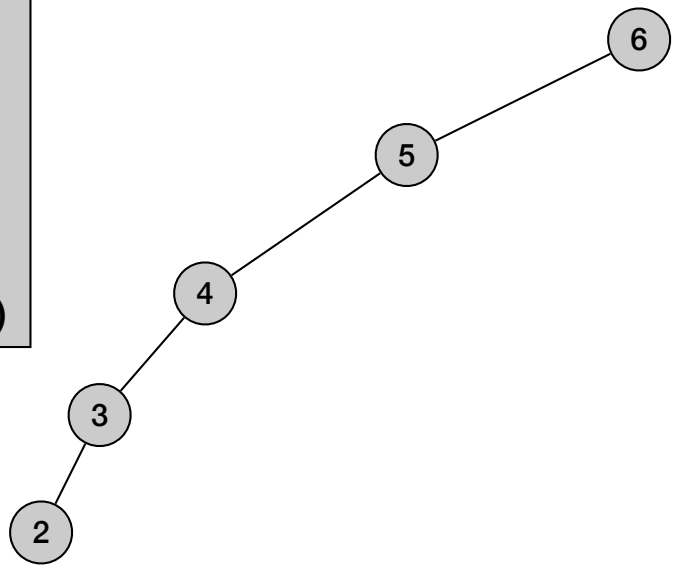

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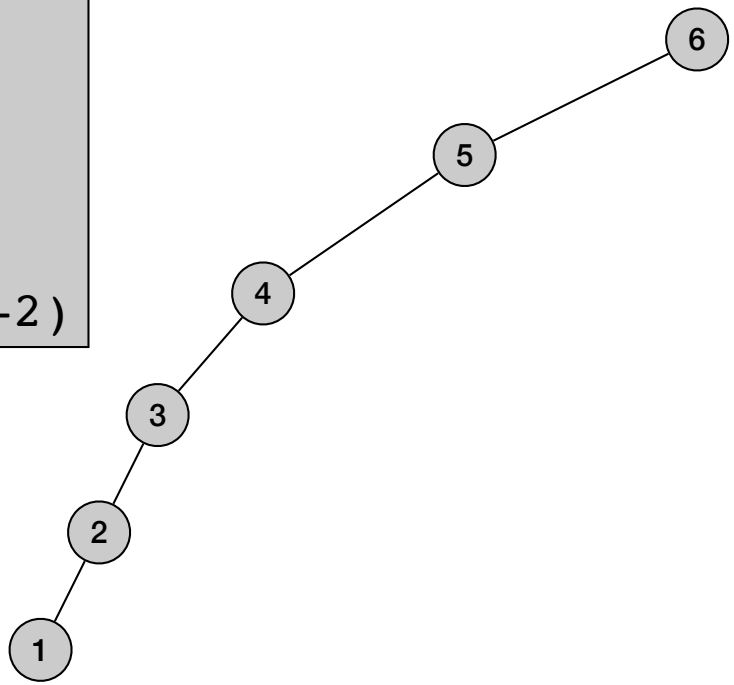

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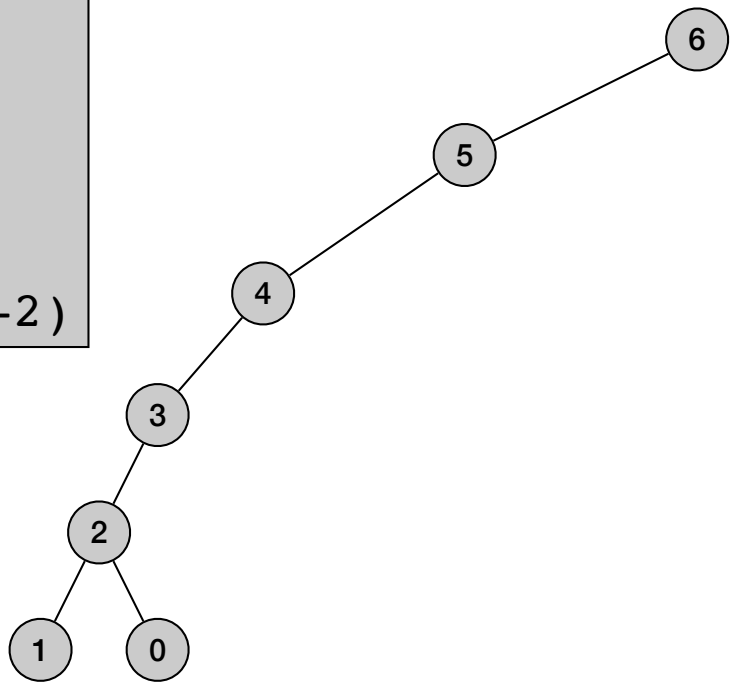

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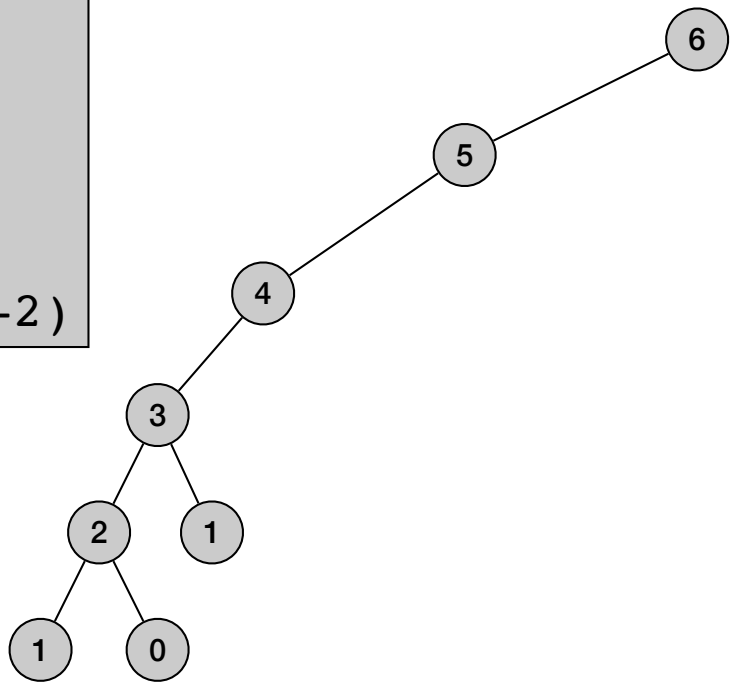

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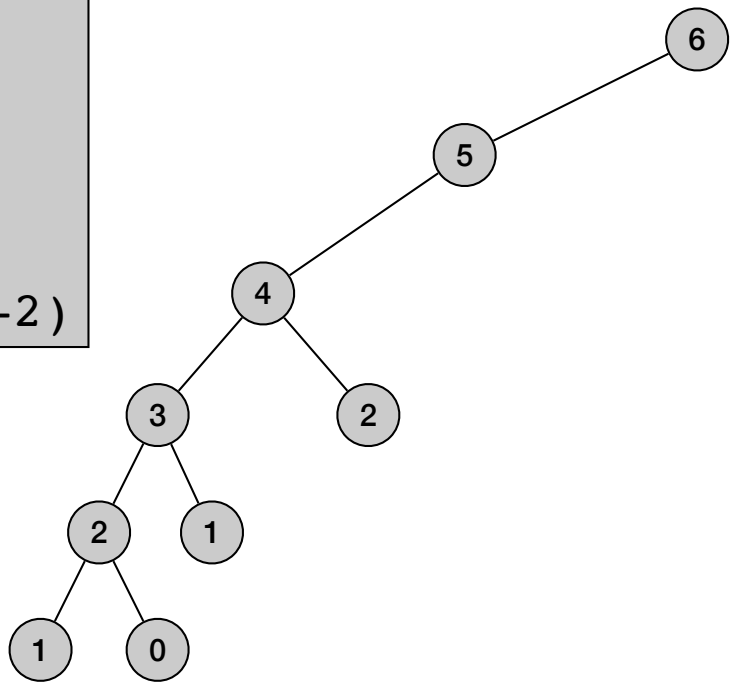

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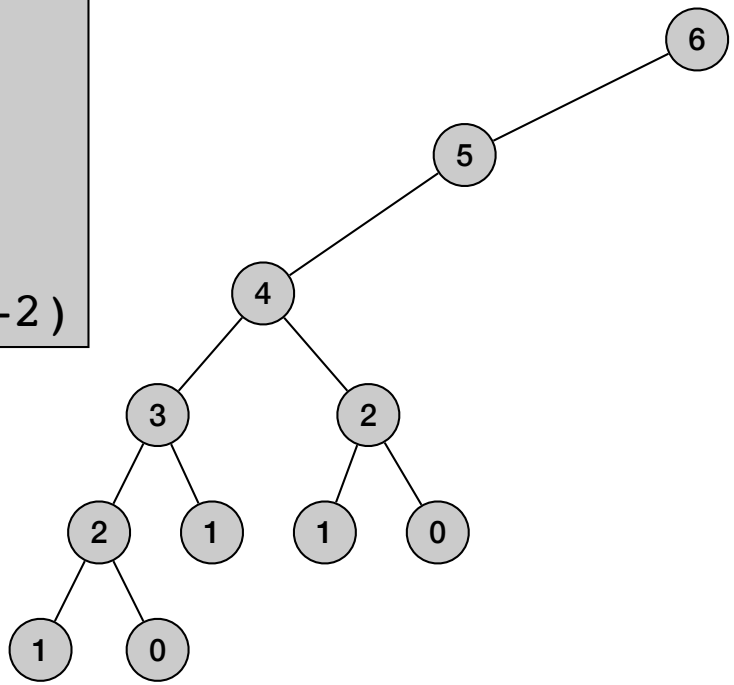

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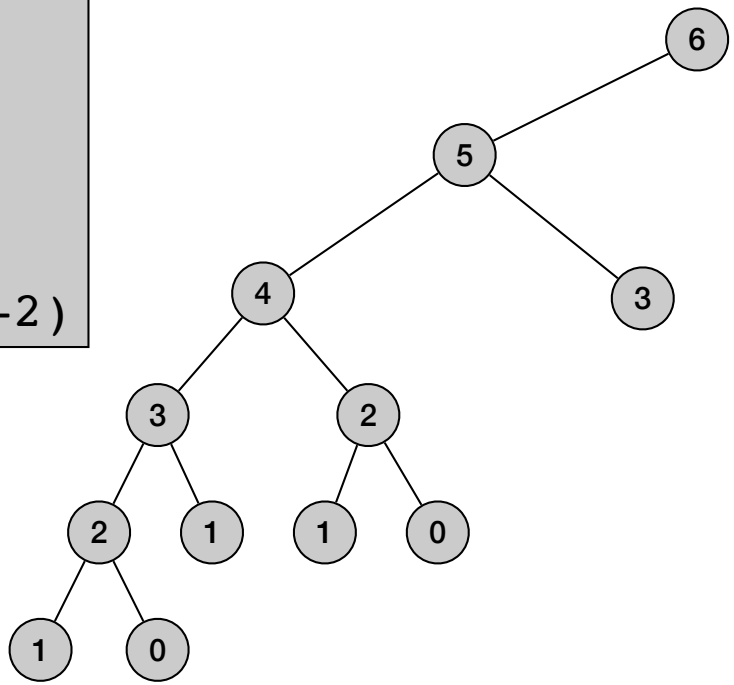

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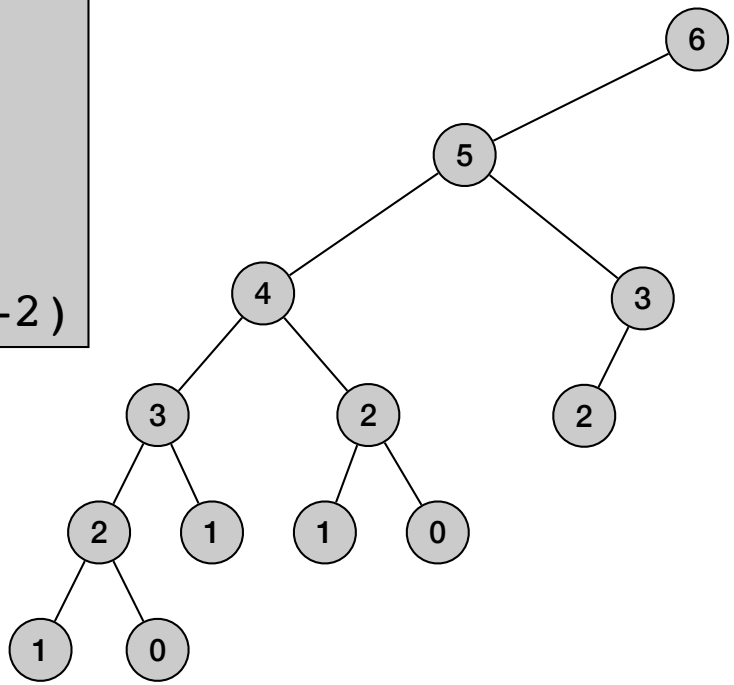

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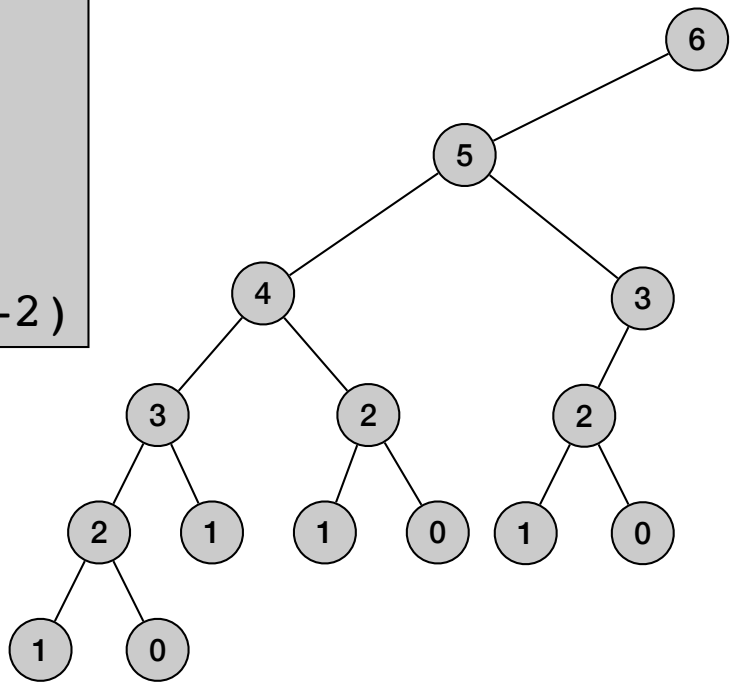

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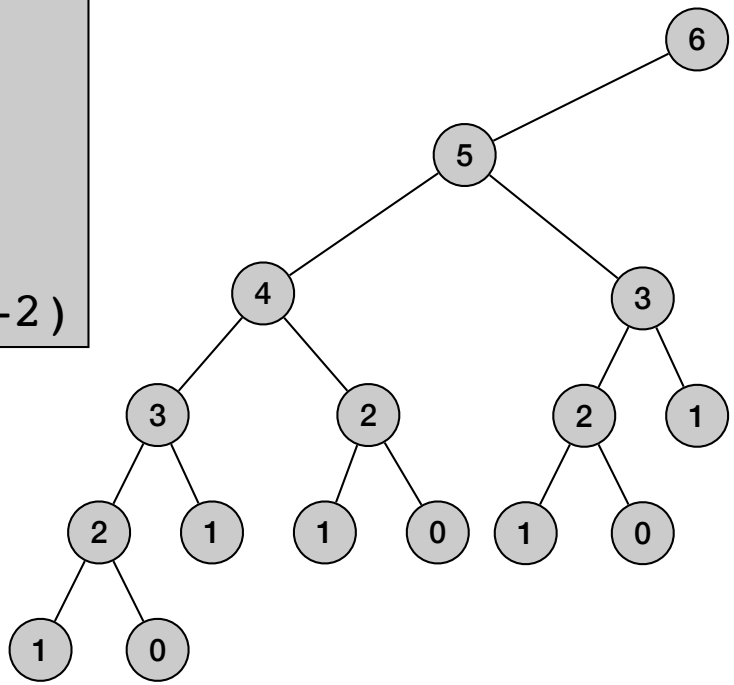

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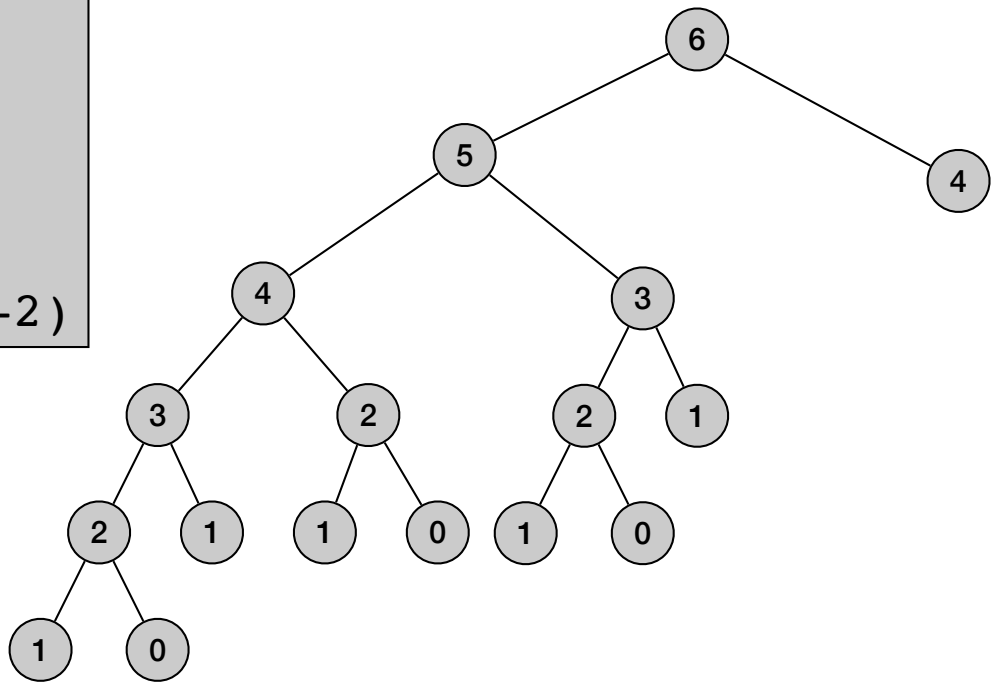

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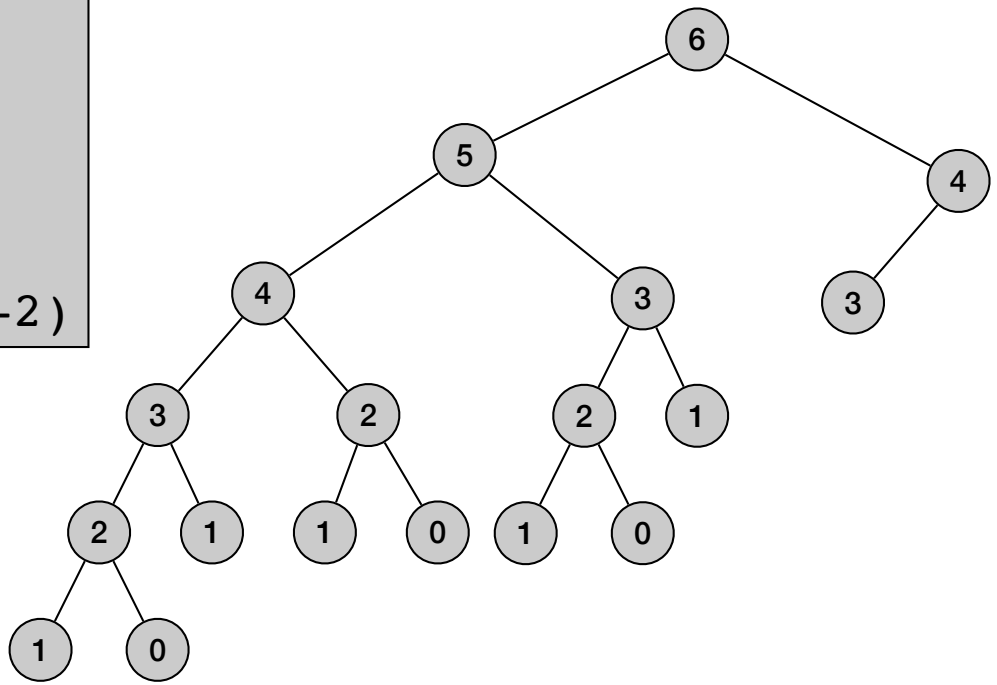

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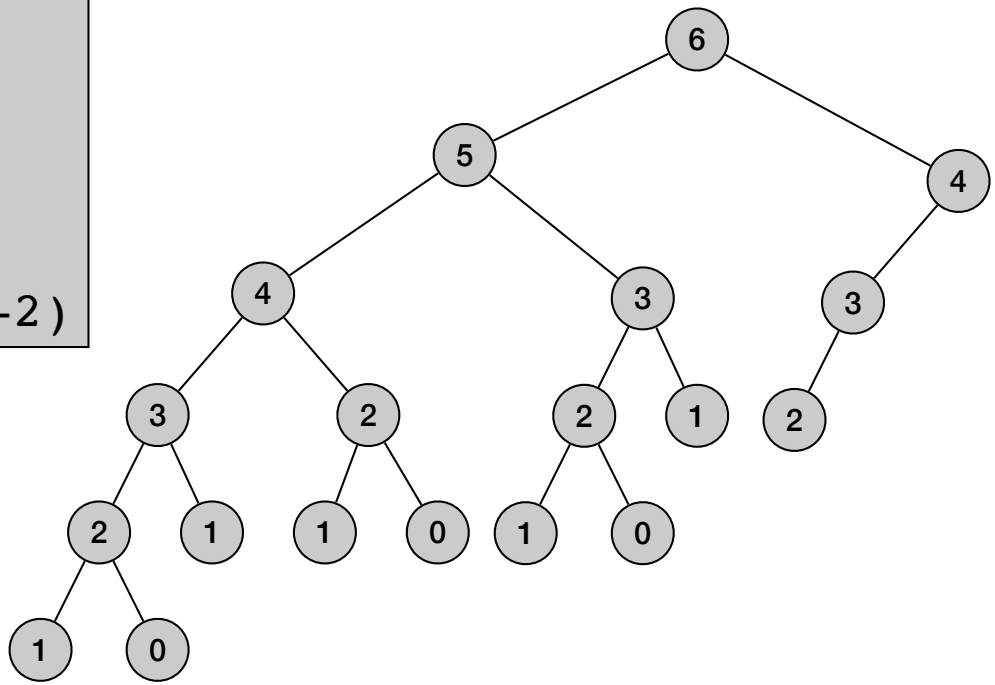

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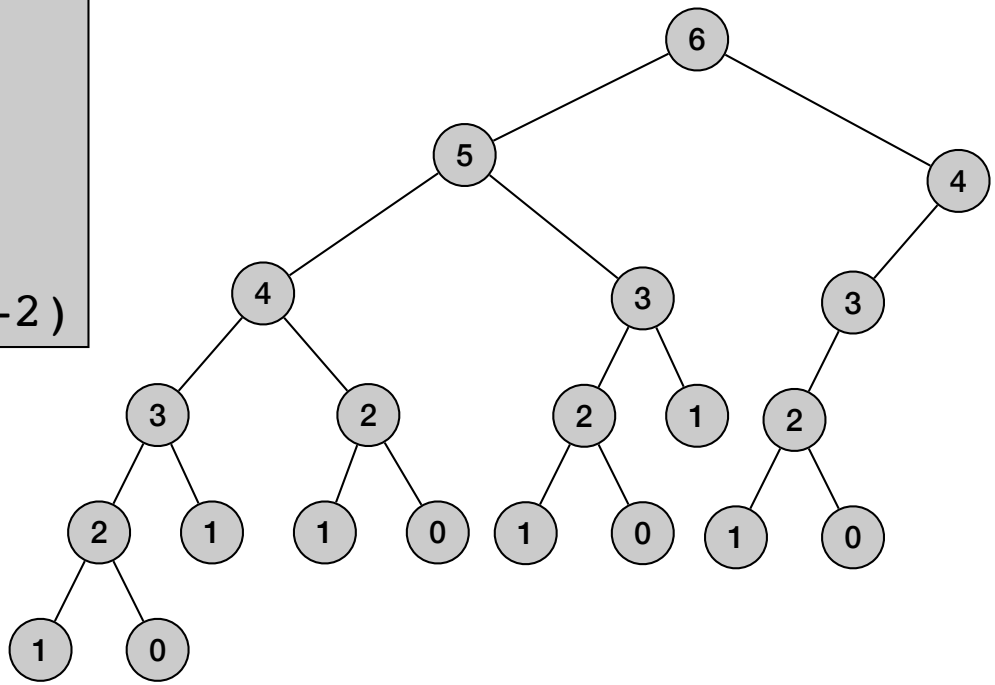

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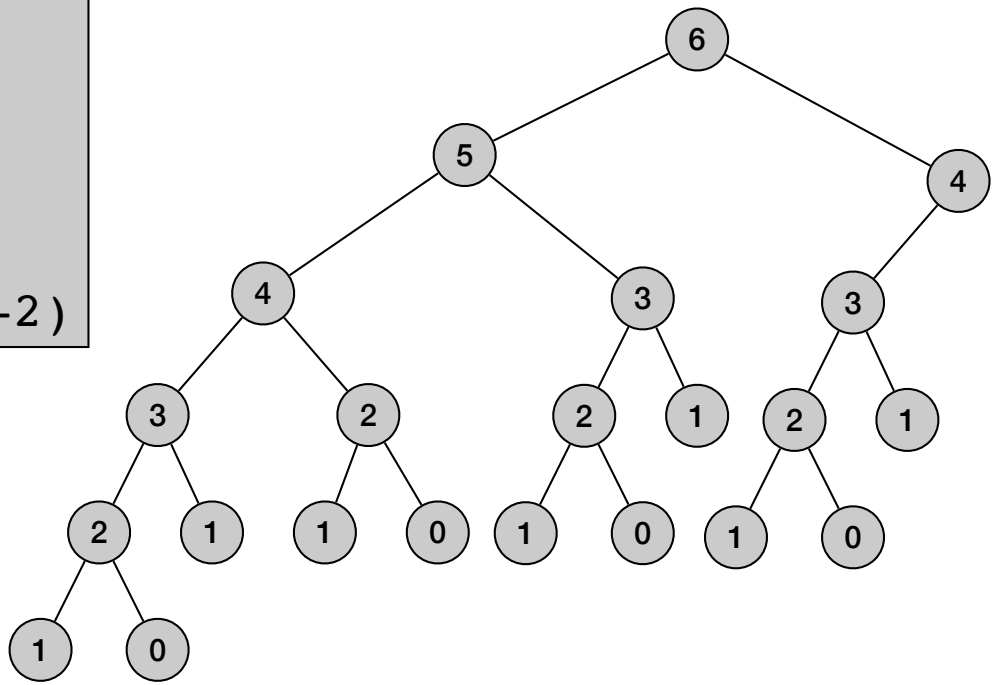

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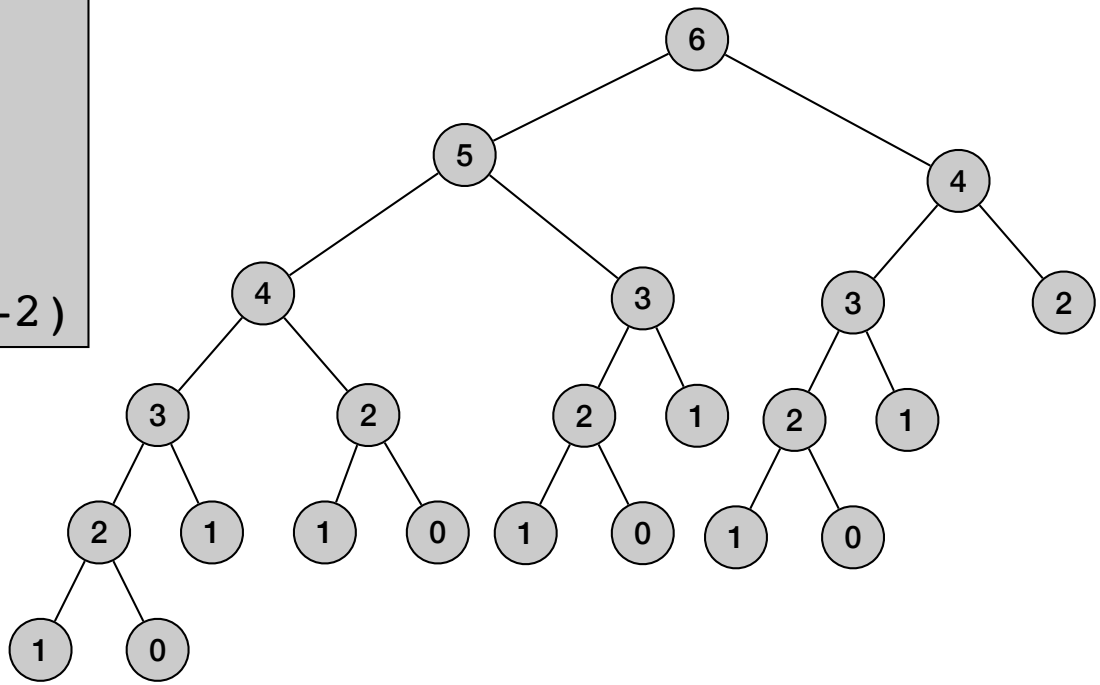

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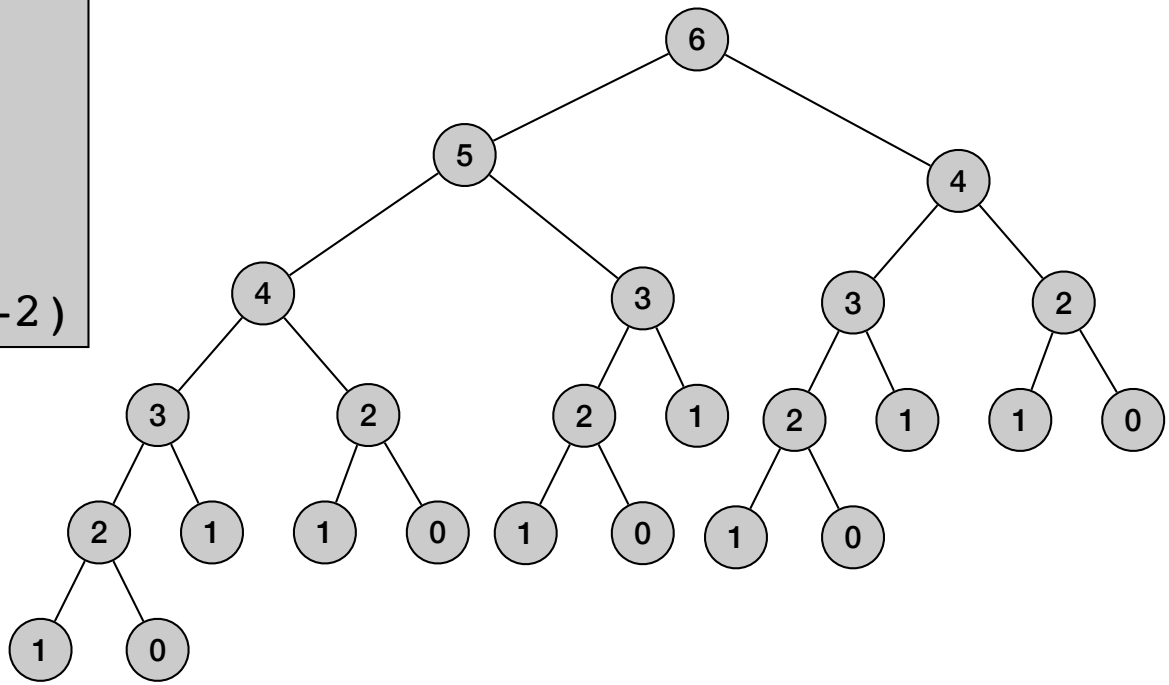

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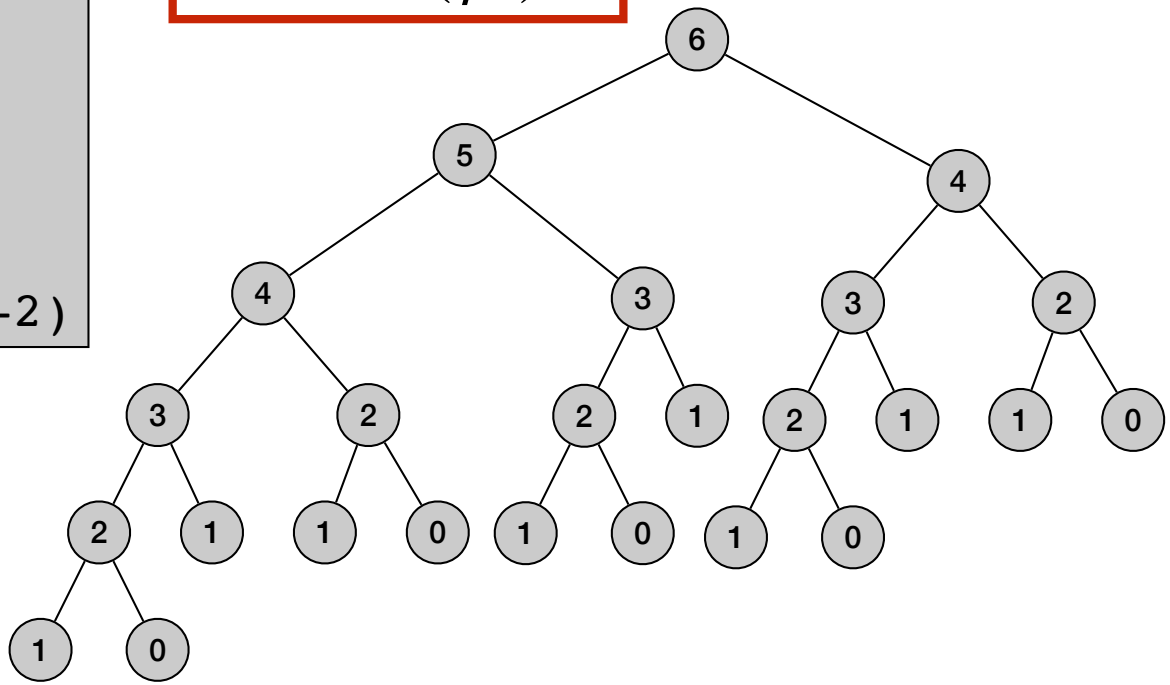

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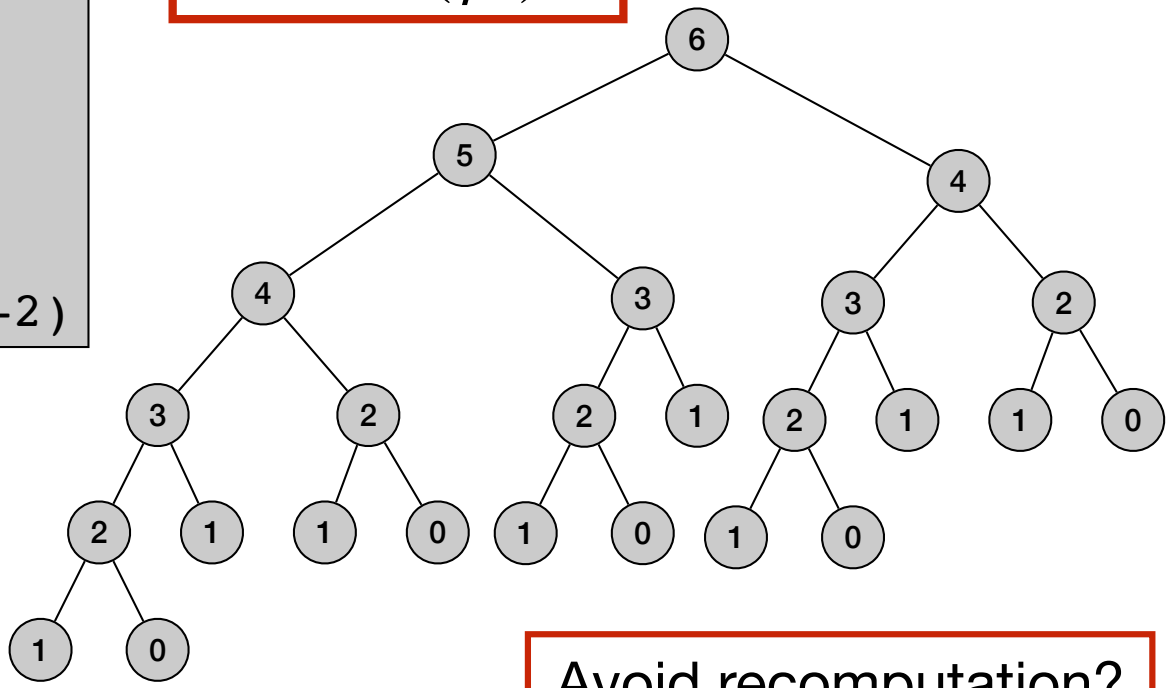

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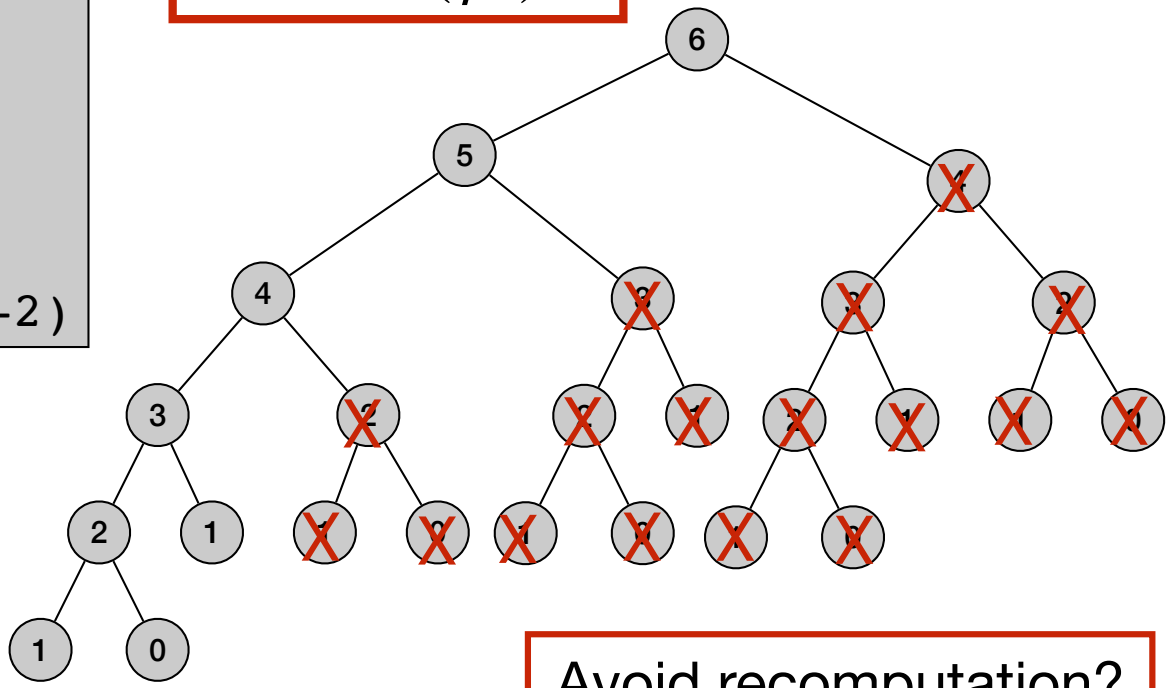

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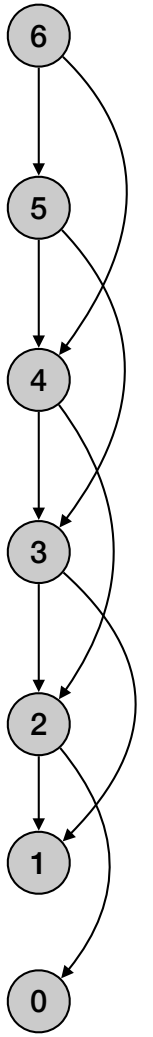

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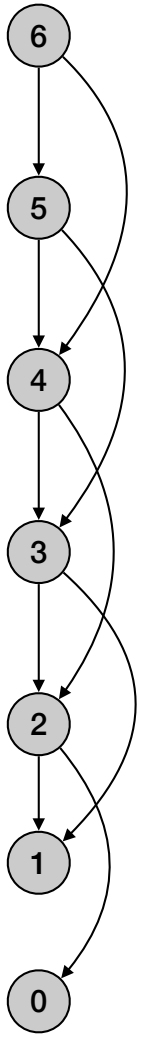
    F[n] = Mem-Fib(n-1) + Mem-Fib(n-2)
  return F[n]
```

time $\Theta(n)$



Bottom-up Fibonacci numbers

- Fibonacci numbers:

$$F_n = \begin{cases} 0 & \text{if } n = 0 \\ 1 & \text{if } n = 1 \\ F_{n-1} + F_{n-2} & \text{otherwise} \end{cases}$$

- Remember already computed values:

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```
Iter-Fib(n)
F[0] = 0
F[1] = 1
for i = 2 to n
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time $\Theta(n)$

space $\Theta(n)$

Bottom-up Fibonacci numbers - save space

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- Remember last two computed values:

