Objectives

- Dynamic Programming
  - Weighted interval schedule
  - Segmented Least Squares

Review: Weighted Interval Scheduling

- Jobs have start time, end time, value/weight
  - Goal: schedule compatible jobs with maximum weight
- What was the key insight to solving the weighted interval scheduling problem?

Binary decision:
- Optimal solution for jobs 1 through j includes j or doesn't

- How do we pick the solution?

Choose the larger value of
- [choose j and the best solution of compatible jobs] OR
  [best solution if don't pick j]

Then what did we do?

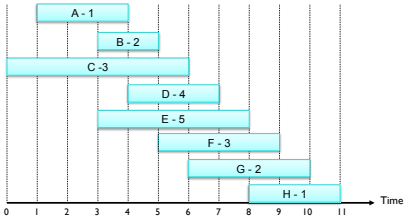
Weighted Interval Scheduling: Memoization

- Store results of each sub-problem in a cache; lookup as needed.

```
Input: n jobs (associated start time s_j, finish time f_j, and value v_j)

Sort jobs by finish times so that f_1 ≤ f_2 ≤ ... ≤ f_n
Compute p(1), p(2), …, p(n)

for j = 1 to n
   M[j] = empty          <-- global array
M[0] = 0

M-Compute-Opt(n)         <-- Call function with initial input

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


Example

- Jobs labeled as name – weight



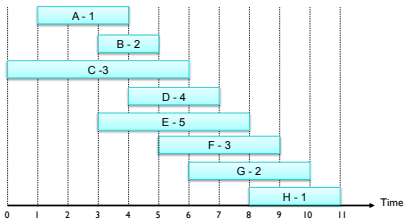
