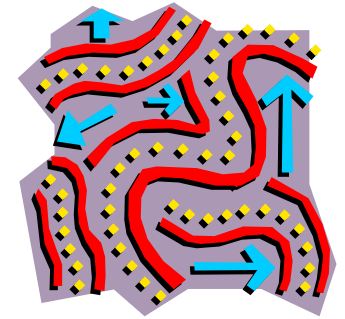


# CS 445

## *Dynamic Programming*

Some of the slides are courtesy of Charles Leiserson with small changes by  
Carola Wenk

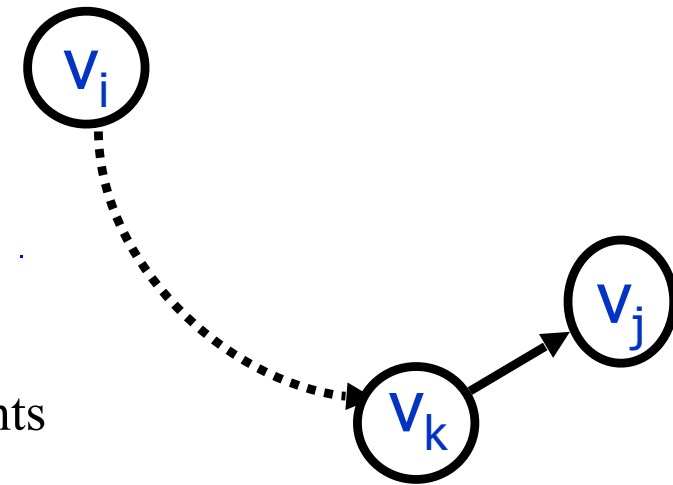
## Example: All-Pairs Shortest Paths Floyd-Warshall alg (Spring 2021)



- Given a graph  $G(V,E)$  with weights (positive and negative) assign to each edges. Assume  $V=\{v_1 \dots v_n\}$ .
- Compute a matrix  $D$  such that  $D[i,j]$  contains the length of the shortest path  $v_i \rightarrow v_j$
- Also compute a matrix  $\Pi[1..n,1..n]$  such that  $\Pi[i, j]$  is the vertex that proceed  $v_j$  along the shortest path  $v_i \rightarrow v_j$
- Warshall-Floyd Algorithm computes these tables in  $O(n^3)$
- Can you think about alternative approaches when the weights of all edges is positive ?

In the figure to the right,  $k = \Pi[i, j]$ .

Compare to  $\Pi[v_i]$  in Dijkstra or Bellman-Ford



## Dynamic Programming: Example 1: Longest Common Subsequence

We look at sequences of characters (strings)

e.g.  $x = \text{"ABCA"}$

**Def:** A **subsequence** of  $x$  is a sequence obtained from  $x$  by possibly deleting some of its characters (but without changing their order)

**Examples:**

$\text{"ABC"}$ ,  $\text{"ACA"}$ ,  $\text{"AA"}$ ,  $\text{"ABCA"}$

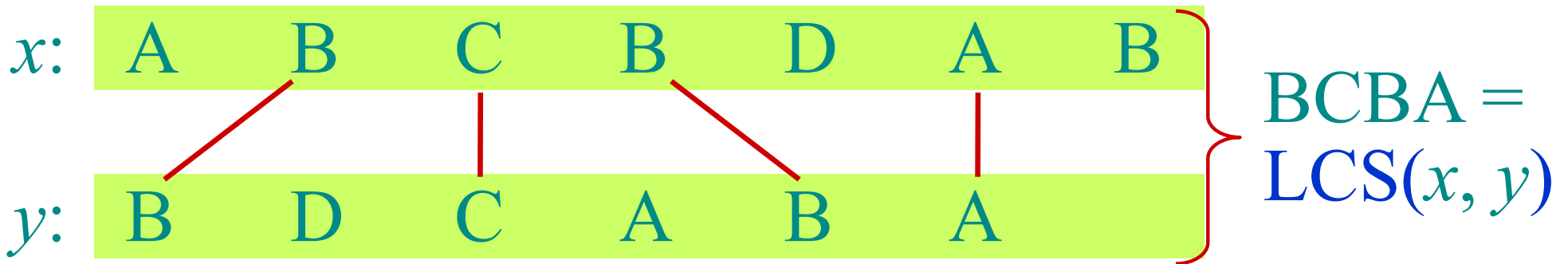
**Def** A **prefix** of  $x$ , denoted  $x[1..m]$ , is the sequence of the first  $m$  characters of  $x$

**Examples:**

$x[1..4] = \text{"ABCA"}$      $x[1..3] = \text{"ABC"}$      $x[1..2] = \text{"AB"}$   
 $x[1..1] = \text{"A"}$      $x[1..0] = \text{""}$

## *Longest Common Subsequence (LCS)*

- Given two sequences  $x[1 \dots m]$  and  $y[1 \dots n]$ , find a longest subsequence common to them both.



Different phrasing: Find a set of a maximum number of segments, such that

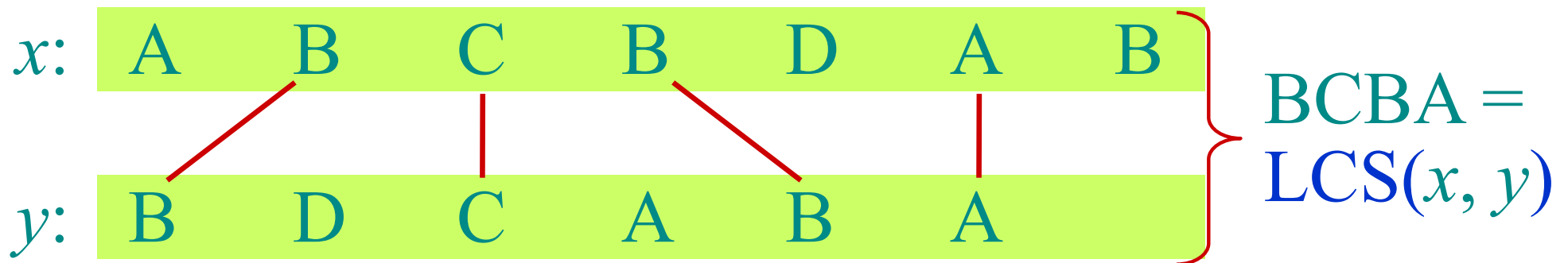
- Each segment connects a character of  $x$  to an identical character of  $y$ ,
- Each character is used at most once
- Segments do not intersect.



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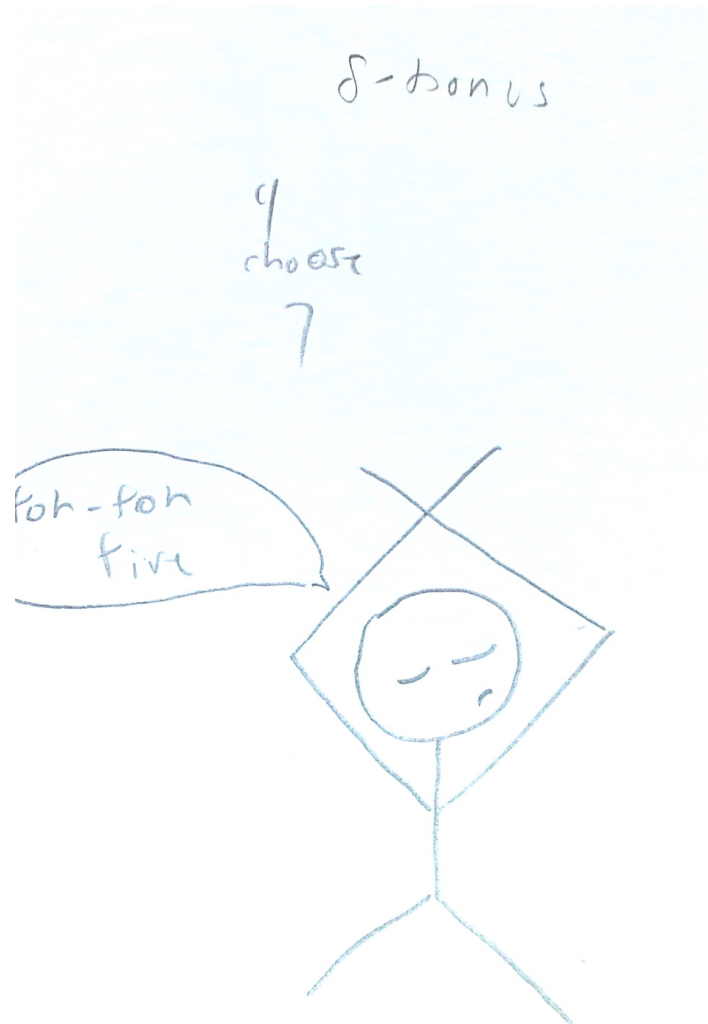
“a” not “the”



Different phrasing: Find a set of a maximum number of segments, such that

- Each segment connects a character of  $x$  to an identical character of  $y$ ,
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# Cs445 salute



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Checking every subsequence of  $x$  whether it is also a subsequence of  $y$ .

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## Analysis

- Checking =  $\Theta(m+n)$  time per subsequence.
- $2^m$  subsequences of  $x$

Worst-case running time =  $\Theta((m+n)2^m)$   
= exponential time.

# Towards a better algorithm

## Simplification:

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# Towards a better algorithm

## Simplification:

1. Look at the *length* of a longest-common subsequence.
2. Extend the algorithm to find the LCS itself.

**Notation:** Denote the length of a sequence  $s$  by  $|s|$ .

**Strategy:** Consider *prefixes* of  $x$  and  $y$ .

- Define  $c[i, j] = |\text{LCS}(x[1 \dots i], y[1 \dots j])|$ .
- Then,  $c[m, n] = |\text{LCS}(x, y)|$ .