```
Iter-Fib(n)
previous = 0
current = 1
for i = 1 to n
  next = previous + current
  previous = current
  current = next
return current
```

Bottom-up Fibonacci numbers - save space

- Fibonacci numbers:

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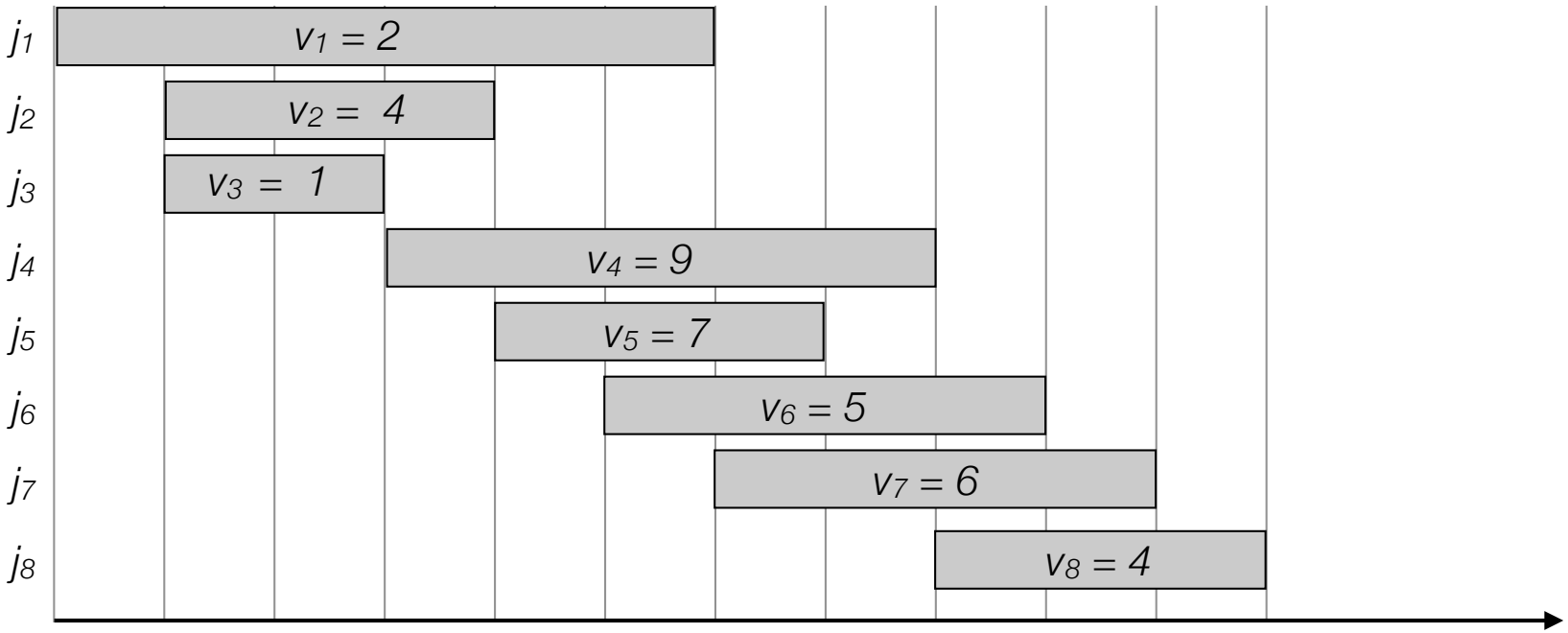
time $\Theta(n)$

space $\Theta(1)$

Weighted Interval Scheduling

Weighted interval scheduling

- Weighted interval scheduling problem
  - n jobs (intervals)
  - Job *i* starts at s_i, finishes at f_i and has weight/value v_i.
  - Goal: Find maximum weight subset of non-overlapping (compatible) jobs.



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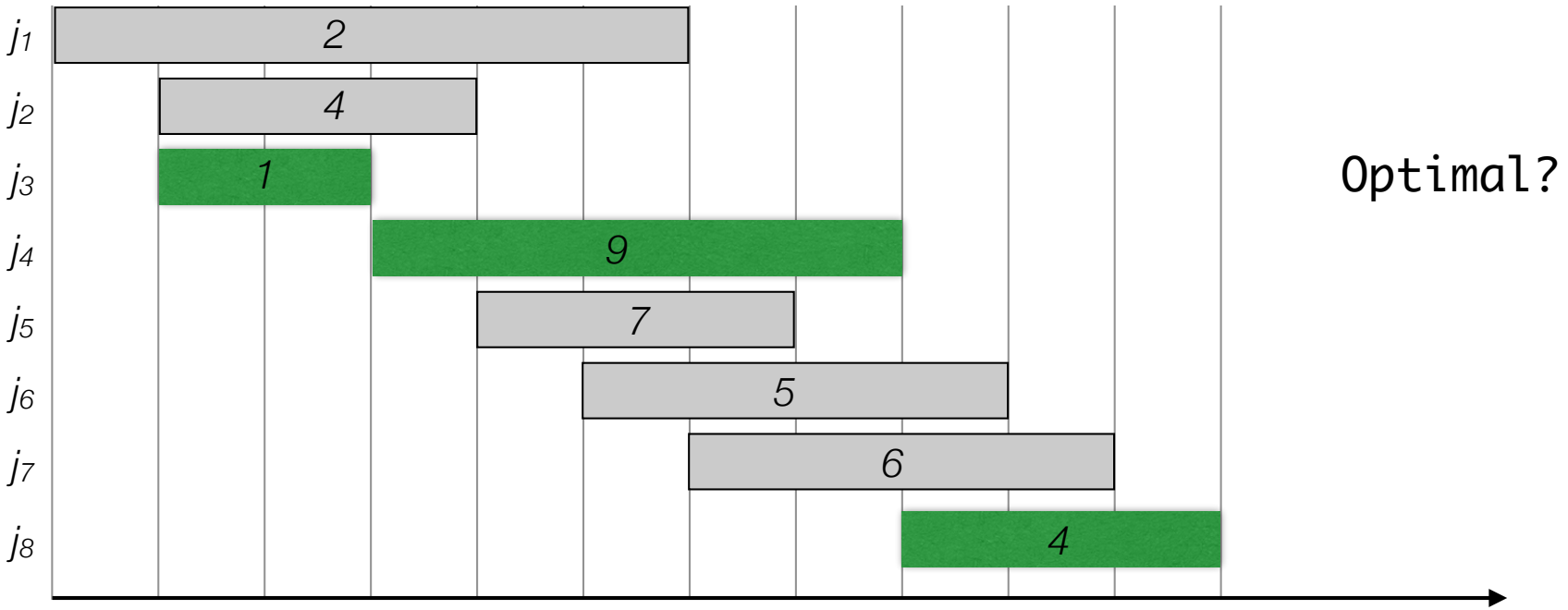

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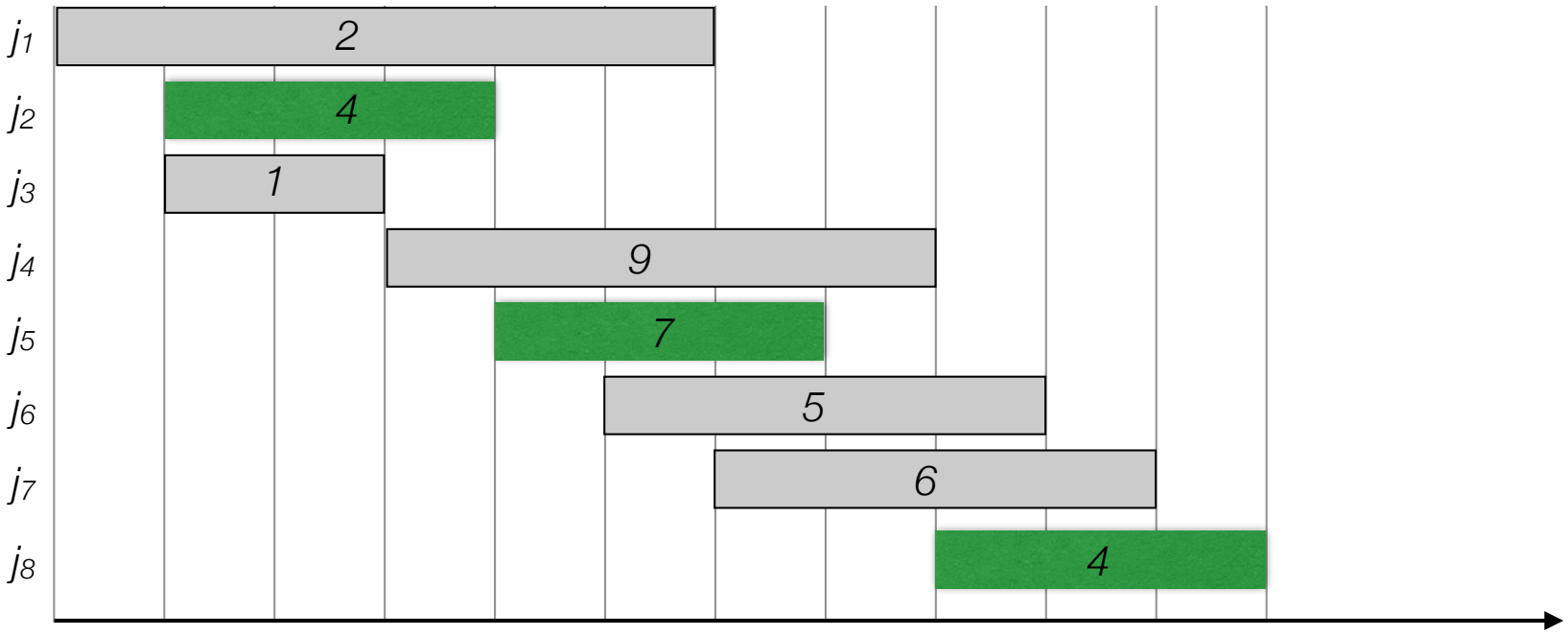

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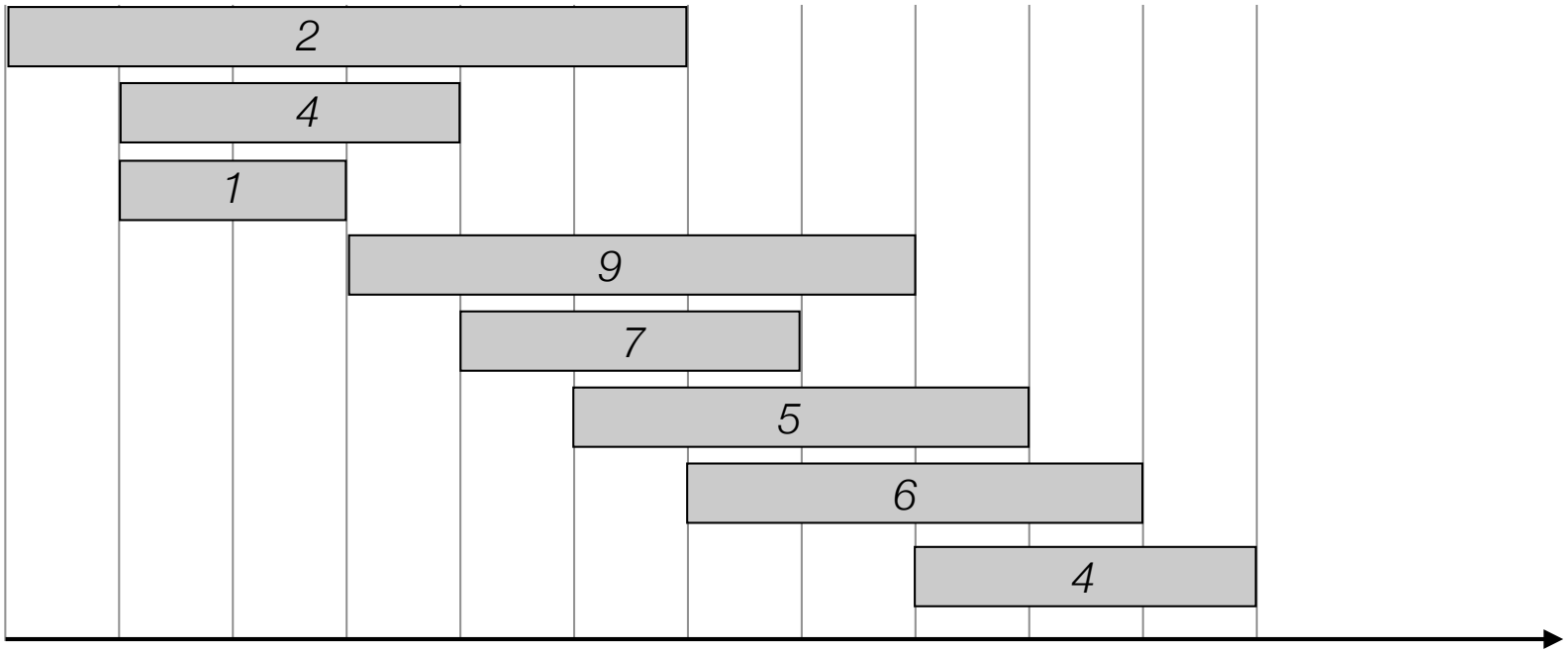

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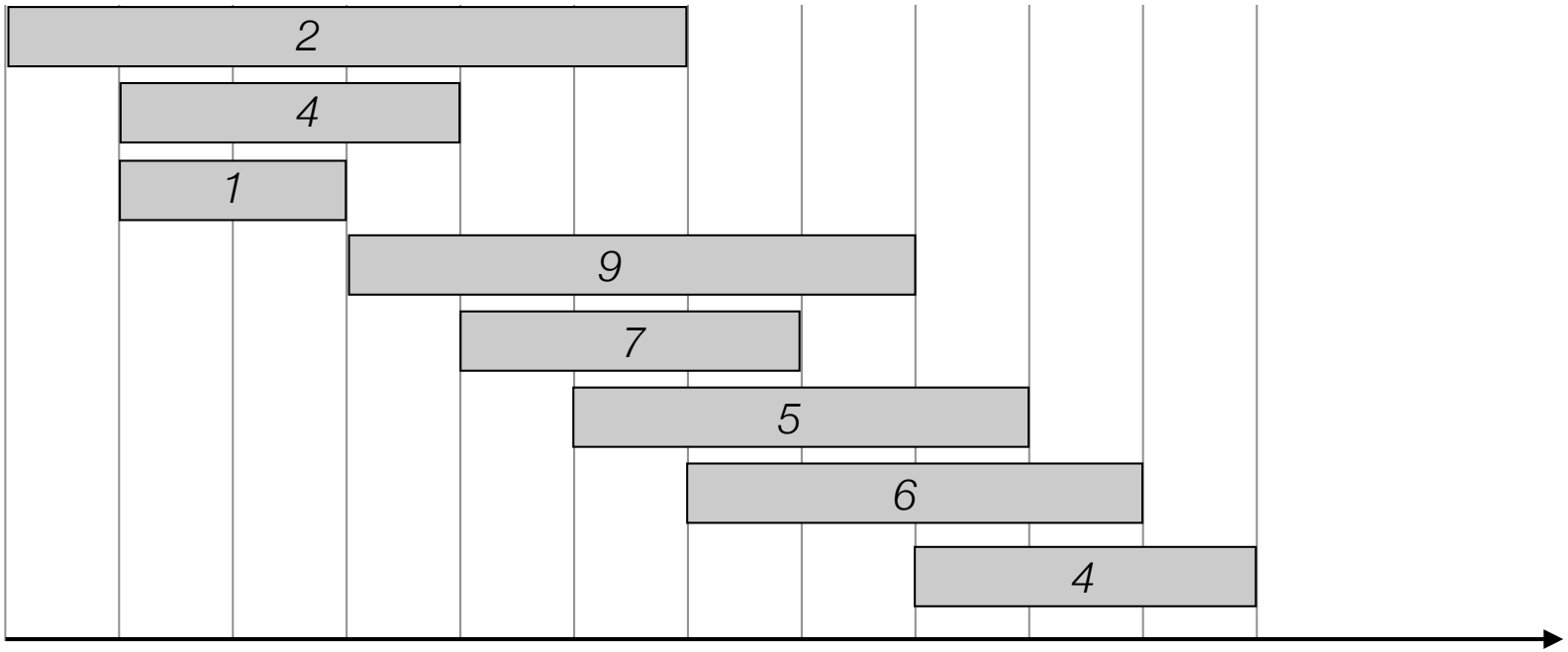

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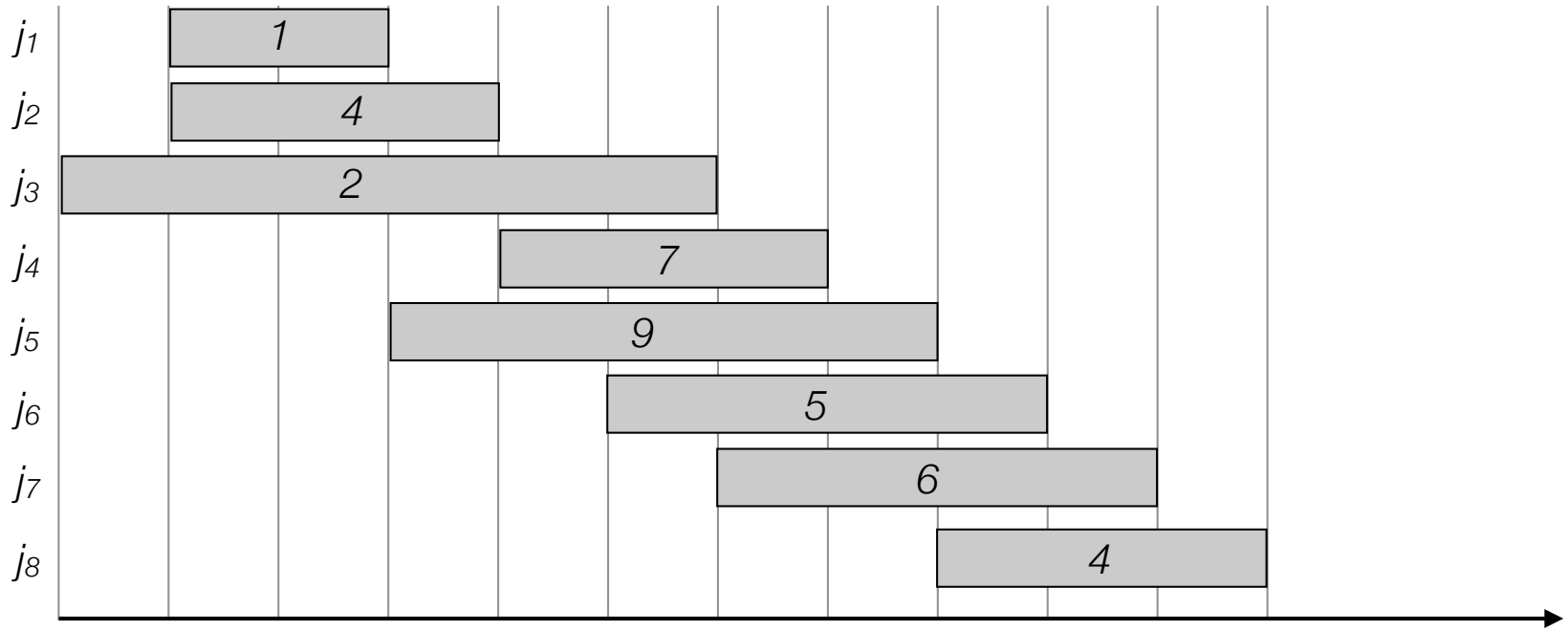

Weighted interval scheduling

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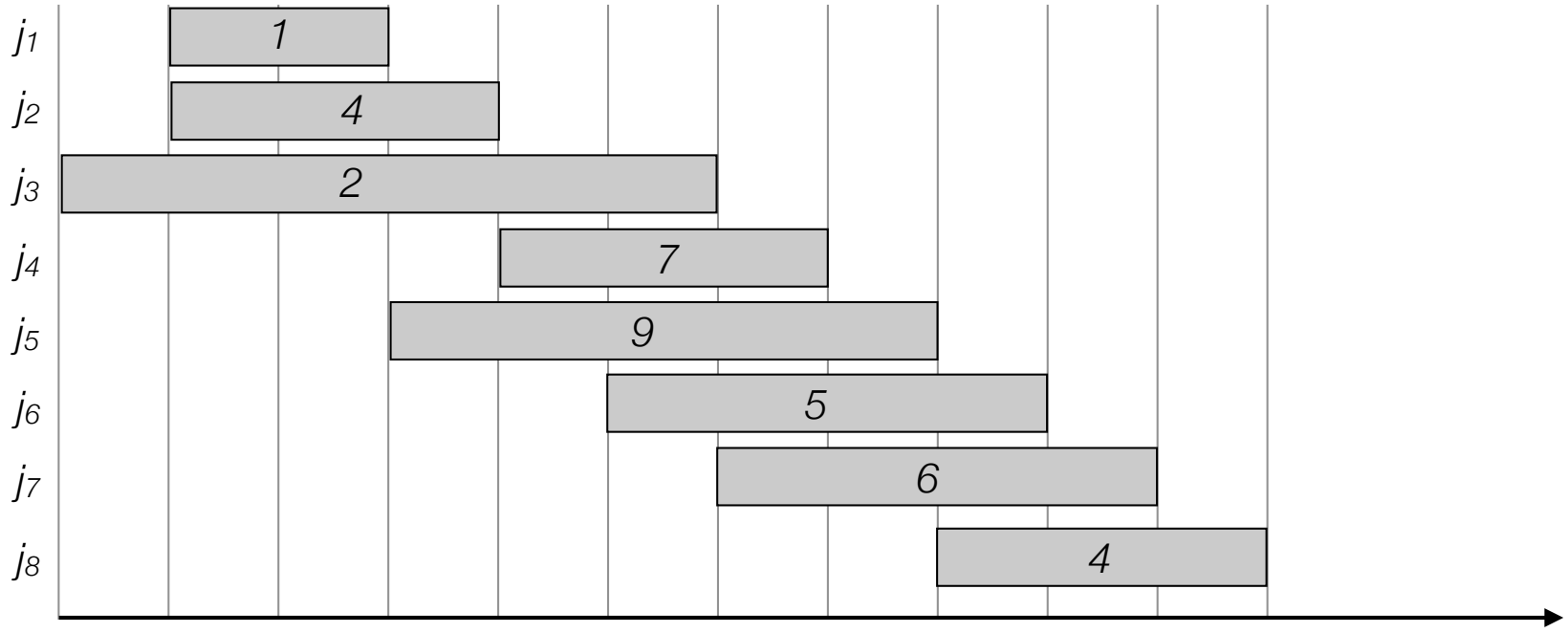

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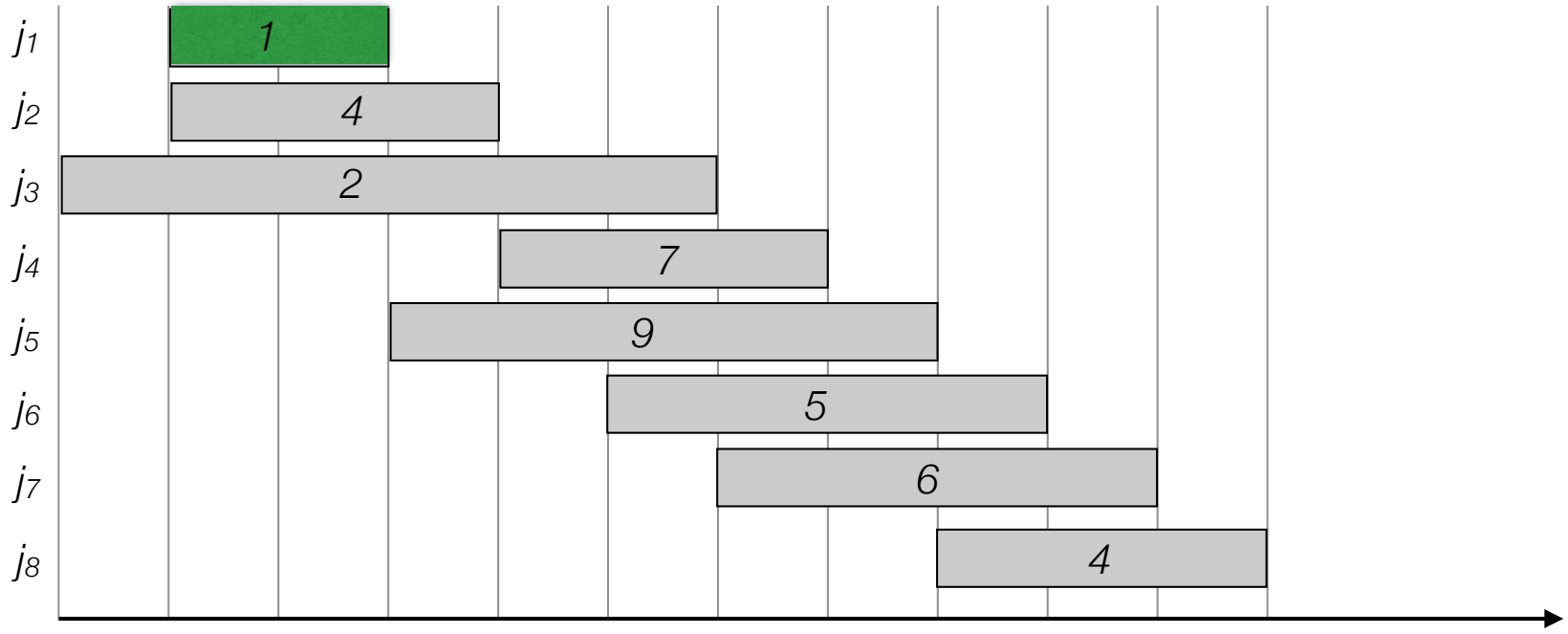

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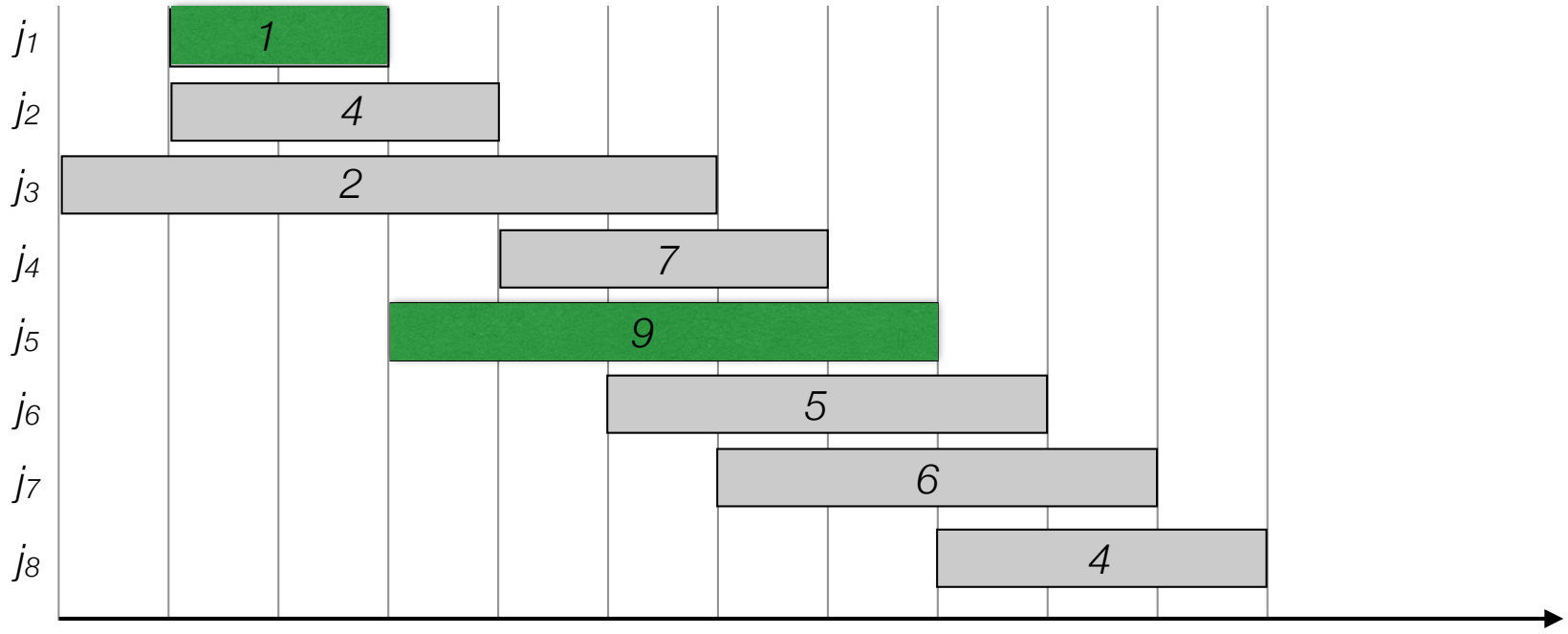

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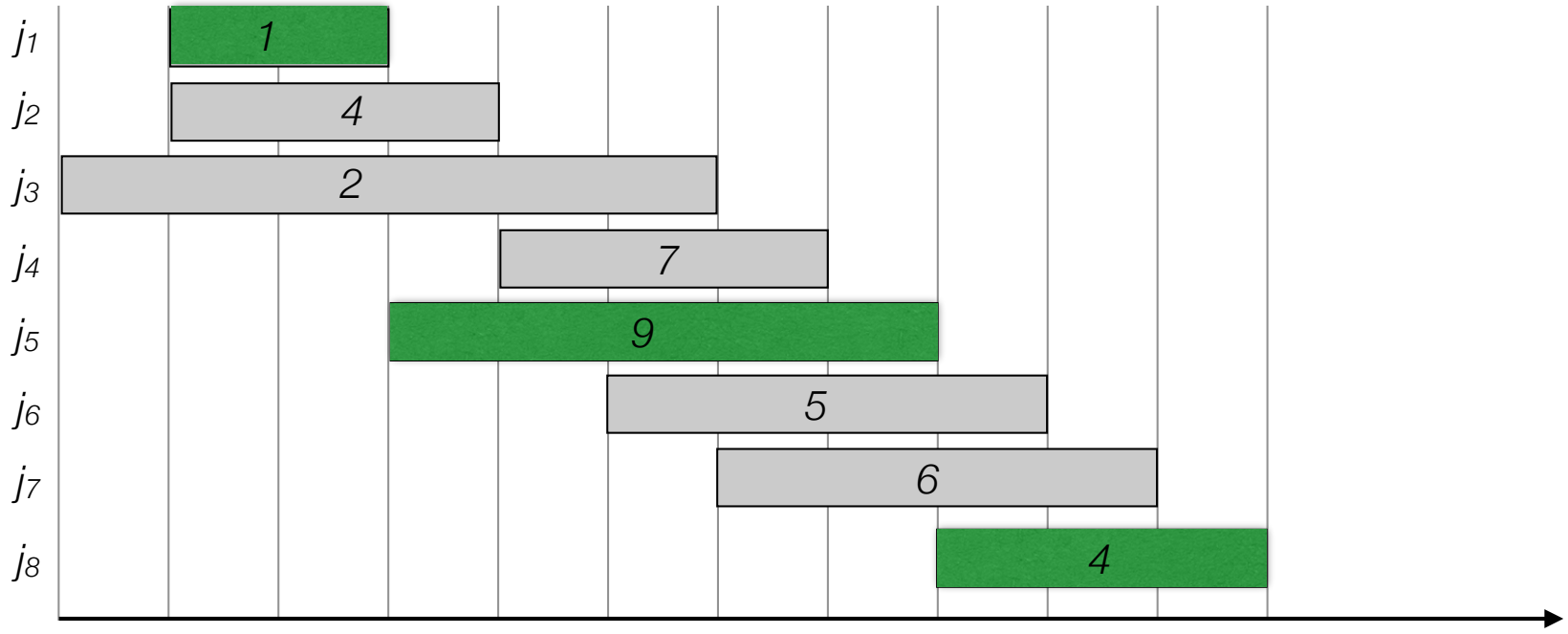

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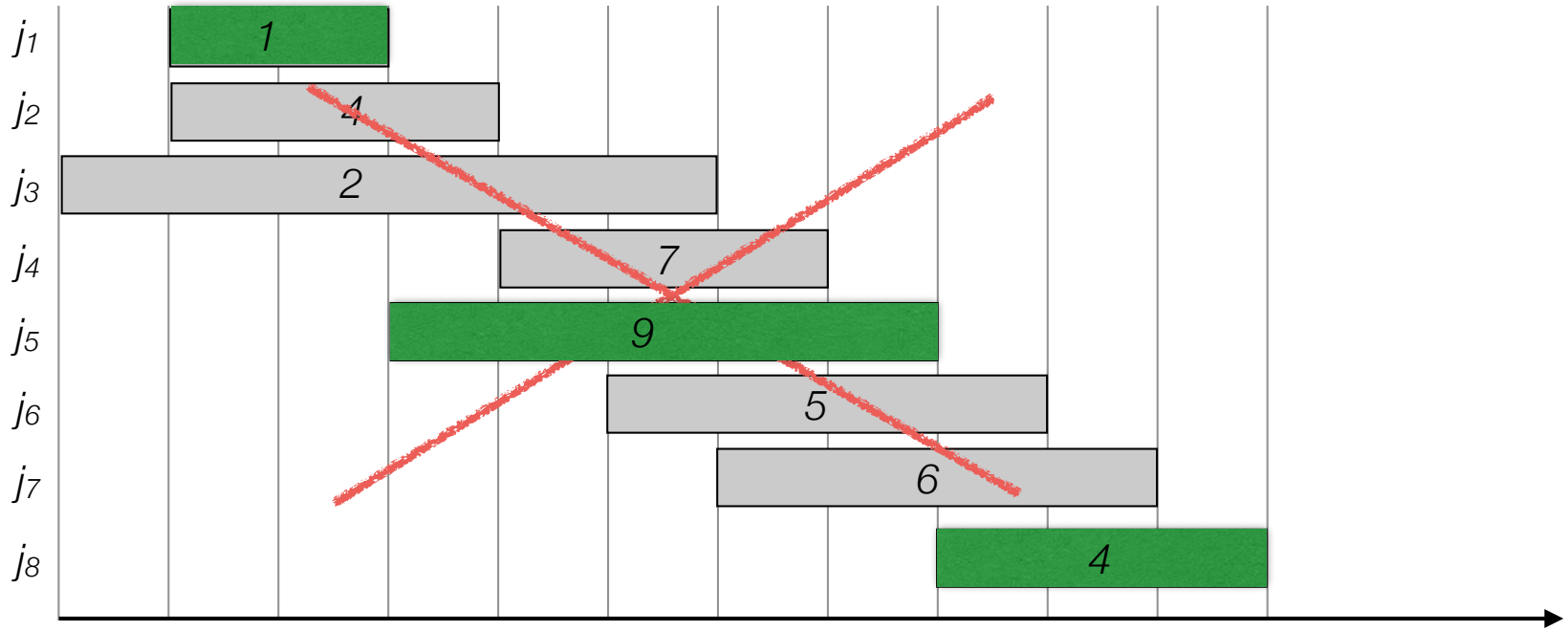

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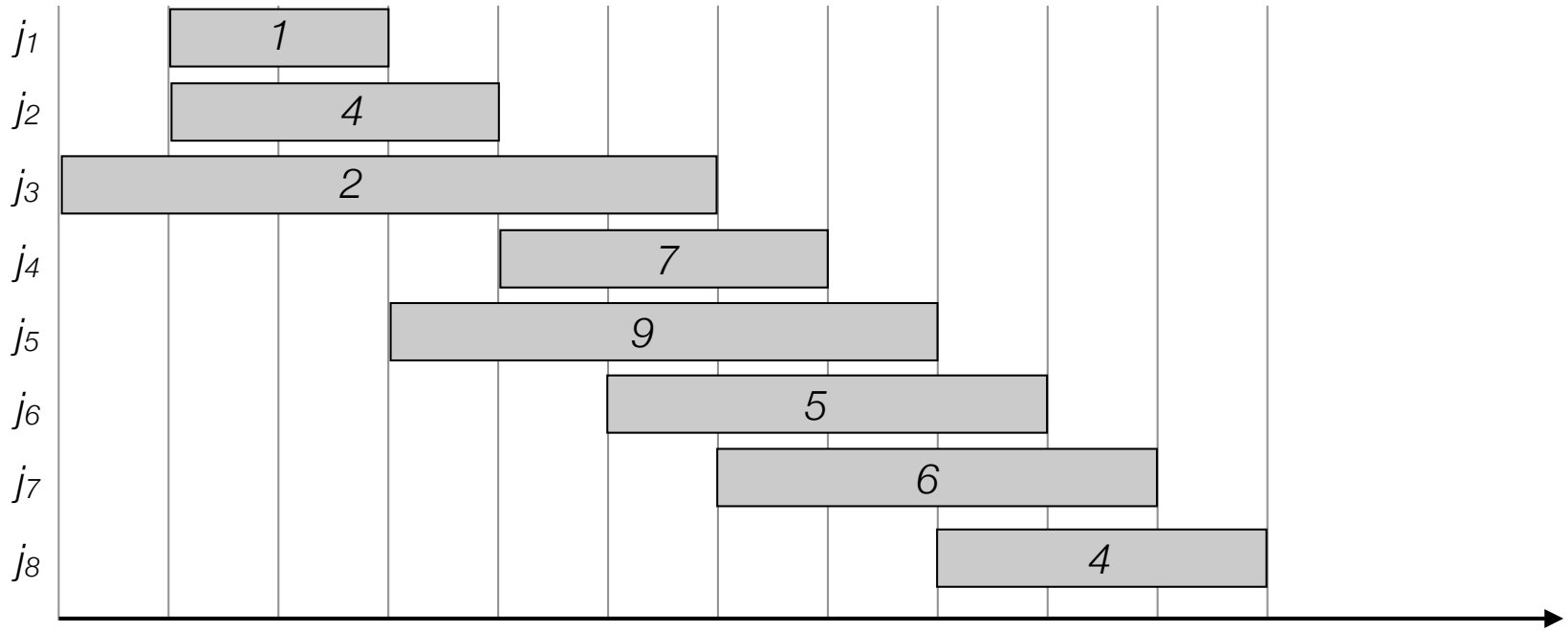

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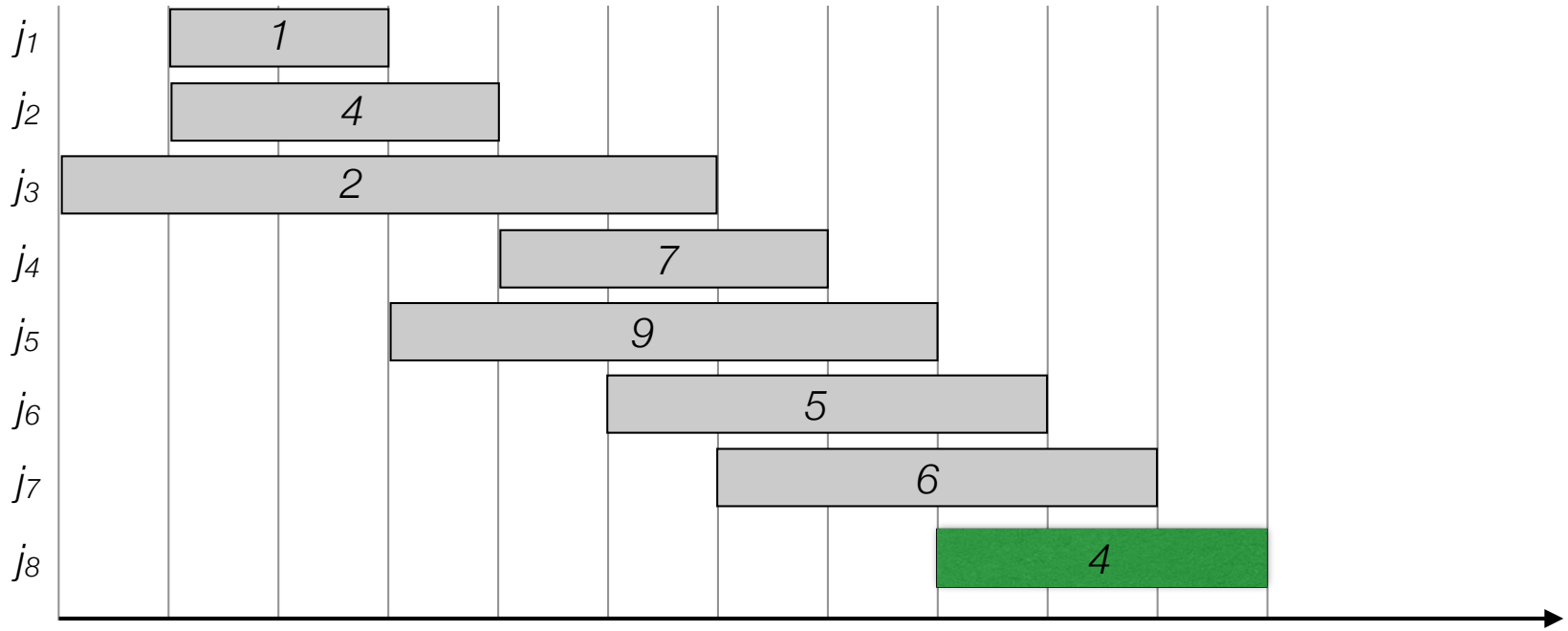

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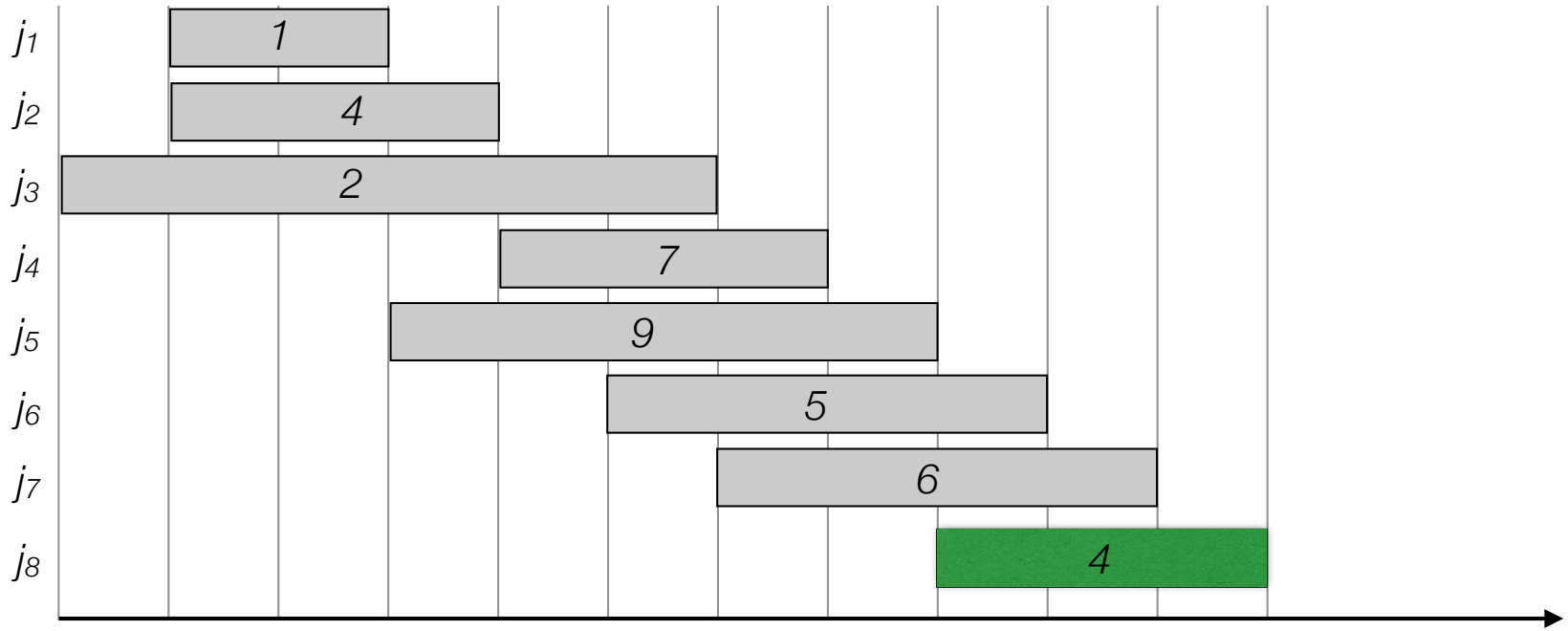

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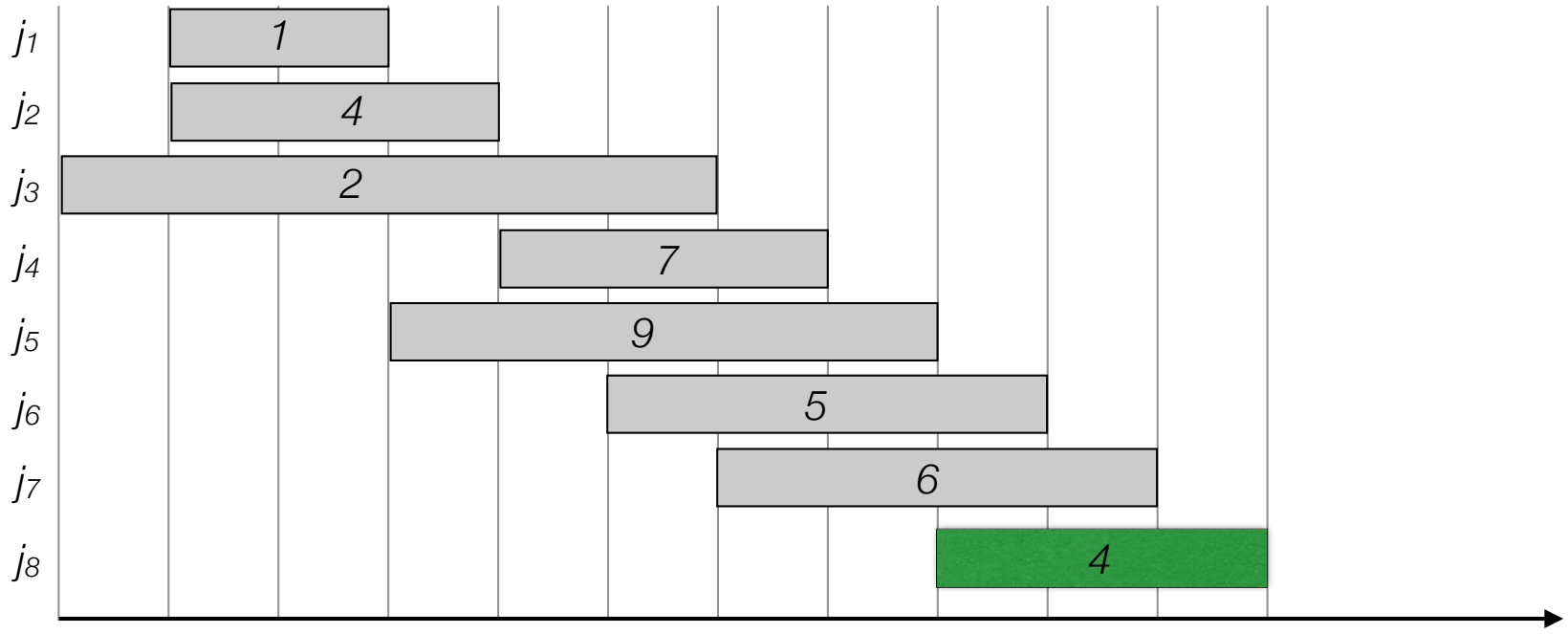

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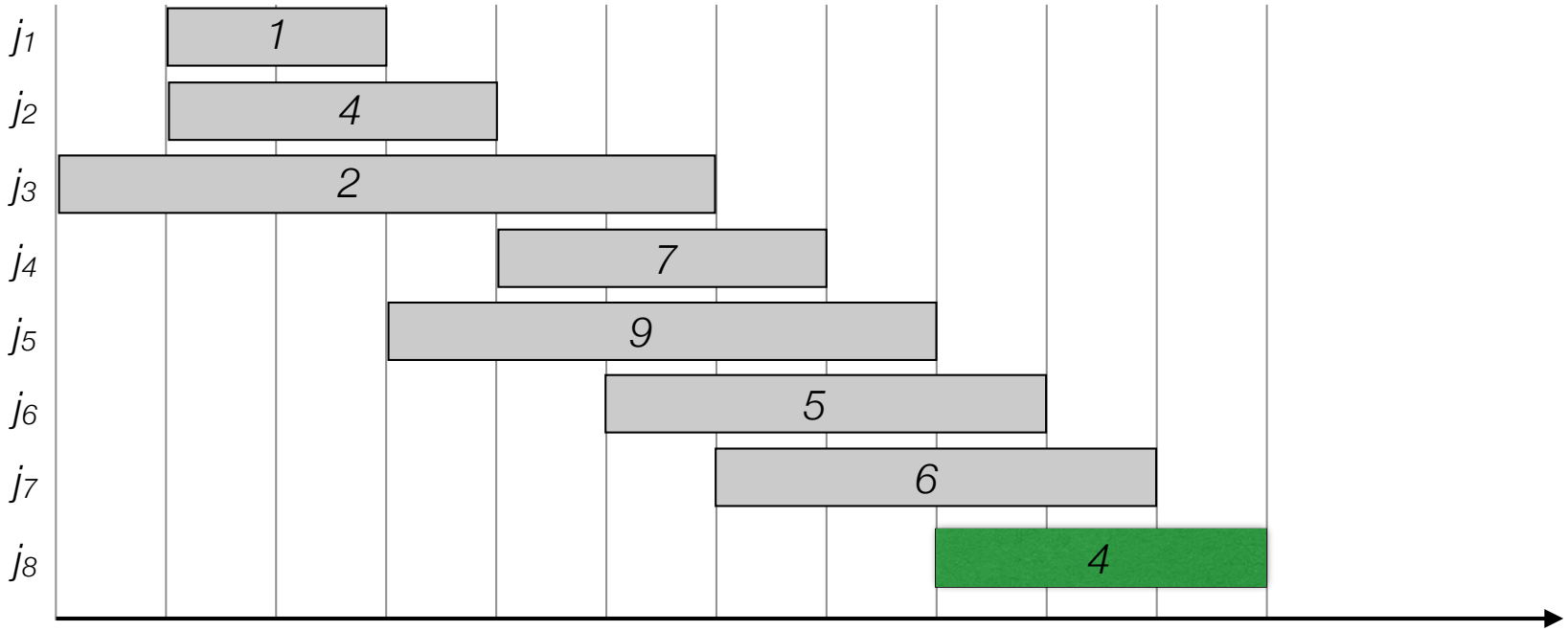

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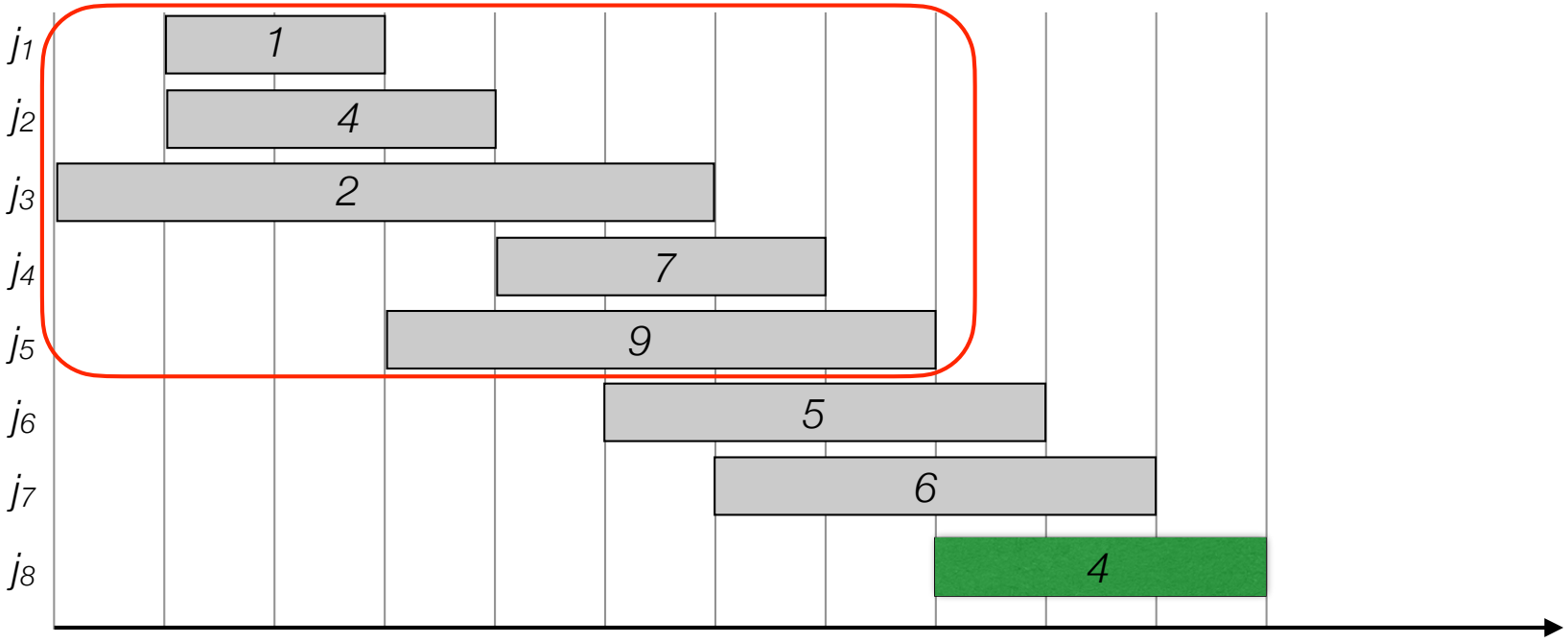

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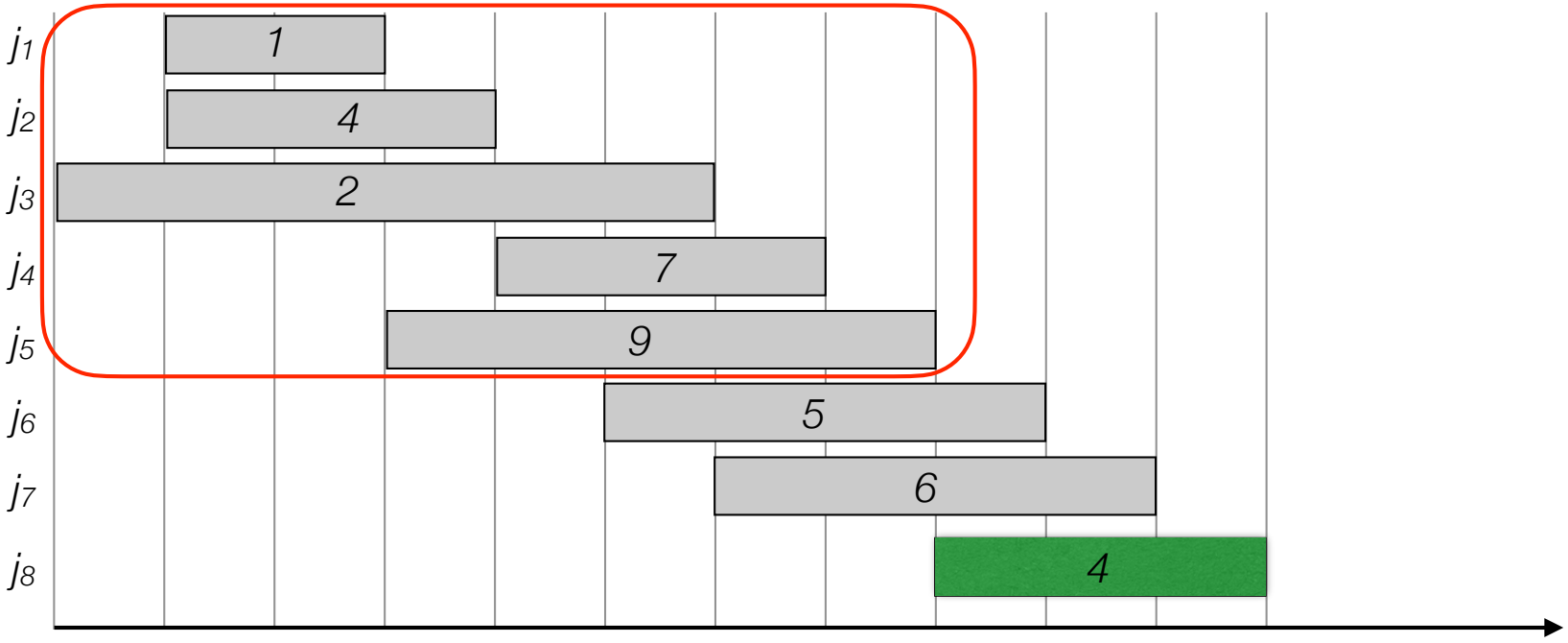

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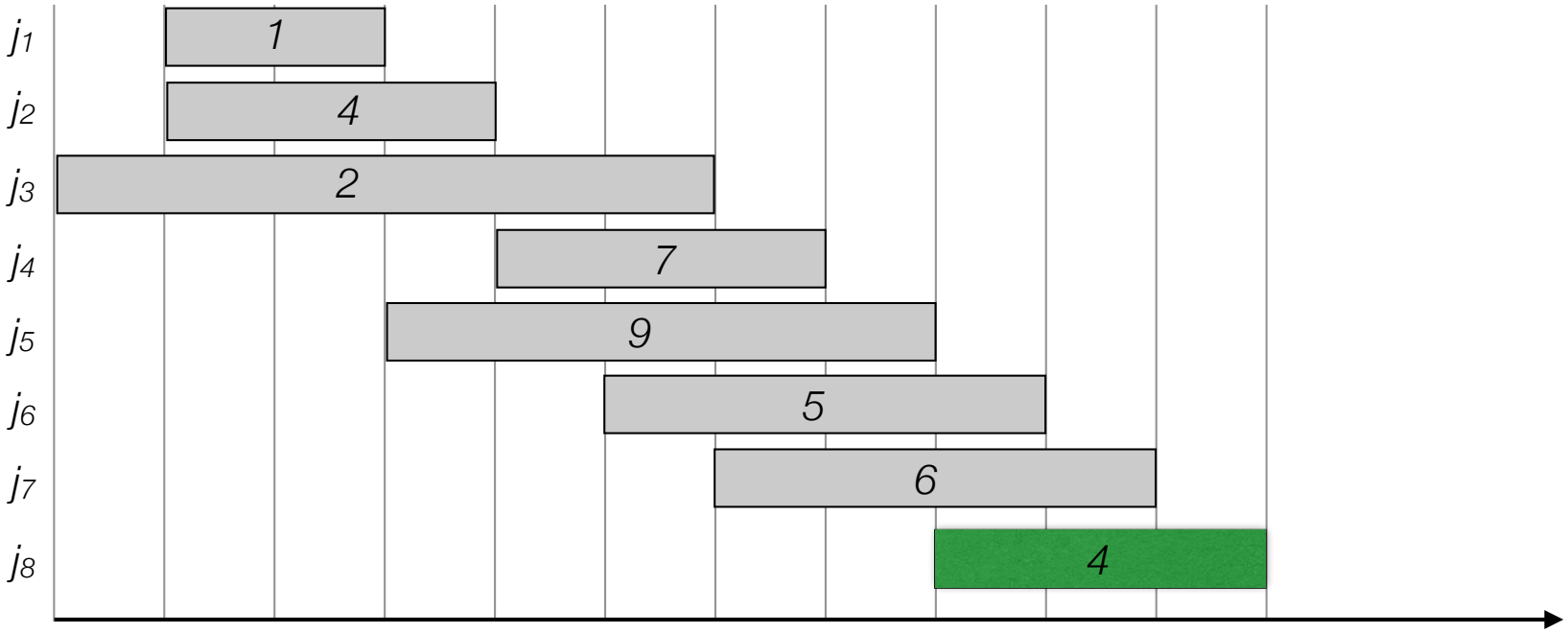

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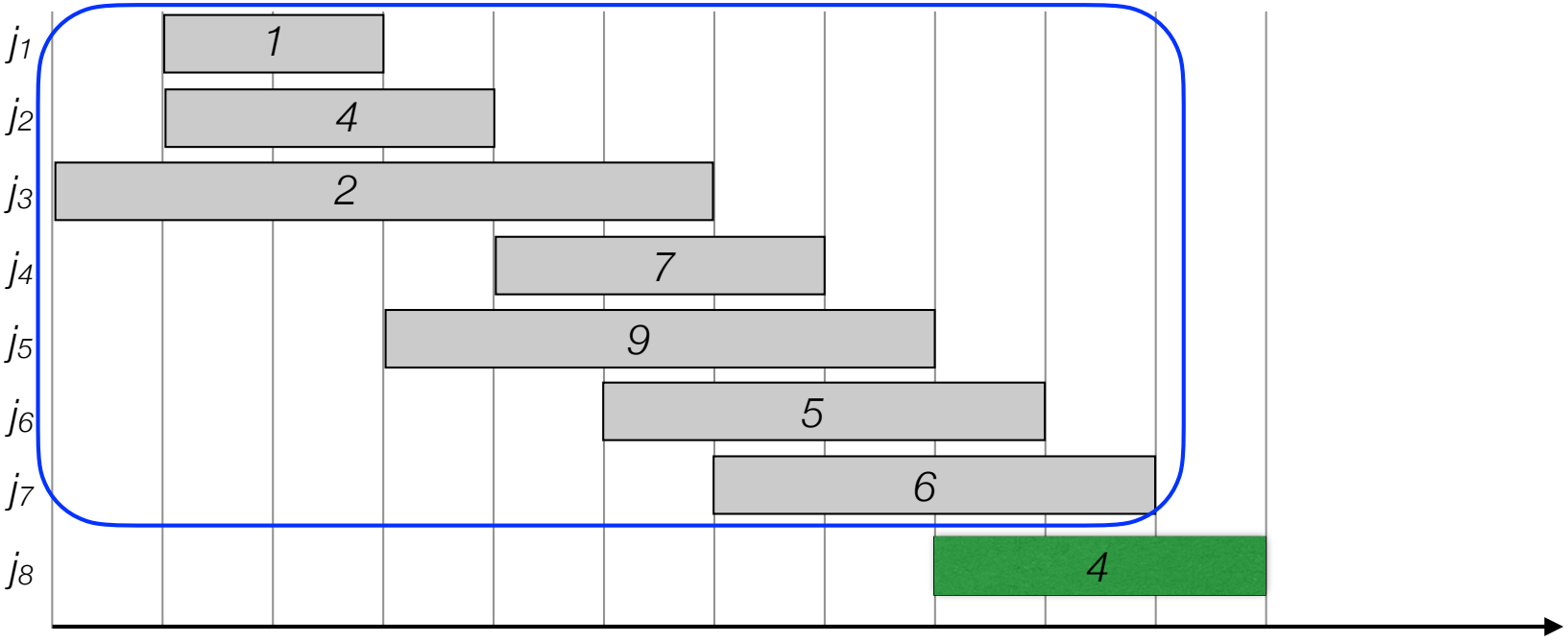

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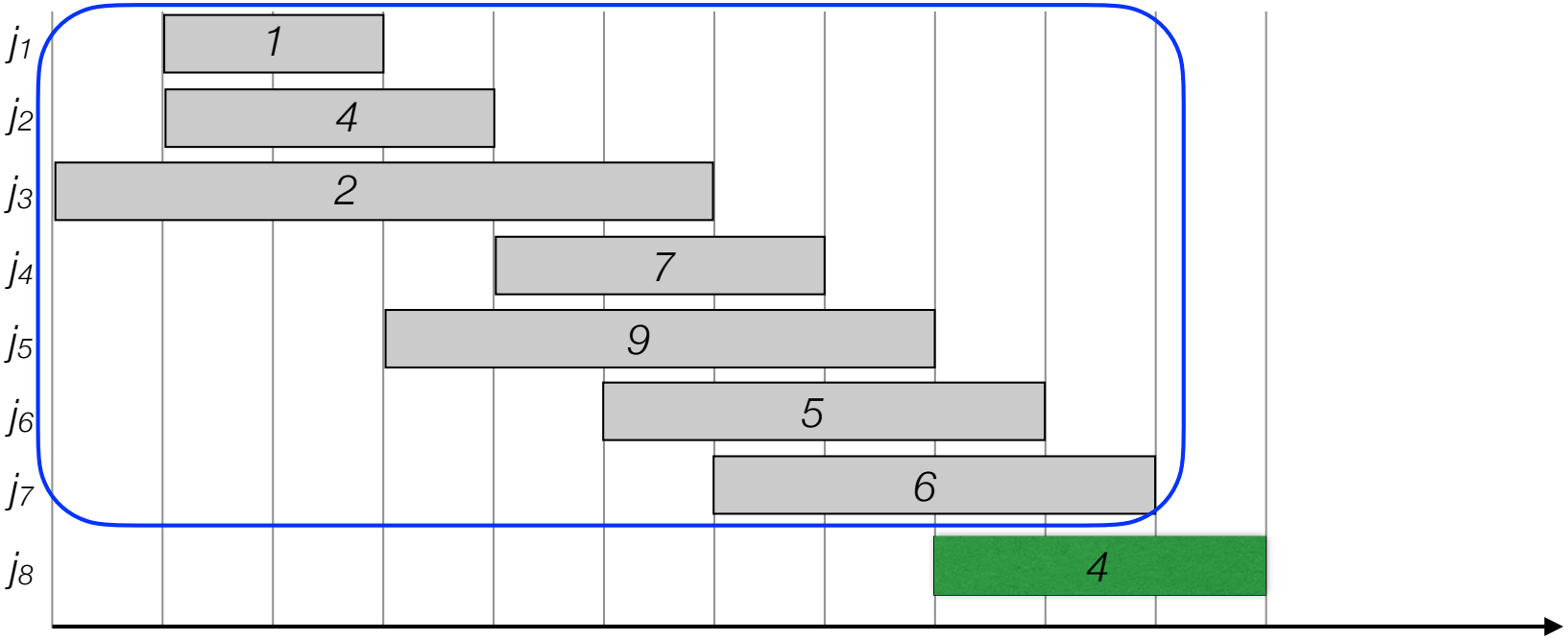

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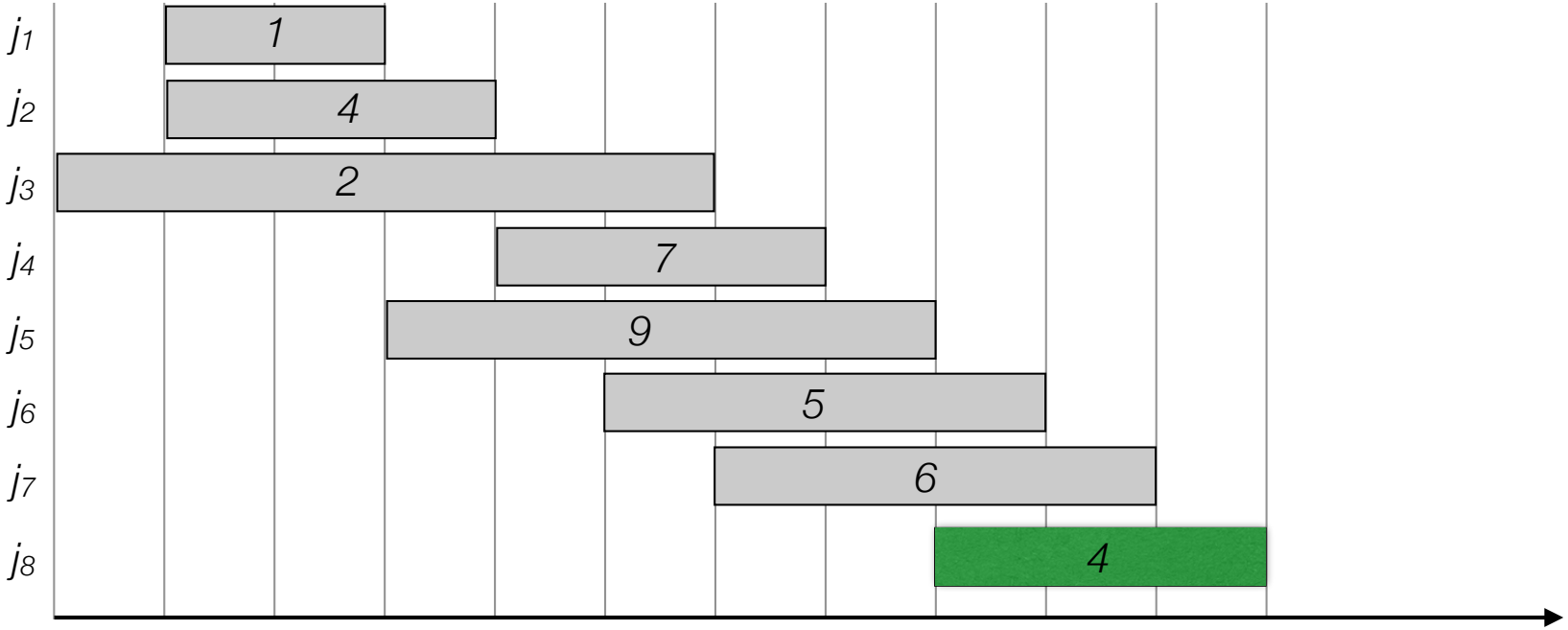

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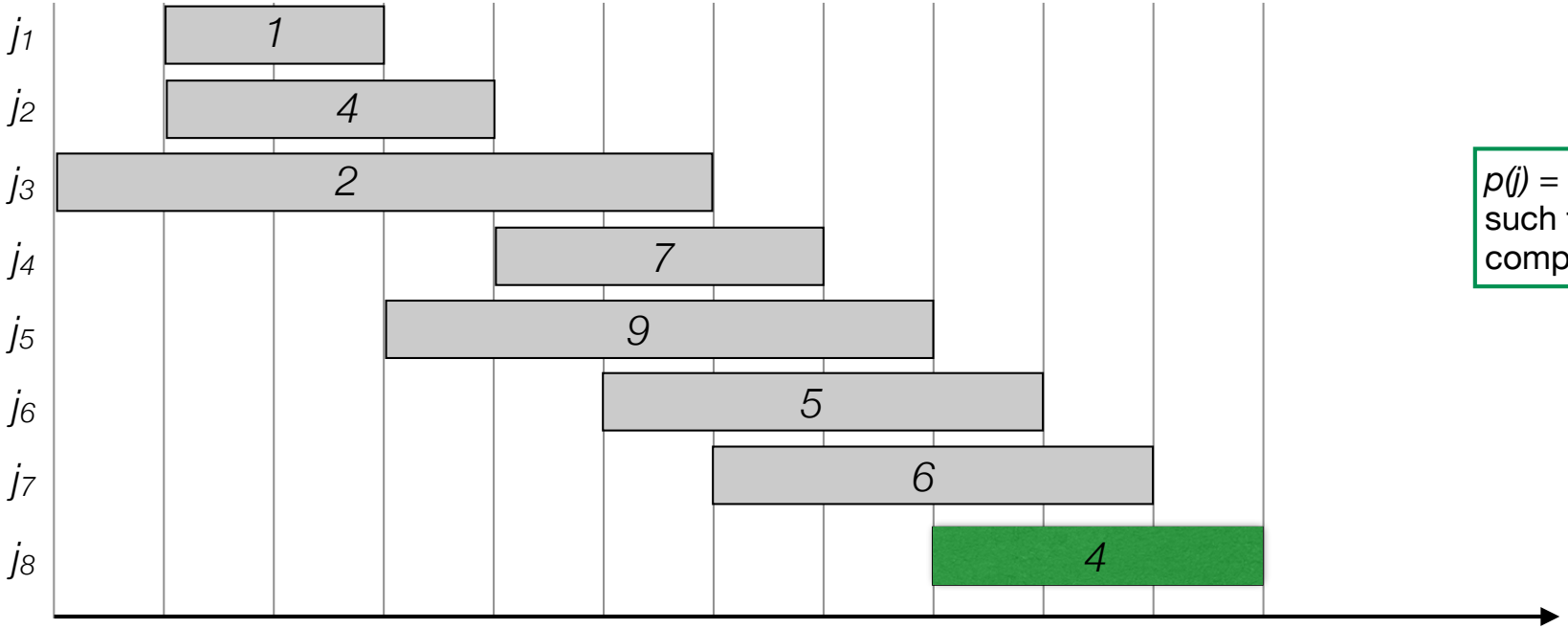

p(j) = largest index *i* < *j* such that job *i* is compatible with *j*.

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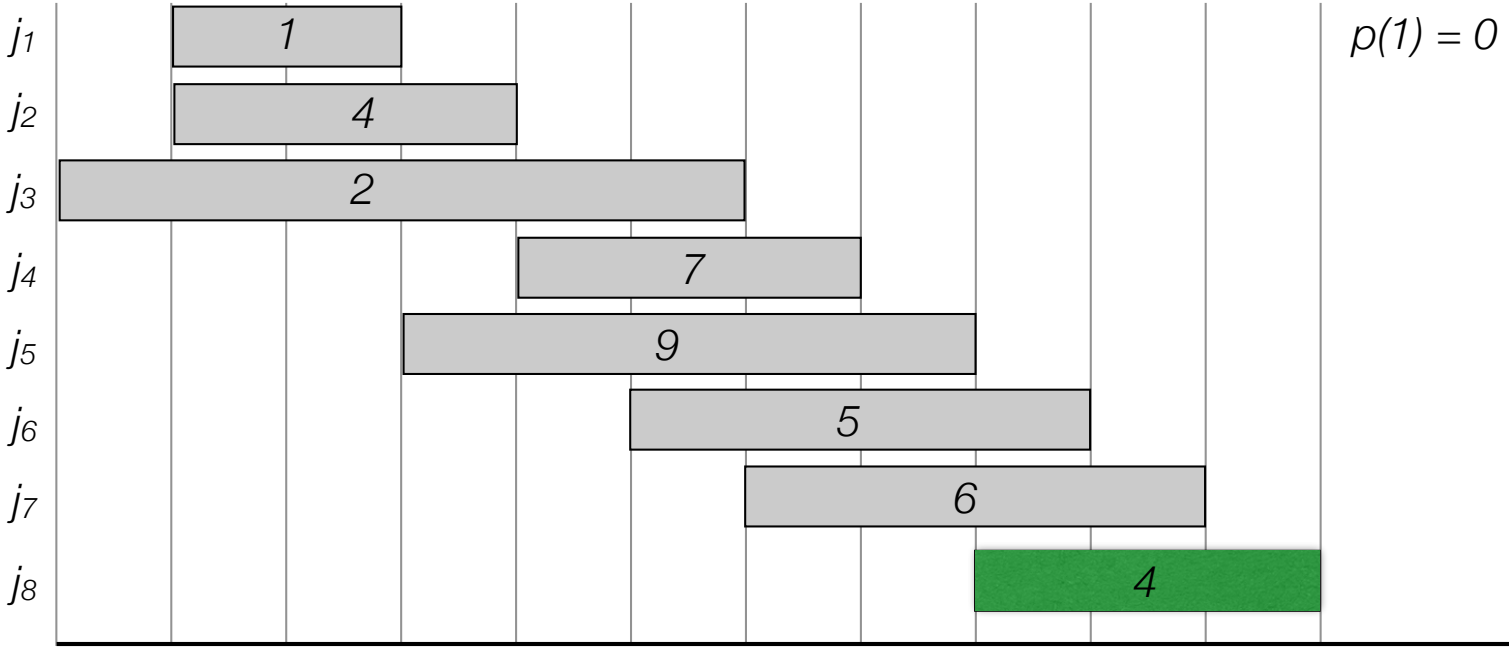

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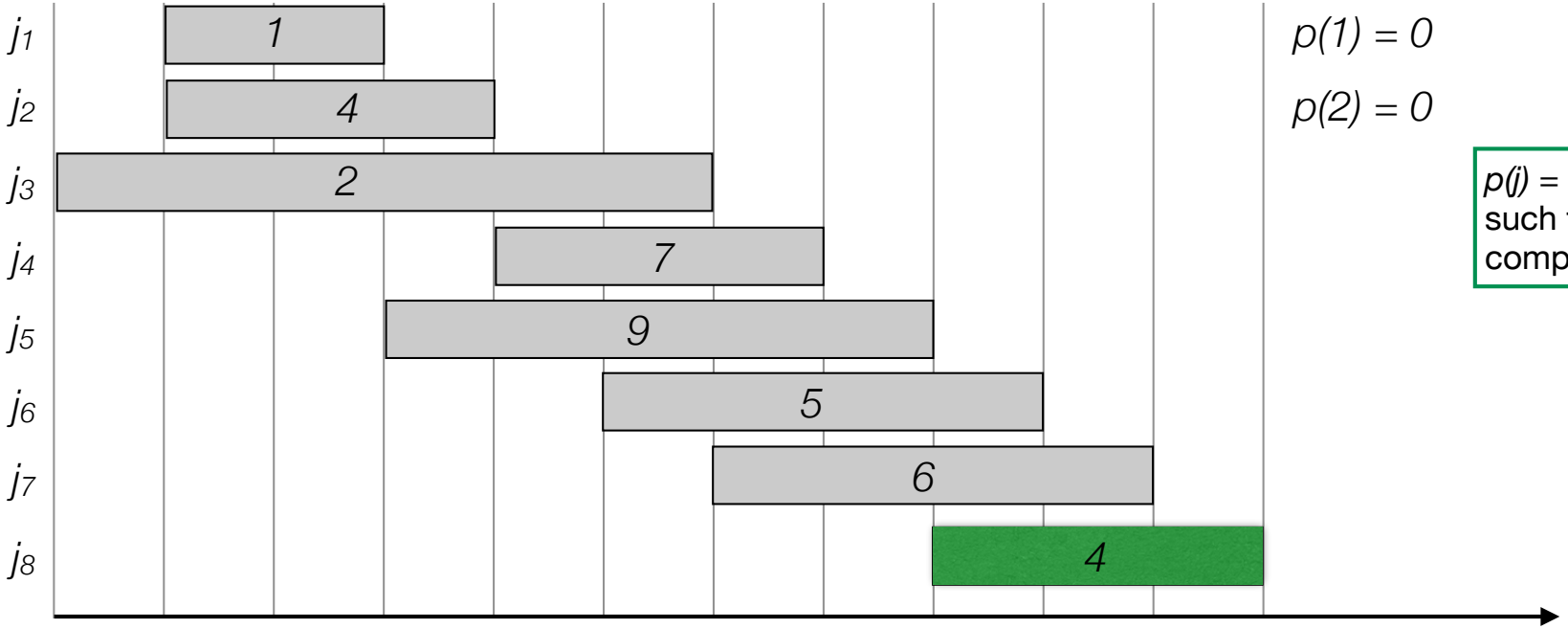

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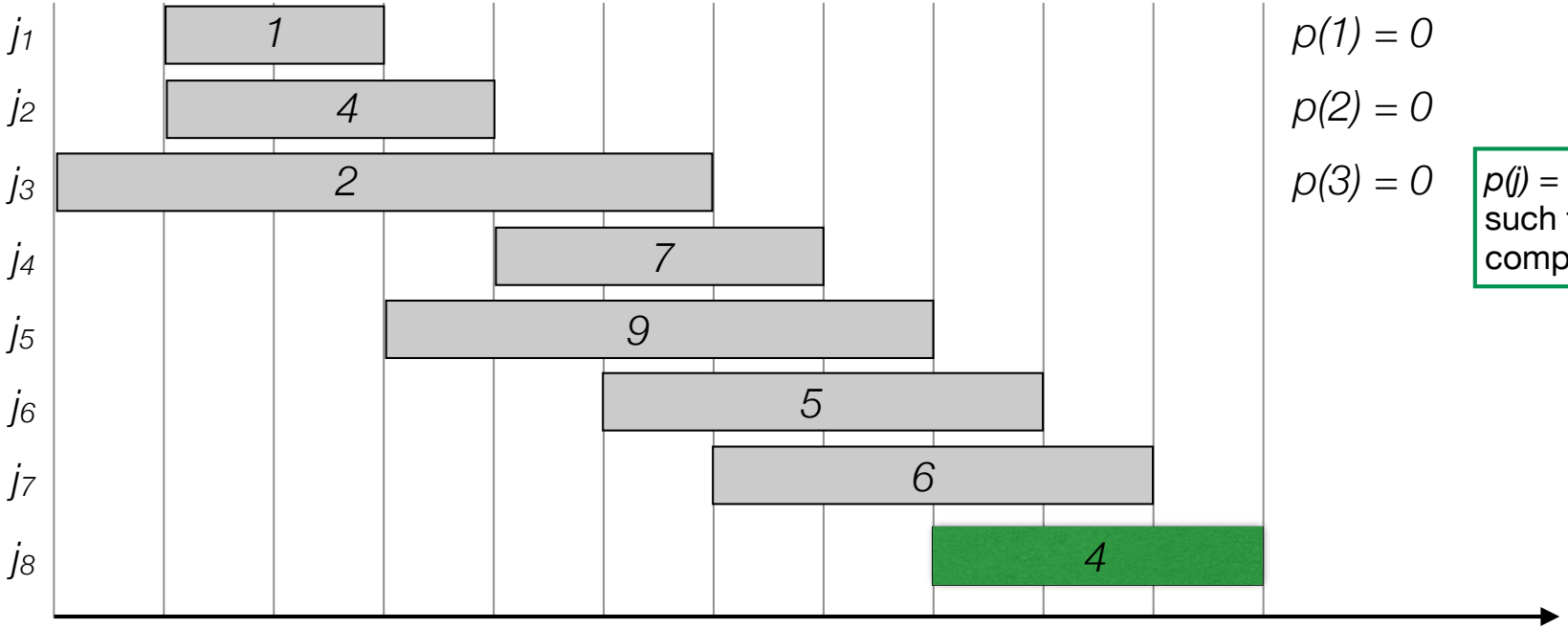

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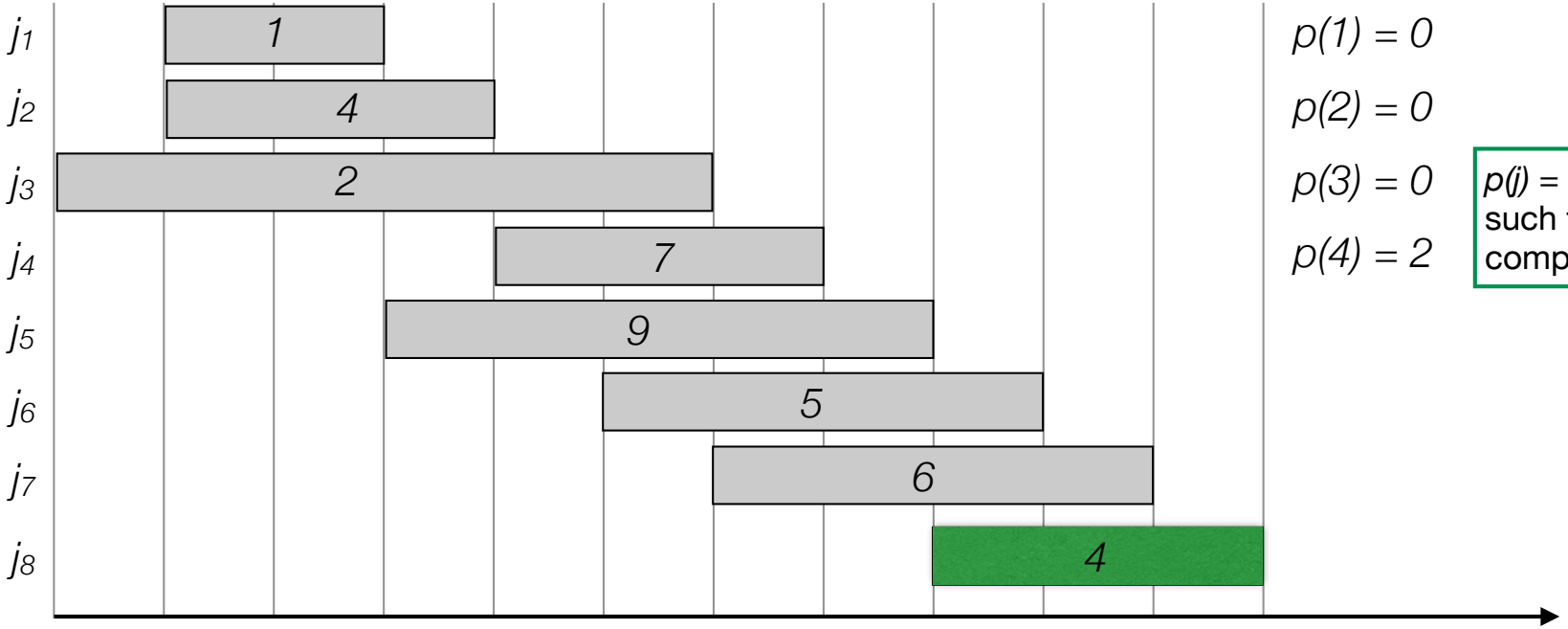

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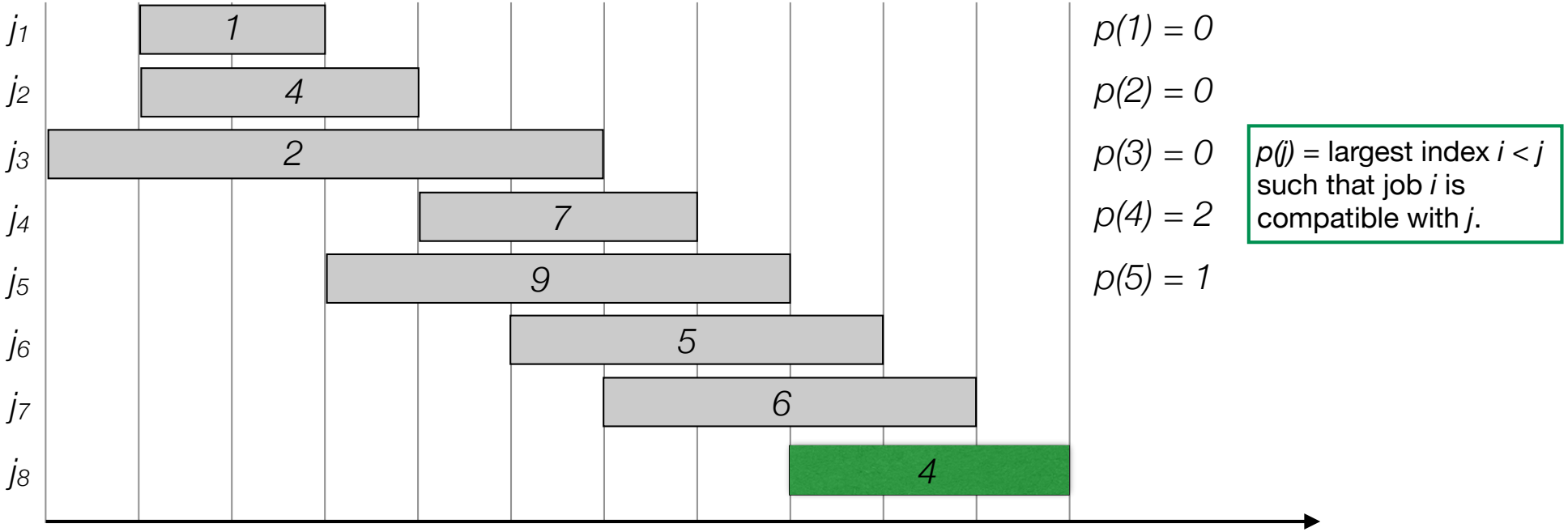

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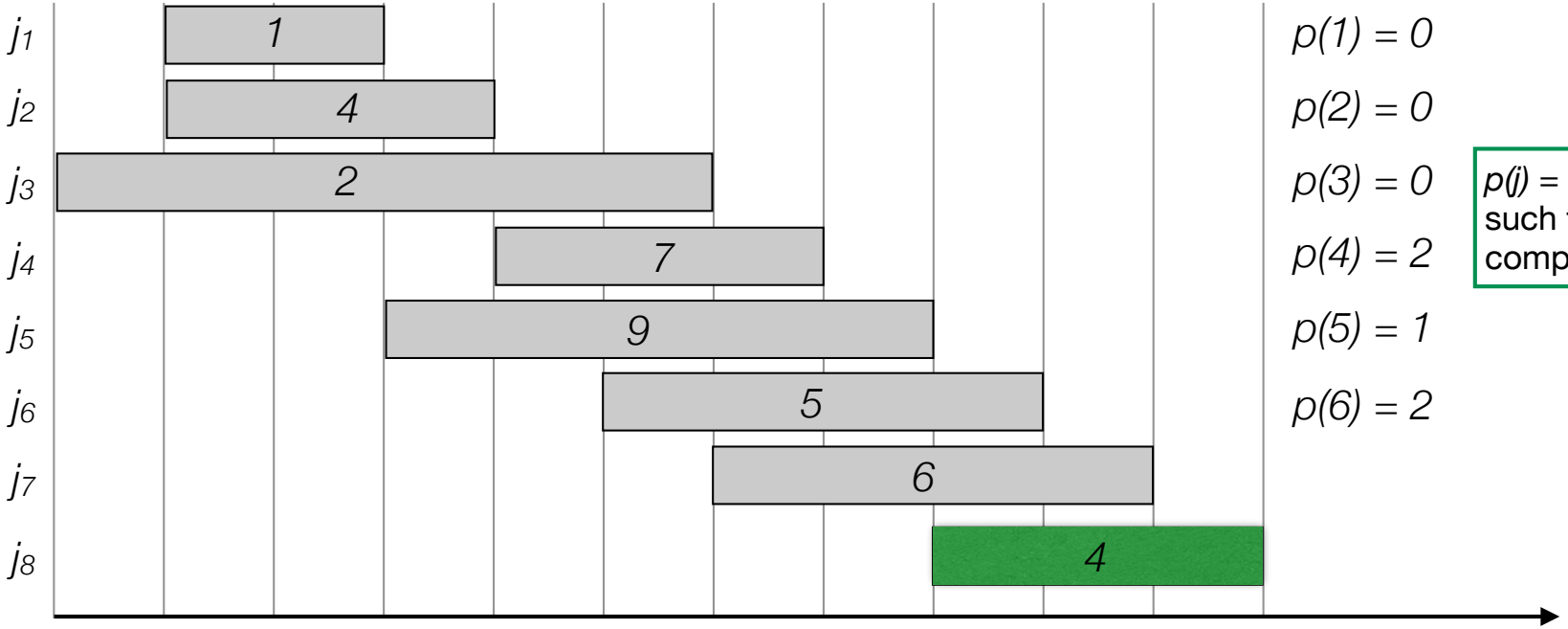

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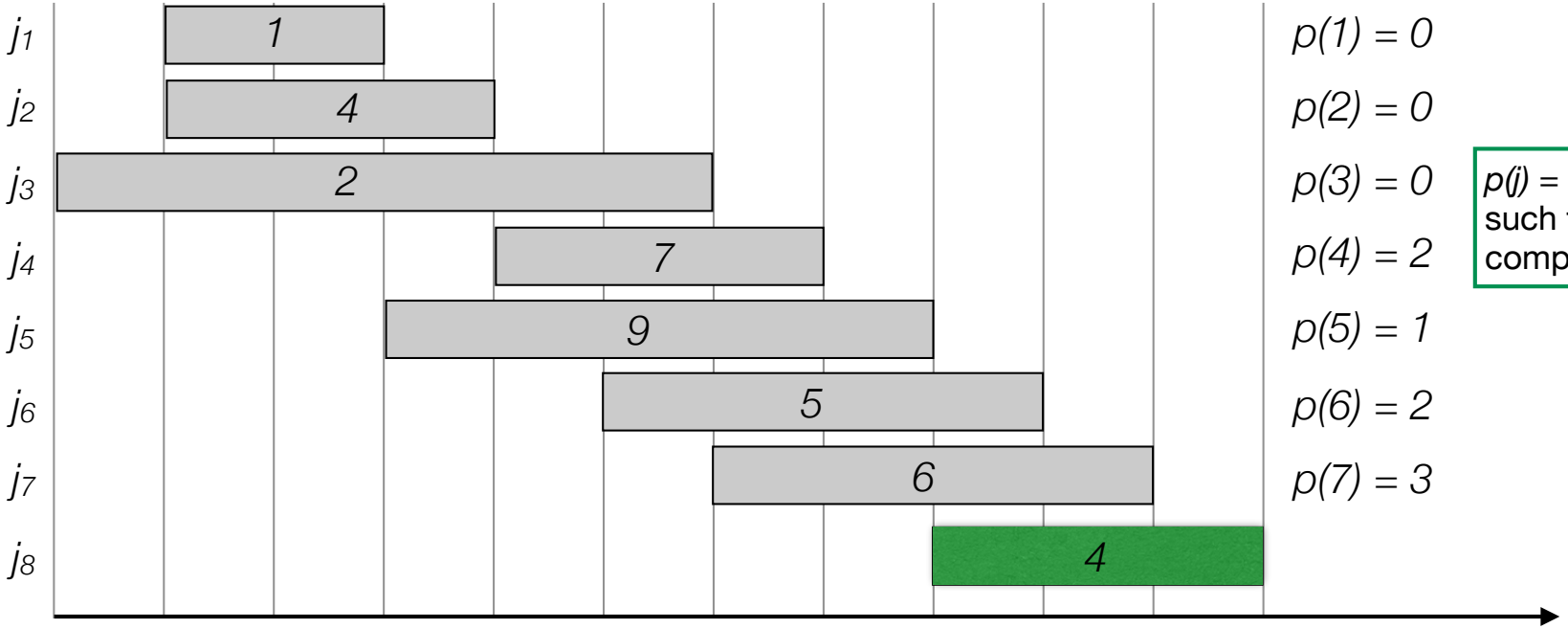

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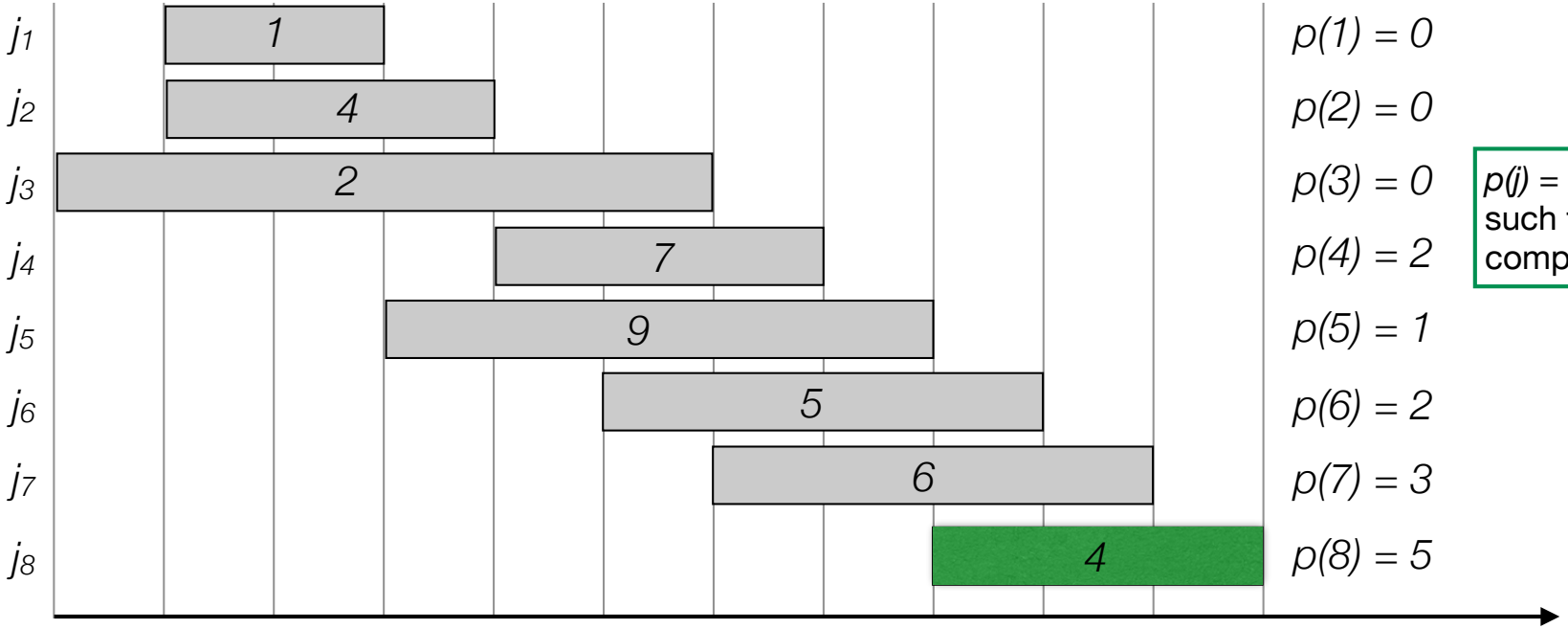