M

0	A	B	C	D	E	F	G	H
0								

Example

What is the value of p for each job?

- Jobs labeled as name – weight

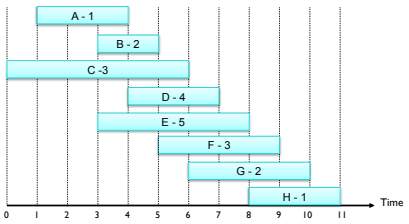


M

0	A	B	C	D	E	F	G	H
0								

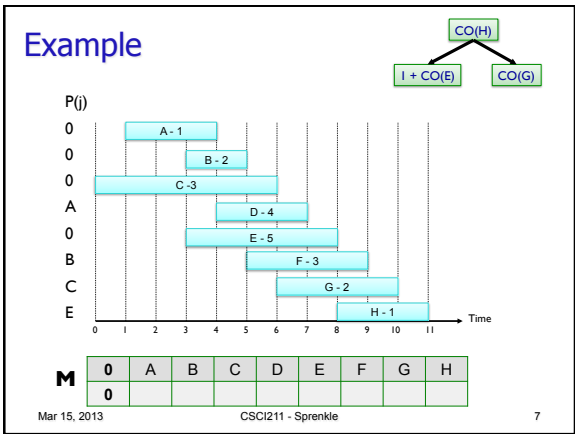
Example

P(j)
0
0
0
A
0
B
C
E



M

0	A	B	C	D	E	F	G	H
0								


Example
CO(H)
I + CO(E)
CO(G)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0
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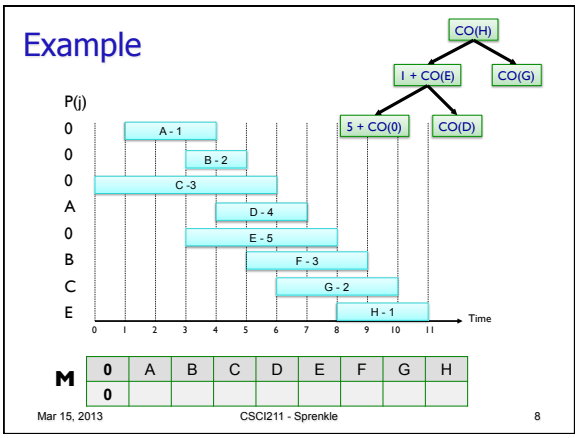
Example
CO(H)
I + CO(E)
CO(G)
5 + CO(0)
CO(D)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0
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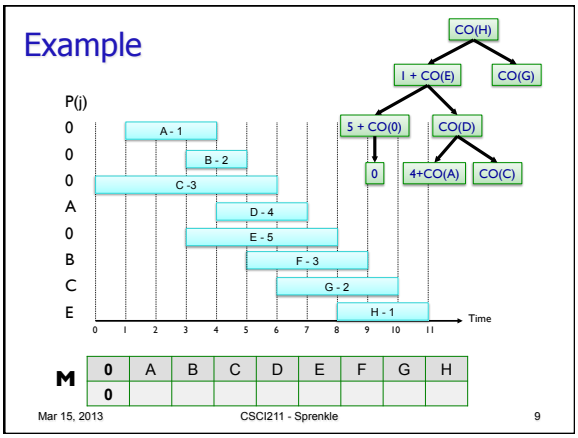
Example
CO(H)
I + CO(E)
CO(G)
5 + CO(0)
CO(D)
0
4+CO(A)
CO(C)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0
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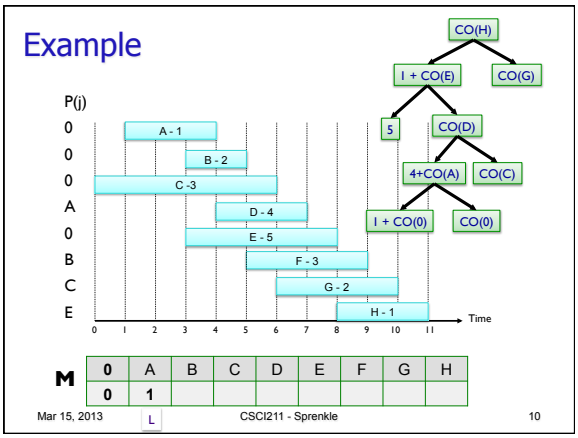
Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+CO(A)
CO(C)
I + CO(0)
CO(0)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1
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L
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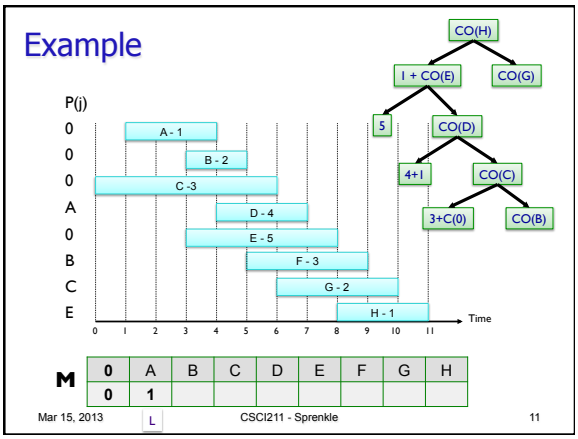
Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+I
CO(C)
3+C(0)
CO(B)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1
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L
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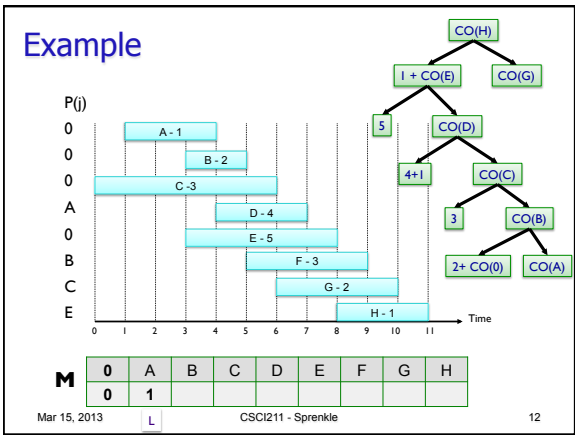
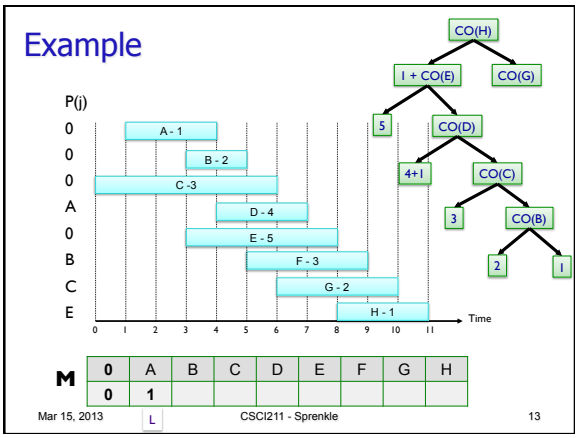
11


Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+I
CO(C)
3
CO(B)
2+ CO(0)
CO(A)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1
Mar 15, 2013
L
CSCI211 - Sprenkle
12


Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+I
CO(C)
3
CO(B)
2
I
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1
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L
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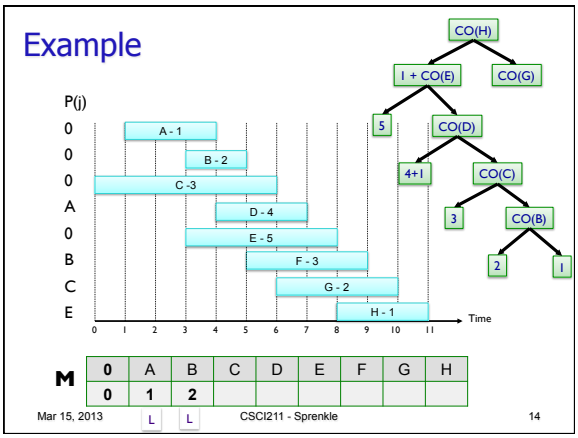
13


Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+I
CO(C)
3
CO(B)
2
I
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1 2
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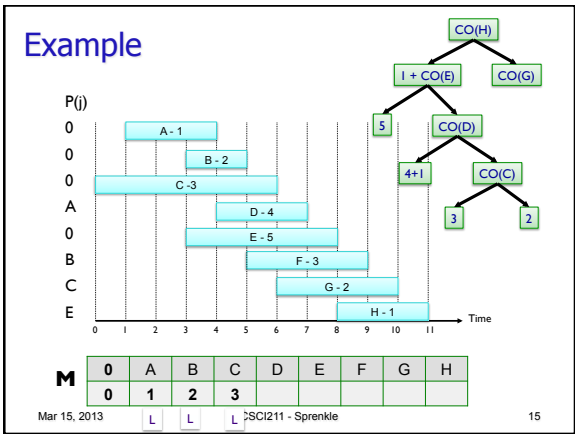
L
L
CSCI211 - Sprenkle
14


Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
4+I
CO(C)
3
2