# Recursive formulation

Observation:

It is impossible that

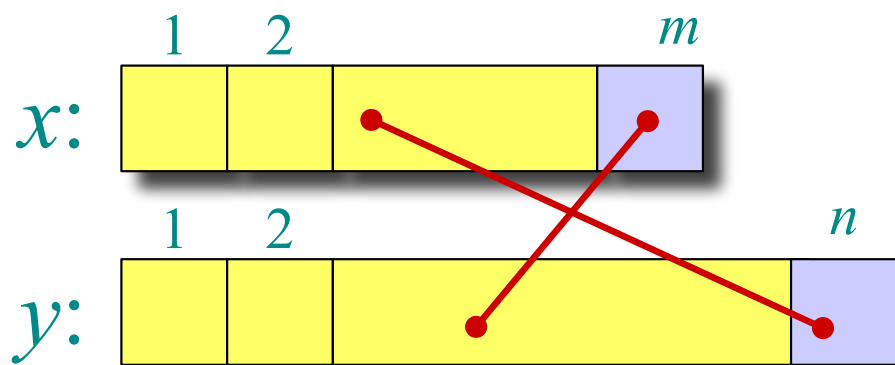
$x[m]$  is matched to an element in  $y[1..n-1]$  and simultaneously

$y[n]$  is matched to an element in  $x[1..m-1]$

(since it must create a pair of crossing segments).

**Conclusion** – either  $x[m]$  is matched to  $y[n]$ , or one at least of them is unmatched in **OPT**.

{**OPT** – the optimal solution}



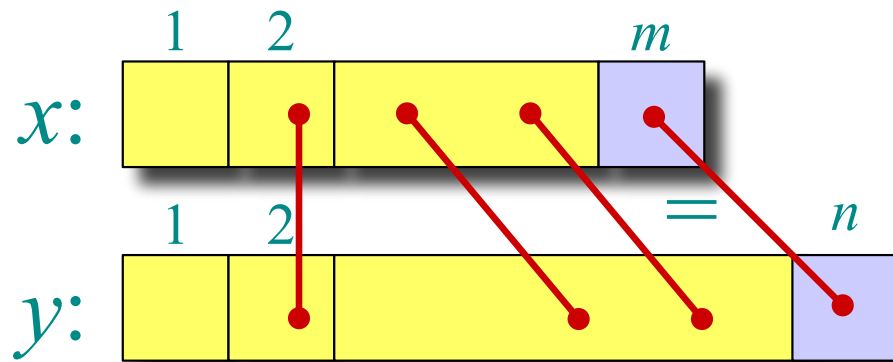


# Recursive formula

Lets just consider the last character of of x and of y

**Case (I):**  $x[m] = y[n]$ . Claim:  $c[m, n] = c[m-1, n-1] + 1$ .

*Proof.*

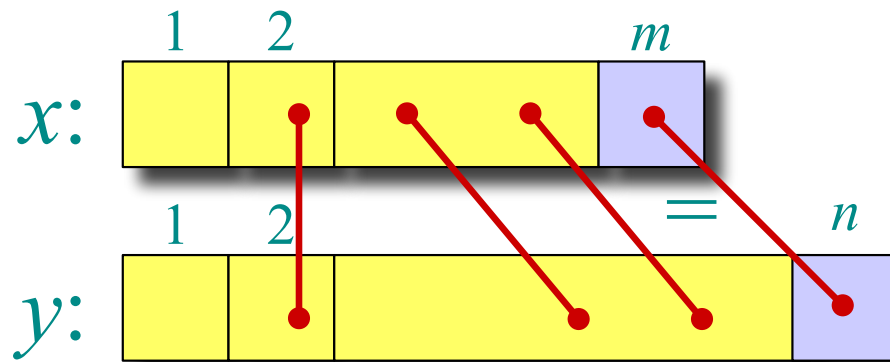


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We claim that there is a max matching that matches  $x[m]$  to  $y[n]$ .

Indeed, if  $x[m]$  is matched to  $y[k]$  (for  $k < n$ ) then  $y[n]$  is unmatched (otherwise we have two crossing segments). Hence we can obtain another matching of the same cardinality by matching  $x[m]$  to  $y[n]$ .

This implies that we can find an optimal matching of

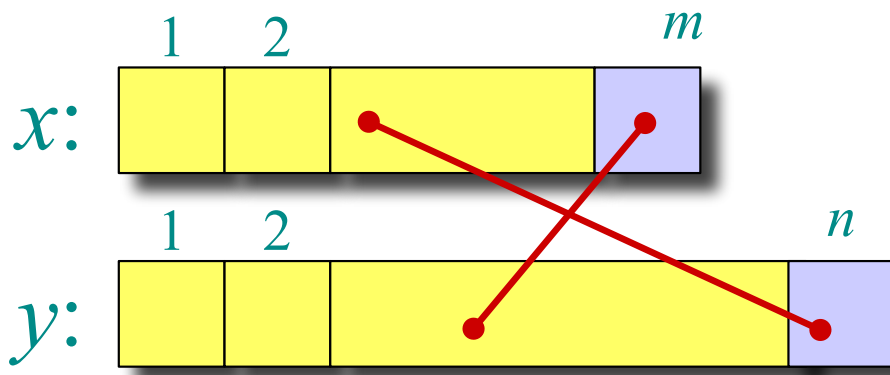
LCS( $x[1..m-1]$  to  $y[1..n-1]$ ), and add the segment  $(x[m], y[n])$ .

So  $c[m, n] = c[m-1, n-1] + 1$

# Recursive formulation-cont

**Case (II):**  $x[m] \neq y[n]$  Claim:  $c[m,n]=\max\{c[m,n-1], c[m-1,n]\}$

Recall - in  $\text{LCS}(x[1..m], y[1..n])$  it cannot be that **both**  $x[m]$  and  $y[n]$  are both matched.



If  $x[m]$  is unmatched in OPT then

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

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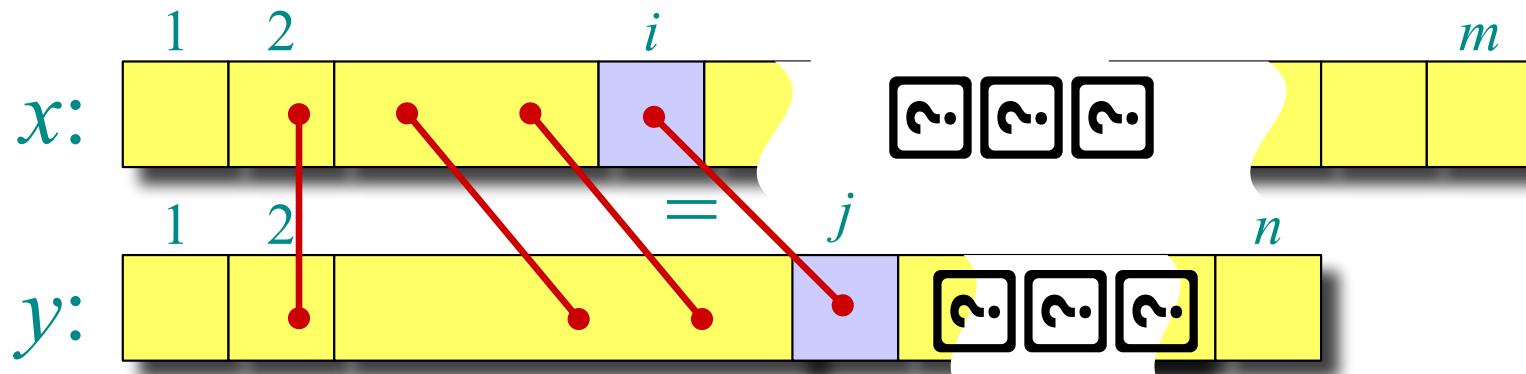
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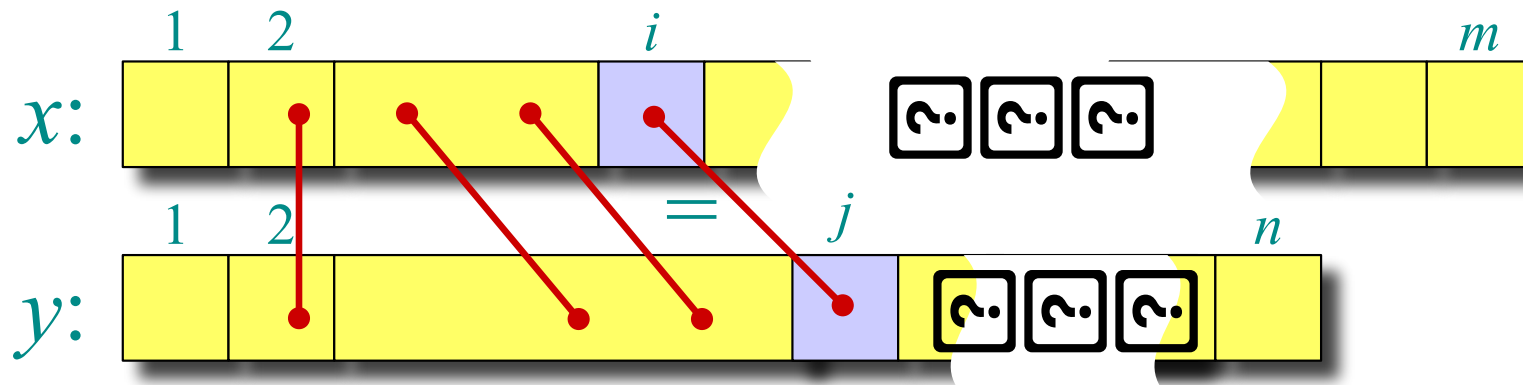