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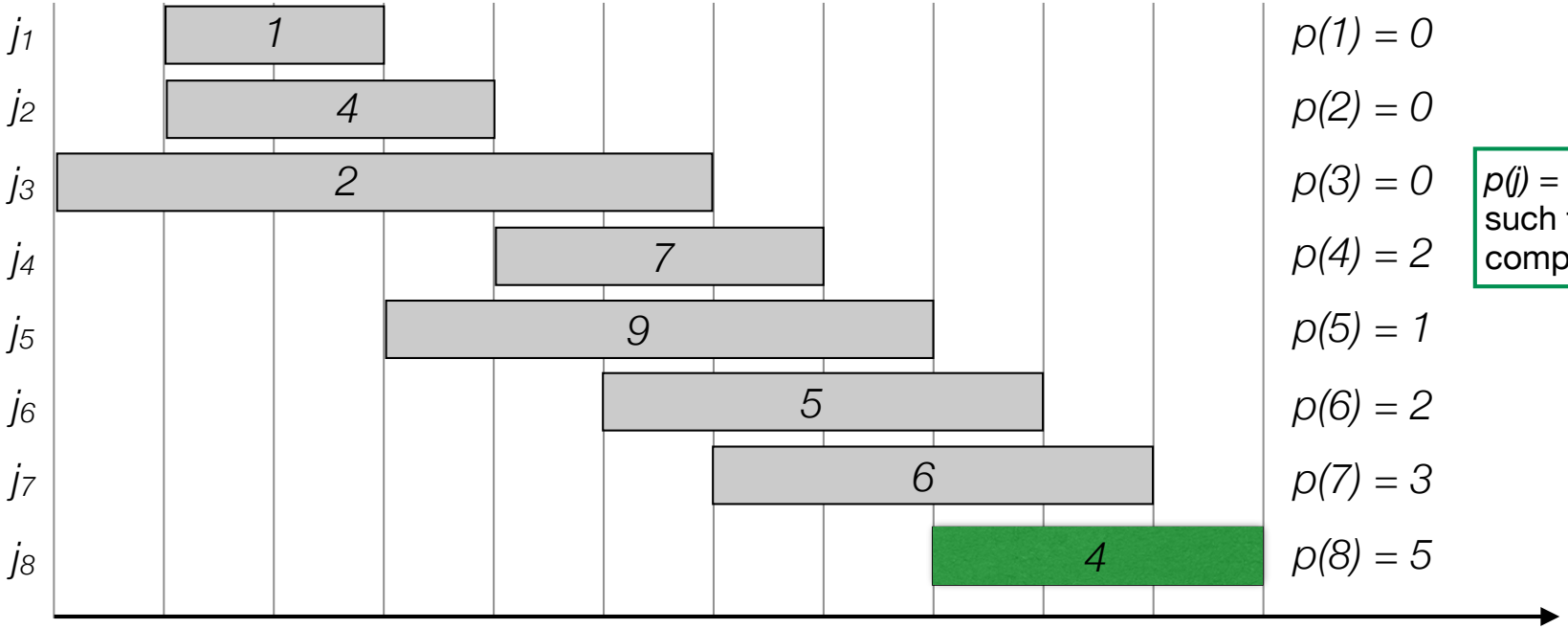

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Weighted interval scheduling

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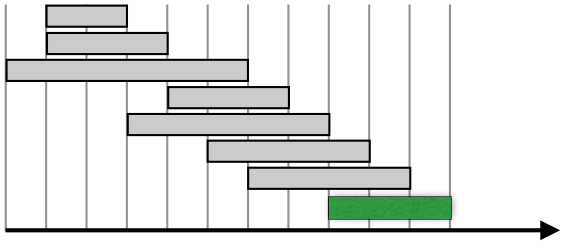


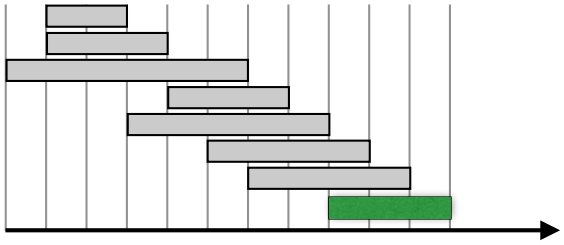
Weighted interval scheduling

- OPT(j) = value of optimal solution to the problem consisting job requests 1,2,..,*j*.
  - Case 1. OPT(*j*) selects job j

    $$OPT(j) = v_j + \text{optimal solution to subproblem on } 1,\ldots,p(j)$$

  - Case 2. OPT(*j*) does not select job j

    $$OPT = \text{optimal solution to subproblem } 1,\ldots j\text{-}1$$



Weighted interval scheduling

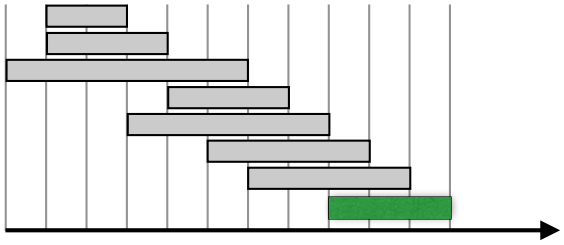
- OPT(j) = value of optimal solution to the problem consisting job requests 1,2,..,*j*.
  - Case 1. OPT(*j*) selects job j

    OPT(j) = v_j + optimal solution to subproblem on 1,…,p(j)
  - Case 2. OPT(*j*) does not select job j

    OPT = optimal solution to subproblem 1,…j-1

- Recurrence:

$$OPT(j) = \begin{cases} 0 & \texttt{if } j = 0 \\ \max\{v_j + OPT(p(j)), OPT(j-1)\} & \texttt{otherwise} \end{cases}$$



Weighted interval scheduling: brute force

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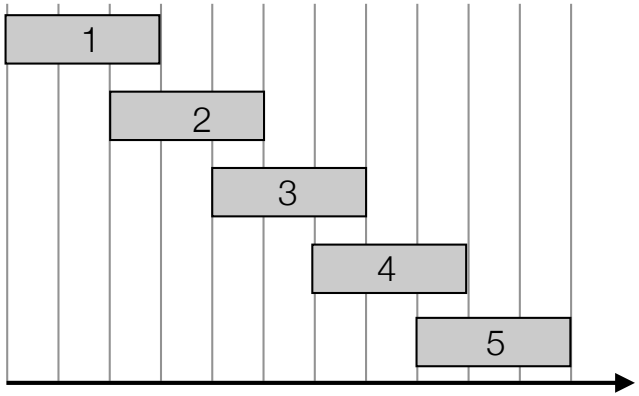

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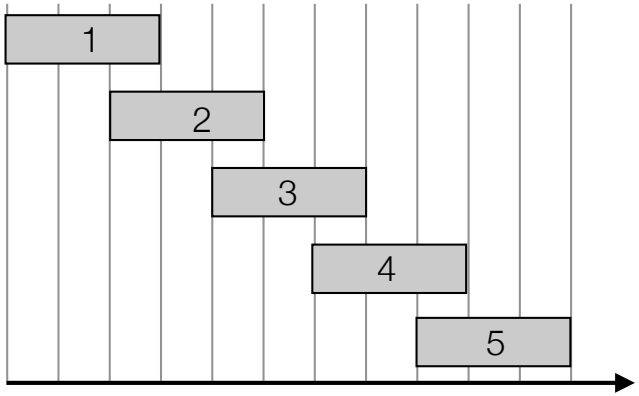

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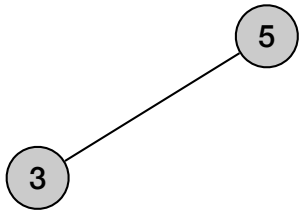

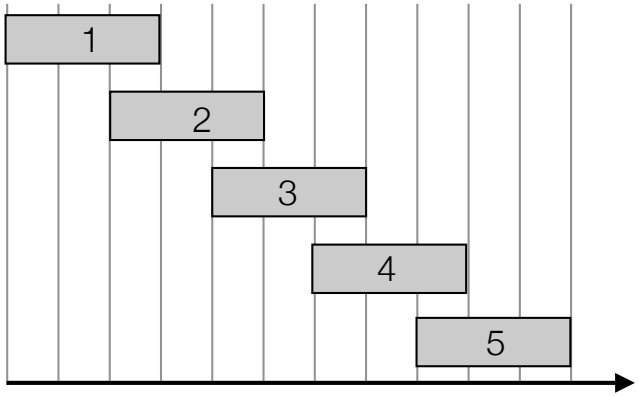

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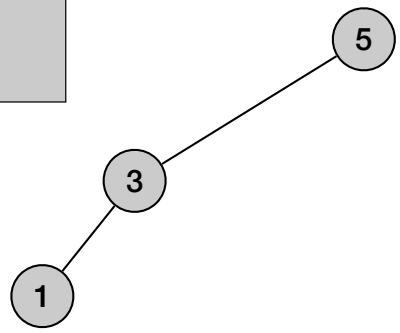

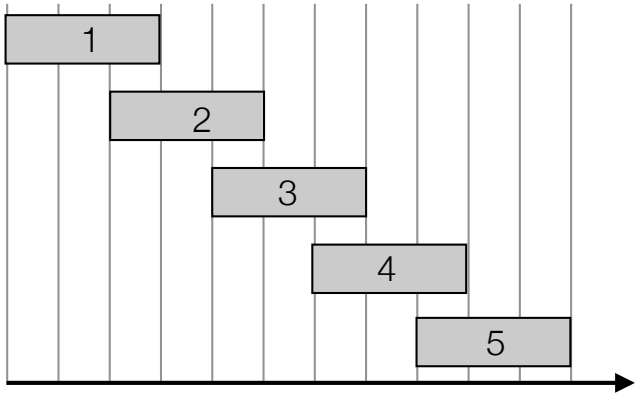

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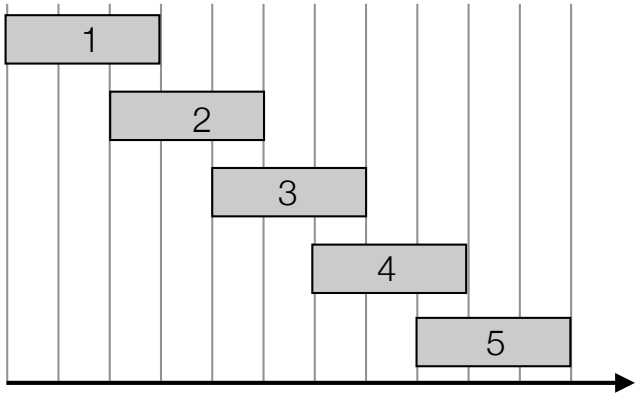

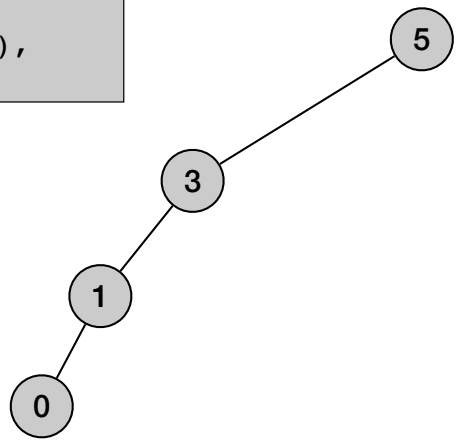

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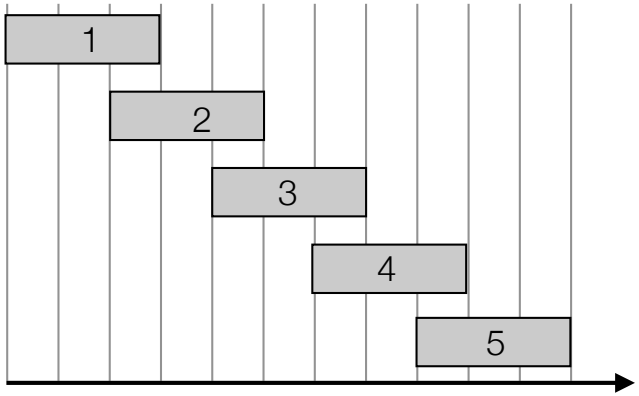

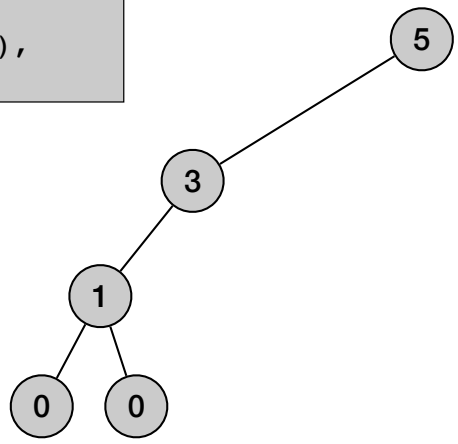

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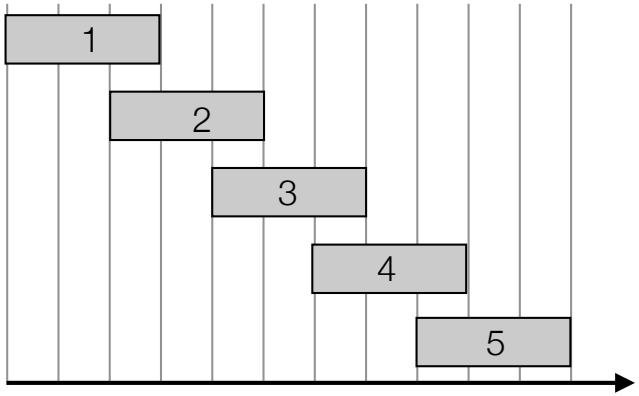

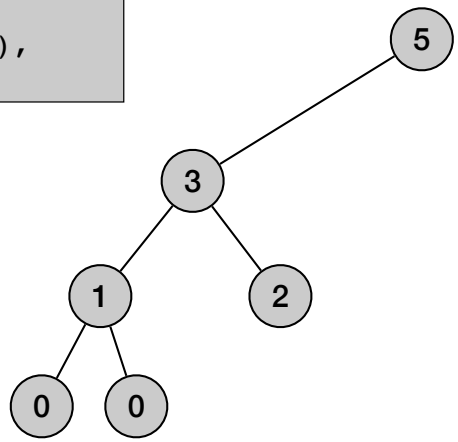

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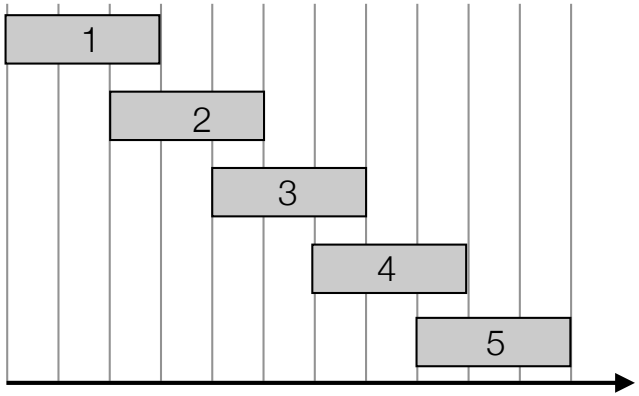

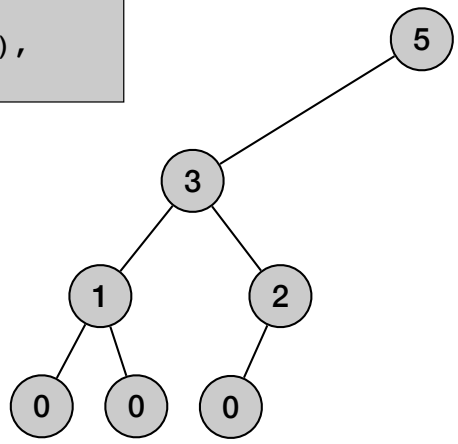

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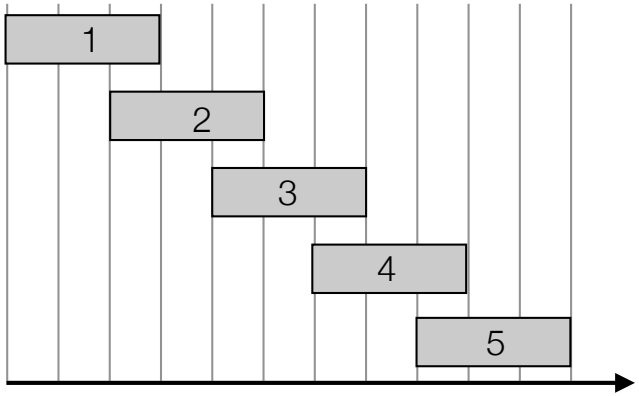

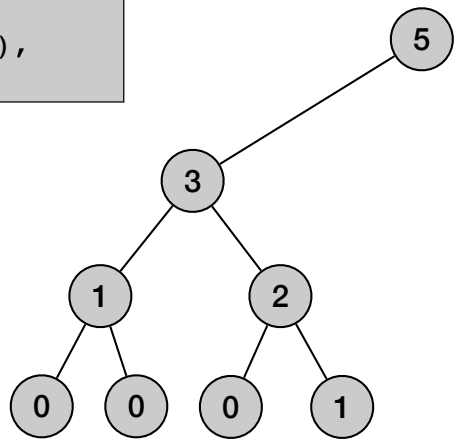

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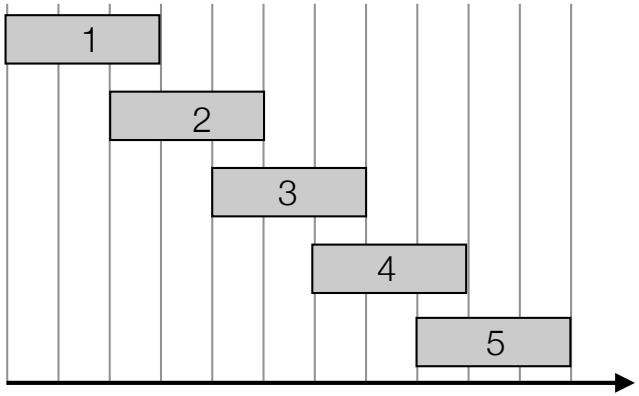

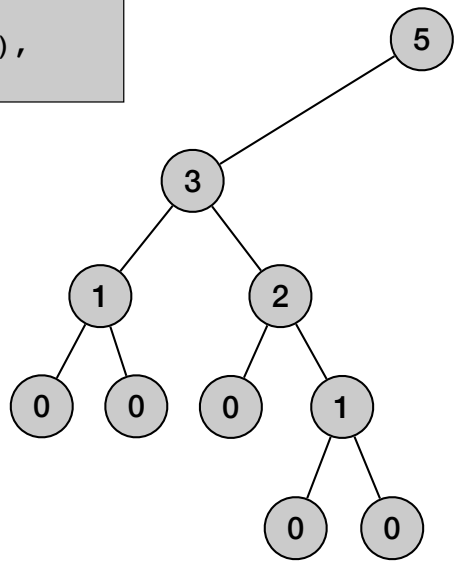

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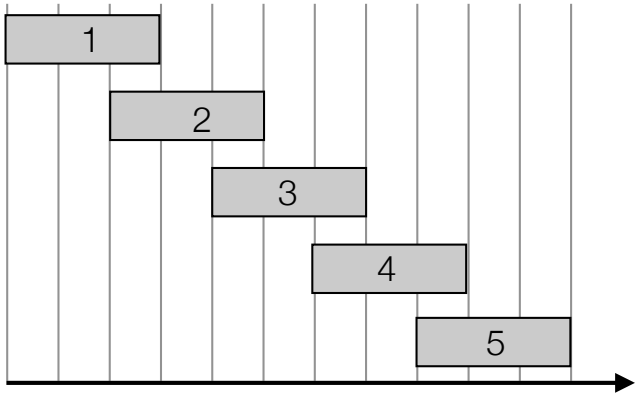

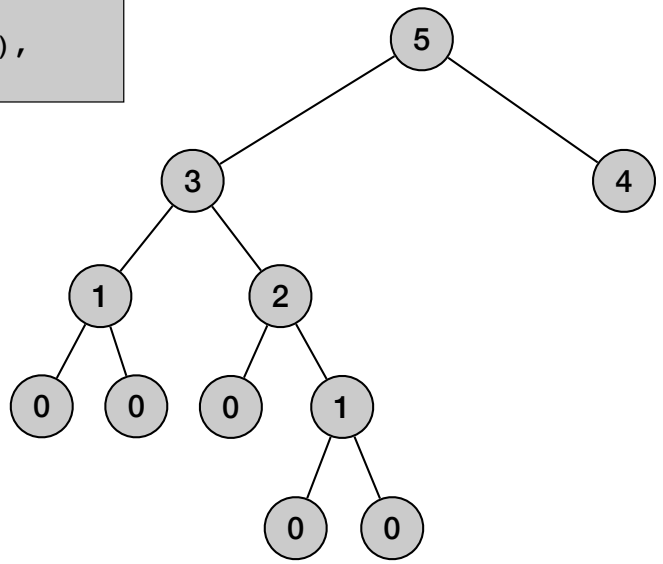

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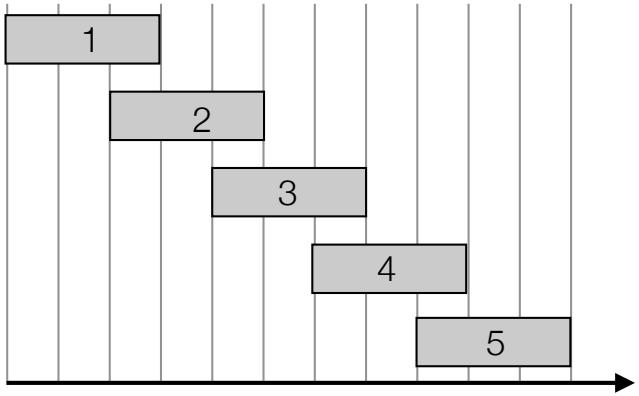

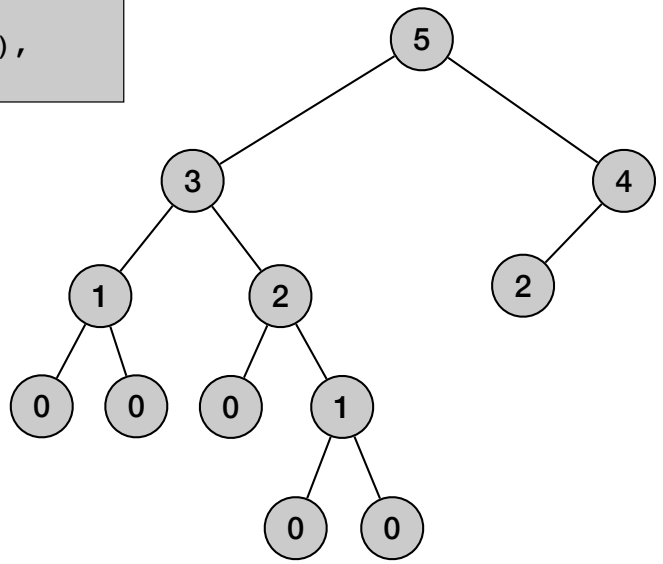

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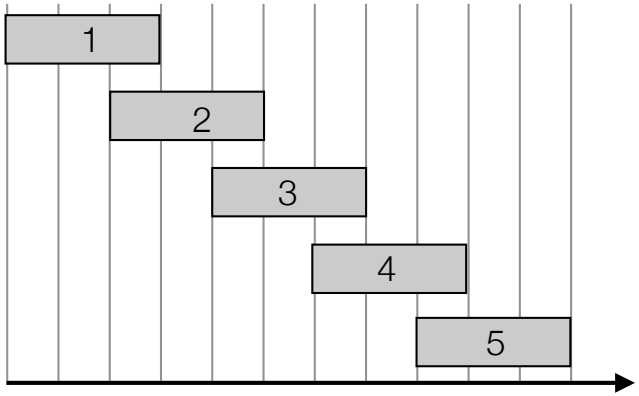

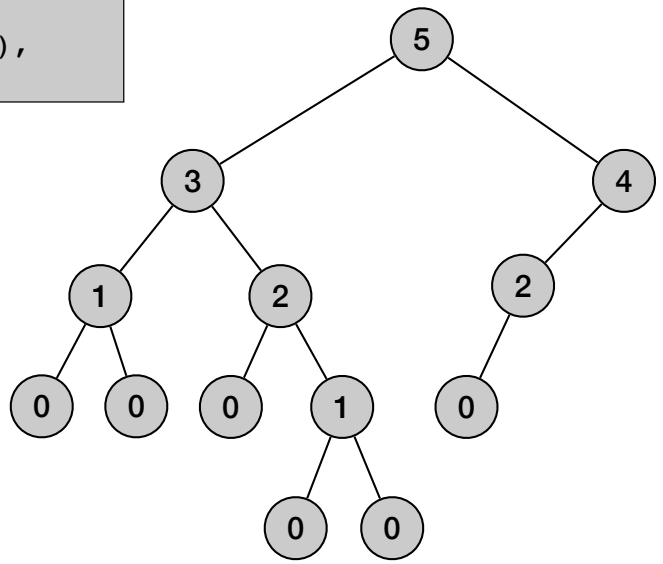

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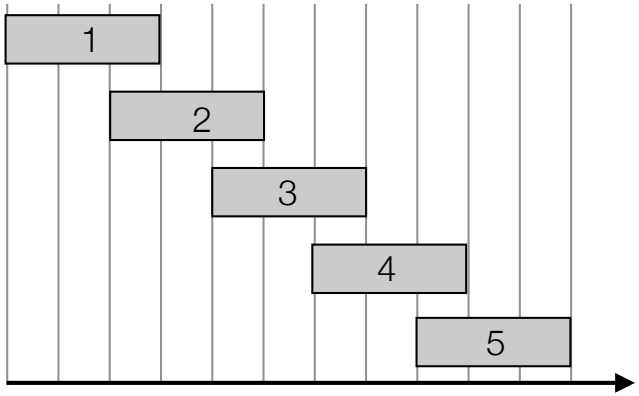

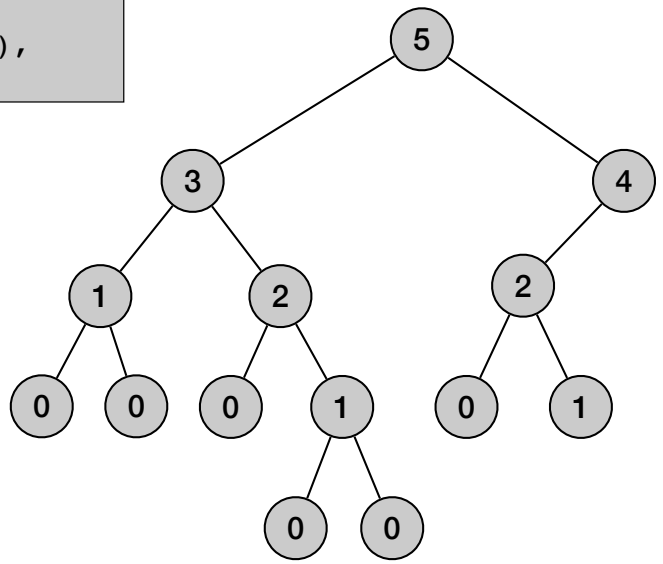

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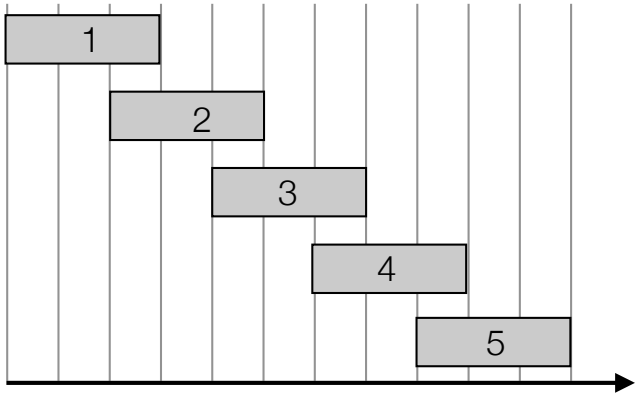

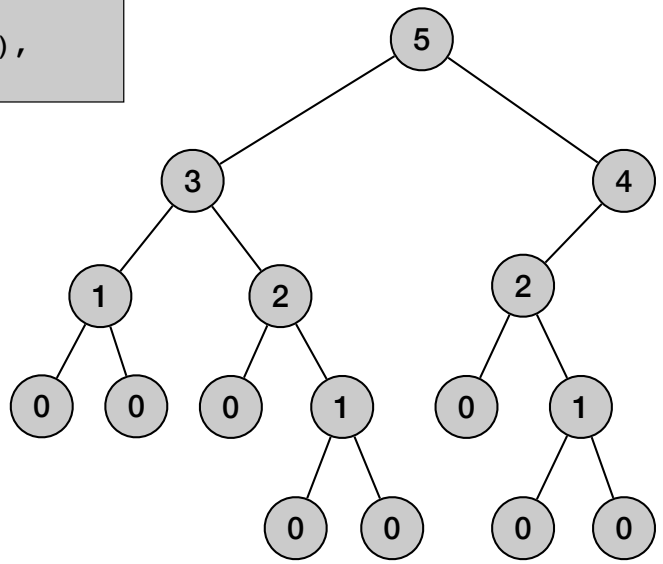

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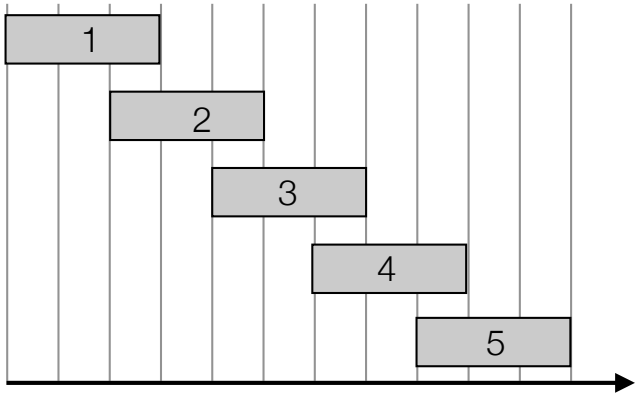

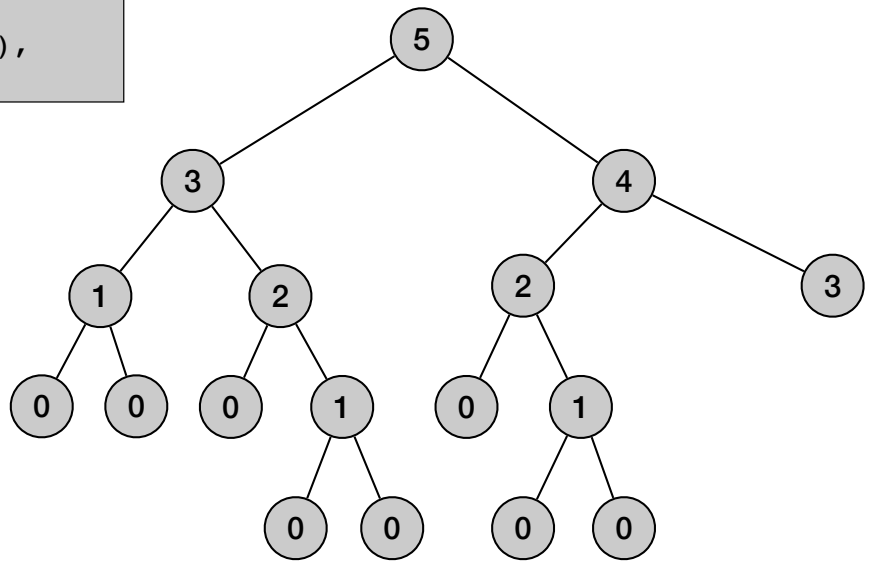

Weighted interval scheduling: brute force

$$OPT(j) = \begin{cases} 0 & \texttt{if } j = 0 \\ \max\{v_j + OPT(p(j)), OPT(j-1)\} & \texttt{otherwise} \end{cases}$$

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Input: n, s[1..n], f[1..n], v[1..n]