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1 2 3
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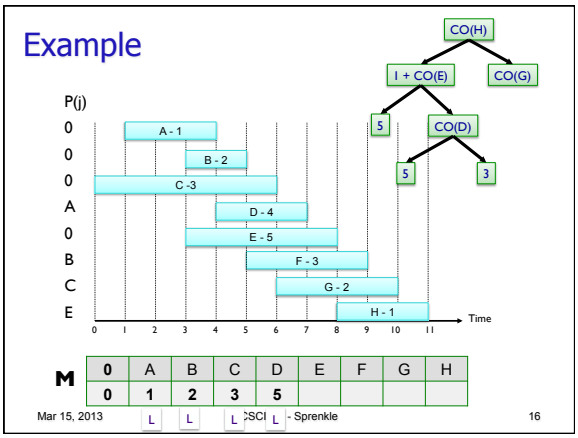
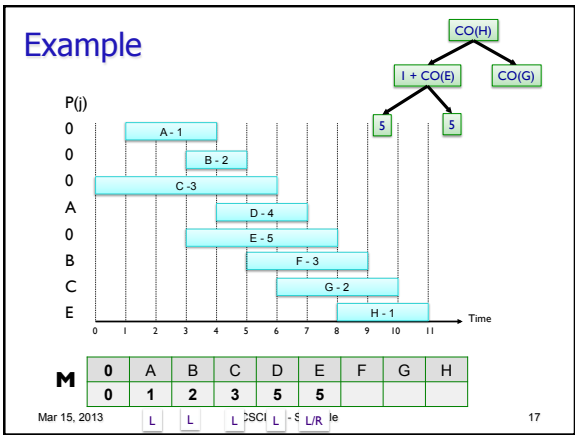
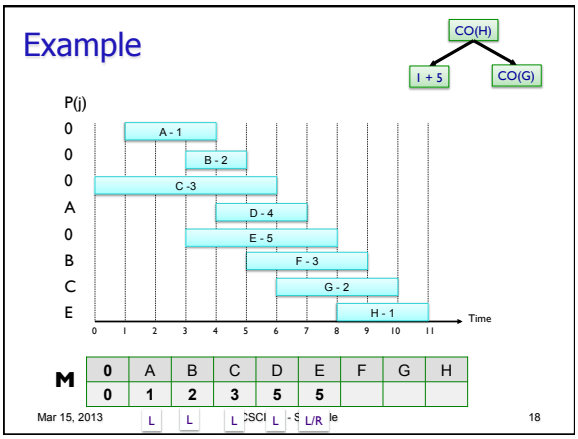
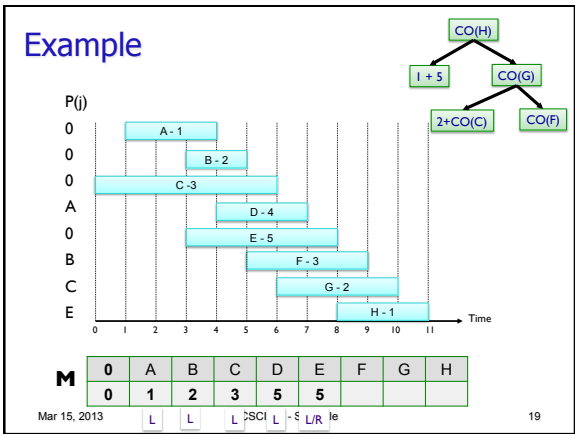
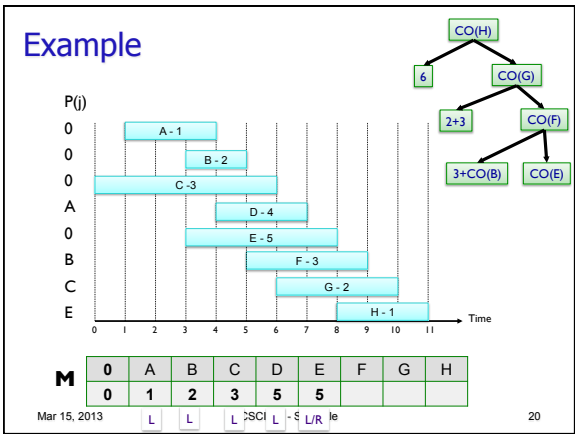
L
L
L
CSCI211 - Sprenkle
15

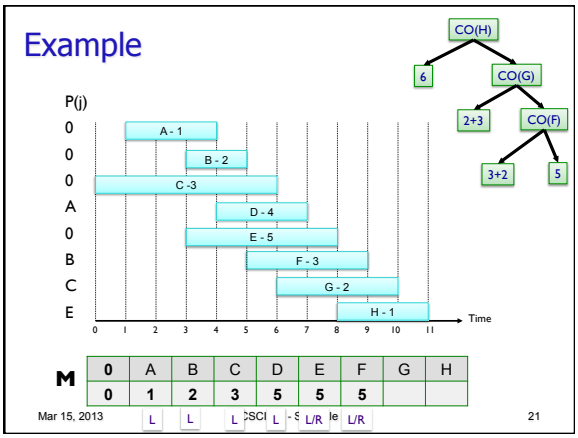

Example
CO(H)
I + CO(E)
CO(G)
5
CO(D)
5
3
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1 2 3 5
Mar 15, 2013
L
L
L
CSCI
- Sprenkle
16

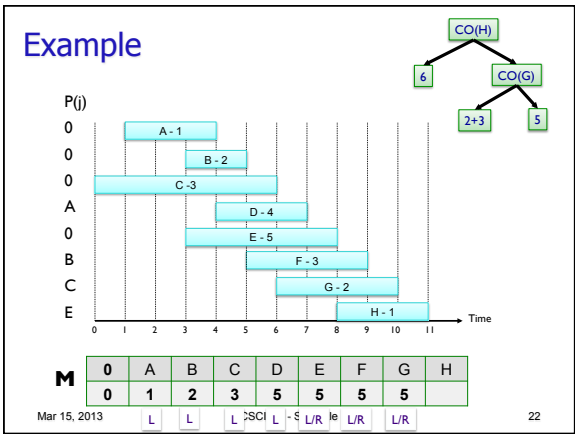

Example
CO(H)
I + CO(E)
CO(G)
5
5
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1 2 3 5 5
Mar 15, 2013
L
L
L
CSCI
L
L/R
17

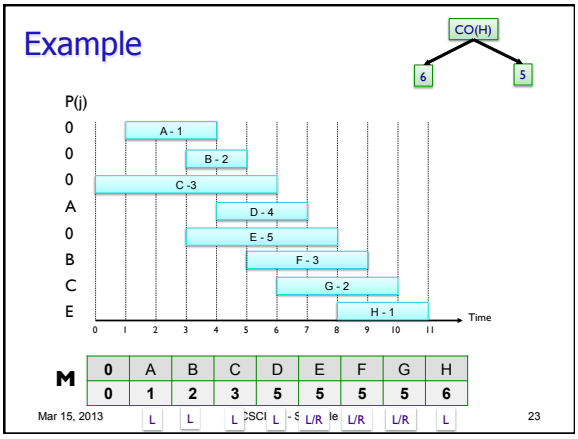

Example
CO(H)
I + 5
CO(G)
P(j)
0
0
0
A
0
B
C
E
A - 1
B - 2
C -3
D - 4
E - 5
F - 3
G - 2
H - 1
Time
0 1 2 3 4 5 6 7 8 9 10 11
M
0 A B C D E F G H
0 1 2 3 5 5
Mar 15, 2013
L
L
L
CSCI
L
L/R
18











Weighted Interval Scheduling: Memoization Analysis

Costs?

Input: n jobs (associated start time s_j, finish time f_j, and value v_j)

Sort jobs by finish times so that $f_1 \le f_2 \le \ldots \le f_n$
Compute p(1), p(2), …, p(n)