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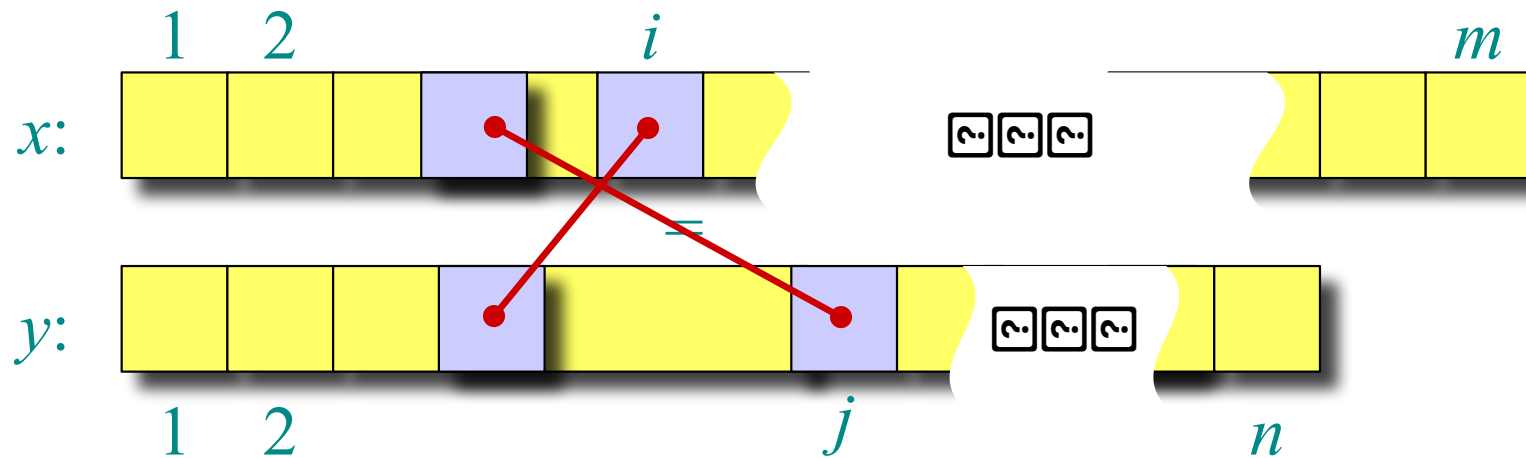
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So  $c[i, j] = \max \{c[i-1, j], c[i, j-1]\}$



# Dynamic-programming hallmark #1

## *Optimal substructure*

*An optimal solution to a problem (instance) contains optimal solutions to subproblems.*



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If  $z = \text{LCS}(x, y)$ , then any prefix of  $z$  is an LCS of a prefix of  $x$  and a prefix of  $y$ .

# Recursive algorithm for LCS

**LCS(x, y, i, j)**

**if ( i==0 or j=0) return 0**

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

**then return LCS(x, y, i-1, j-1) + 1**

**else return max{LCS(x, y, i-1, j), LCS(x, y, i, j-1)}**

**To call the function LCS(x, y, m,n )**

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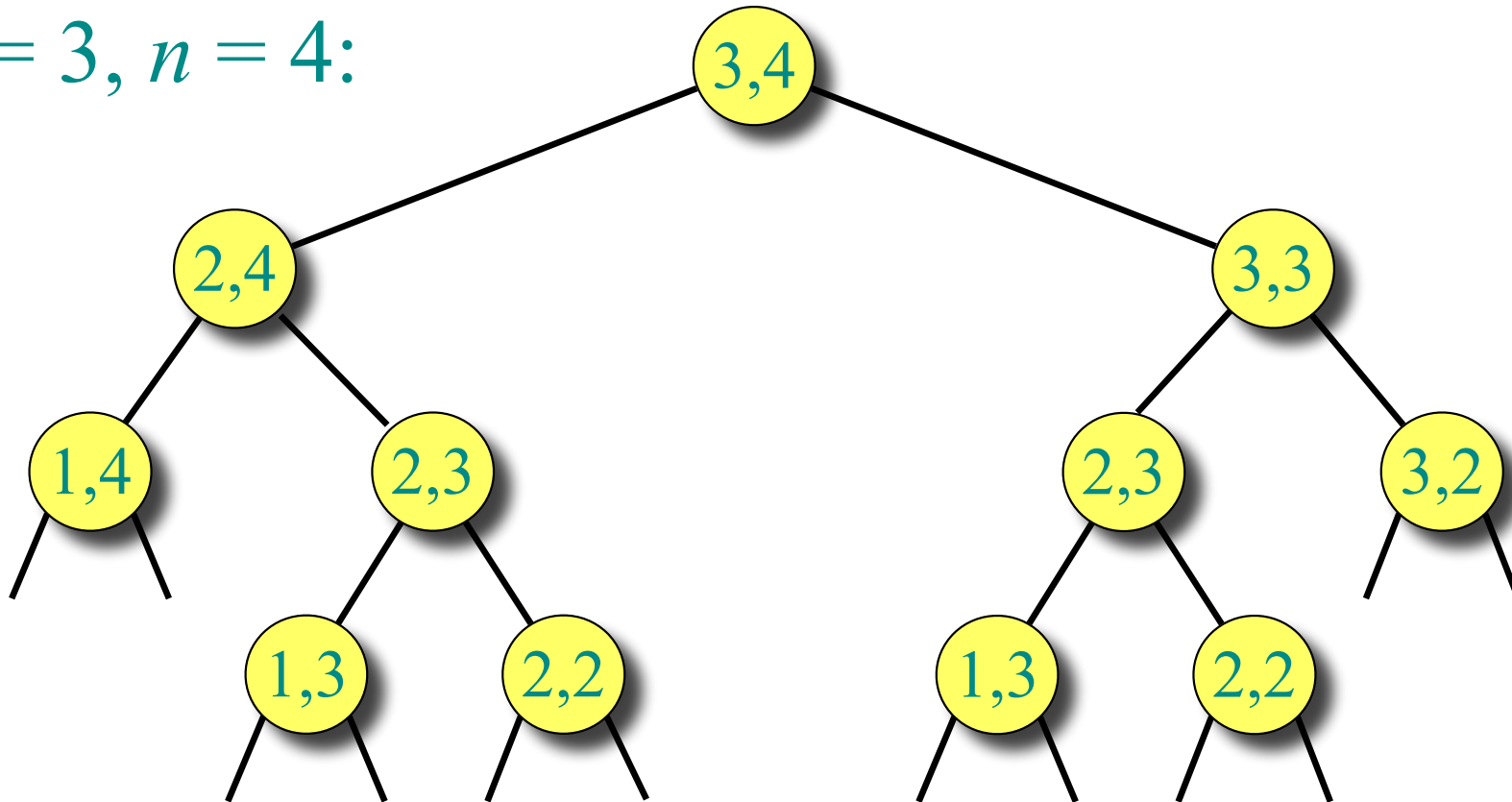
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**Worst-case:**  $x[i] \neq y[j]$ , for all  $i, j$  in which case the algorithm evaluates two subproblems, each with only one parameter decremented.

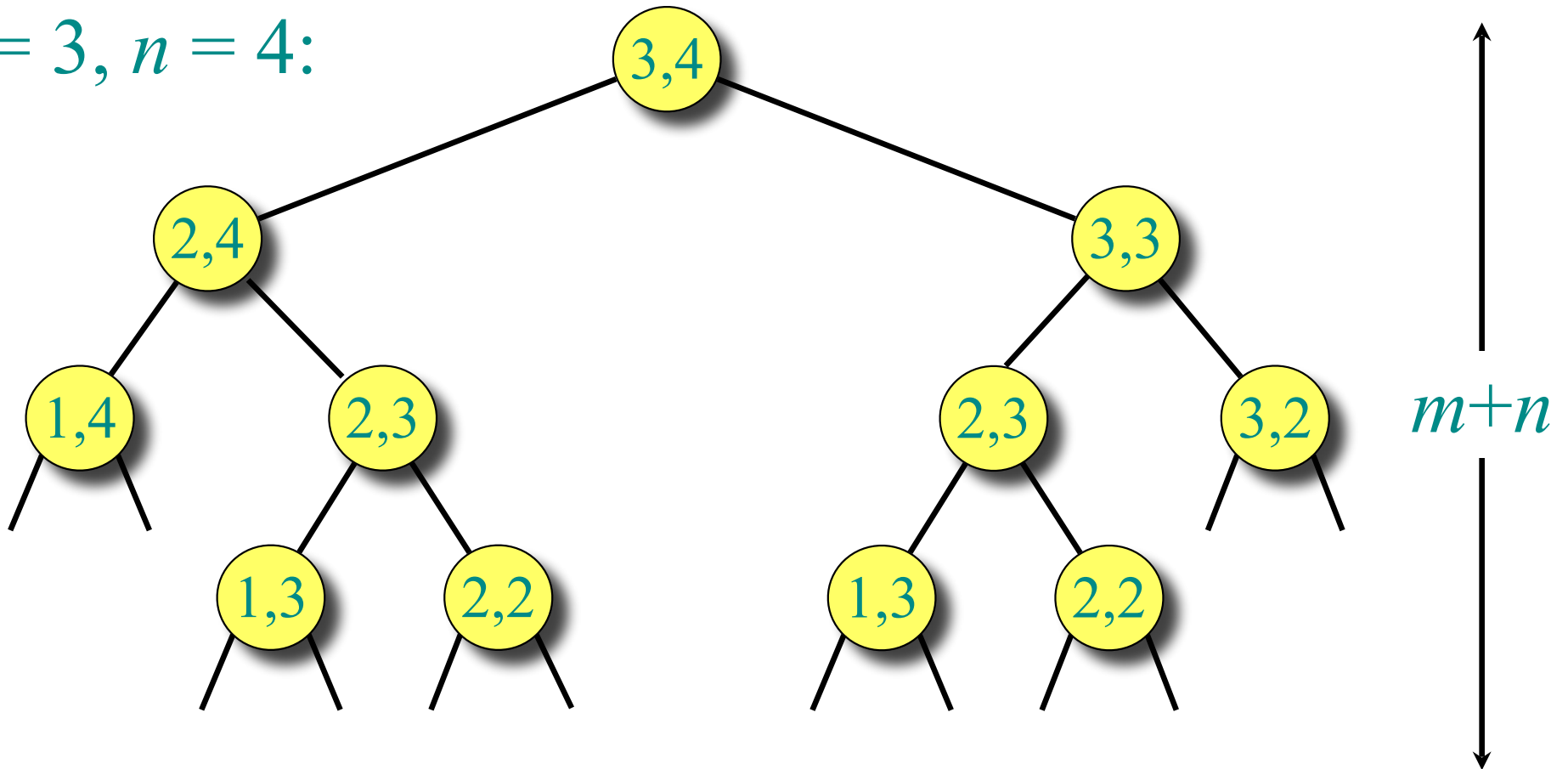
# Recursion tree

$m = 3, n = 4$ :