Sort jobs by finish time so that f[1] ≤ f[2]≤ … ≤ f[n]
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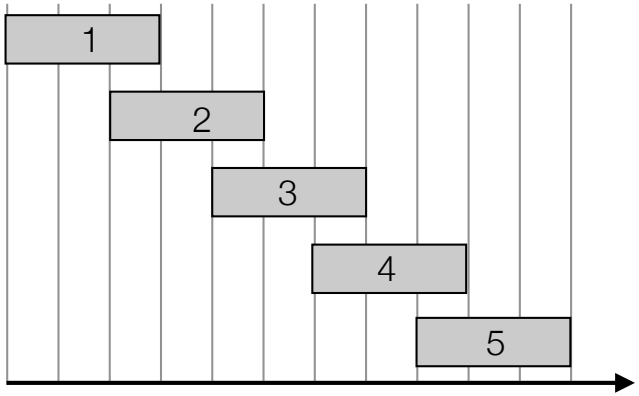

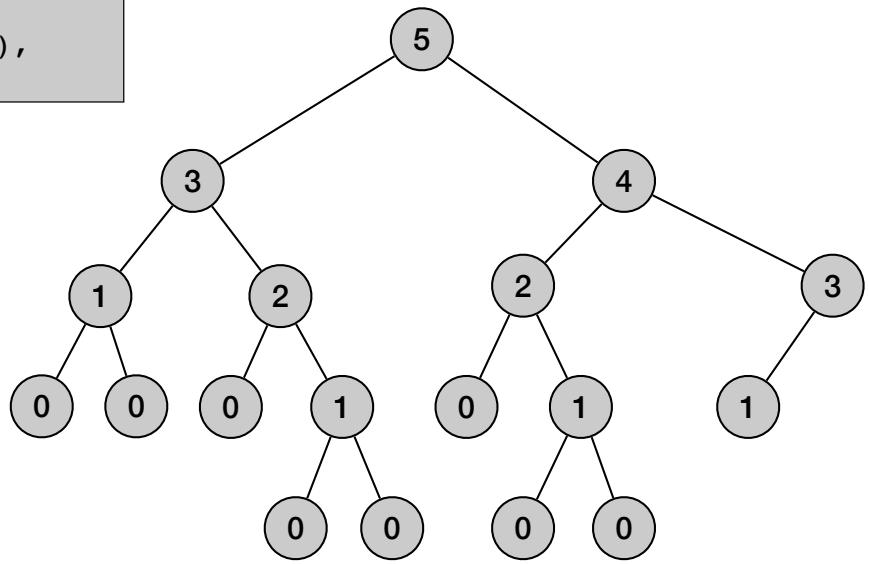

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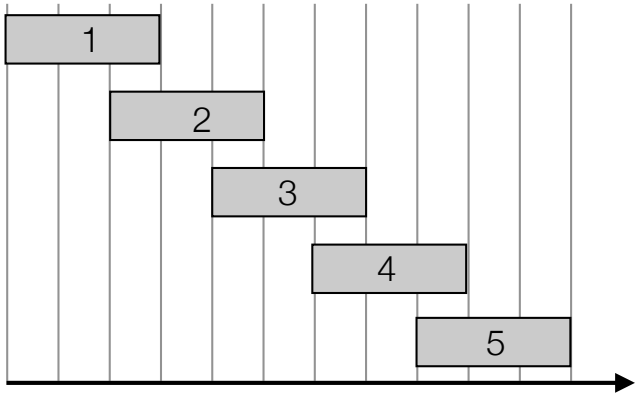

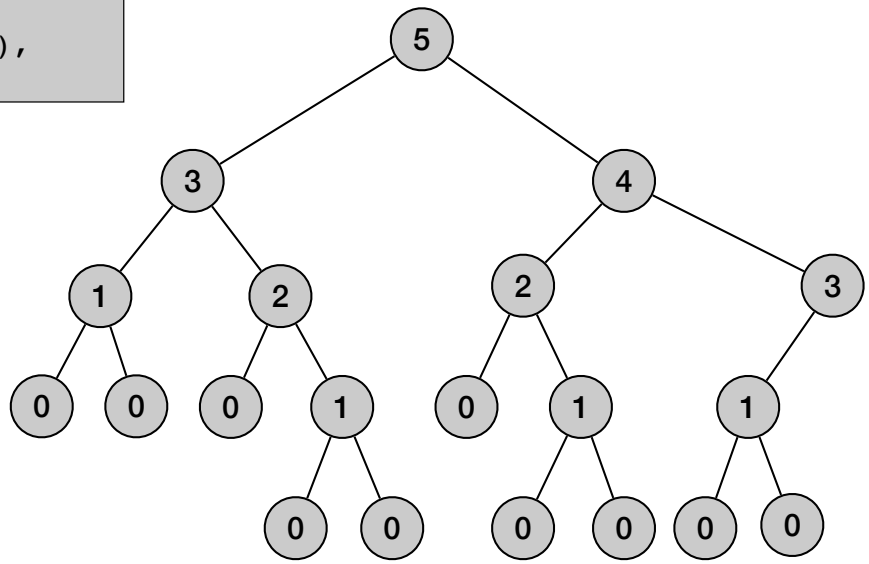

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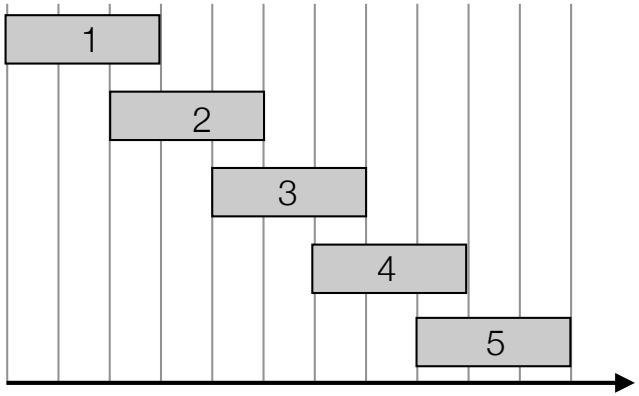

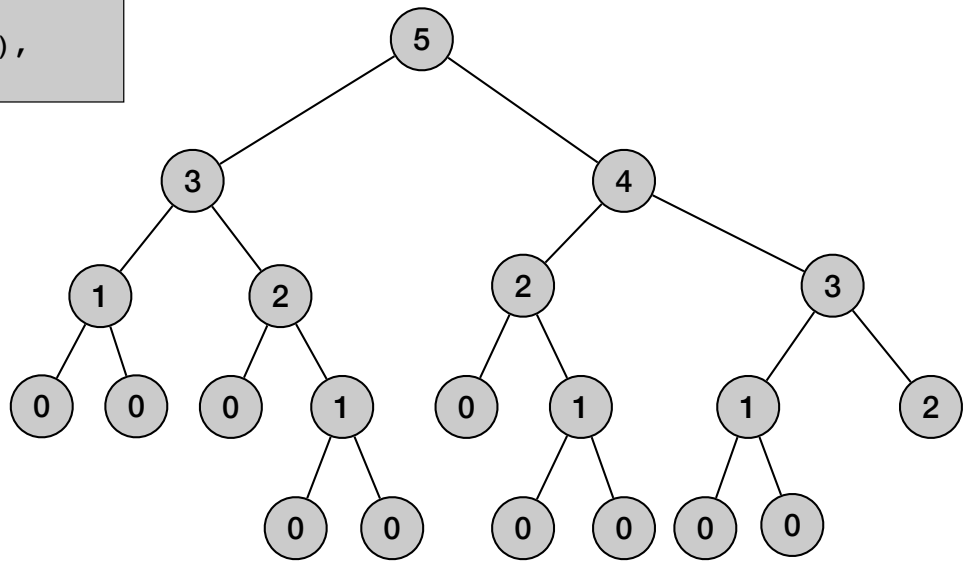

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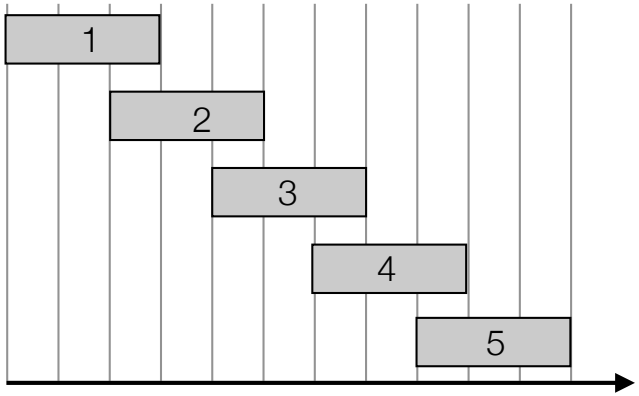

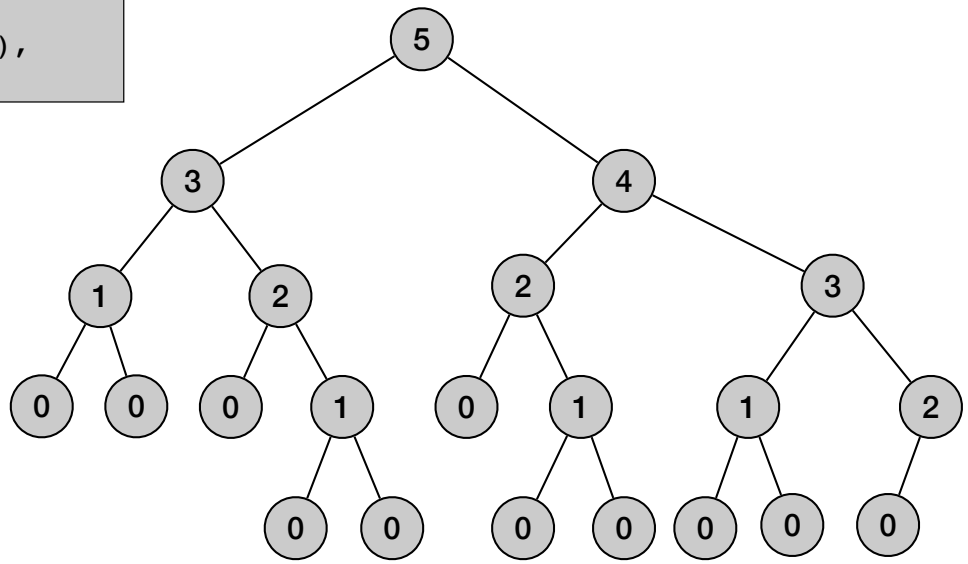

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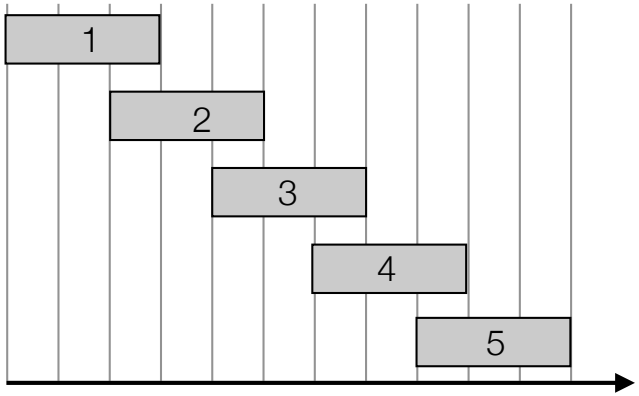

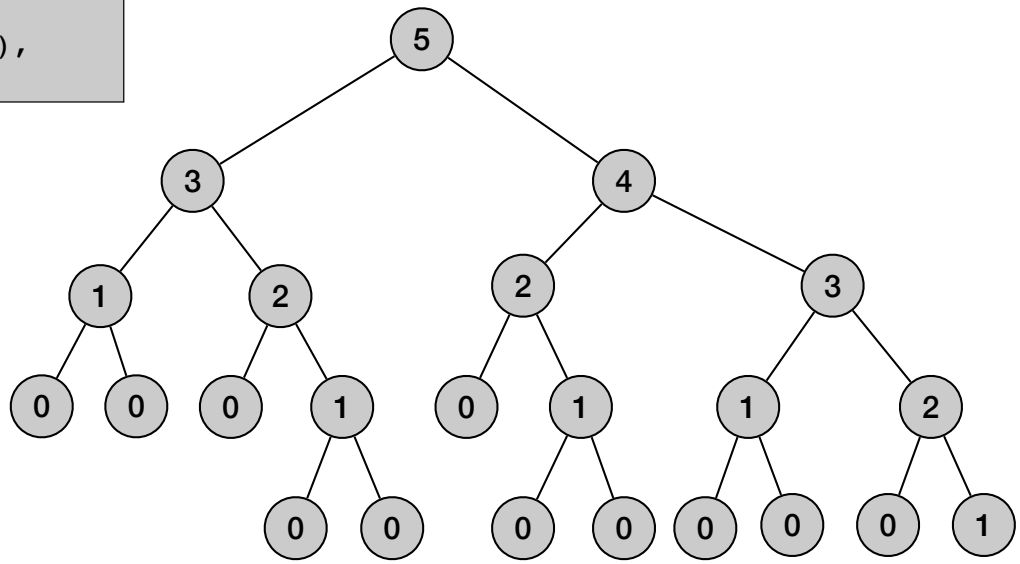

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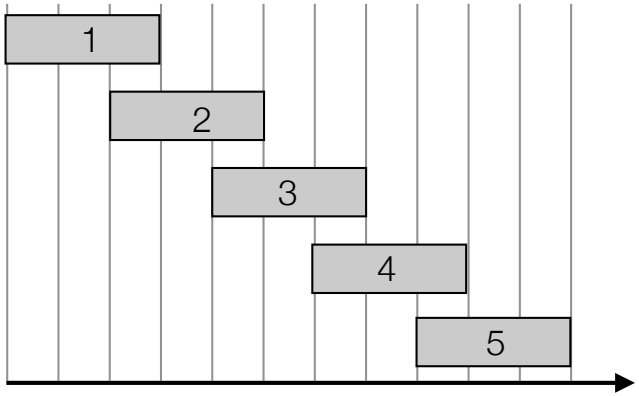

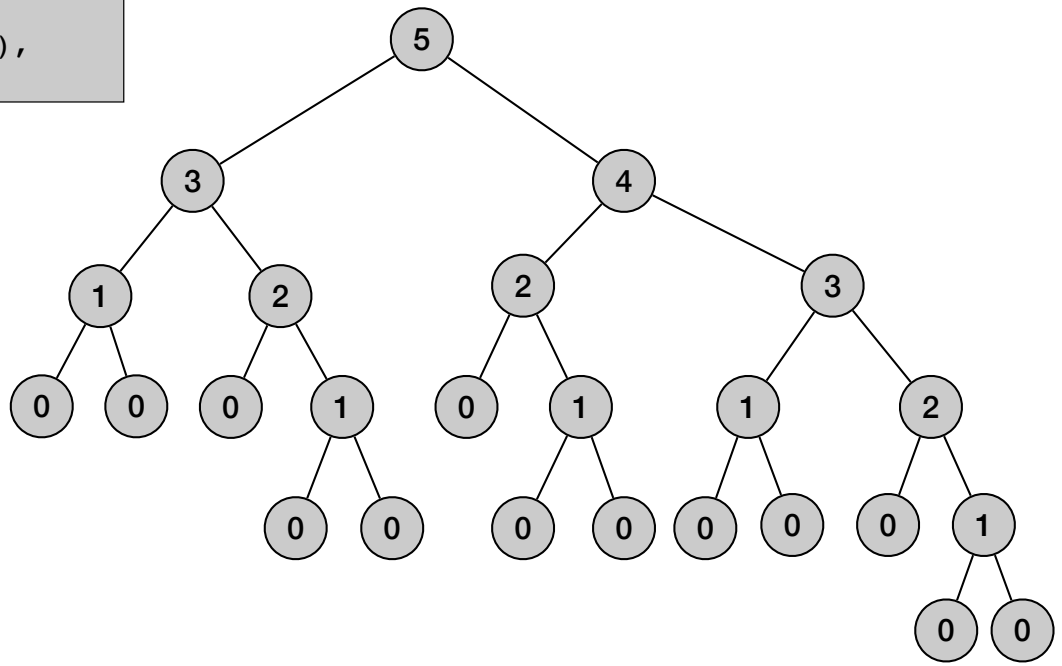

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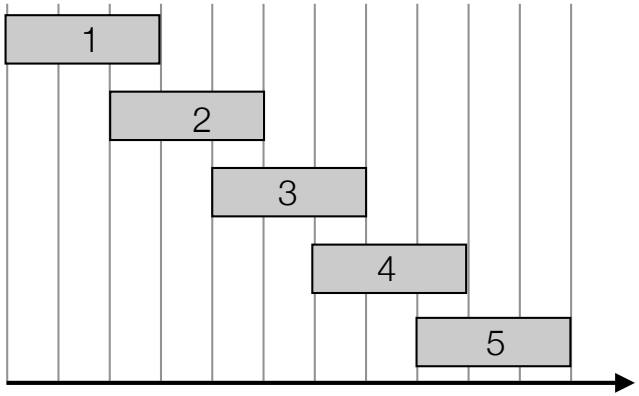
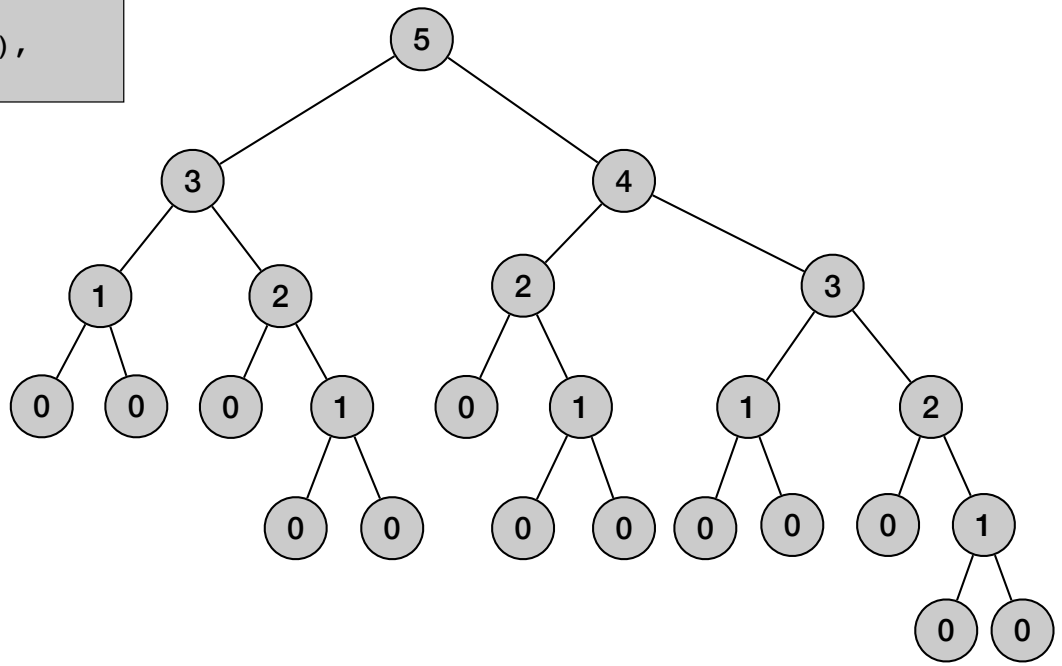
time $\Theta(2^n)$





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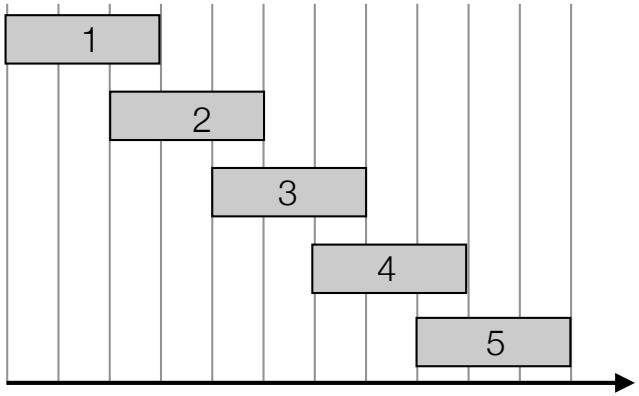

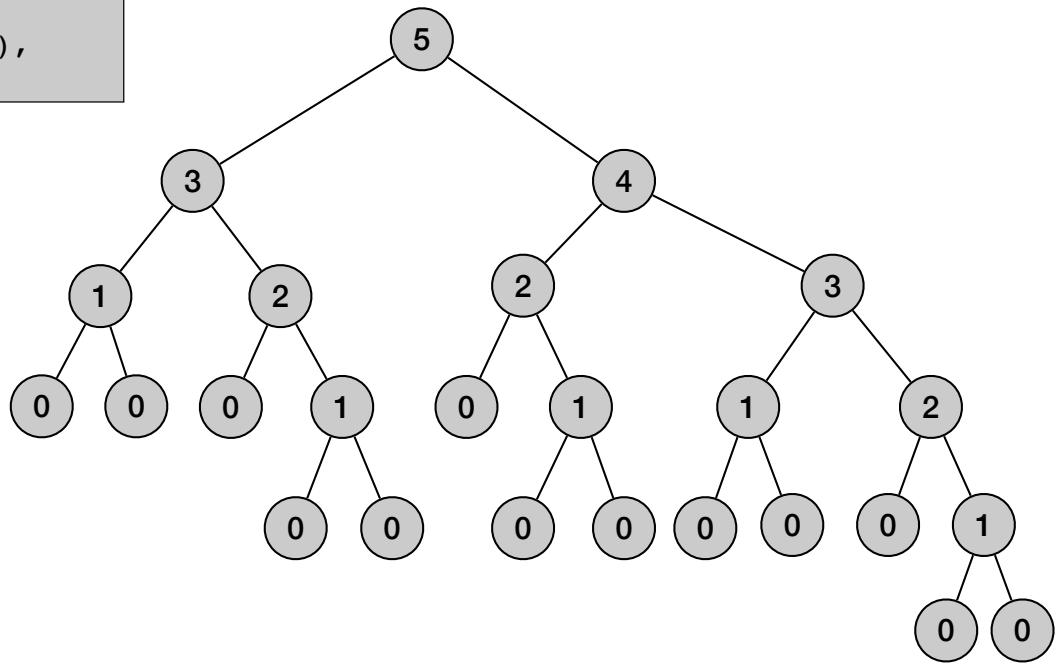

Weighted interval scheduling: memoization

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Input: n, s[1..n], f[1..n], v[1..n]

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Compute p[1], p[2], …, p[n]

for j=1 to n
  M[j] = null
M[0] = 0.
Compute-Memoized-Opt(n)

Compute-Memoized-Opt(j)
if M[j] is empty
  M[j] = max(v[j] + Compute-Memoized-Opt(p[j]),
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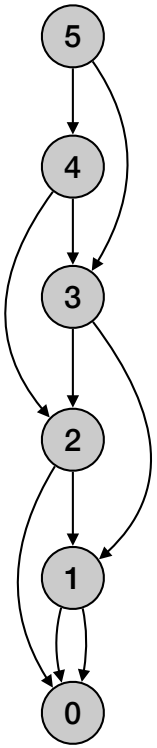

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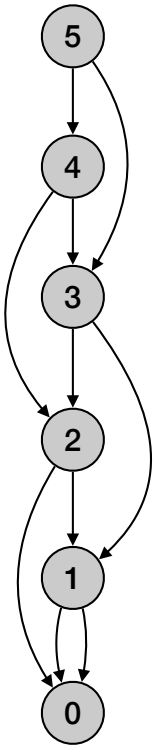

- Running time O(n log n):

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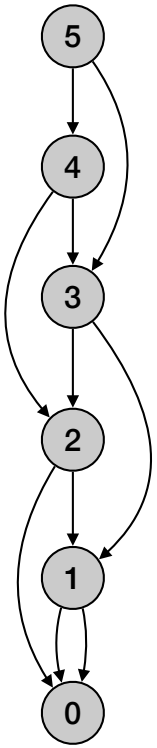

- Running time O(n log n):
  - Sorting takes O(n log n) time.

Weighted interval scheduling: memoization

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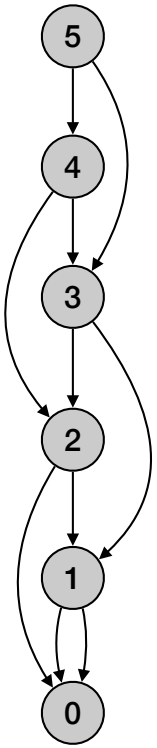

- Running time O(n log n):
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Weighted interval scheduling: memoization

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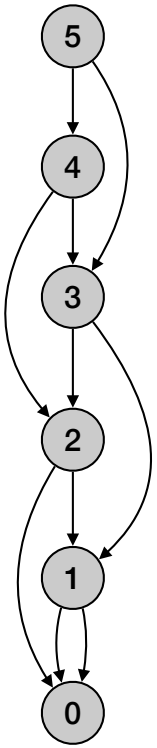

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  - Sorting takes O(n log n) time.
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Weighted interval scheduling: memoization

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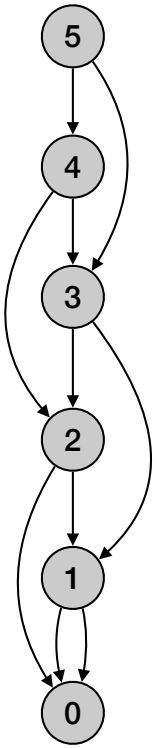

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Weighted interval scheduling: memoization

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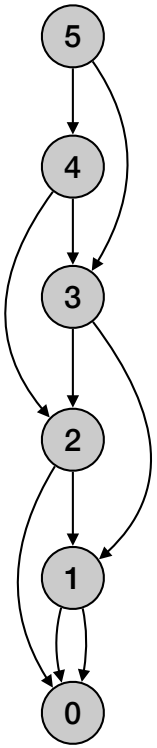

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- Space O(n)

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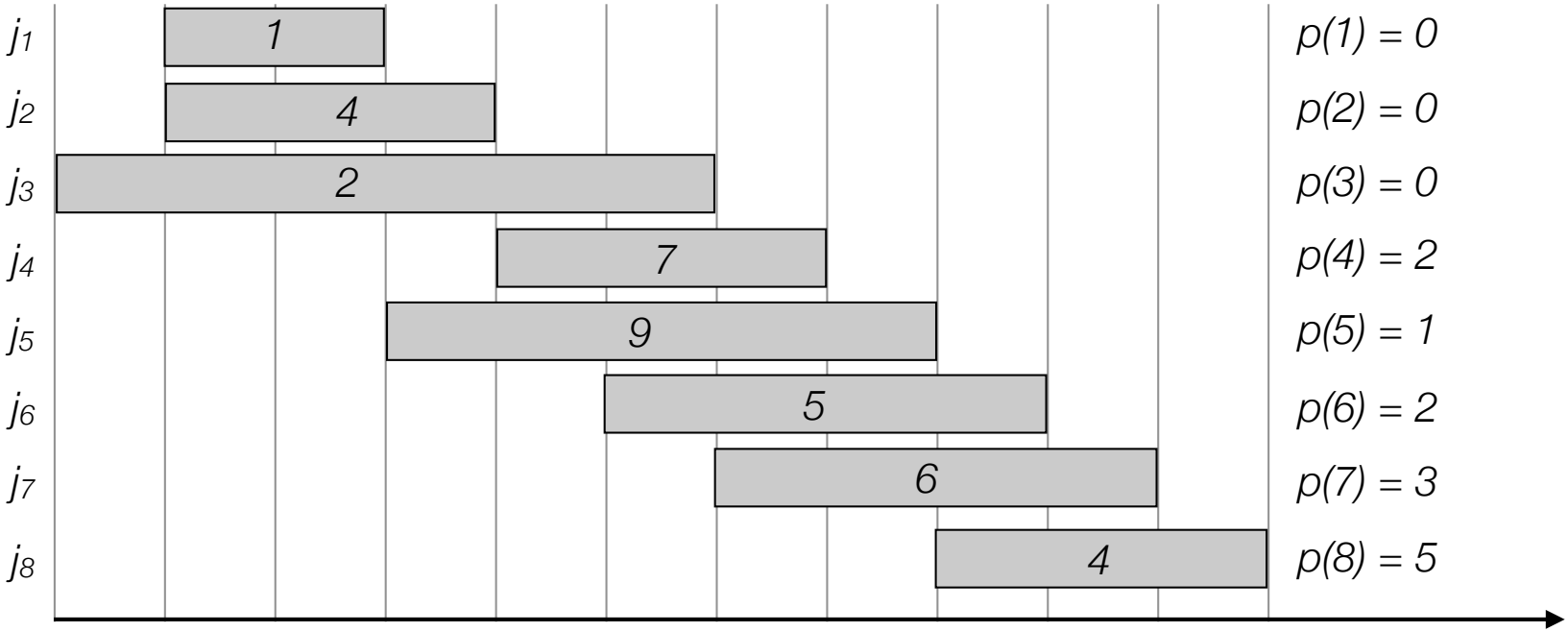

i	M[i]
0	0
1	
2	
3	
4	
5	
6	
7	
8	

Weighted interval scheduling: memoization

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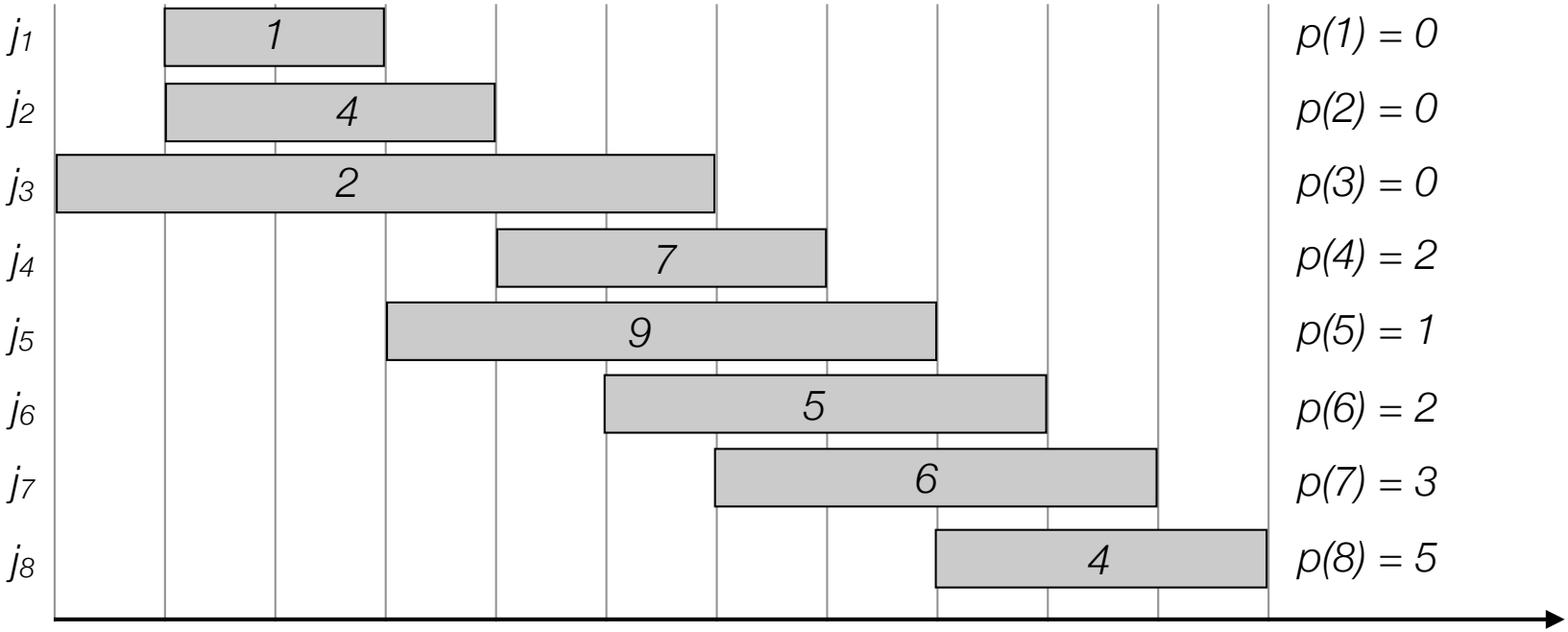

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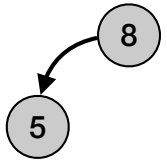

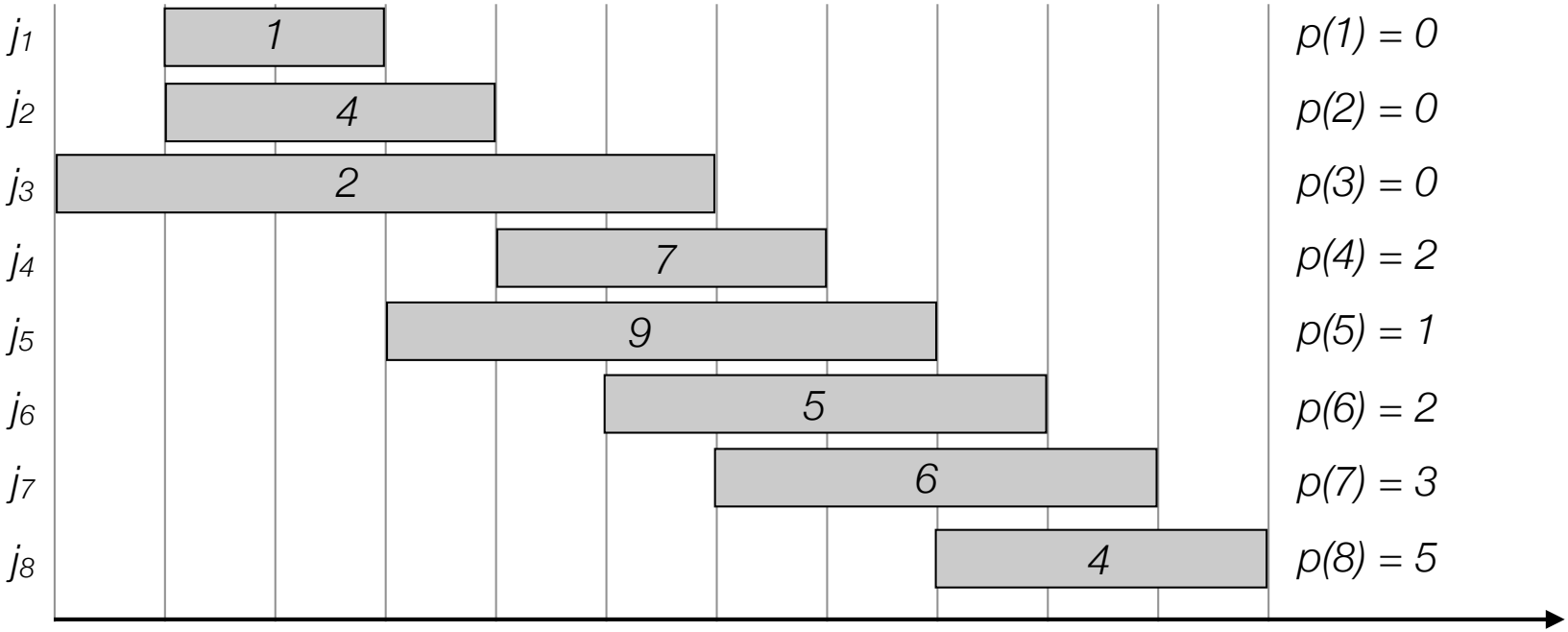

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   M[j] = empty
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Compute-Memoized-Opt(j)
if M[j] is empty
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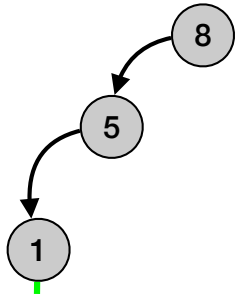
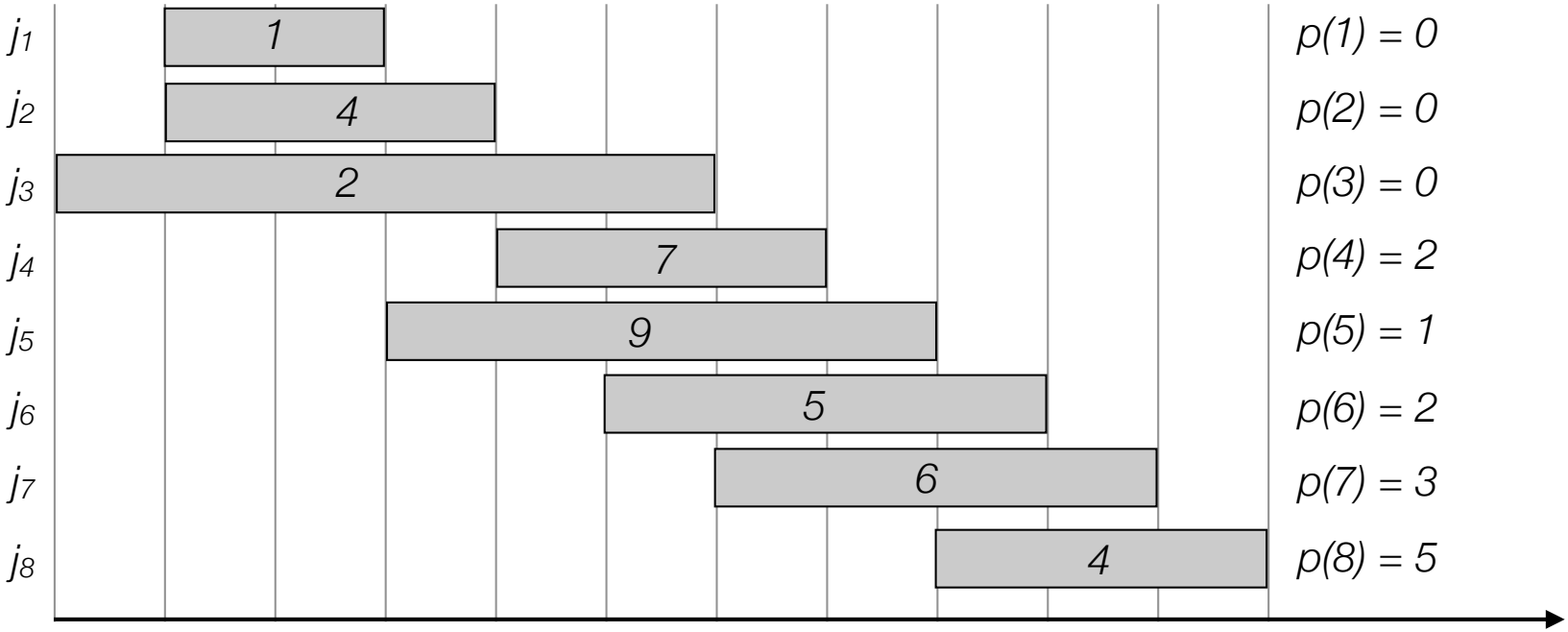
            Compute-Memoized-Opt(j-1))
return M[j]
```