```
for j = 1 to n
   M[j] = empty
M[0] = 0

M-Compute-Opt(n)

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

Weighted Interval Scheduling: Memoization Analysis

```
Input: n jobs (associated start time s_j, finish time f_j, and
value v_j)

Sort jobs by finish times so that f_1 ≤ f_2 ≤ ... ≤ f_n   O(n log n)
Compute p(1), p(2), …, p(n)   O(n log n)

for j = 1 to n
   M[j] = empty   O(n)
M[0] = 0

M-Compute-Opt(n)   O(n)

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


Weighted Interval Scheduling: Running Time

- Claim. Memoized version of algorithm takes O(n log n) time
  - Sort by finish time: O(n log n)
  - Computing p(·): O(n log n)
  - `M-Compute-Opt(j)`: each invocation takes O(1) time and either
    - (i) returns an existing value `M[j]`
    - (ii) fills in one new entry `M[j]` and makes two recursive calls
  - Progress measure Φ = # nonempty entries of `M[]`
    - (i) initially Φ = 0, throughout Φ ≤ n
    - (ii) increases Φ by 1 ⇒ at most 2n recursive calls
  - Running time of `M-Compute-Opt(n)` is O(n). ▪
- Remark.
  - O(n) if jobs are *pre-sorted* by start and finish times

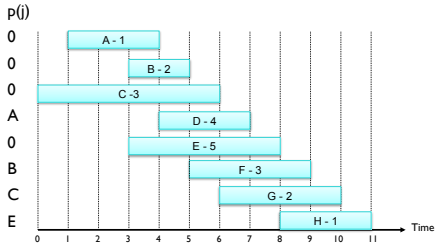
Weighted Interval Scheduling: Finding a Solution

- Dynamic programming algorithms compute ***optimal value***
- What if we want the ***solution*** itself (**not** simply the value)?
- Do some post-processing
  - Looking at M, how do we know which set of intervals were chosen?

M

0	A	B	C	D	E	F	G	H
0	1	2	3	5	5	5	5	6

Towards Finding a Solution



M

0	A	B	C	D	E	F	G	H
0	1	2	3	5	5	5	5	6

Weighted Interval Scheduling: Finding a Solution

- Dynamic programming algorithms compute ***optimal value***
- What if we want the ***solution*** itself (**not** simply the value)?
- Do some post-processing