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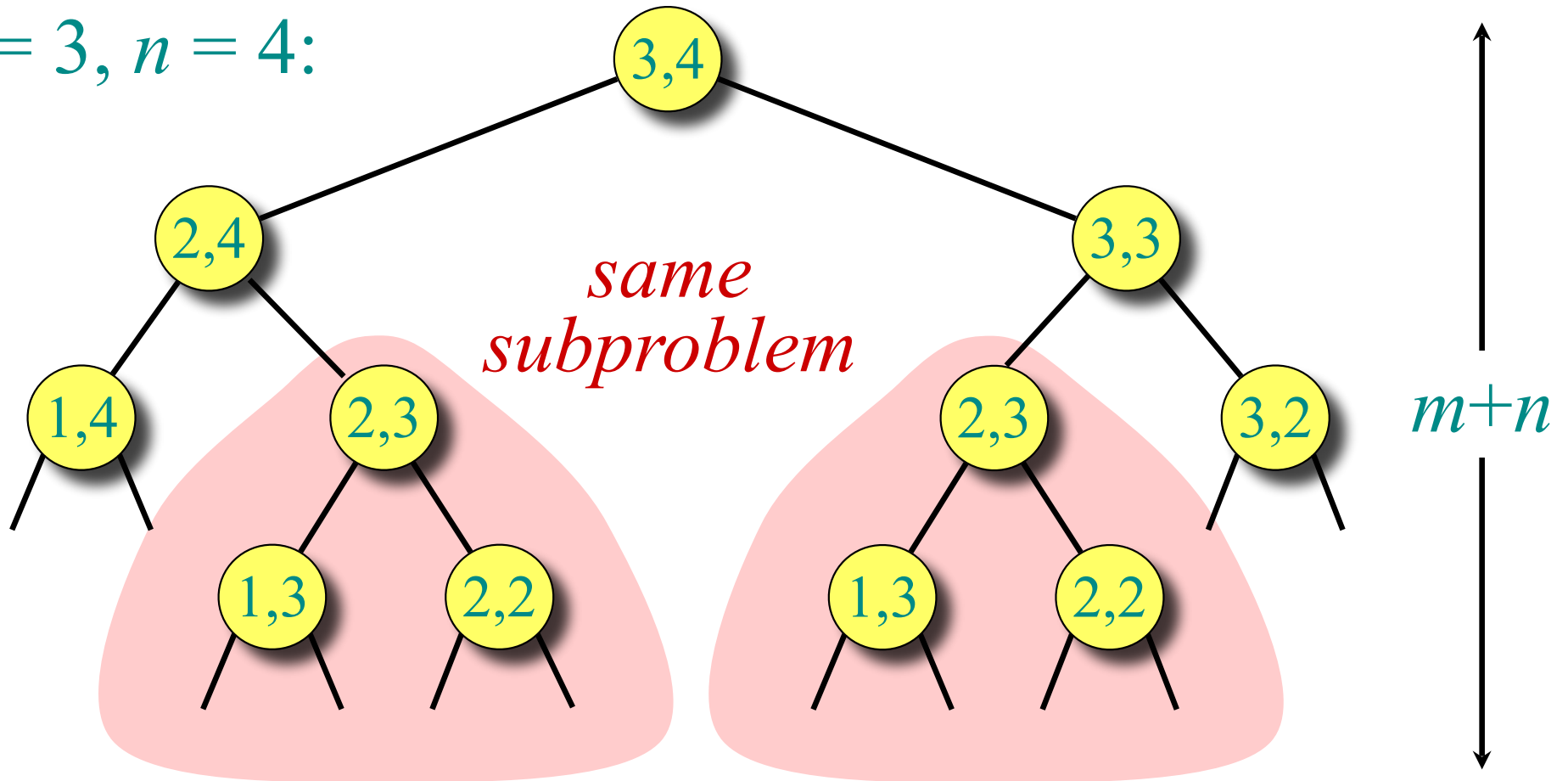
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Height =  $m + n \Rightarrow$  work potentially  $2^{m+n}$  exponential.

# Recursion tree

$m = 3, n = 4$ :



Height =  $m + n \Rightarrow$  work potentially  $2^{m+n}$  exponential.  
but we're solving subproblems already solved!

# Dynamic-programming hallmark #2

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*A recursive solution contains a “small” number of distinct subproblems repeated many times.*

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The number of distinct LCS subproblems for two strings of lengths  $m$  and  $n$  is only  $mn$ .



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***Memoization:*** After computing a solution to a subproblem, store it in a table. Subsequent calls check the table to avoid redoing work.

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LCS( $x, y$ )

for  $i=0$  to  $m$   $c[i, 0] = 0$

for  $j=0$  to  $n$   $c[0, j] = 0$

for  $i=1$  to  $m$

for  $j=1$  to  $n$

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

then  $c[i, j] \leftarrow c[i-1, j-1] + 1$

else  $c[i, j] \leftarrow \max\{c[i-1, j], c[i, j-1]\}$

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LCS( $x, y$ )
  for  $i=0$  to  $m$    $c[i, 0] = 0$ 
  for  $j=0$  to  $n$    $c[0, j] = 0$ 

  for  $i=1$  to  $m$ 
    for  $j=1$  to  $n$ 
      if ( $x[i] = y[j]$ )
        then  $c[i, j] \leftarrow c[i-1, j-1] + 1$ 
        else  $c[i, j] \leftarrow \max\{ c[i-1, j], c[i, j-1] \}$ 
```

Time =  $\Theta(mn)$  = constant work per table entry.

Space =  $\Theta(mn)$ .

# LCS: Dynamic-programming algorithm

LCS(X,Y) = "BCBA"

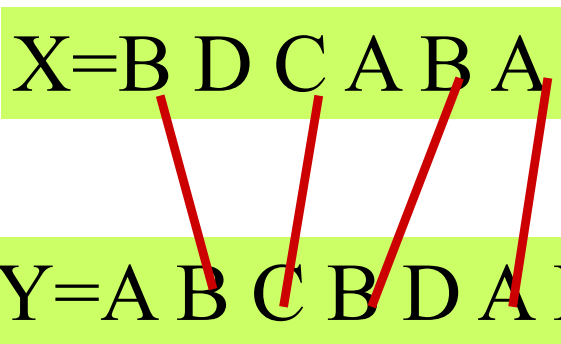
Y = 

1	A	B	C	B	D	A	B
---	---	---	---	---	---	---	---

X = B D C A B A

Y = A B C B D A B

X		1	2	3	4	5	6	7
	0	0	0	0	0	0	0	0
1	B	0	0	1	1	1	1	1
2	D	0	0	1	1	1	2	2
3	C	0	0	1	2	2	2	2
4	A	0	1	1	2	2	2	3
5	B	0	1	2	2	3	3	3
6	A	0	1	2	2	3	3	4



# Reconstruction $z=LCS(x,y)$

**IDEA:** Compute the table bottom-up. Fill  $z$  backward.

Observation:  $c[i;j] \geq c[i-1;j]$  and  $c[i;j] \geq c[i;j-1]$

**Proof Sketch:** We use a longer prefix, so there are more chars to be match.

$LCS(x,y) = \text{“BCBA”}$

$x = B D C A B A$

$y = A B C B D A B$

LCS Reconstruction:

Set  $i=m; j=n; k=c[i;j]$

While( $k > 0$ ) {

if ( $c[i;j] > c[i-1;j]$  and  $c[i;j] > c[i;j-1]$ ) {

$z[k] = x[i];$

$i--; j--; k--;$

} else //  $c[i;j] = c[i-1;j]$  or  $c[i;j] = c[i;j-1]$

if ( $c[i;j] == c[i;j-1]$ )  $j--;$

else  $i--;$

}

		1	2	3	4	5	6	7
		A	B	C	B	D	A	B
0	0	0	0	0	0	0	0	0
1B	0	0	1	1	1	1	1	1
2D	0	0	1	1	1	2	2	2
3C	0	0	1	2	2	2	2	2
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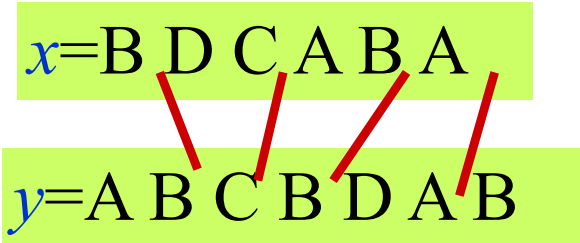
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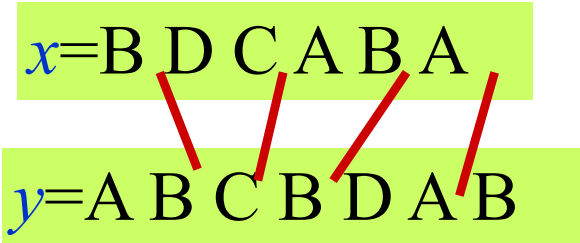
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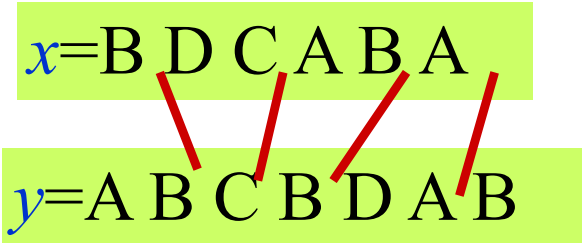
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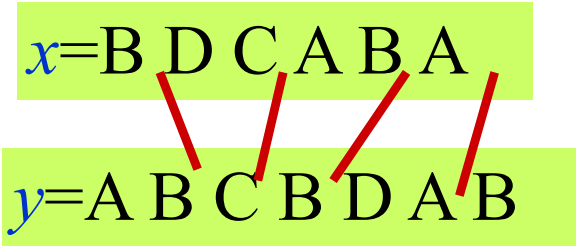
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Observation:  $c[i;j] \geq c[i-1;j]$  and  $c[i;j] \geq c[i;j-1]$

**Proof Sketch:** We use a longer prefix, so there are more chars to be match.

$LCS(x,y) = \text{“BCBA”}$



LCS Reconstruction:  
 Set  $i=m; j=n; k=c[i;j]$   
 While( $k>0$ ) {  
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      $z[k] = x[i]$  ;  
      $i--; j-- ; k-- ;$   
   }  
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   if ( $c[i;j]==c[i;j-1]$ )  $j--$  ;  
   else  $i--$  ;  
 }

		1	2	3	4	5	6	7
		A	B	C	B	D	A	B
0	0	0	0	0	0	0	0	0
1B	0	0	1	1	1	1	1	1
2D	0	0	1	1	1	2	2	2
3C	0	0	1	2	2	2	2	2
4A	0	1	1	2	2	2	3	3
5B	0	1	2	2	3	3	3	4
6A	0	1	2	2	3	3	4	4

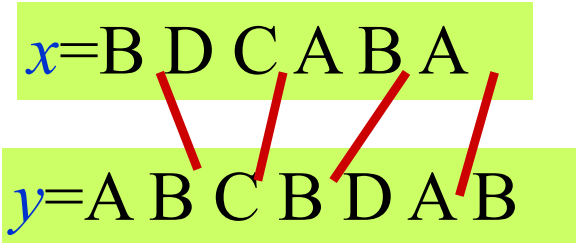
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		A	B	C	B	D	A	B
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1B	0	0	1	1	1	1	1	1
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3C	0	0	1	2	2	2	2	2
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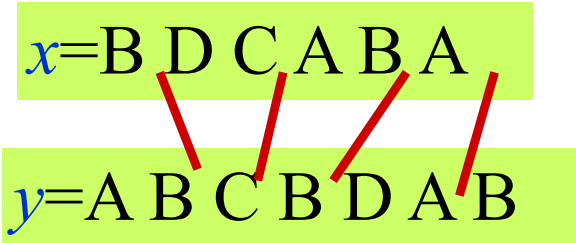
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  if ( $c[i;j] == c[i;j-1]$ )  $j--$ ;
  else  $i--$ ;
}
    
```