i	M[i]
0	0
1	
2	
3	
4	
5	
6	
7	
8	



Weighted interval scheduling: memoization

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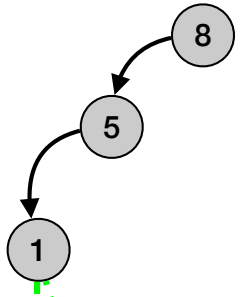
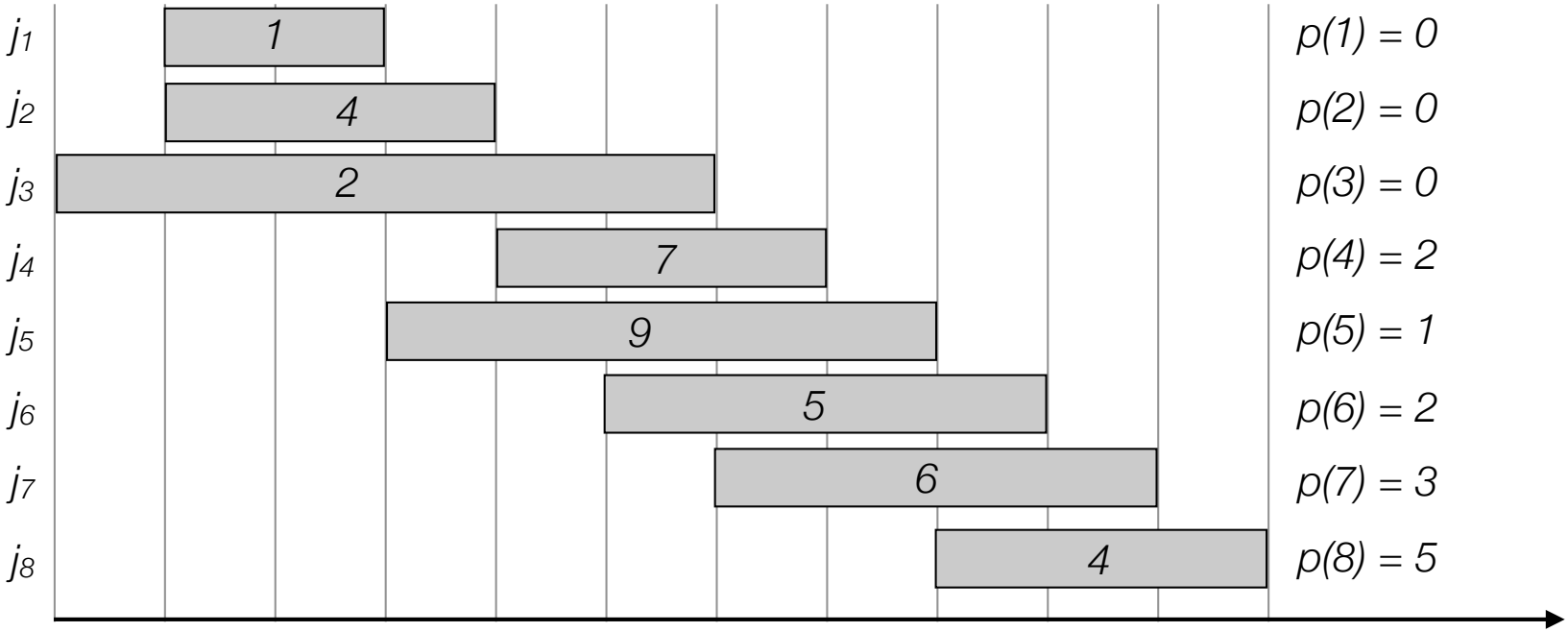


i	M[i]
0	0
1	
2	
3	
4	
5	
6	
7	
8	



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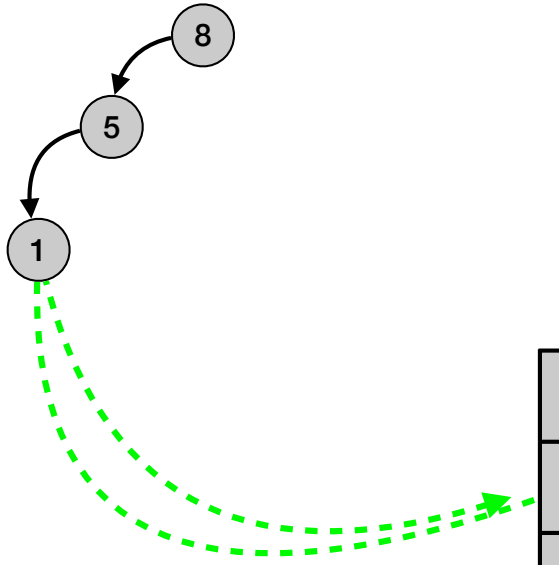

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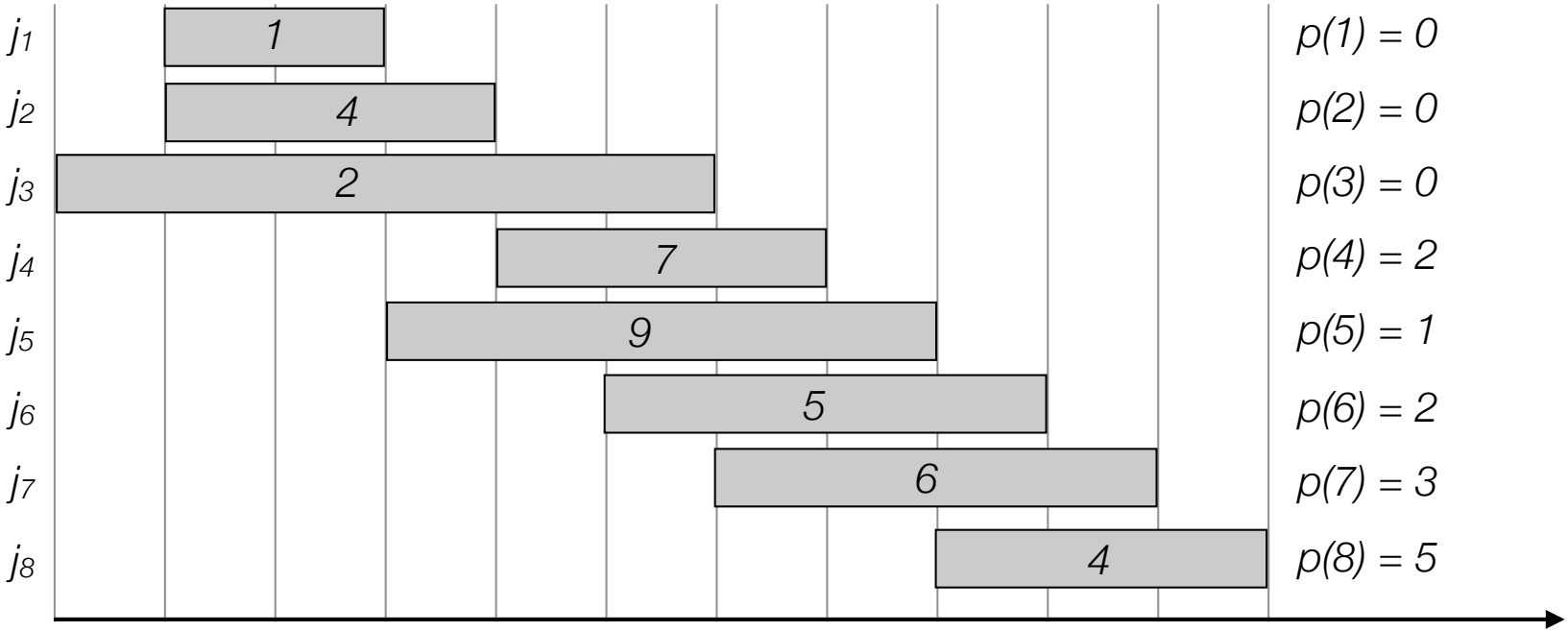
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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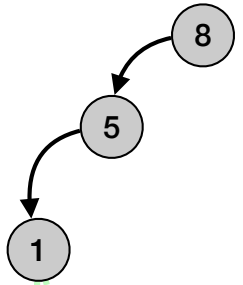
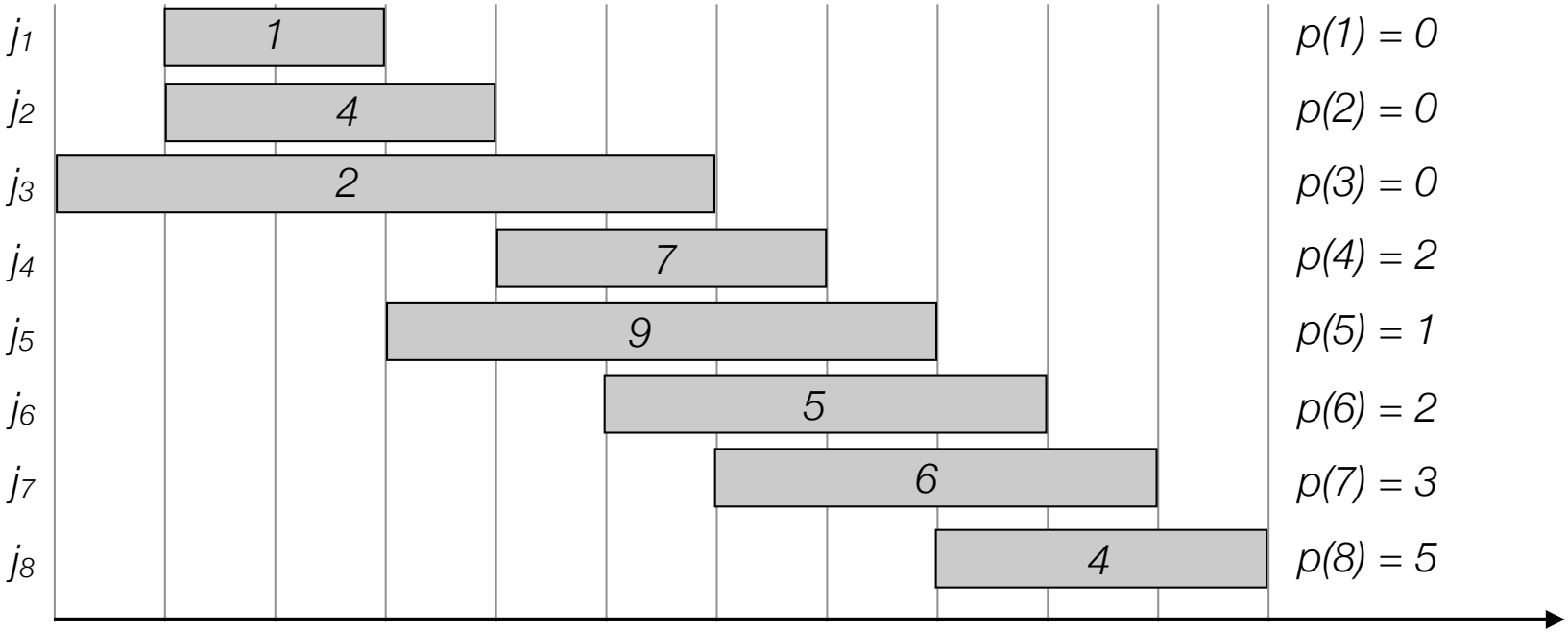


i	M[i]
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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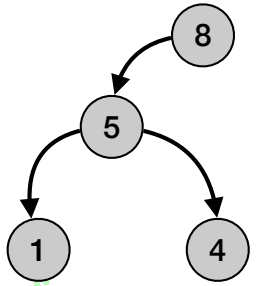

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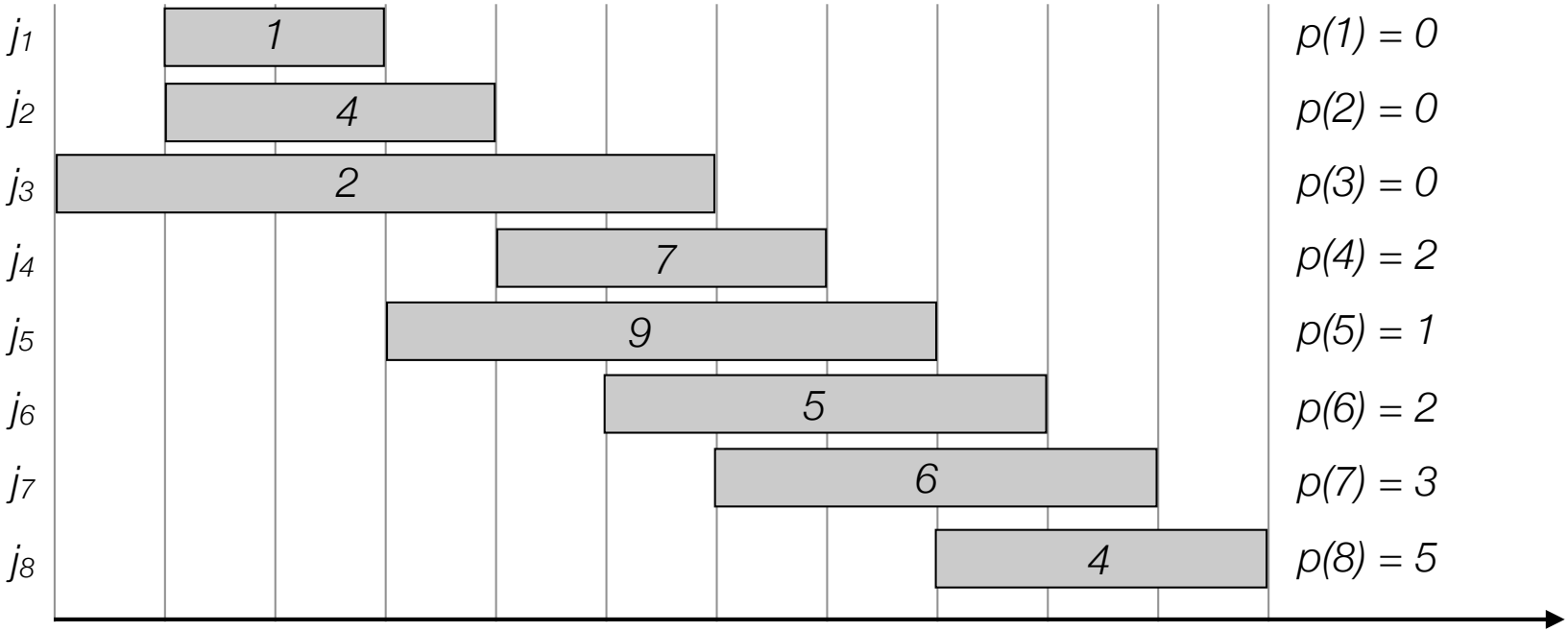
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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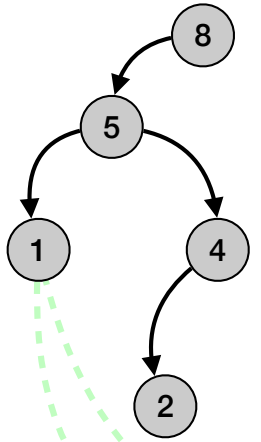