```
M-Compute-Opt(n)
Find-Solution(n)

def Find-Solution(j):
   if j = 0:
      output nothing
   elif v_j + M[p(j)] > M[j-1]:
      print j
      Find-Solution(p(j))
   else:
      Find-Solution(j-1)
```

Runtime?

O(n)

Turning it Around…

- We solved the Fibonacci problem as both recursive/ memoized and an **iterative** algorithm

Can we write this algorithm as an **iterative** solution?

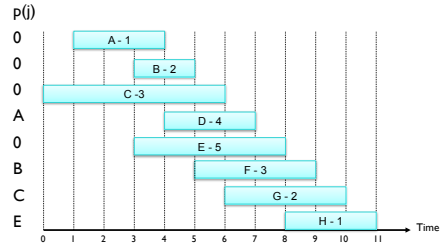
```
Input: n jobs (associated start time s_j, finish time f_j, and
value v_j)

Sort jobs by finish times 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
M-Compute-Opt(n)

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

Towards Iterative Solution…



M	0	A	B	C	D	E	F	G	H

Iterative Solution

- Build up solution from subproblems instead of breaking down

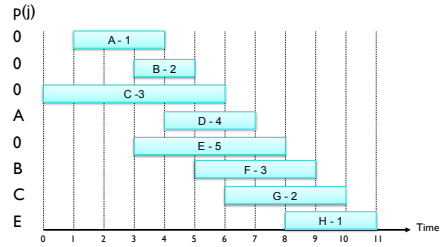
```
Input: n, s1,…,sn , f1,…,fn , v1,…,vn
Sort jobs by finish times so that f1 ≤ f2 ≤ ... ≤ fn.
Compute p(1), p(2), …, p(n)

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

Runtime? O(n)

- Typically, we'll take iterative approach

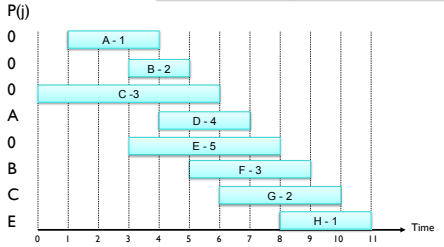
Example: Iteratively



M	0	A	B	C	D	E	F	G	H
	0								

Example: Iteratively

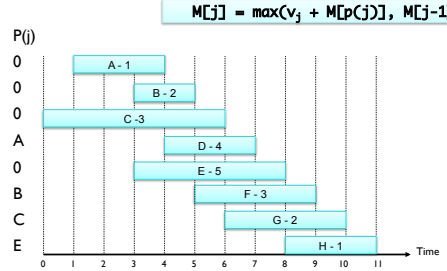
M[j] = max(vj + M[p(j)], M[j-1])



M	0	A	B	C	D	E	F	G	H
	0								

Example: Iteratively

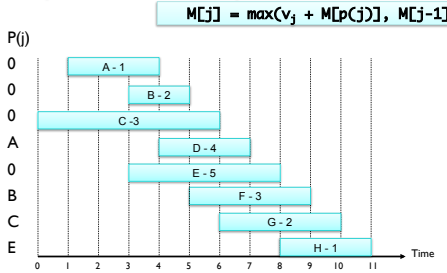
M[j] = max(vj + M[p(j)], M[j-1])



M	0	A	B	C	D	E	F	G	H
	0	1							

Example: Iteratively

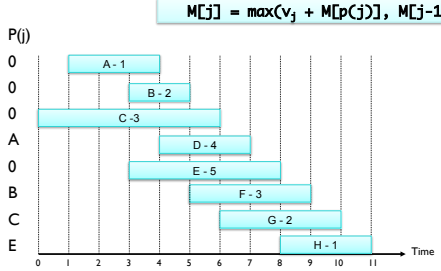