		1	2	3	4	5	6	7
		A	B	C	B	D	A	B
0		0	0	0	0	0	0	0
1	B	0	1	1	1	1	1	1
2	D	0	1	1	1	2	2	2
3	C	0	1	2	2	2	2	2
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$LCS(x,y) = \text{“BCBA”}$

$x = B D C A B A$

$y = A B C B D A B$

LCS Reconstruction:

Set  $i=m; j=n; k=c[i;j]$

While( $k > 0$ ) {

if ( $c[i;j] > c[i-1;j]$  and  $c[i;j] > c[i;j-1]$ ) {

$z[k] = x[i];$

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else  $i--;$

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		1	2	3	4	5	6	7
		0	0	0	0	0	0	0
1	B	0	1	1	1	1	1	1
2	D	0	1	1	1	2	2	2
3	C	0	1	2	2	2	2	2
4	A	0	1	1	2	2	3	3
5	B	0	1	2	2	3	3	4
6	A	0	1	2	2	3	4	4

# Reconstructing $Z=LCS(X,Y)$

Another idea – While filling  $c[]$ , add arrows to each cell  $c[i,j]$  specifying which neighboring cell  $c[i,j]$  it got its value.

- $c[i,j].flag = “\ “$  if  $c[i,j]=c[i-1;j-1]+1$
- $c[i,j].flag = “\uparrow “$  if  $c[i,j]=c[i-1;j]$
- $c[i,j].flag = “\leftarrow “$  if  $c[i,j]=c[i;j-1]$

		A	B	C	B	D	A	B
	0	0	0	0	0	0	0	0
B	0	0	1	1	1	1	1	1
D	0	0	1	1	2	2	2	2
C	0	0	1	2	2	2	2	2
A	0	1	1	2	2	2	3	3
B	0	1	2	2	3	3	3	4
A	0	1	2	2	3	3	4	4

# Example 2: Edit distance

Given strings  $X, Y$ , the **edit distance**  $ed(X, Y)$  between  $X$  and  $Y$  is defined as the minimum number of operations that we need to perform on  $X$ , in order to obtain  $Y$ .

**Defintion:** An Operations (in this context) Insertion/Deletion/Replacement of a **single** character.

Examples:

$$ed(\text{"aaba"}, \text{"aaba"}) = 0$$

$$ed(\text{"aaa"}, \text{"aaba"}) = 1$$

$$ed(\text{"aaaa"}, \text{"abaa"}) = 1$$

$$ed(\text{"baaa"}, \text{""}) = 4$$

$$ed(\text{"baaa"}, \text{"aaab"}) = 2$$

Note that the term “distance” is a bit misleading: We need both the **value** (how many operations) as well as knowing **which** operations.

## Example 3': ``Priced'' Edit distance $ed(X, Y)$

Assume also given

*InsCost*, - the cost of a single **insertion** into  $x$ .

*DelCost* - the cost of a single **deletion** from  $x$ , and

*RepCost* - the cost of **replacing** one character of  $x$   
by a different character.

**Definition:** Given strings  $X, Y$ , the **edit distance**  $ed(X, Y)$  between  $X$  and  $Y$  is the cheapest sequence of operations, starting on  $X$  and ending at  $Y$ .

**Problem:** Compute  $ed(X, Y)$ , (both the value and the optimal sequence of operations. )

Definition:  $c[i, j] = \text{Cost}( ed( X[1..i], Y[1..j] ) )$ .

Will first compute  $\text{Cost}( c[m, n] )$ . Then will recover the sequence.



# Thm:

Let  $c[i,j] = \text{ed}(x[1..i], y[1..j])$ .

Assume  $c[i-1,j-1], c[i-1,j], c[i,j-1]$  are already computed.

If  $X[i]=Y[j]$  then  $c[i,j] = c[i-1,j-1]$

Else //  $X[i] \neq Y[j]$

$c[i,j] = \min\{$

$c[i-1,j-1] + \text{RepCost}$ , //convert  $X[1..i-1] \rightarrow Y[1..j-1]$ , and replace  $y[j]$

by  $x[i]$

$c[i-1,j] + \text{DelCost}$ , //delete  $X[i]$  and convert  $X[1..i-1] \rightarrow Y[1..j]$

$c[i,j-1] + \text{InsCost}$  //convert  $X[1..i] \rightarrow Y[1..j-1]$ , and insert  $Y[i]$

$\}$

$\}$

# Algorithm

***Memoization:*** After computing a solution to a subproblem, store it in a table. Subsequent calls check the table to avoid redoing work.

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**Memoization:** After computing a solution to a subproblem, store it in a table. Subsequent calls check the table to avoid redoing work.

$ed(X, Y)$

for  $i=0$  to  $m$   $c[i, 0] = i \text{ DelCost}$

for  $j=0$  to  $n$   $c[0, j] = j \text{ InsCost}$

for  $i=1$  to  $m$

for  $j=1$  to  $n$

if  $(X[i] == Y[j])$

then  $c[i, j] \leftarrow c[i-1, j-1]$

else  $c[i, j] \leftarrow \min\{$

$c[i-1, j]$	+	$\text{DelCost},$
$c[i-1, j-1]$	+	$\text{RepCost},$
$c[i, j-1]$	+	$\text{InsCost}$
}		

# Algorithm

**Memoization:** After computing a solution to a subproblem, store it in a table. Subsequent calls check the table to avoid redoing work.

```
ed( $X, Y$ )
  for  $i=0$  to  $m$    $c[i, 0] = i \text{ DelCost}$ 
  for  $j=0$  to  $n$    $c[0, j] = j \text{ InsCost}$ 

  for  $i=1$  to  $m$ 
    for  $j=1$  to  $n$ 
      if ( $X[i] == Y[j]$ )
        then  $c[i, j] \leftarrow c[i-1, j-1]$ 
      else  $c[i, j] \leftarrow \min\{$ 
                                      $c[i-1, j] + \text{DelCost},$ 
                                      $c[i-1, j-1] + \text{RepCost},$ 
                                      $c[i, j-1] + \text{InsCost}$ 
                                      $\}$ 
```

Time =  $\Theta(m n)$  = constant work per table entry. Space =  $\Theta(m n)$ .

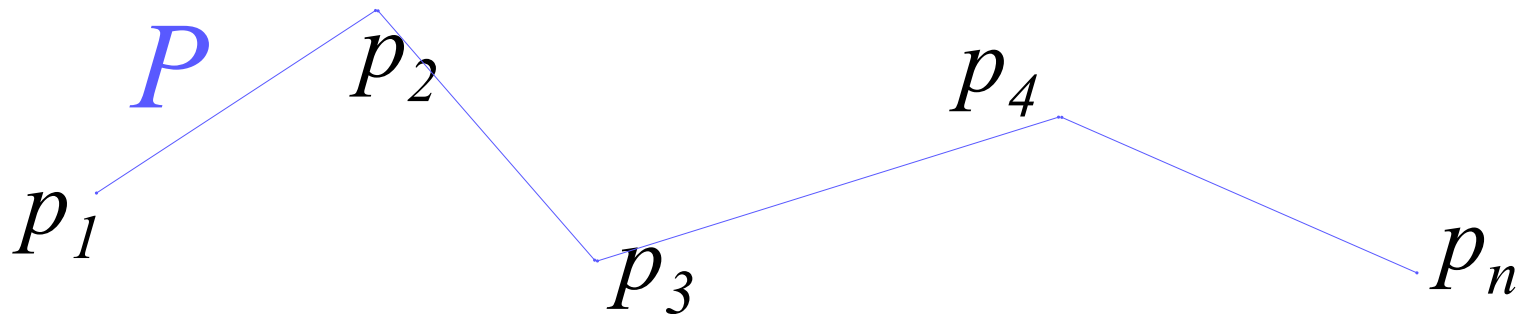
Homework: Compute the sequence of operations.