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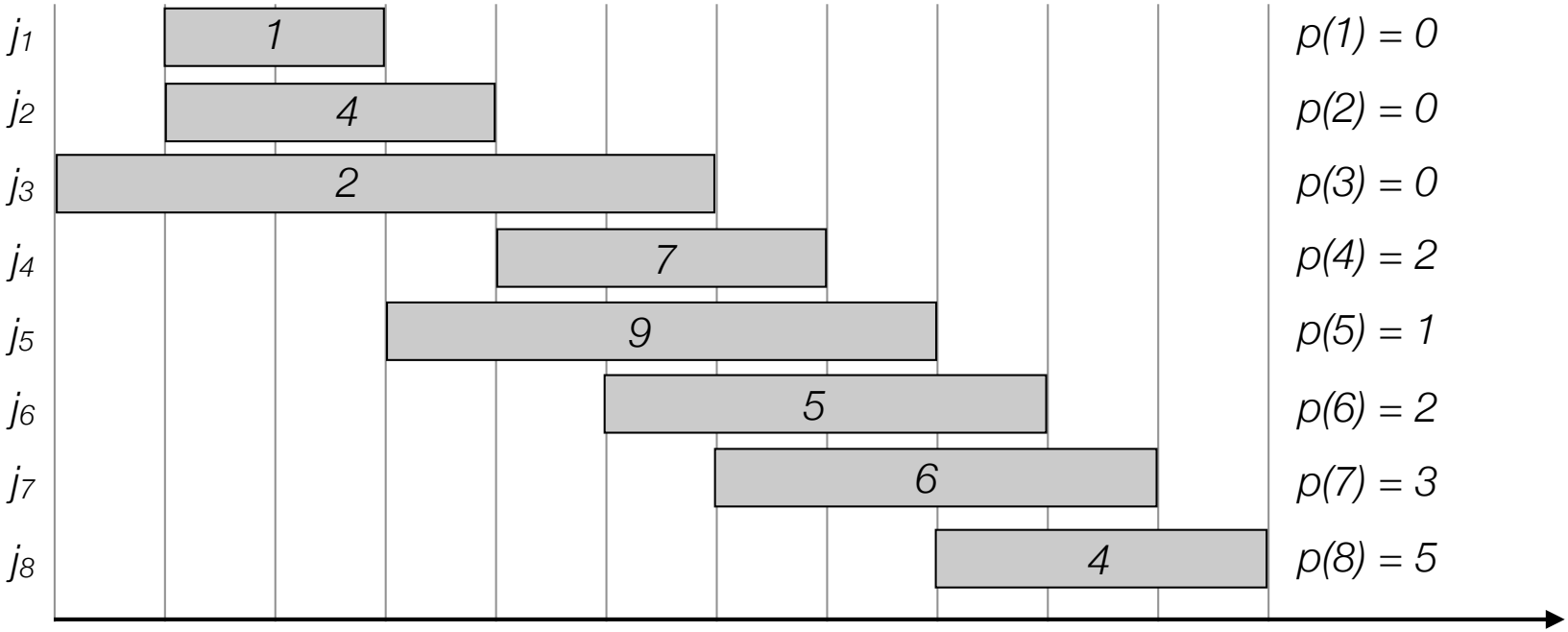
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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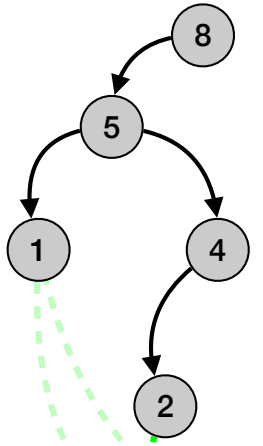
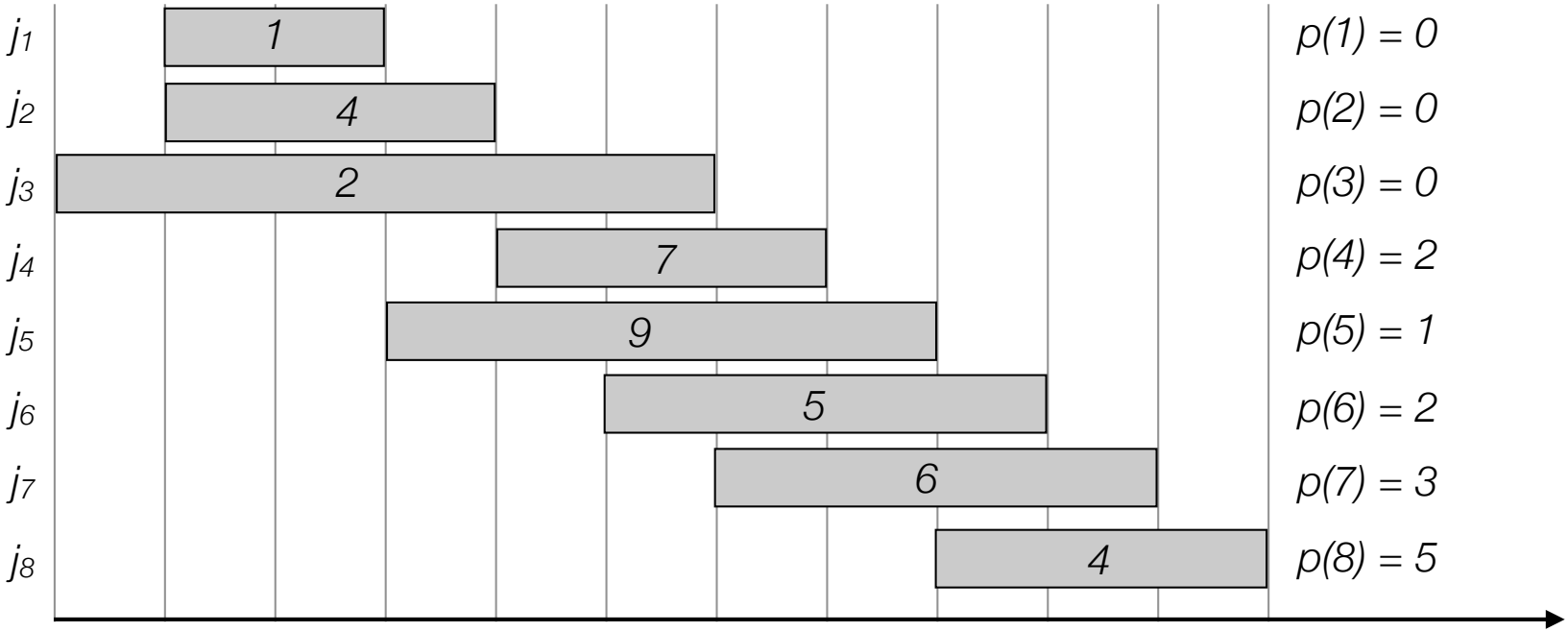


i	M[i]
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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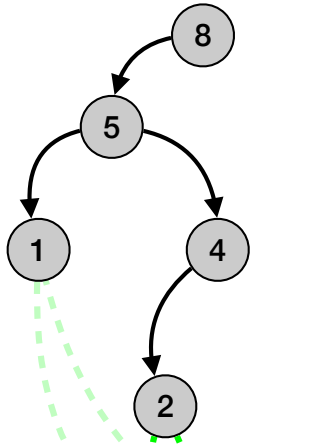
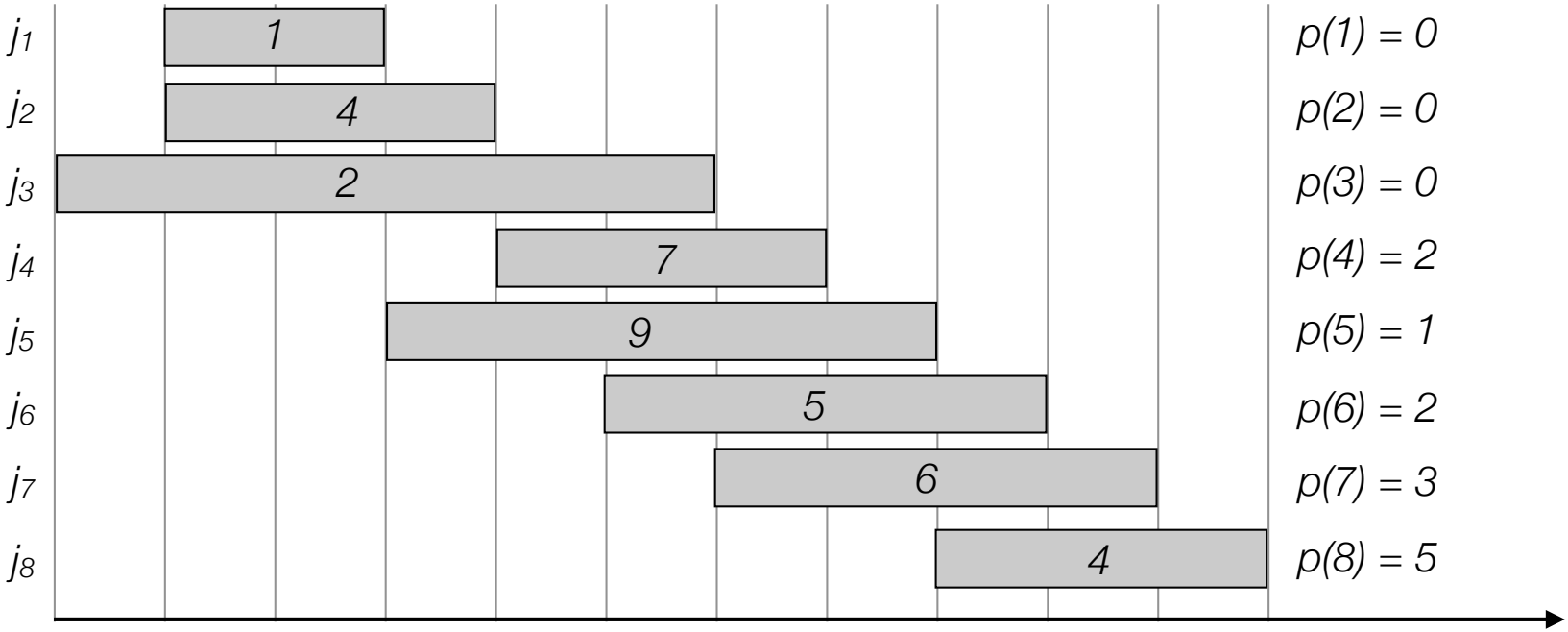


i	M[i]
0	0
1	1
2	
3	
4	
5	
6	
7	
8	



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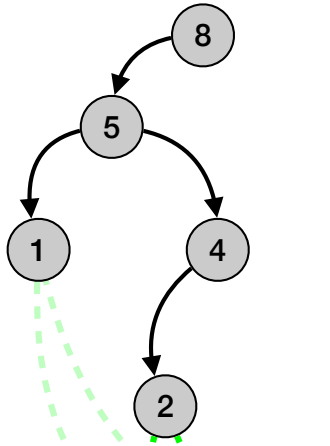
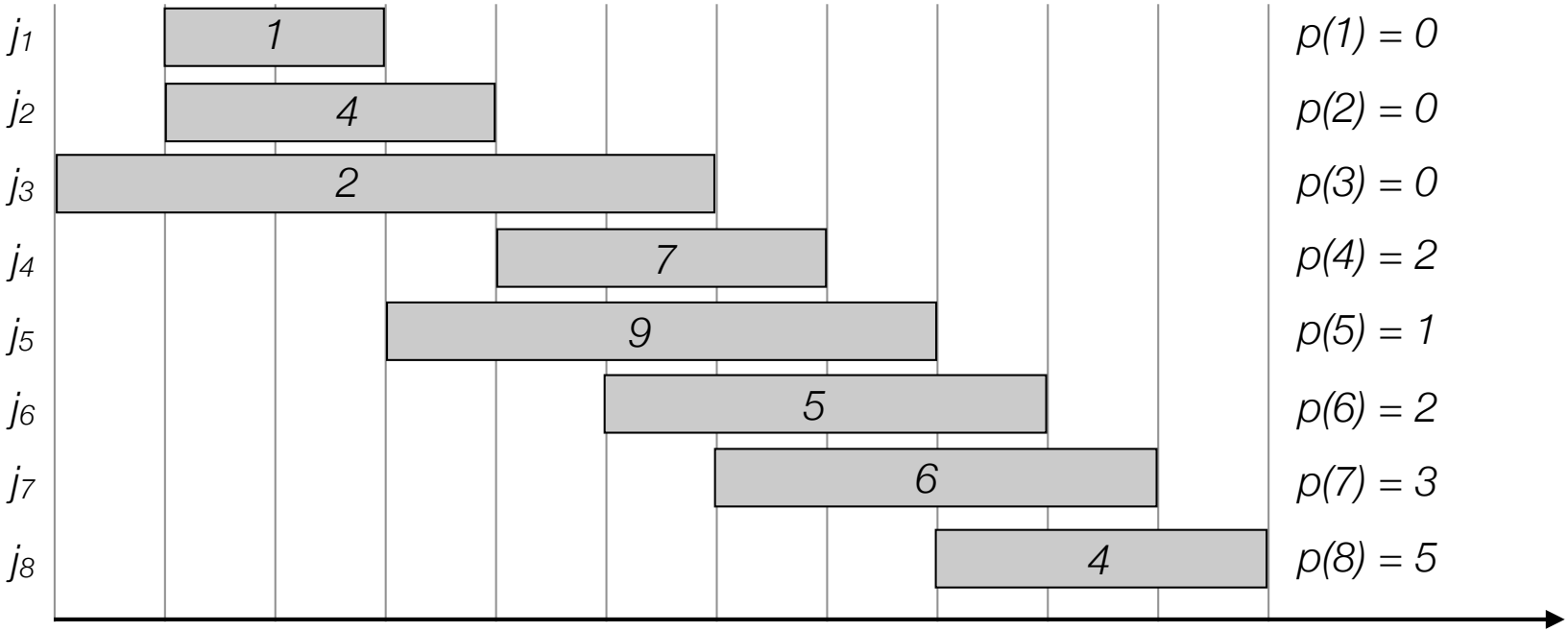


i	M[i]
0	0
1	1
2	4
3	
4	
5	
6	
7	
8	



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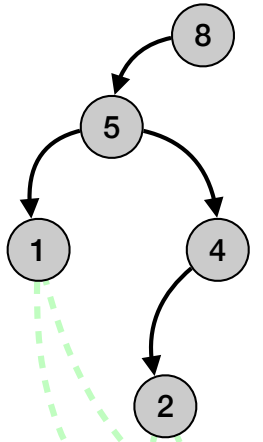
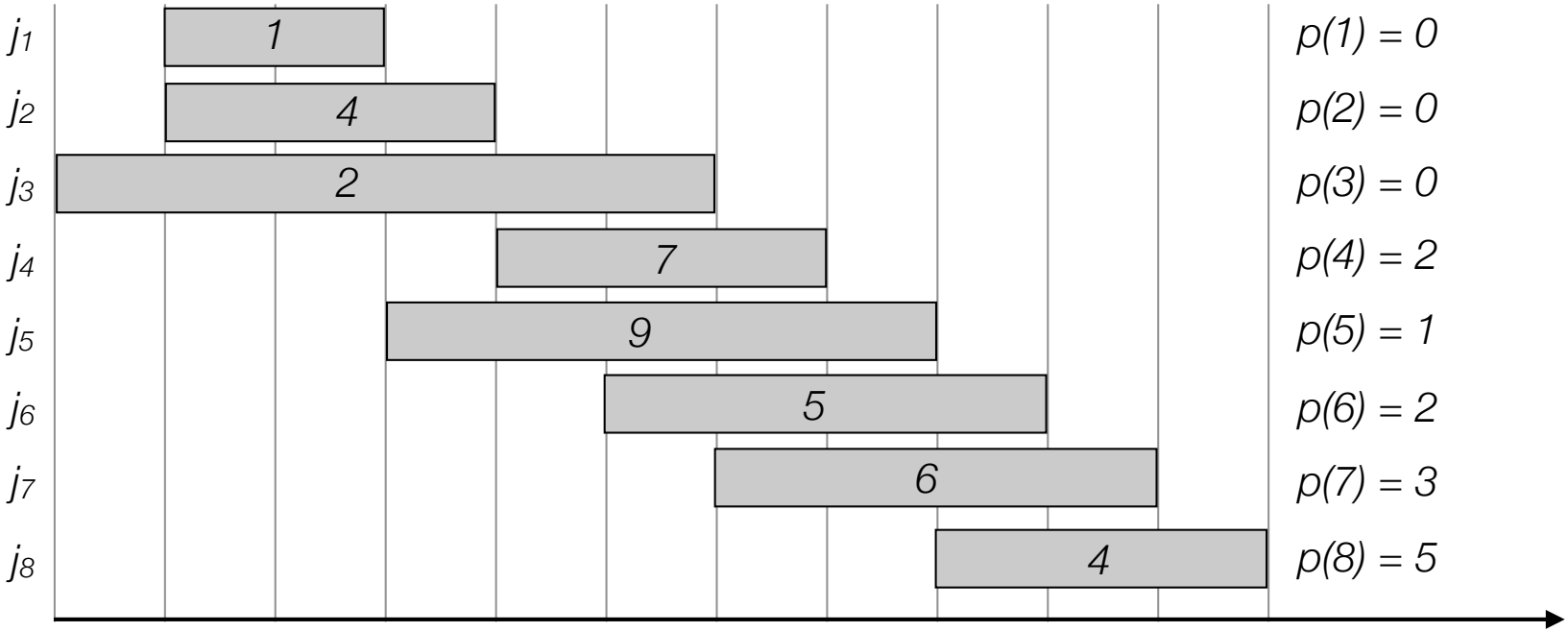


i	M[i]
0	0
1	1
2	4
3	
4	
5	
6	
7	
8	



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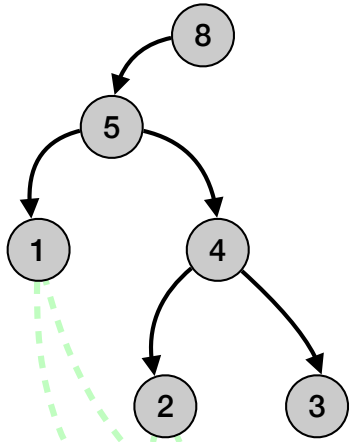
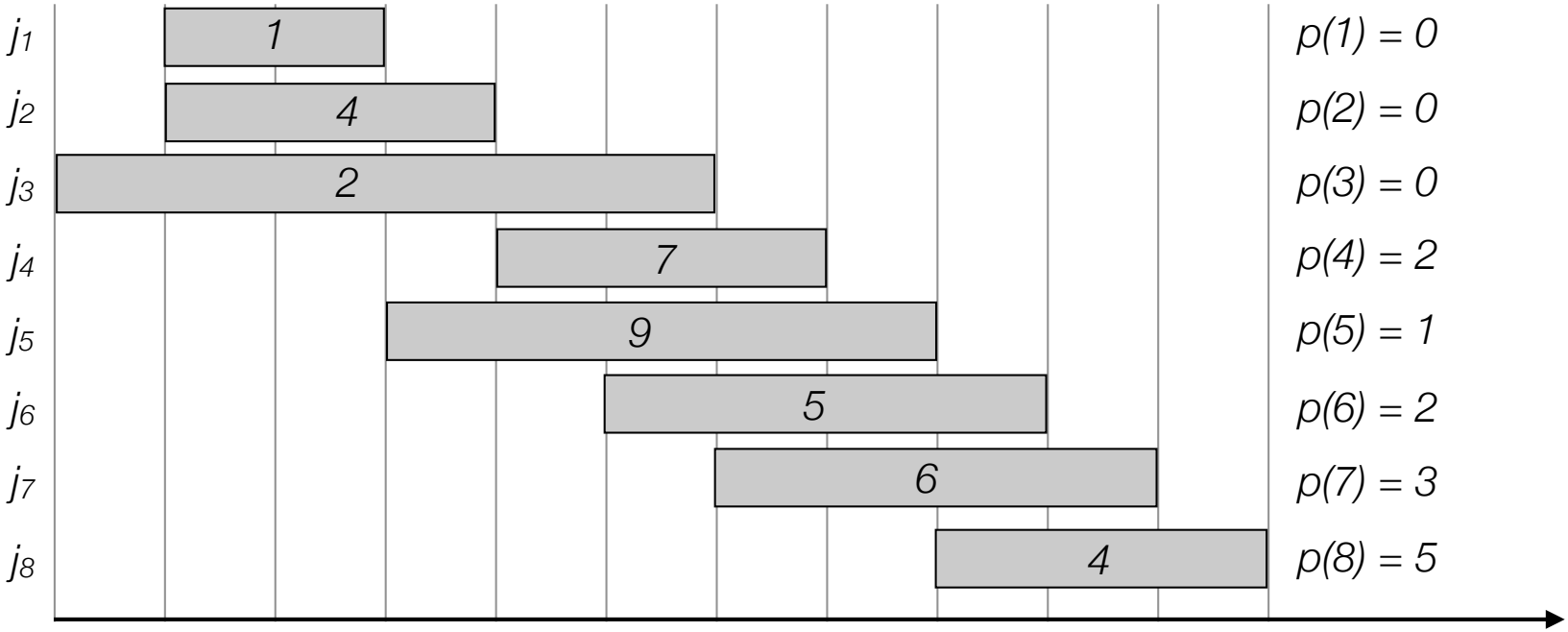


i	M[i]
0	0
1	1
2	4
3	
4	
5	
6	
7	
8	



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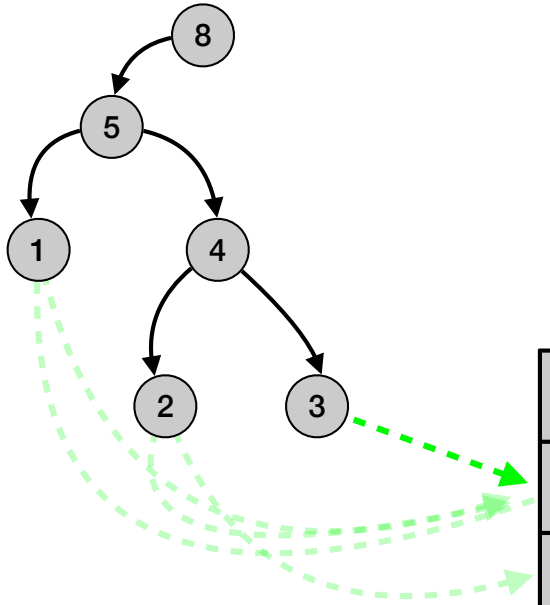
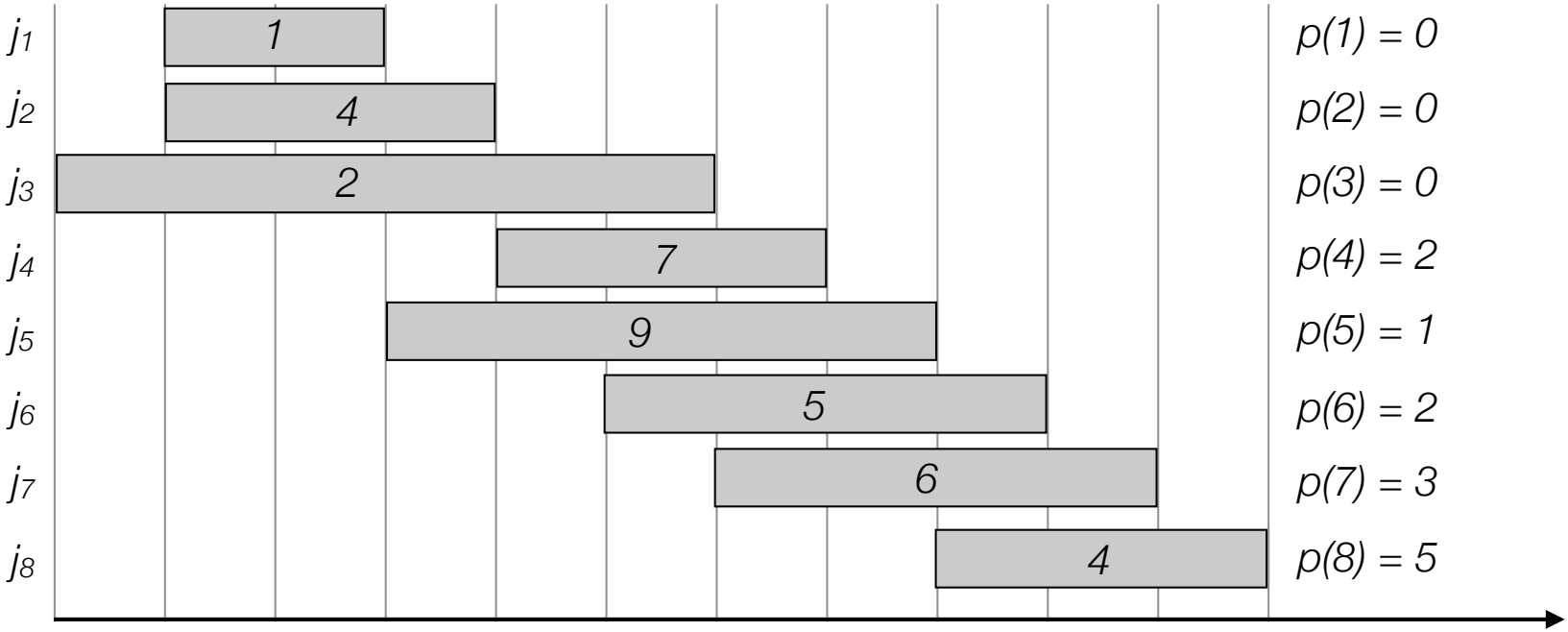


i	M[i]
0	0
1	1
2	4
3	
4	
5	
6	
7	
8	



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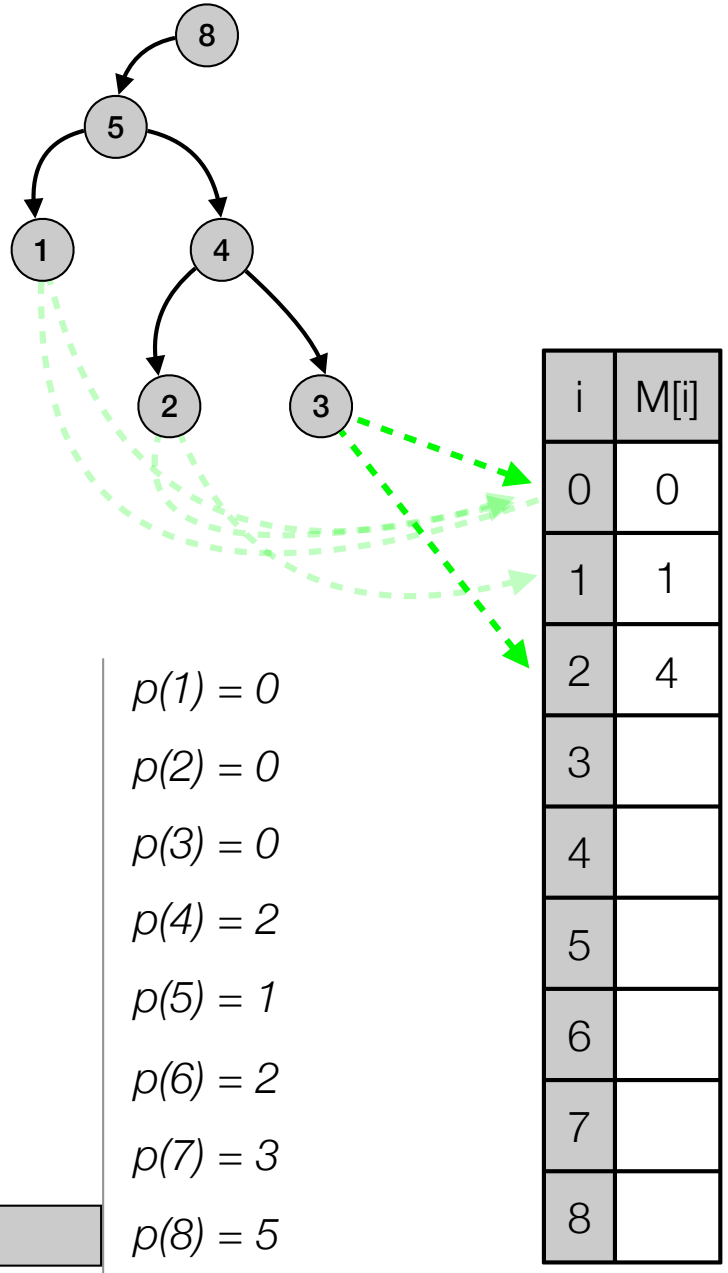

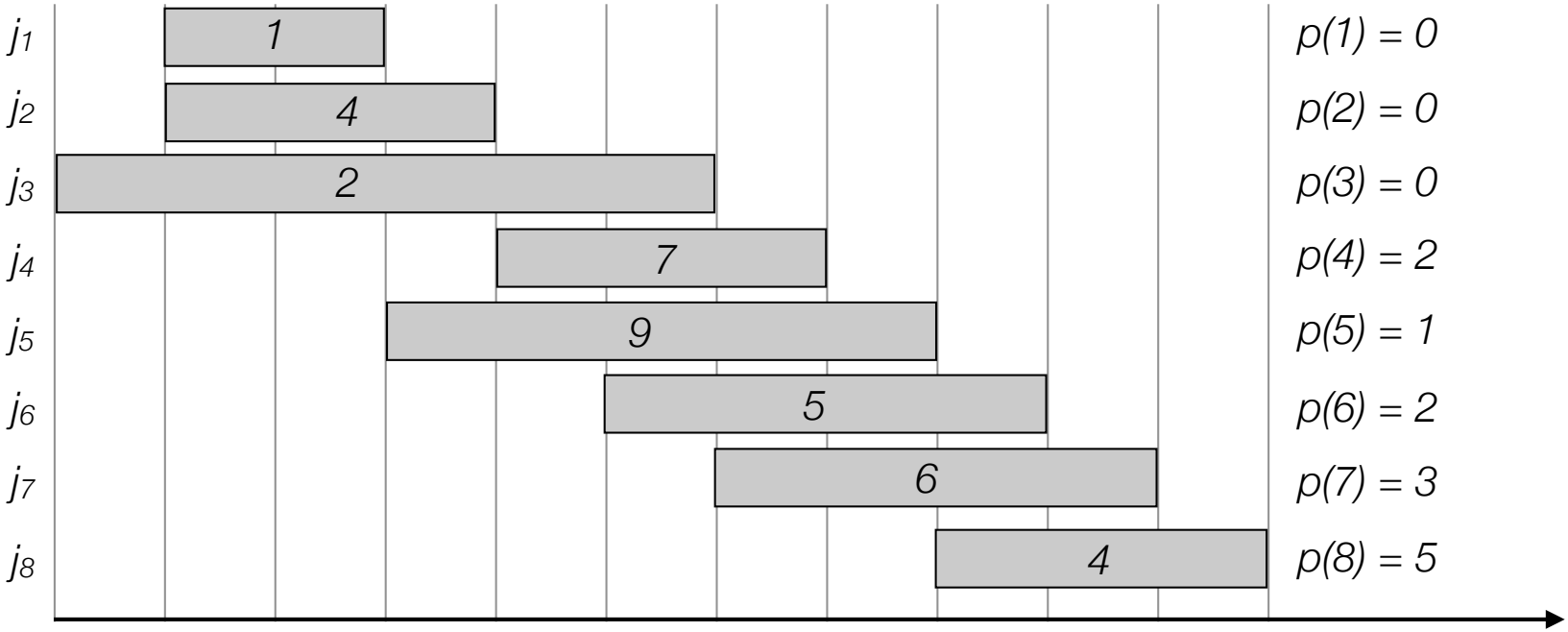

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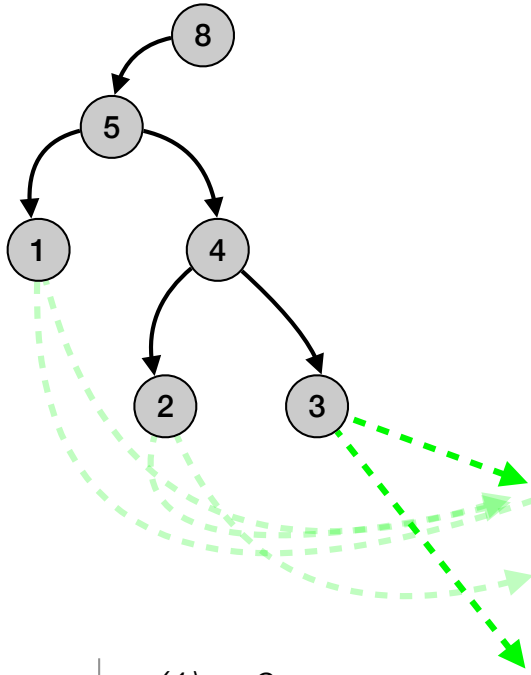
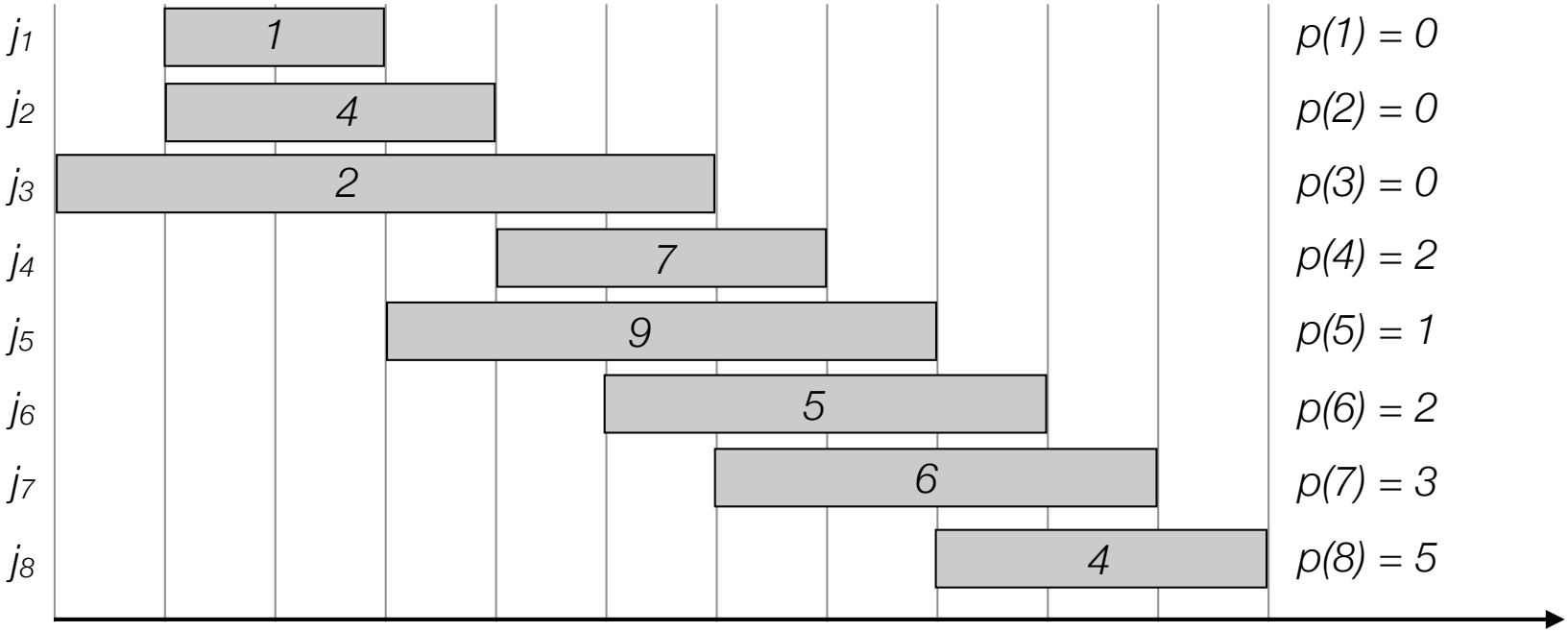


i	M[i]
0	0
1	1
2	4
3	4
4	
5	
6	
7	
8	



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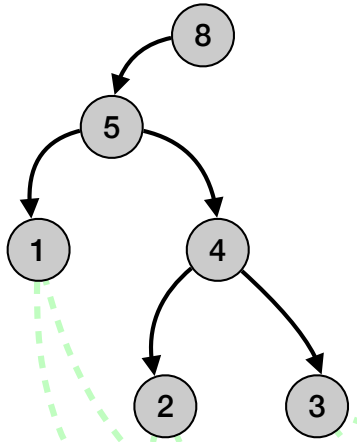

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0	0
1	1
2	4
3	4
4	
5	
6	
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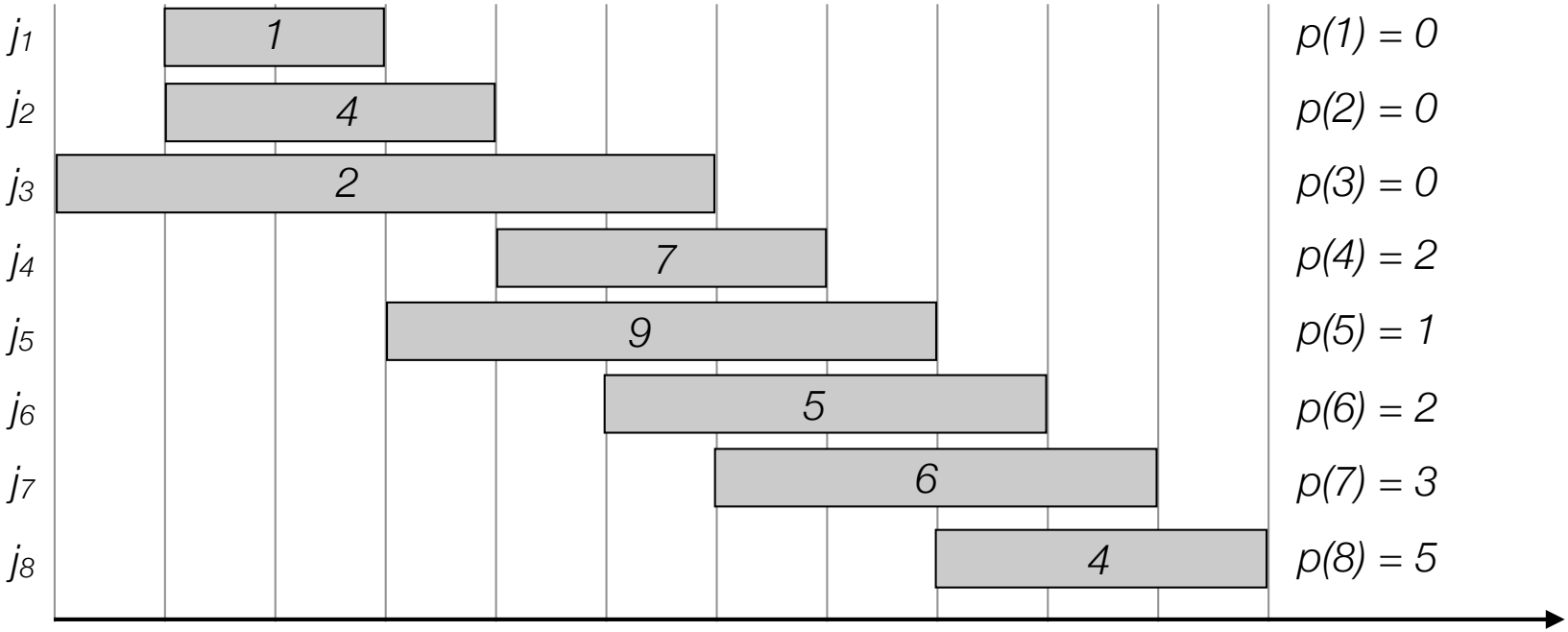
8	



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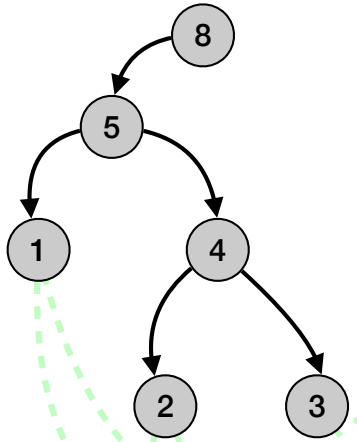
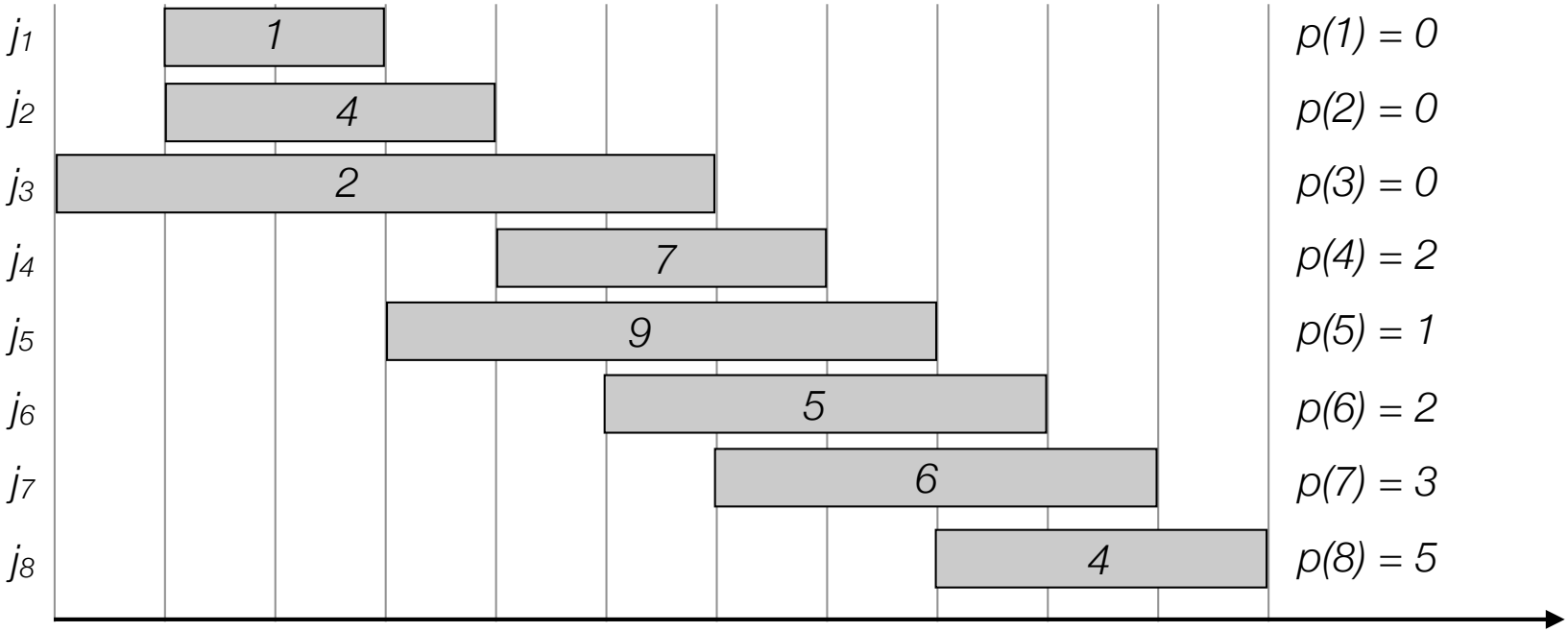


i	M[i]
0	0
1	1
2	4
3	4
4	11
5	
6	
7	
8	



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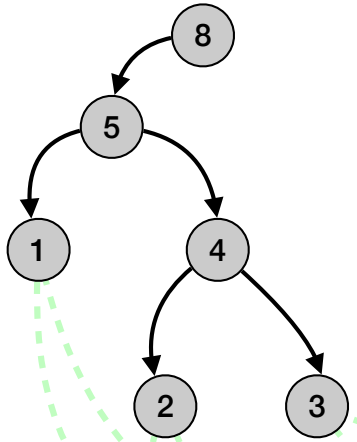
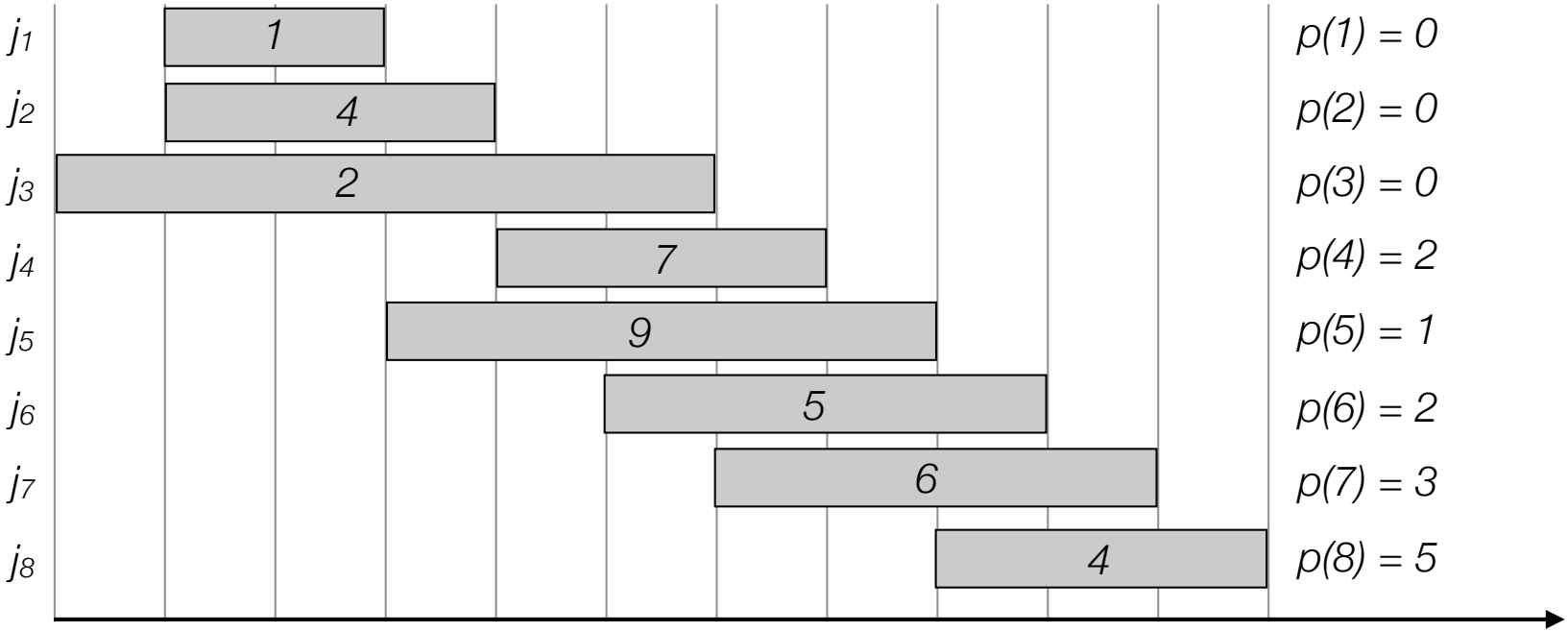


i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



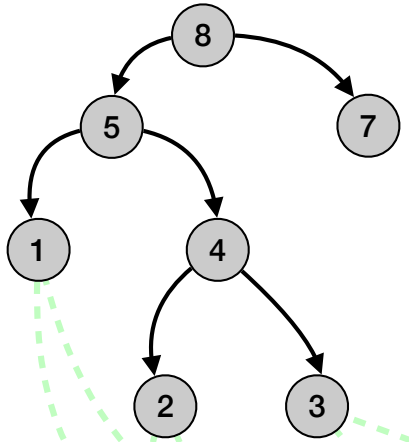
Weighted interval scheduling: memoization

```
Input: n, s[1..n], f[1..n], v[1..n]

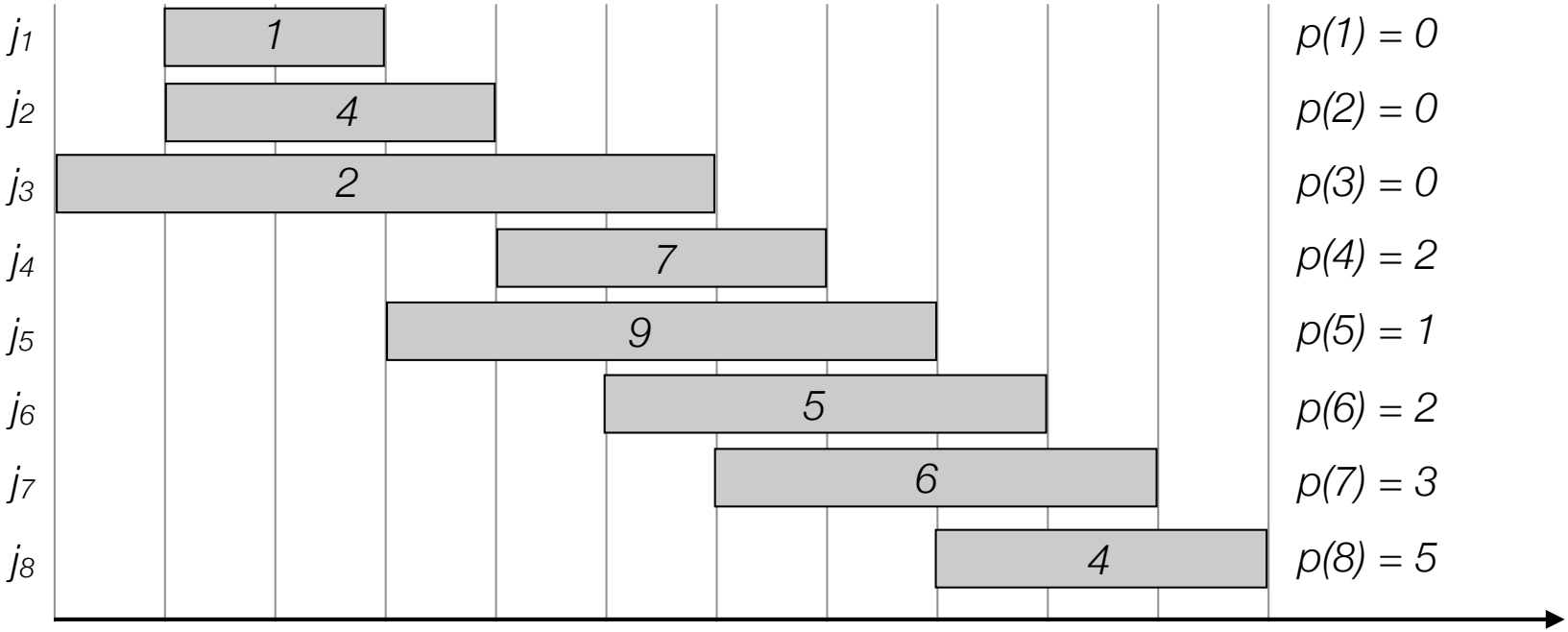
Sort jobs by finish time so that f[1] ≤ f[2]≤ … ≤ f[n]
Compute p[1], p[2], …, p[n]

for j=1 to n
   M[j] = empty
M[0] = 0.
Compute-Memoized-Opt(n)

Compute-Memoized-Opt(j)
if M[j] is empty
   M[j] = max(v[j] + Compute-Memoized-Opt(p[j]),
              Compute-Memoized-Opt(j-1))
return M[j]
```