M[j] = max(vj + M[p(j)], M[j-1])



M	0	A	B	C	D	E	F	G	H
	0	1							

Example: Iteratively

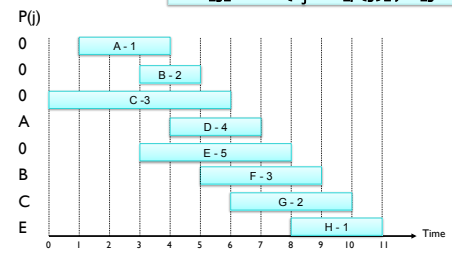
$M[j] = \max(v_j + M[p(j)], M[j-1])$



M	0	A	B	C	D	E	F	G	H
	0	1	2						

Example: Iteratively

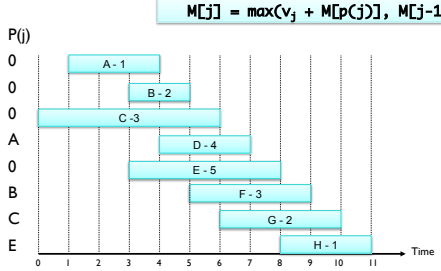
$M[j] = \max(v_j + M[p(j)], M[j-1])$



M	0	A	B	C	D	E	F	G	H
	0	1	2	3					

Example: Iteratively

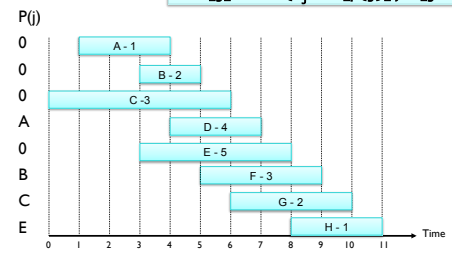
$M[j] = \max(v_j + M[p(j)], M[j-1])$



M	0	A	B	C	D	E	F	G	H
	0	1	2	3	5				

Example: Iteratively

$M[j] = \max(v_j + M[p(j)], M[j-1])$

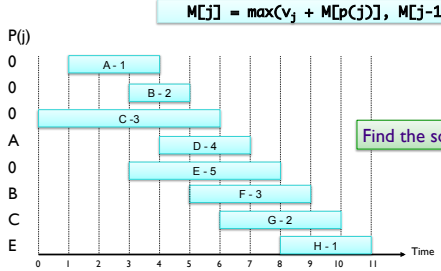


M	0	A	B	C	D	E	F	G	H
	0	1	2	3	5				

 And so on….

Example: Iteratively

$M[j] = \max(v_j + M[p(j)], M[j-1])$



Find the solution?

M	0	A	B	C	D	E	F	G	H
	0	1	2	3	5	5	5	5	6

Summary: Properties of Problems for DP

- Polynomial number of subproblems
- Solution to original problem can be easily computed from solutions to subproblems
- Natural ordering of subproblems, easy to compute recurrence

Dynamic Programming Process

1. Determine optimal substructure of problem
   - Define the recurrence relation
2. Define algorithm to find the ***value*** of optimal solution
3. Optionally, change algorithm to an ***iterative*** rather than recursive solution
4. Define algorithm to find ***optimal solution***
5. Analyze running time of algorithms

Map to weighted interval scheduling problem

Looking Ahead

- Exam 2 due next Friday
  - Usual rules
- Wednesday is a work period
- No wiki for Tuesday