Compute which characters in  $x$  matches which chars in  $y$ .

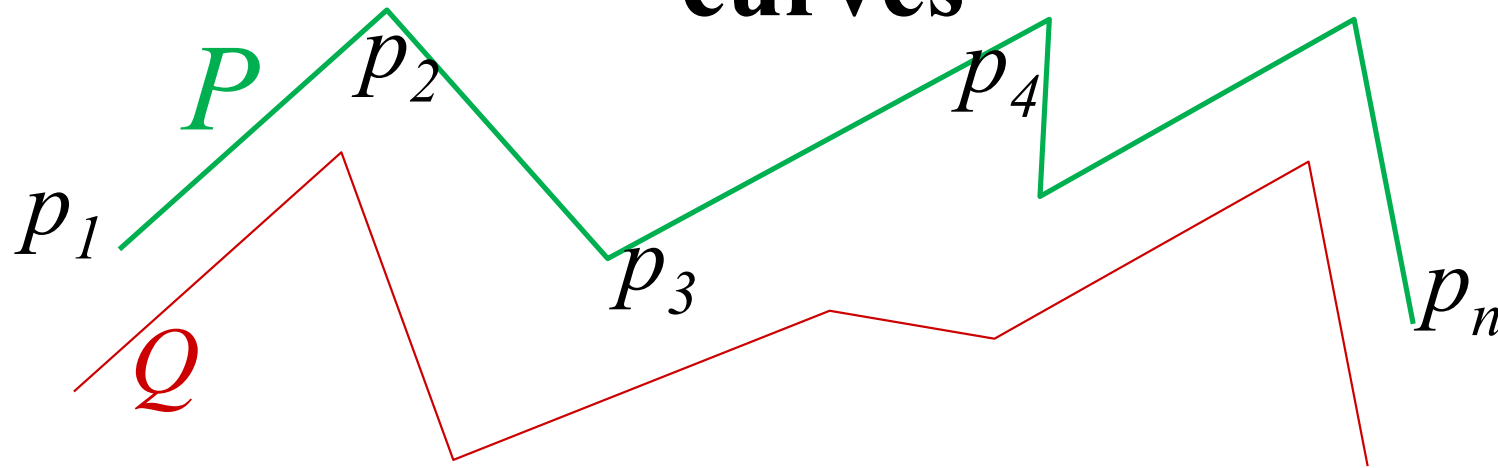
# Polygonal Path - definition

We define a polygonal path  $P = \{p_1 \dots p_n\}$  where

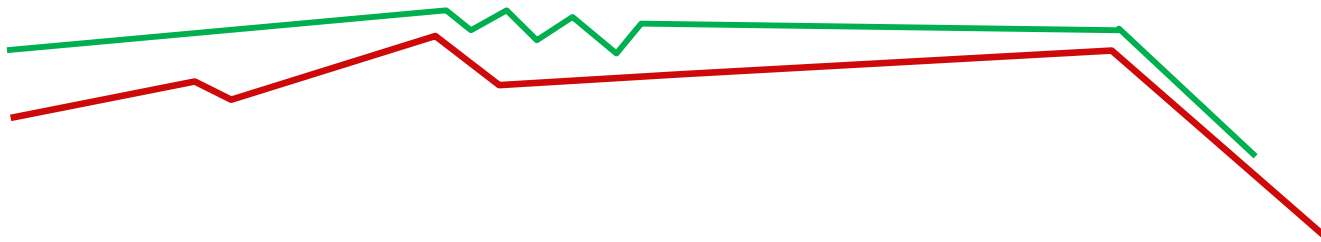
- Each vertex  $p_i$  is a point in the plane,
- Vertex  $p_1$  is the first vertex,  $p_n$  is the last,
- Vertex  $p_i$  is connected to the next vertex  $p_{i+1}$  by a straight segment.



# Good ways to measure distance between curves



- Should not be effected by how curves are sampled
- Should reflect the “order” of the points along the curves.

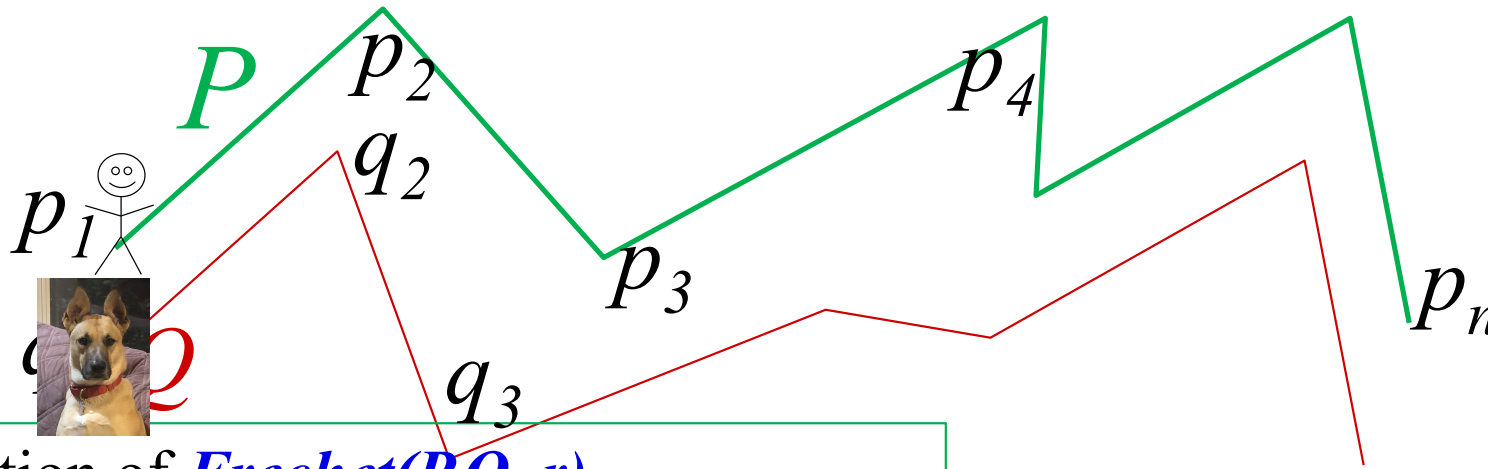


$P[1..i]$  is the polygonal line with the first  $i$  vertices of  $P$

$Q[1..j]$  is the polygonal line with the first  $j$  vertices of  $Q$

# Problem: Computing the Frechet Distance between polylines

$$\text{Frechet}(P, Q, r)$$



## Definition of $\text{Frechet}(P, Q, r)$

Assume a person walks on  $P = \{p_1 \dots p_n\}$  while a dog walks on  $Q = \{q_1 \dots q_n\}$ .  
 $r$  is the leash length (part of input).

The **person** starts at  $p_1$  and ends at  $p_n$

The **dog** starts at  $q_1$  and ends at  $q_n$

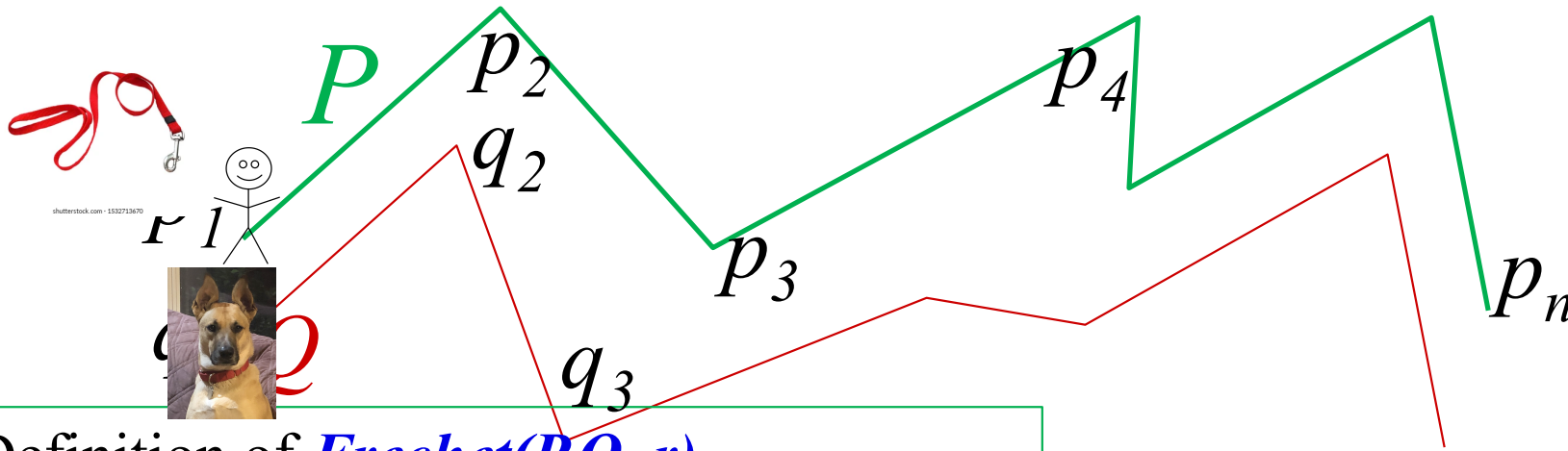
At each time stamp,

- either the **person** jumps to the next vertex
- Or the **dog** jumps to the next vertex
- Or **both** jumps to the next vertex

- Every instance they stop, we measure whether the distance between person  $\leftrightarrow$  dog (the length of the **leash**)  $\leq r$ .
- $\text{Frechet}(P, Q, r) = \text{YES}$  if the answer is positive for all time stamps.
- (if not, a longer leash is need. If yes, maybe a shorter one is sufficient.
- So we could use binary search.