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



Weighted interval scheduling: memoization

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return M[j]
```
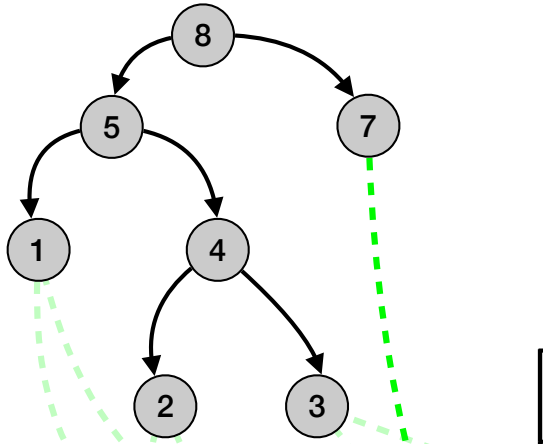
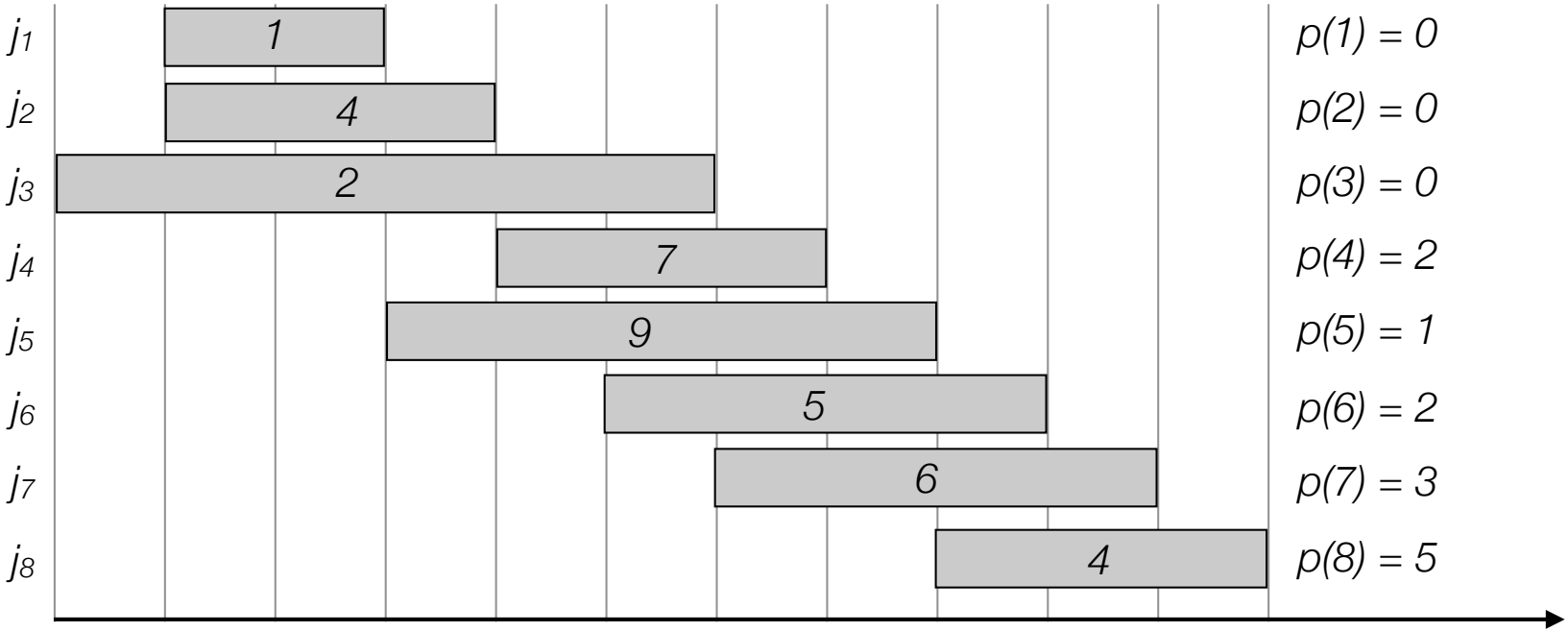



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



Weighted interval scheduling: memoization

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              Compute-Memoized-Opt(j-1))
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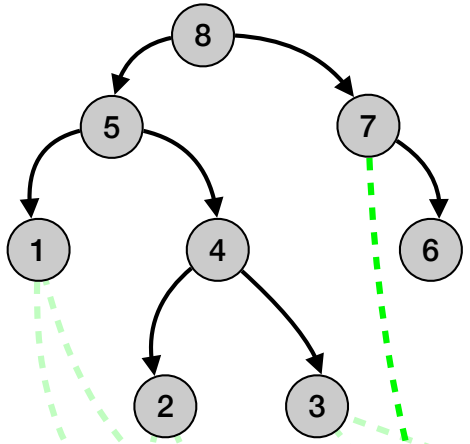
```



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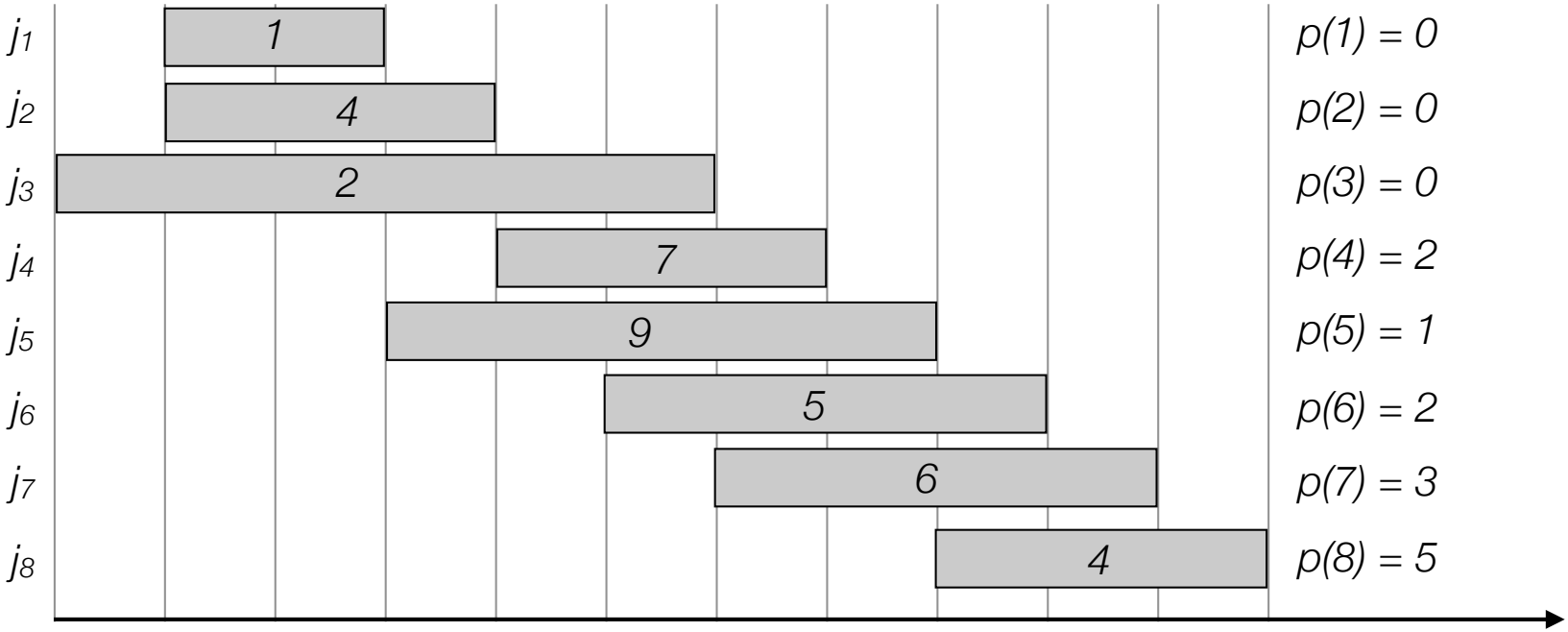
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



Weighted interval scheduling: memoization

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return M[j]
```
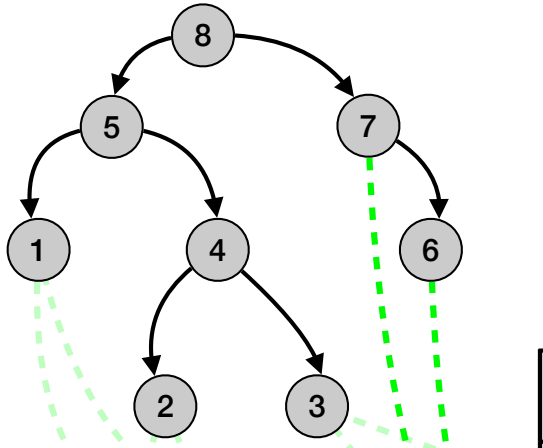
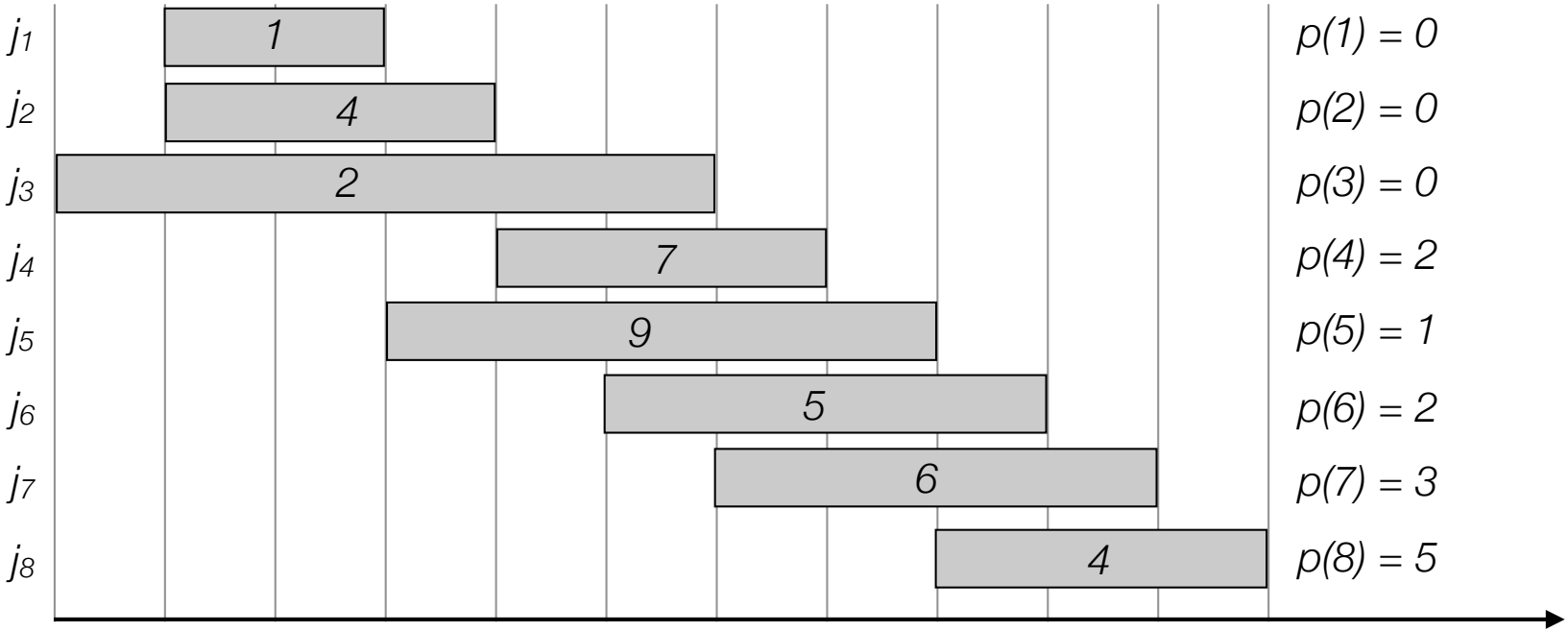



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



Weighted interval scheduling: memoization

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Input: n, s[1..n], f[1..n], v[1..n]

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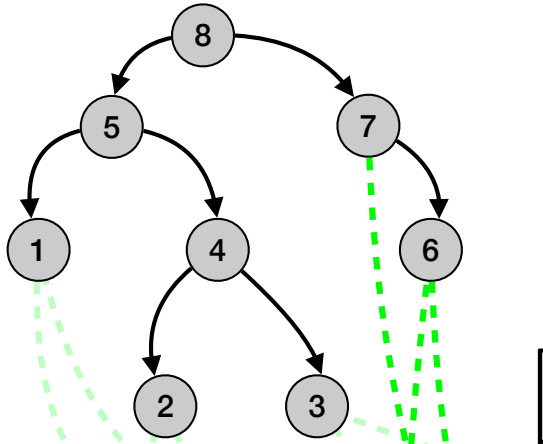
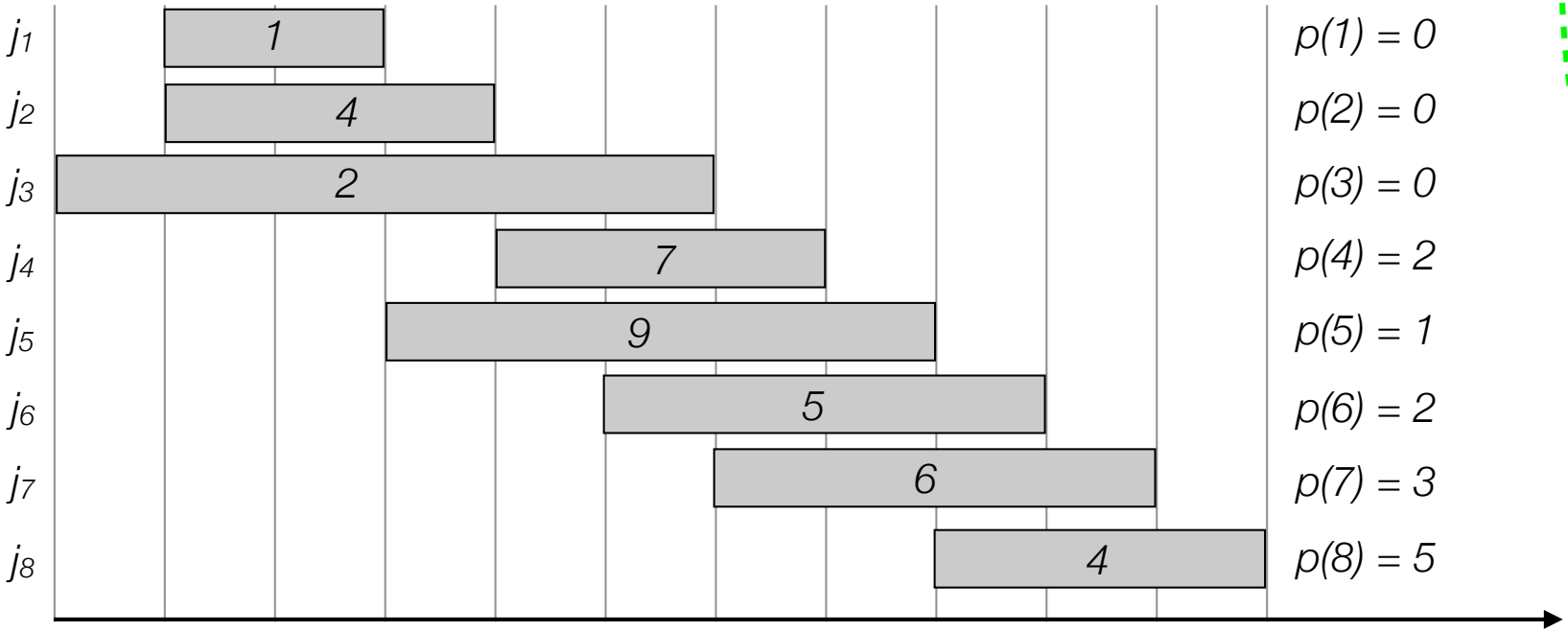
```



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	
7	
8	



Weighted interval scheduling: memoization

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Input: n, s[1..n], f[1..n], v[1..n]

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Compute p[1], p[2], …, p[n]

for j=1 to n
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M[0] = 0.
Compute-Memoized-Opt(n)

Compute-Memoized-Opt(j)
if M[j] is empty
   M[j] = max(v[j] + Compute-Memoized-Opt(p[j]),
              Compute-Memoized-Opt(j-1))
return M[j]
```
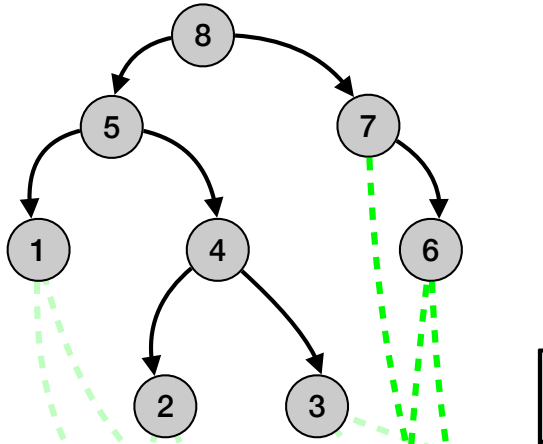
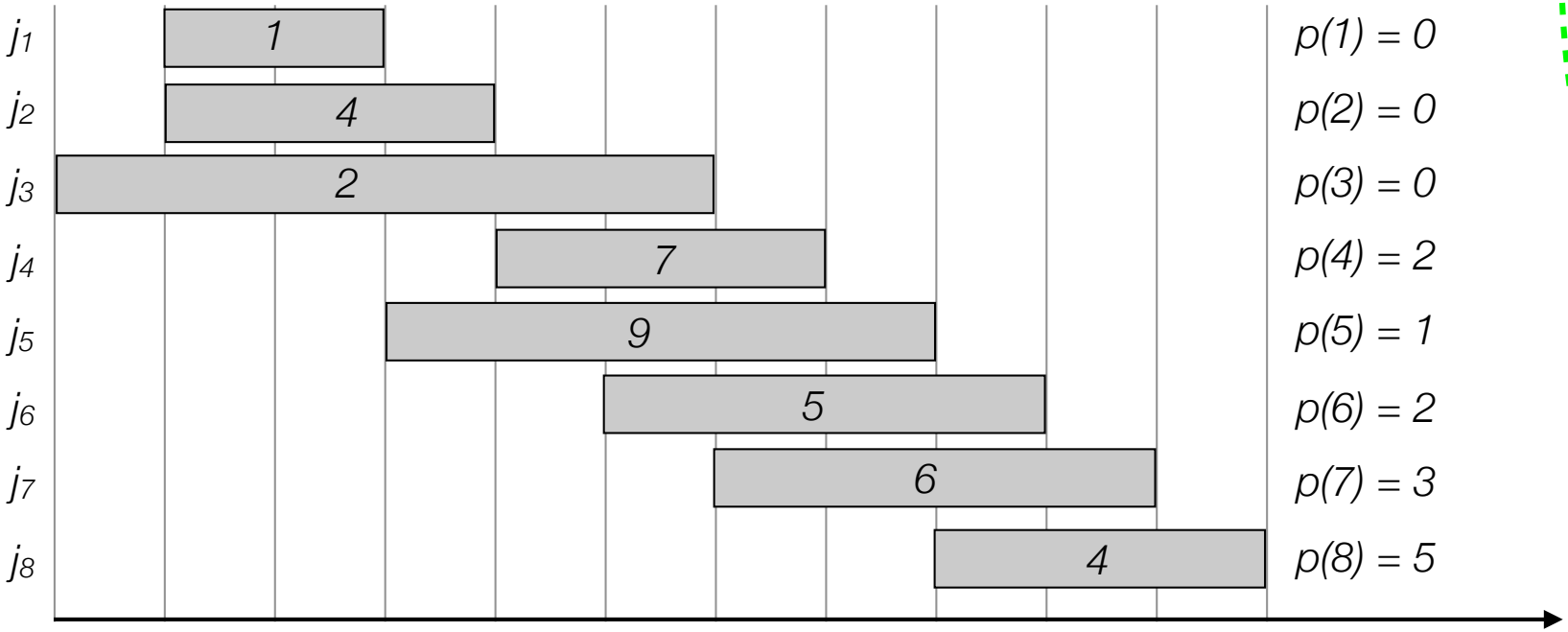



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	
8	



Weighted interval scheduling: memoization

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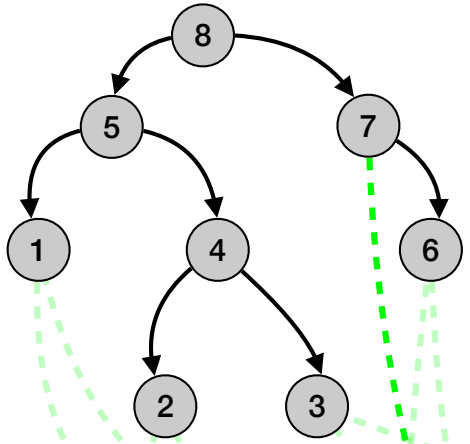
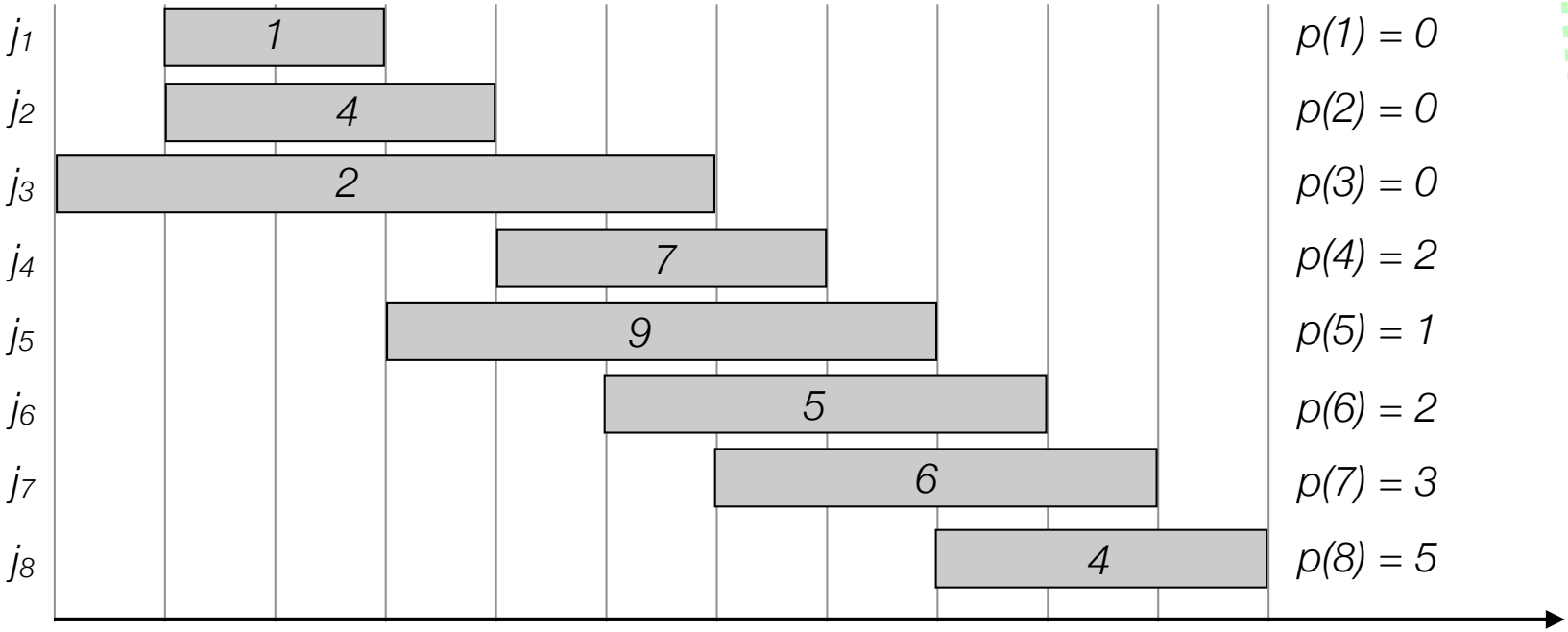
return M[j]
```



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	
8	



Weighted interval scheduling: memoization

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Input: n, s[1..n], f[1..n], v[1..n]

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```
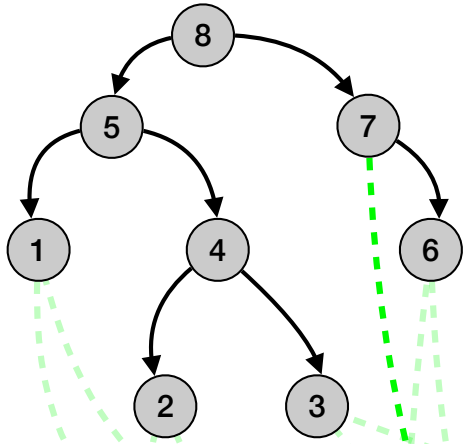
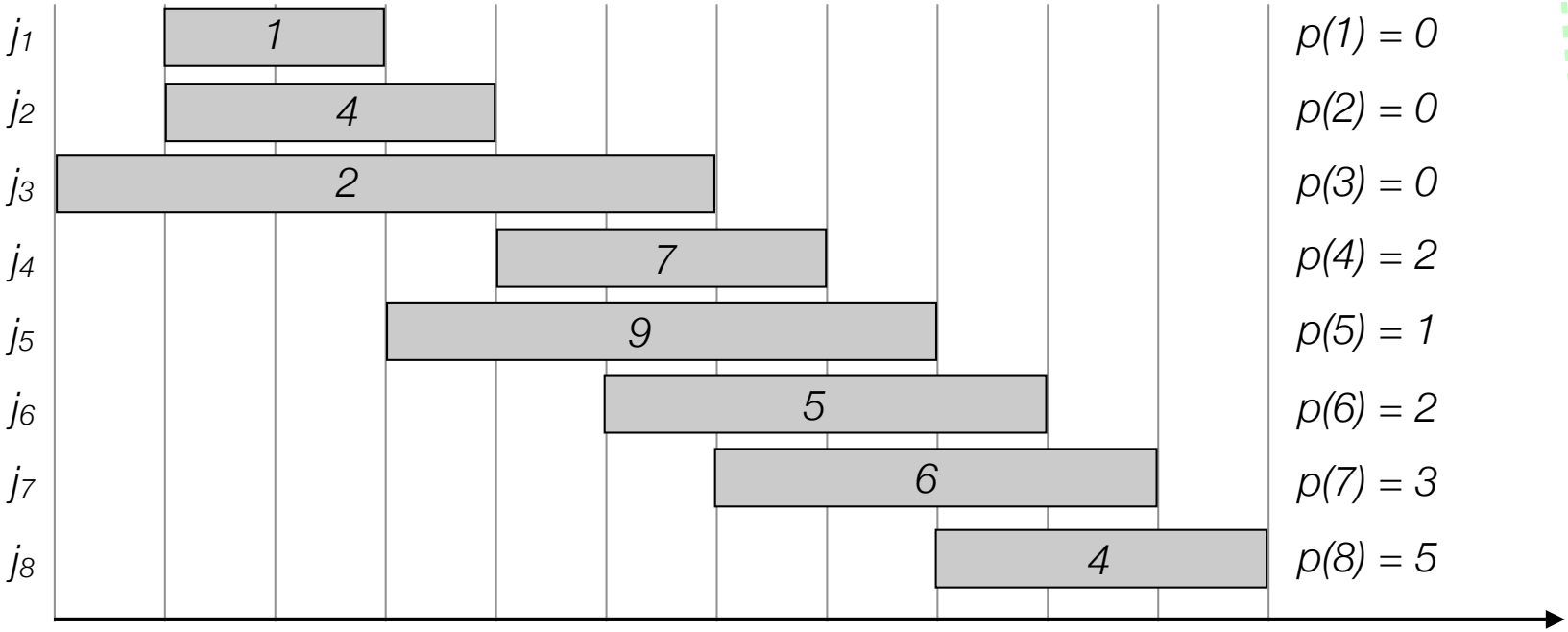



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	



Weighted interval scheduling: memoization

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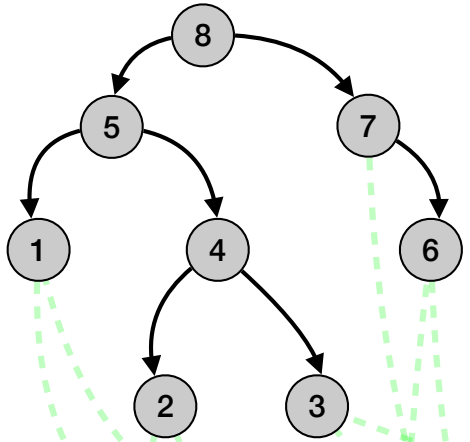
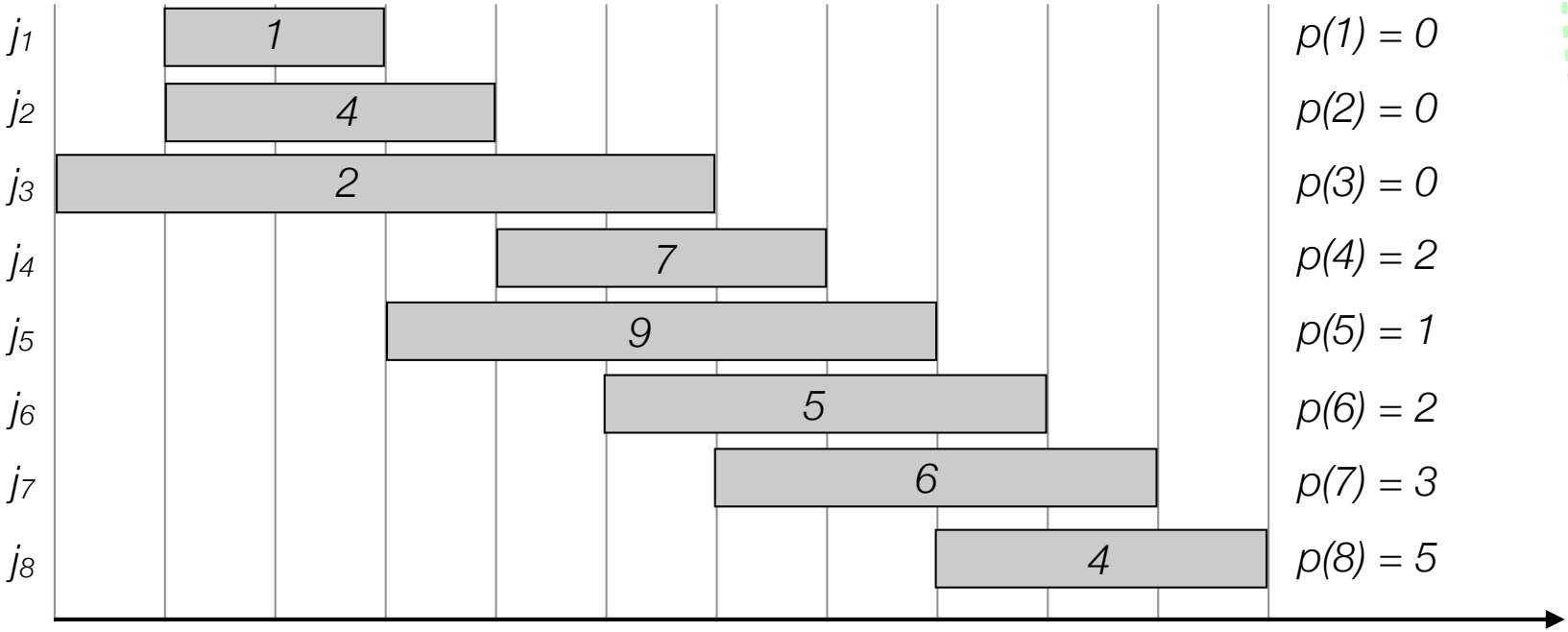
```



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	



Weighted interval scheduling: memoization

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   M[j] = max(v[j] + Compute-Memoized-Opt(p[j]),
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```
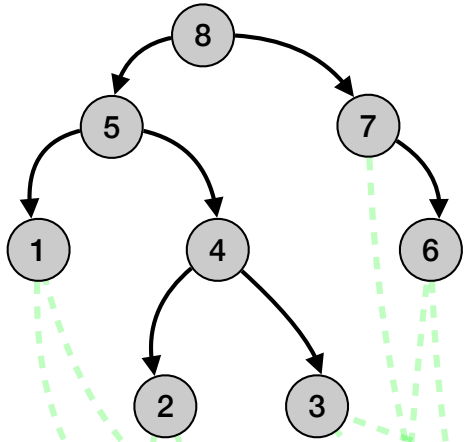
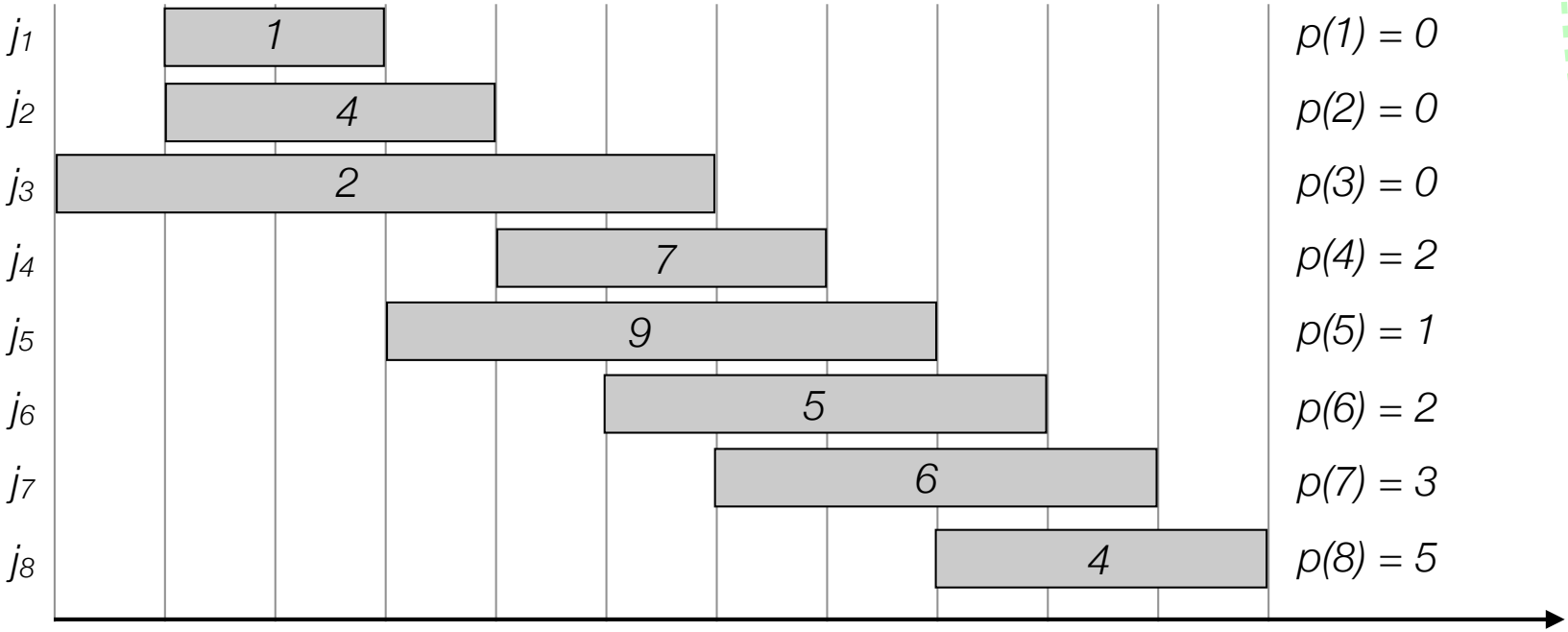
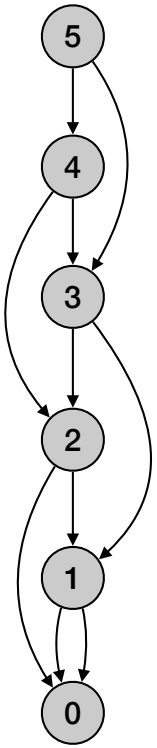



i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15



Weighted interval scheduling: bottom-up

```
Compute-Bottom-Up—Opt(n, s[1..n], f[1..n], v[1..n])

Sort jobs by finish time so that f[1] ≤ f[2]≤ … ≤ f[n]
Compute p[1], p[2], …, p[n]

M[0] = 0.
for j=1 to n
  M[j] = max(v[j] + M(p[j]), M(j-1))
return M[n]
```



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```
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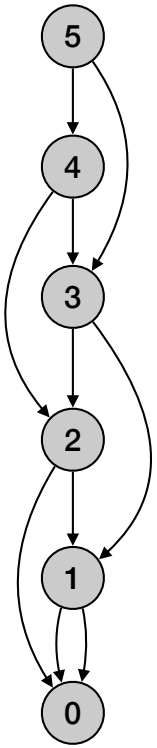

- Running time O(n log n):

Weighted interval scheduling: bottom-up

```
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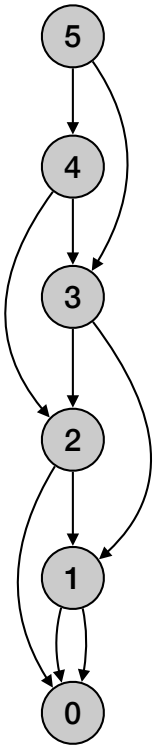

- Running time O(n log n):
  - Sorting takes O(n log n) time.

Weighted interval scheduling: bottom-up

```
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Sort jobs by finish time so that f[1] ≤ f[2]≤ … ≤ f[n]
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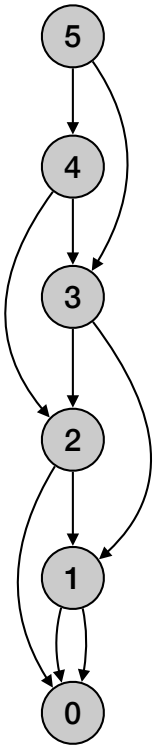

- Running time O(n log n):
  - Sorting takes O(n log n) time.
  - Computing p(n): O(n log n)

Weighted interval scheduling: bottom-up

```
Compute-Bottom-Up—Opt(n, s[1..n], f[1..n], v[1..n])

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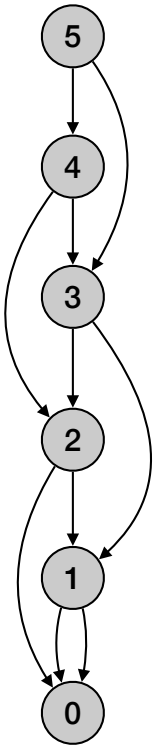

- Running time O(n log n):
  - Sorting takes O(n log n) time.
  - Computing p(n): O(n log n)
  - For loop: O(n) time

Weighted interval scheduling: bottom-up

```
Compute-Bottom-Up—Opt(n, s[1..n], f[1..n], v[1..n])

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```

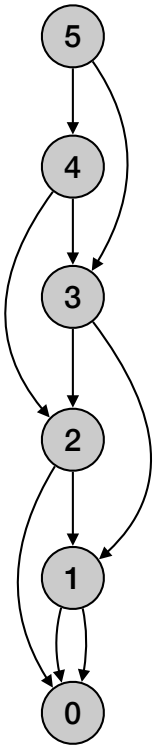

- Running time O(n log n):
  - Sorting takes O(n log n) time.
  - Computing p(n): O(n log n)
  - For loop: O(n) time
    - Each iteration takes constant time.

Weighted interval scheduling: bottom-up

```
Compute-Bottom-Up—Opt(n, s[1..n], f[1..n], v[1..n])

Sort jobs by finish time so that f[1] ≤ f[2]≤ … ≤ f[n]
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```
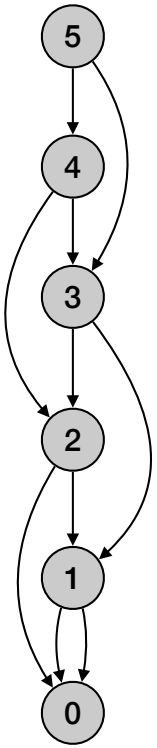
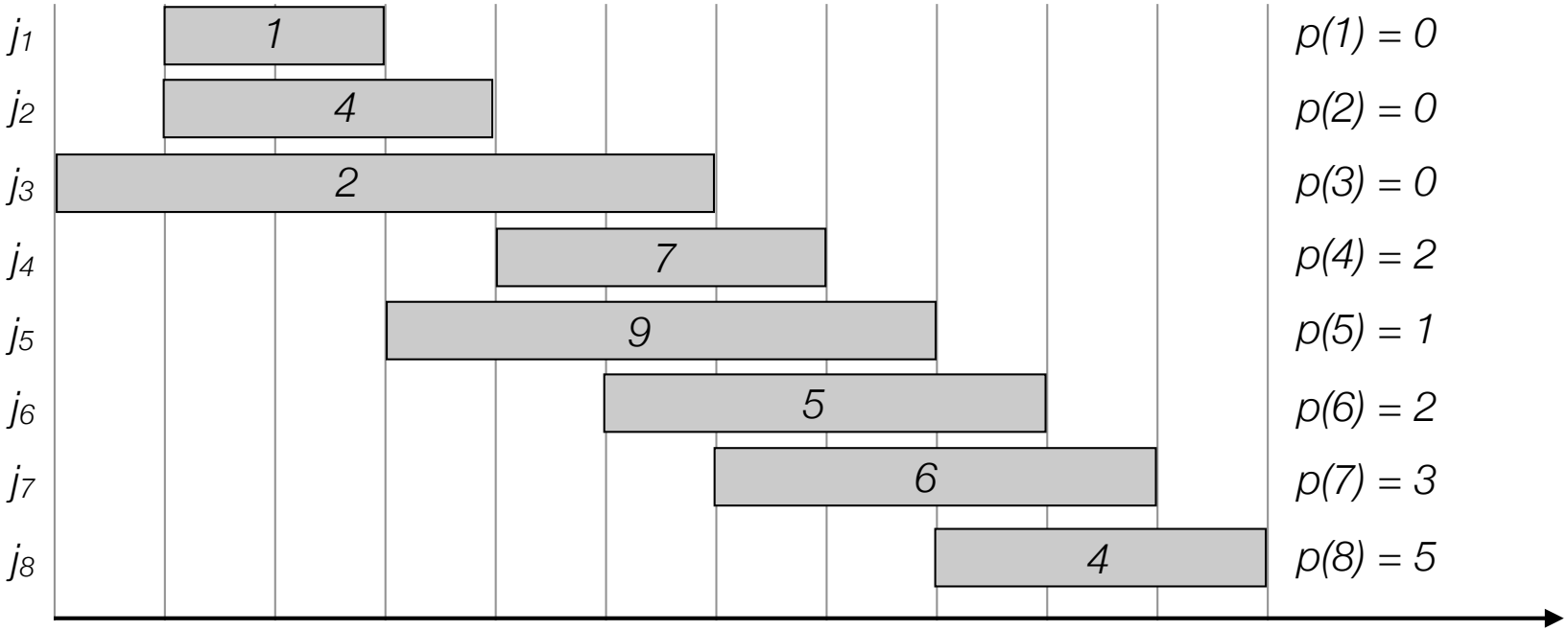



- Running time O(n log n):
  - Sorting takes O(n log n) time.
  - Computing p(n): O(n log n)
  - For loop: O(n) time
    - Each iteration takes constant time.
- Space O(n)

Weighted interval scheduling: find solution

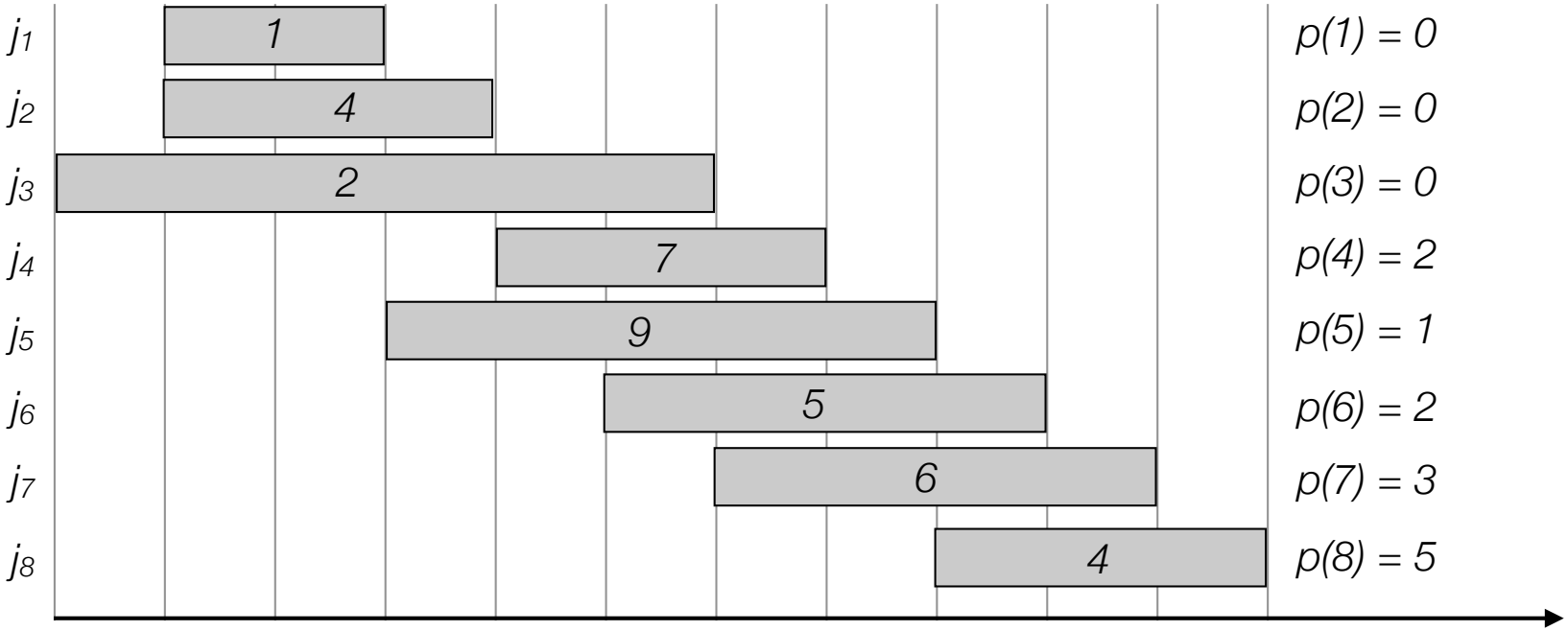


i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15



Weighted interval scheduling: find solution

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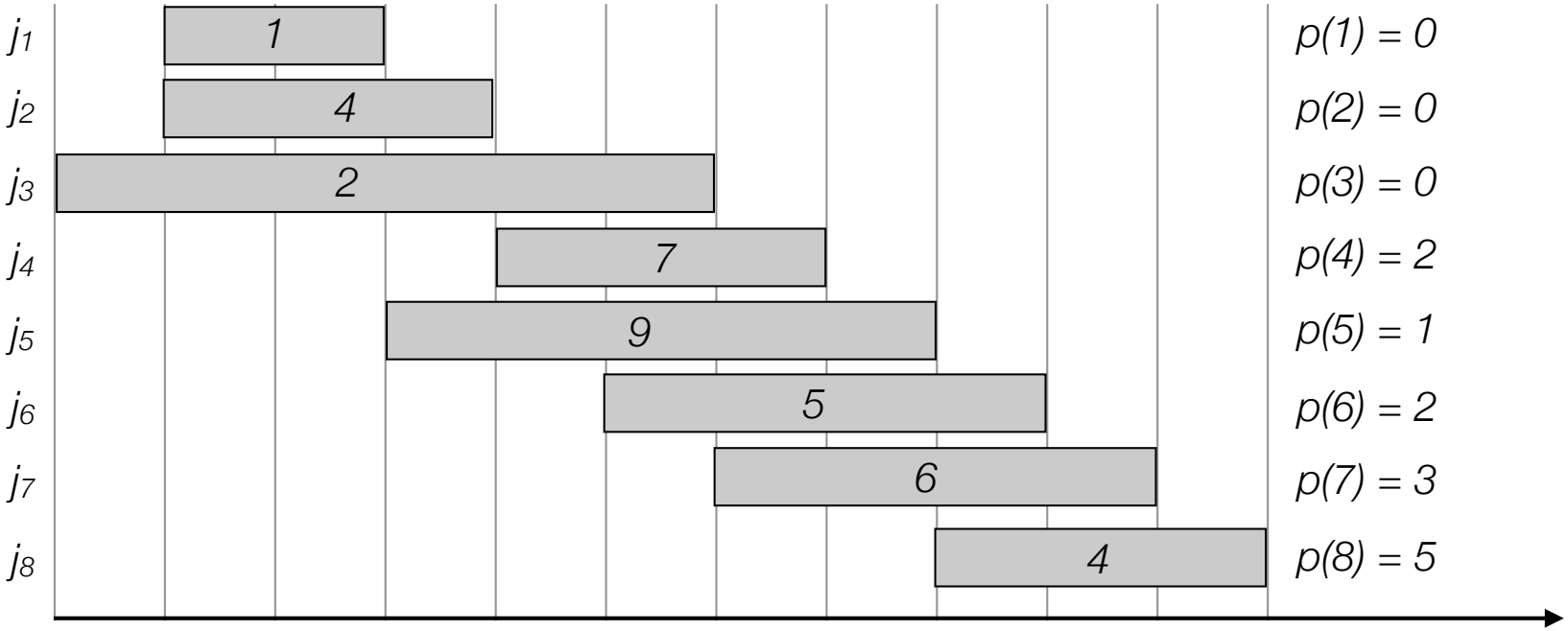
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution =

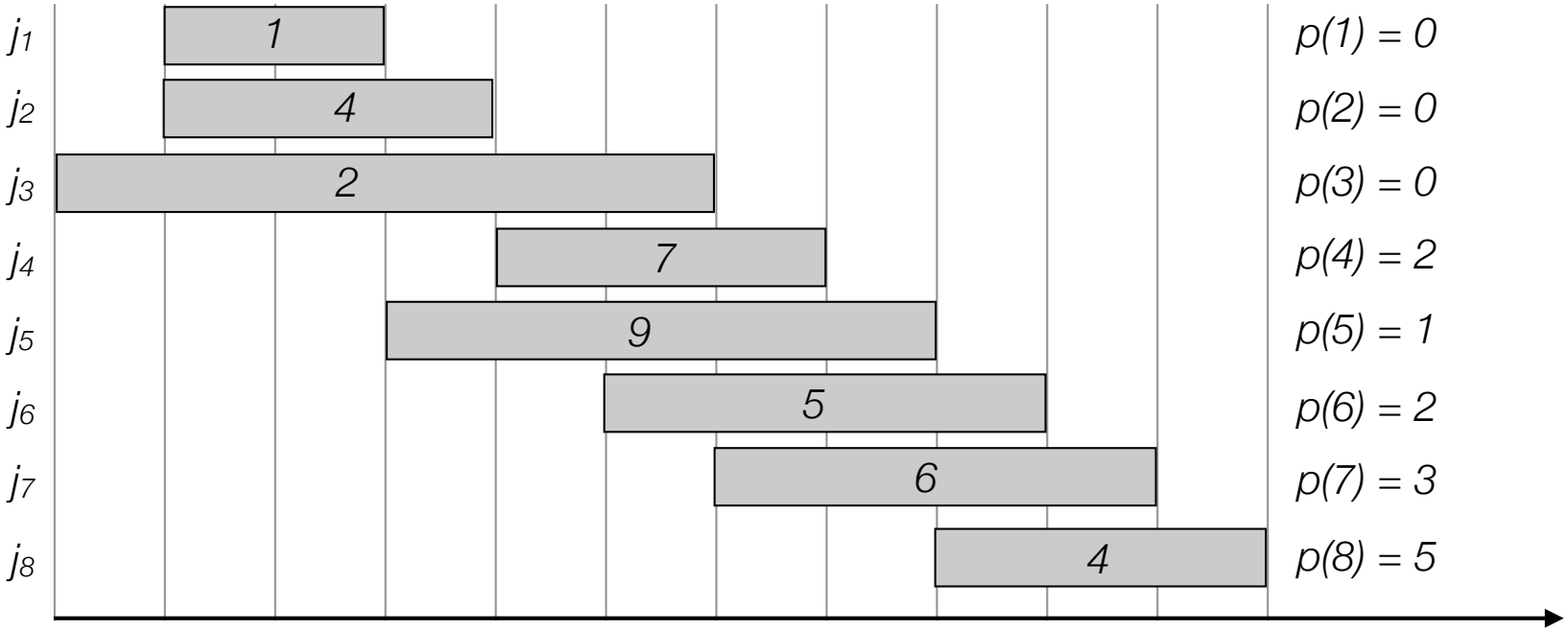


Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution =



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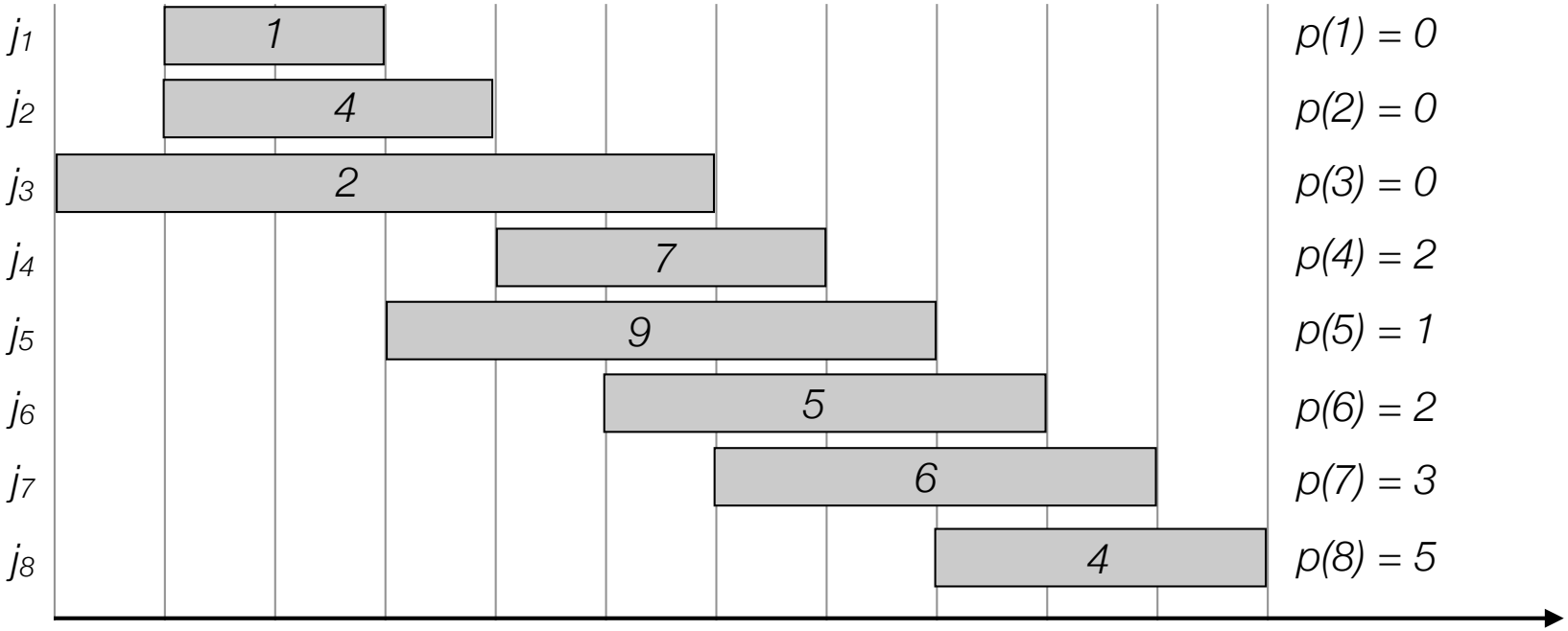
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution =



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```
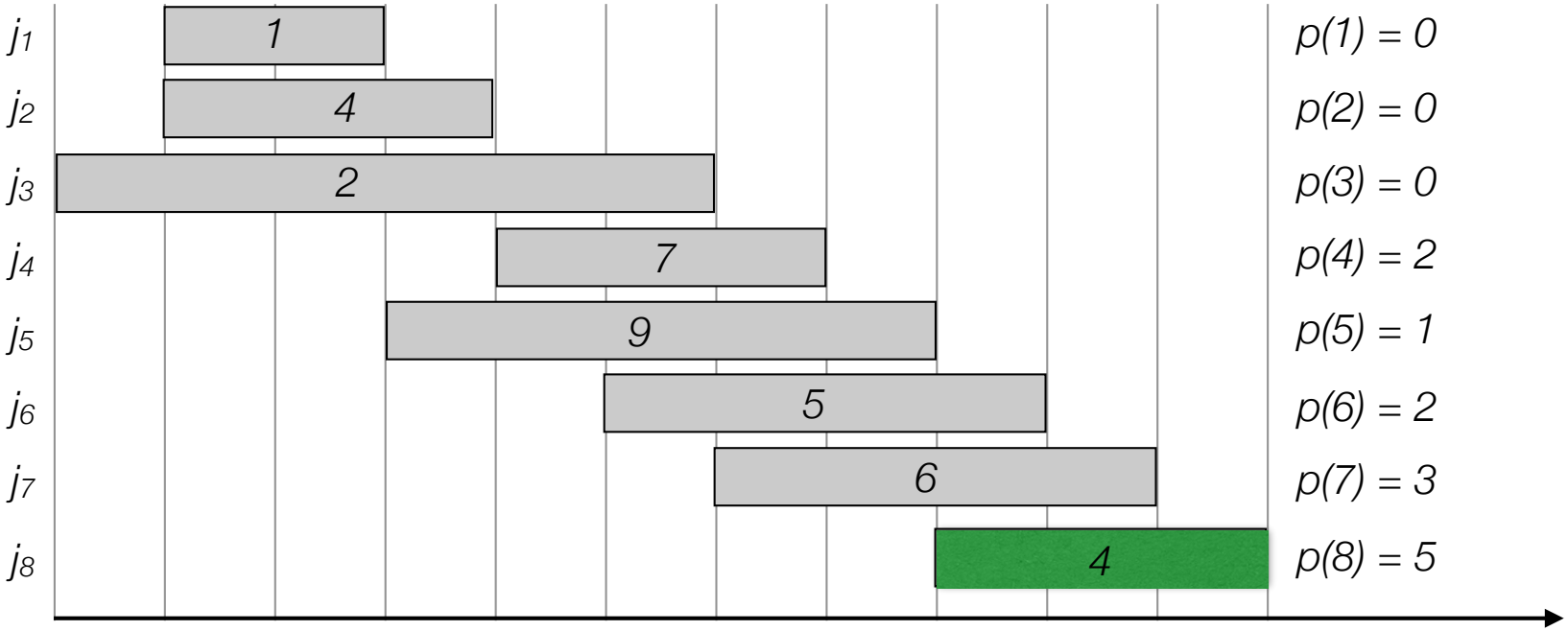

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8



Weighted interval scheduling: find solution

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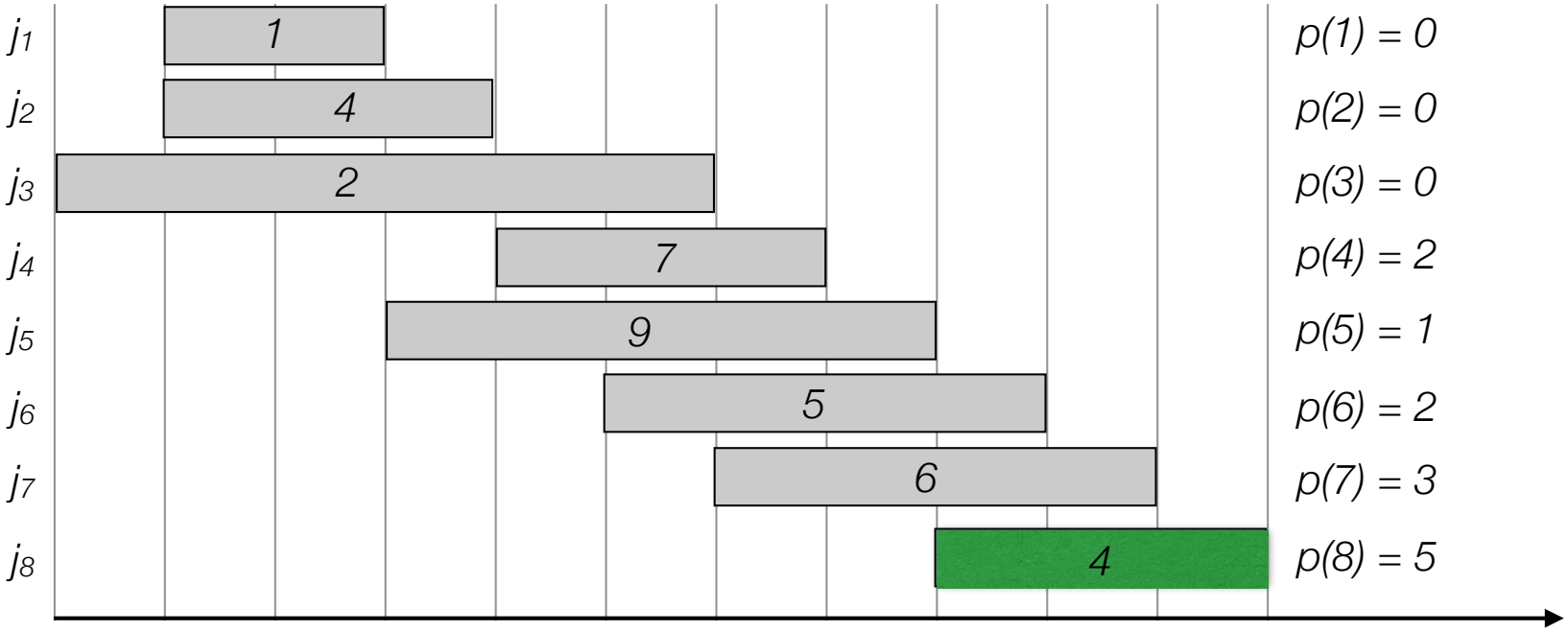
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8



Weighted interval scheduling: find solution

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else
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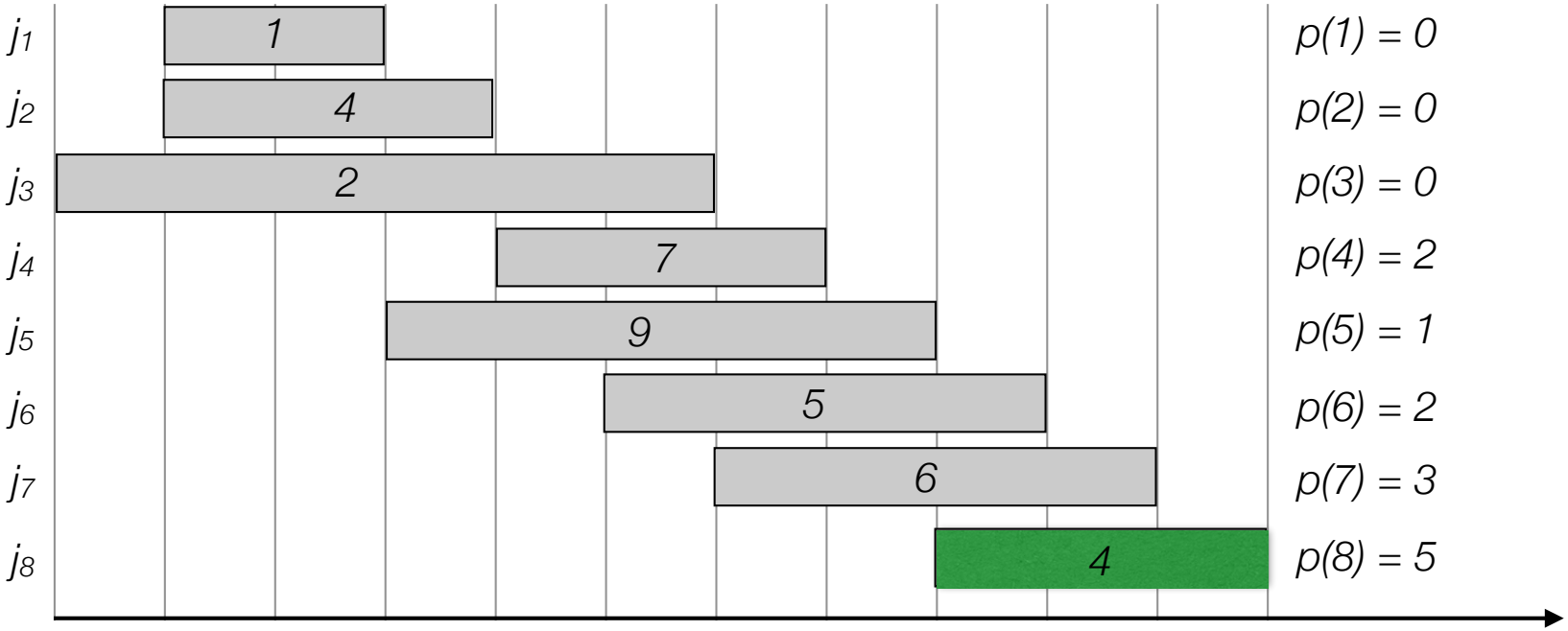
```

Solution = 8



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0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Weighted interval scheduling: find solution

```
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if j=0
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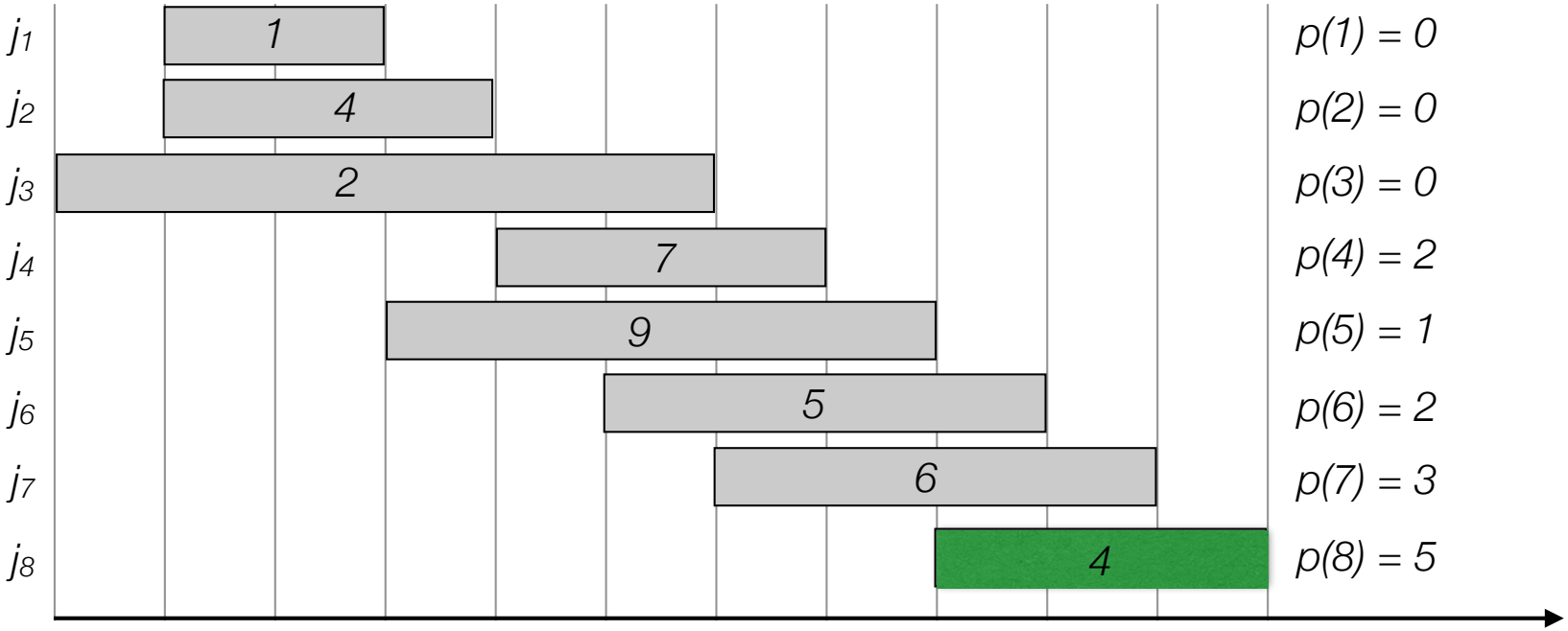
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8



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else
  return Find-Solution(j-1)
```
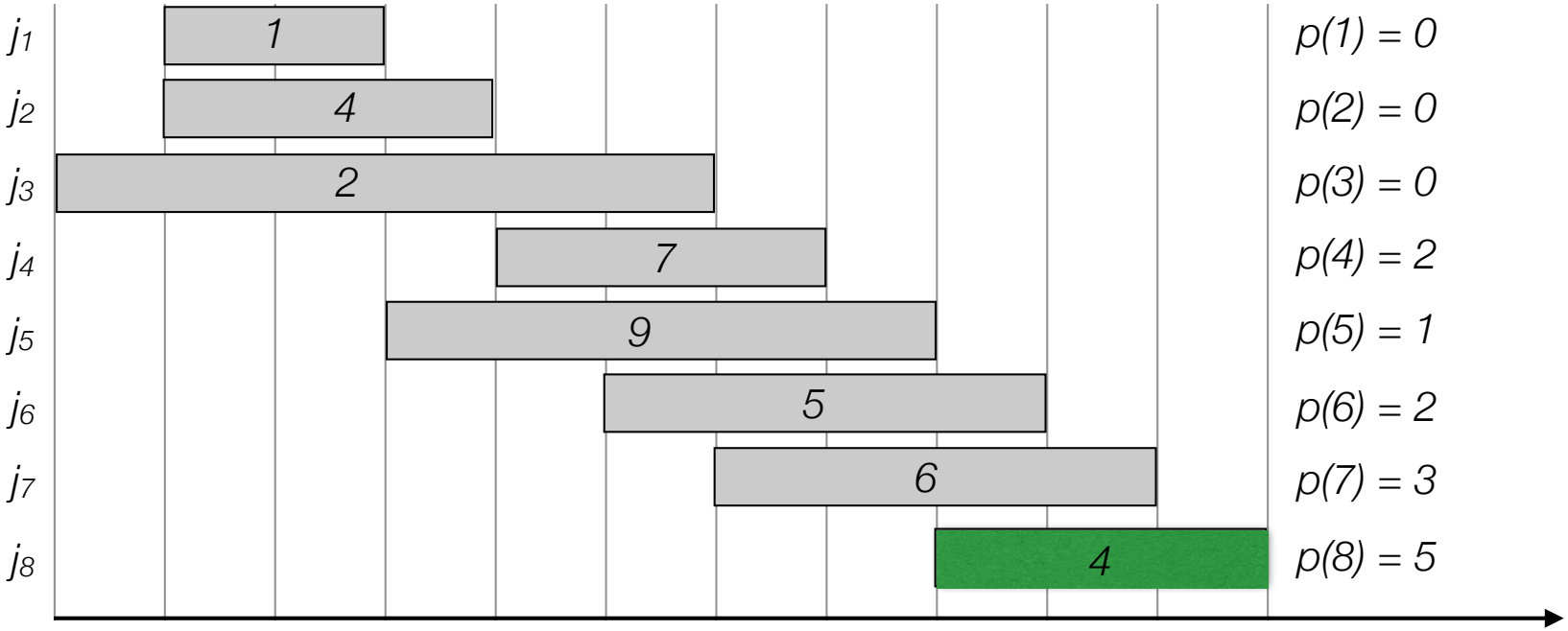

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

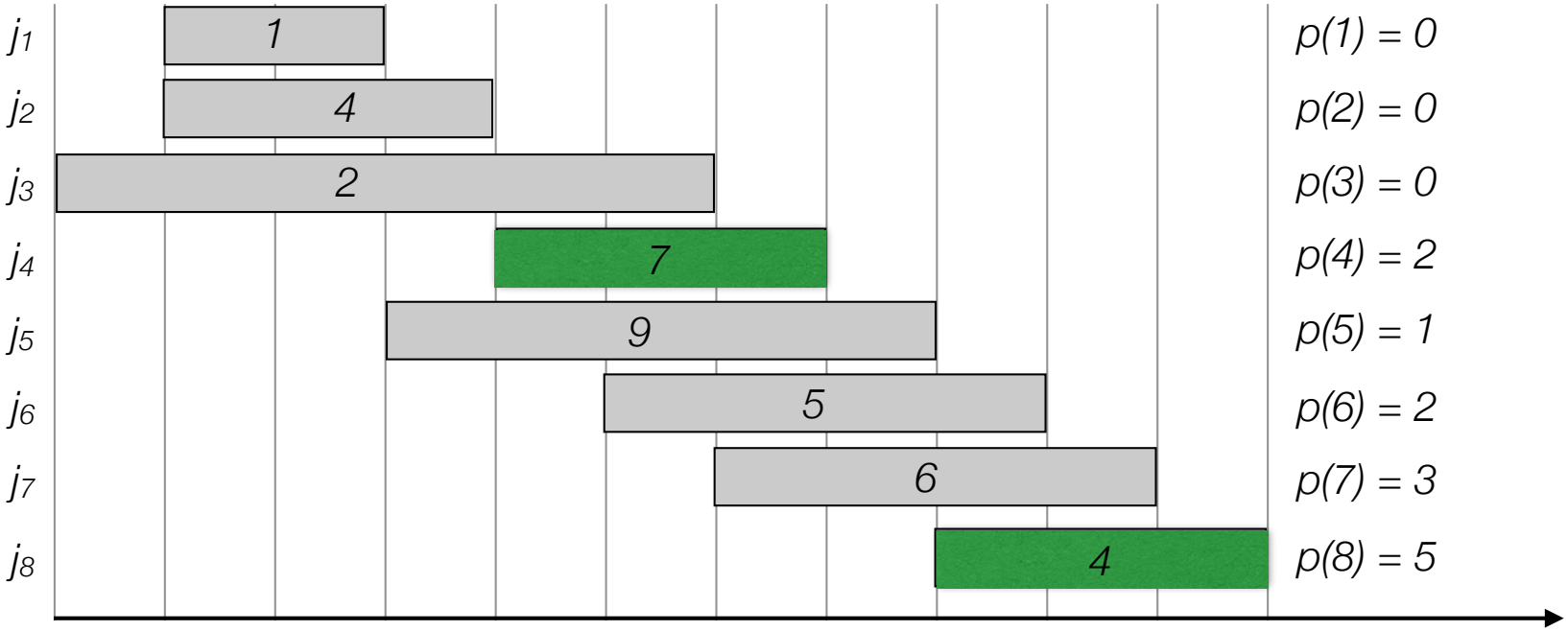
Solution = 8



Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

Solution = 8 , 4



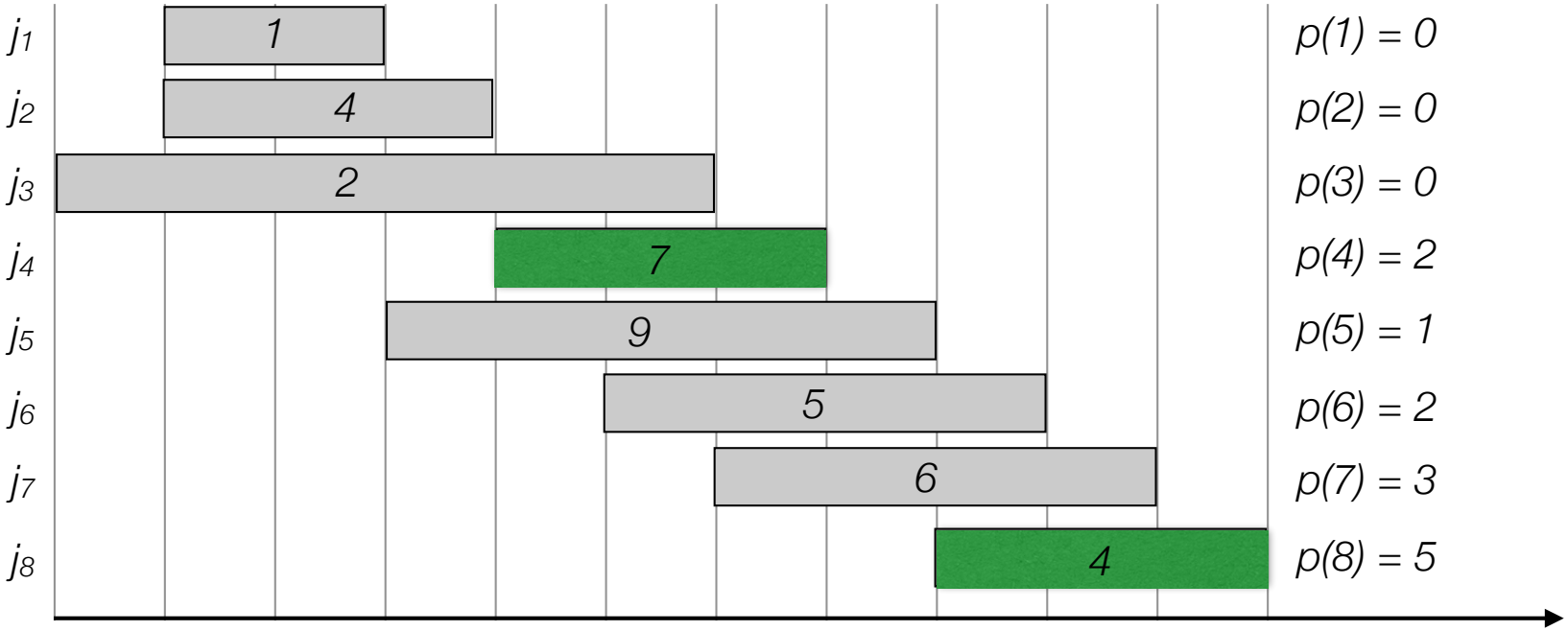
i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8 , 4

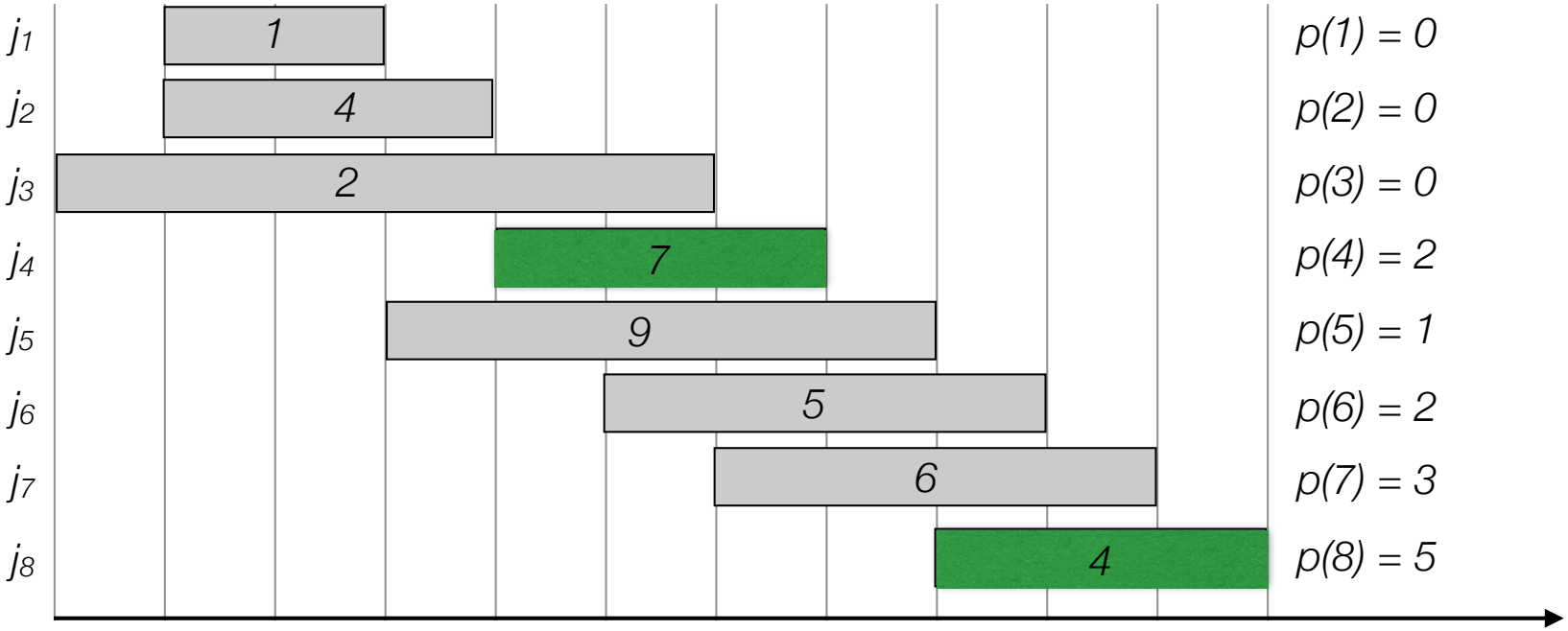


Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8 , 4

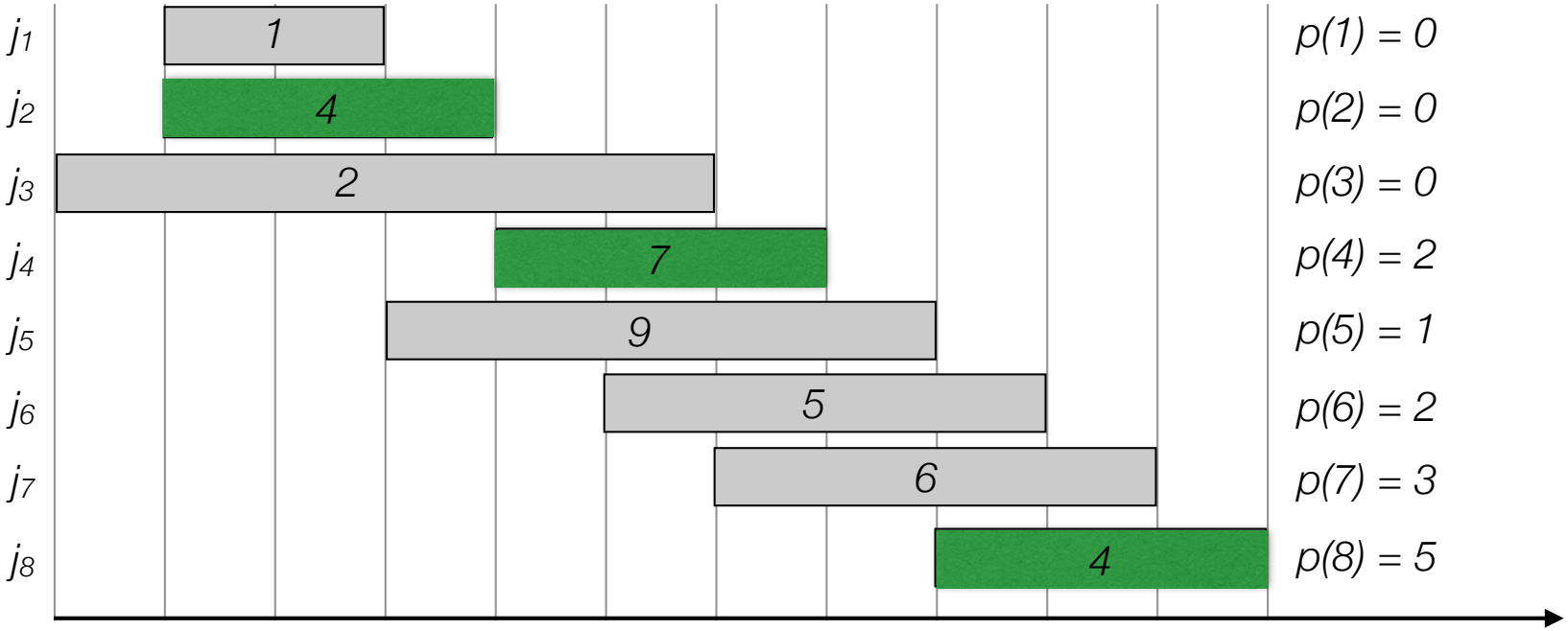


Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8 , 4 , 2



Weighted interval scheduling: find solution

```
Find-Solution(j)
if j=0
  Return emptyset
else if M[j] > M[j-1]
  return {j} U Find-Solution(p[j])
else
  return Find-Solution(j-1)
```

i	M[i]
0	0
1	1
2	4
3	4
4	11
5	11
6	11
7	11
8	15

Solution = 8 , 4 , 2