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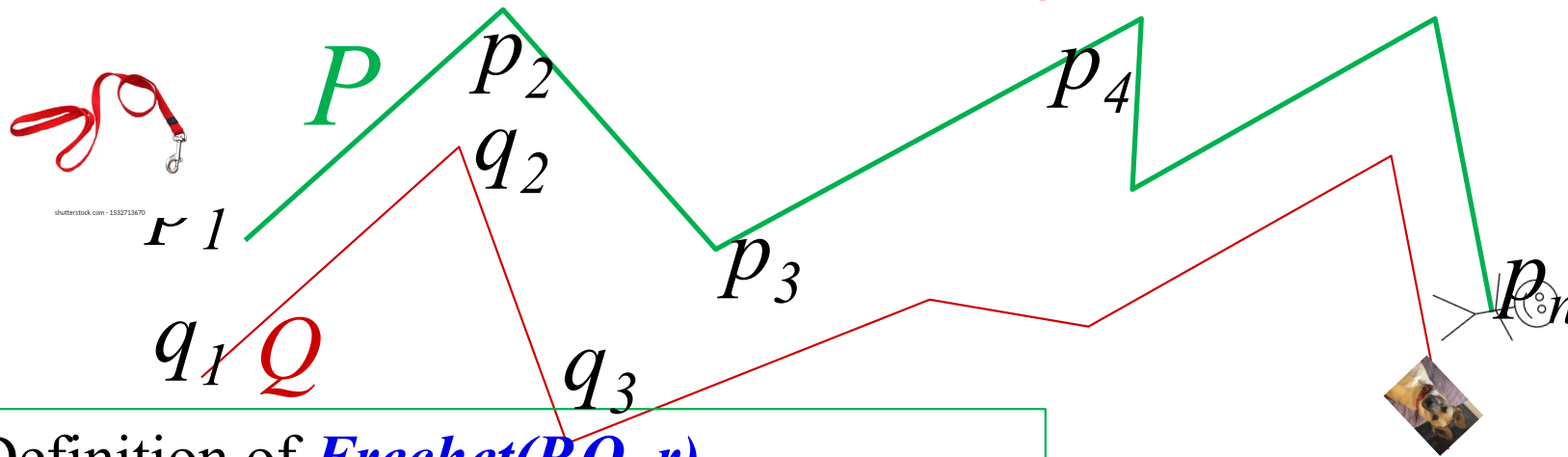
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# Computing Frechet(P,Q,r)

Frechet(P,Q,r)

//  $c[1..n, 1..n]$  – boolean array

//  $c[i,j] = \text{Frechet}(P[1..i], Q[1..j], r)$

Init:

$c[1,1] = (\|p_1 - q_1\| \leq r)$  (YES/NO)

For  $i=2$  to  $n$   $c[i,1] = (\|p_i - q_1\| \leq r) \text{ AND } c[i-1,1]$  (YES/NO)

For  $j=2$  to  $n$   $c[1,j] = (\|p_1 - q_j\| \leq r) \text{ AND } c[1,j-1]$

# Computing Frechet (P,Q,r) (cont.)

//  $c[1..n, 1..n]$  – boolean array

Init- previous slide

For  $i=2$  to  $n$

For  $j=2$  to  $n$

$c[i,j] = (\|p_i - q_j\| \leq r)$  AND

{  $c[i-1,j-1]$ , // both jumps

OR  $c[i-1, j]$ , // person jumped from  $p_{i-1}$  to  $p_i$ , dog stays at  $q_j$

OR  $c[i, j-1]$ . // person stayed at  $p_i$ , dog jumped from  $q_{j-1}$  to  $q_j$ .

}

Return  $c[n,n]$

Note – this is only the cost (that is the distance itself. We still need to find what is the series of steps that yield this cost

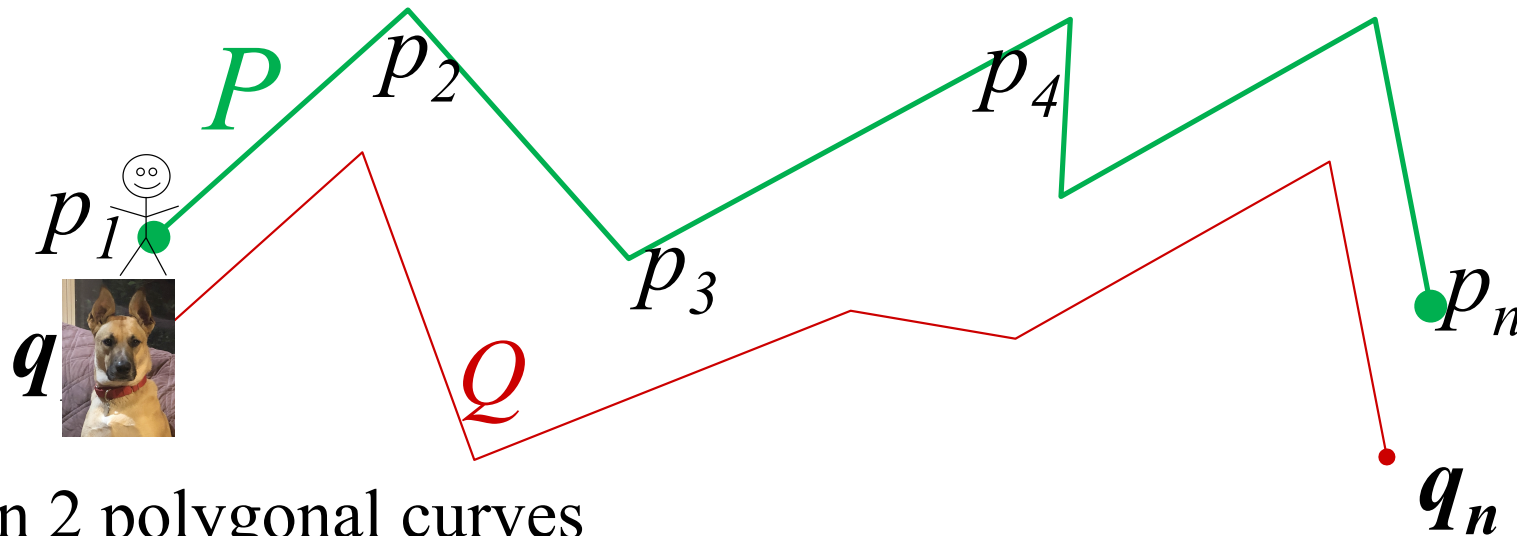
# Comments

- This is actually the **Discrete** Frechet Distance (only distances between vertices counts). We do not discuss the **continuous** version.
- This is only the Decision problem – we actually want the shortest leash. We could use a binary search to approximate it. Exact algorithm outside the scope of this course
- If person/dog could move backward, the problem is called the **weak** Frechet.



Maurice René Fréchet

# Problem: Computing Dynamic Time Warping $dtw(P,Q)$ between polylines



Given 2 polygonal curves

$$P = \{p_1 \dots p_n\} \text{ and } Q = \{q_1 \dots q_m\},$$

The input is the locations of their vertices (e.g. GIS coordinates)

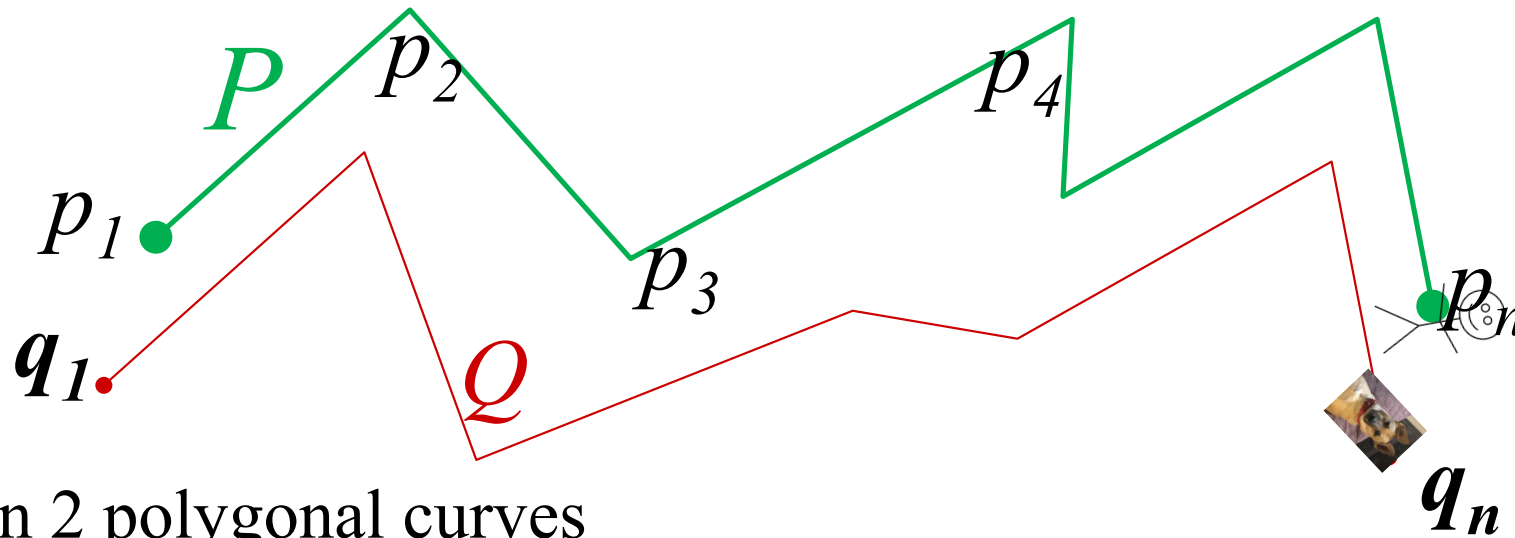
How similar are  $P$  to  $Q$  ?

Need to come up with a number  $dtw(P,Q)$ ?

So if  $dtw(P,Q) < dtw(P,Q')$ , then  $P$  is more similar to  $Q$



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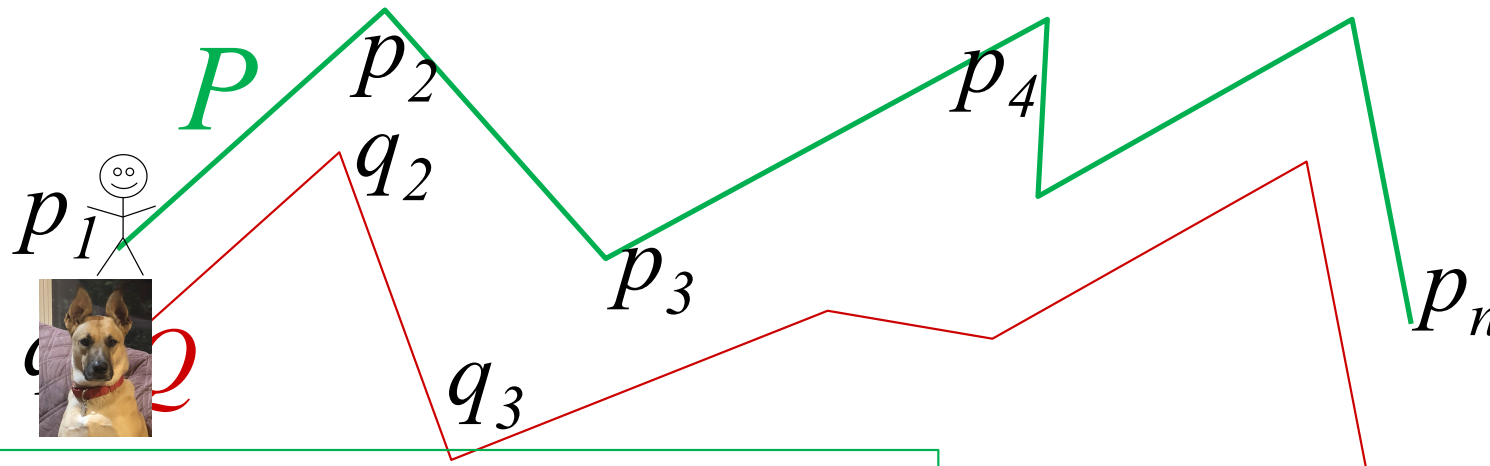
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# Dynamic Time Warping $dtw(P,Q)$



## Definition of $dtw(P,Q)$

Assume a person walks on  $P = \{p_1 \dots p_n\}$  while a dog walks on  $Q = \{q_1 \dots q_m\}$ .

They **person** starts at  $p_1$  and ends at  $p_n$

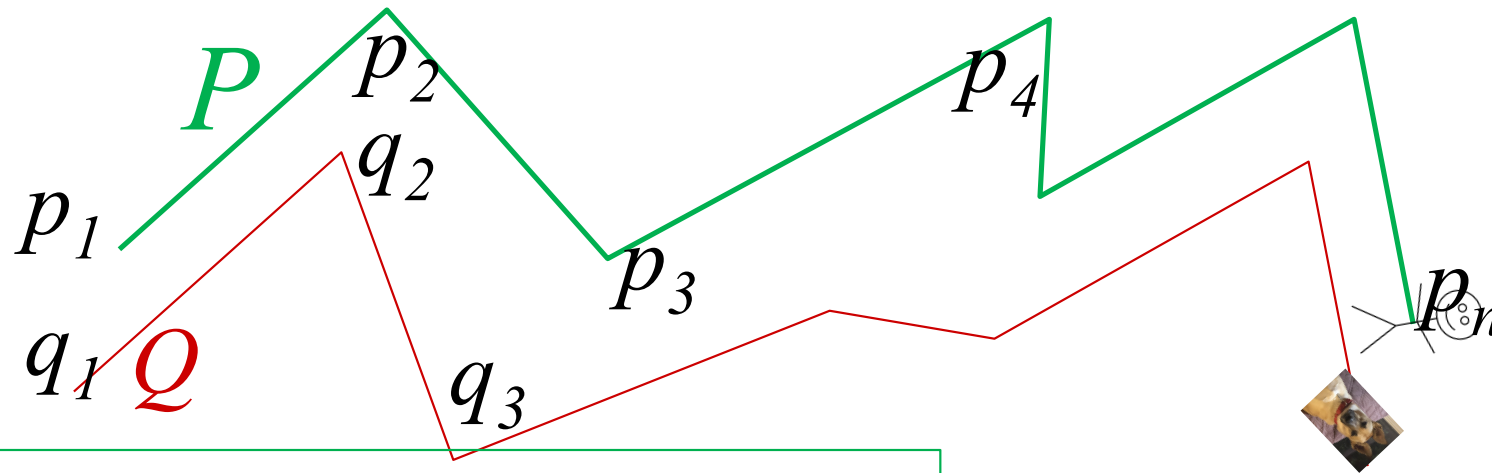
They **dog** starts at  $q_1$  and ends at  $q_n$

At each time stamp,

- either the **person** jumps to the next vertex
- Or the **dog** jumps to the next vertex
- Or **both** jumps to the next vertex

- Every instance they stop, we measure the distance (the length of the **leash**) person  $\leftrightarrow$  dog.
- We sum the lengths of all leashes.
- $dtw(P,Q)$  is the smallest sum (over all possible sequences)

# Dynamic Time Warping $dtw(P,Q)$



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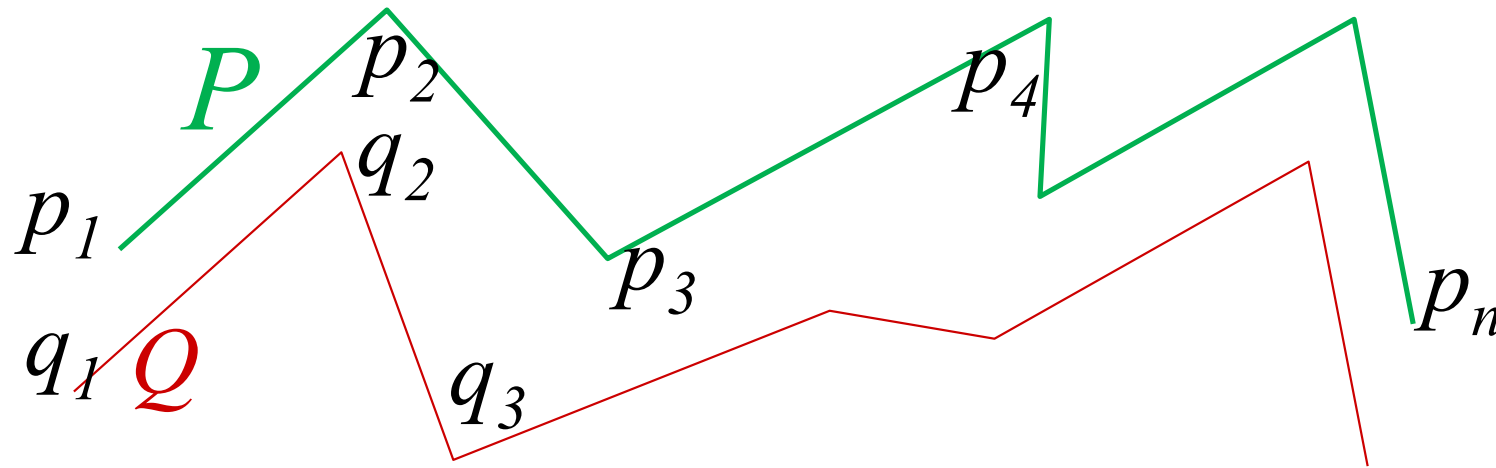
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- $dtw(P,Q)$  is the smallest sum (over all possible sequences)



# Motivation:



## Definition of $dtw(P, Q)$

Assume a person walks on  $P = \{p_1 \dots p_n\}$  while a dog walks on  $Q = \{q_1 \dots q_m\}$ .

Distance between trajectories enables finding nearest neighbor, and clustering

But two very similar trajectories might have vertices in very different places

DTW is used in

- Signal processing (speech reco)
- Signature verification
- Analysis of vehicles trajectories for roads networks
- **Improving locations-based services**
- **Animals migrations patters**
- Stocks analysis

# Thm 1:

Let  $c[i,j] = \text{dtw}(P[1..i], Q[1..j])$ .

Let  $\|p_i - q_j\|$  be the between the points  $p_i$  and  $q_j$   
*That is, the length of the leash.*

For every  $i > 1, j > 1$

$$c[1,1] = \|p_1 - q_1\|$$

$$c[1,j] = c[1,j-1] + \|p_1 - q_j\|$$

$$c[i,1] = c[i-1,1] + \|p_i - q_1\|$$

# Thm 2:

Assume at some time, the person is at  $p_i$  while dog at  $q_j$ .

Assume  $i > 1$  and  $j > 1$ .

What (might have) happened one step ago ?

Three possibilities

Both person and the dog jumped (from  $p_{i-1}$  and from  $q_j$ ) OR

Person jumped from  $p_{i-1}$  to  $p_i$ , dog stays at  $q_j$  OR

Person stayed at  $p_i$ , dog jumped from  $q_{j-1}$  to  $q_j$ .

# Thm 2 cont:

Let  $c[i,j] = \text{dtw}( P[1..i], Q[1..j] )$ .

If  $i > 1$  and  $j > 1$  then

$$c[i,j] = \| p_i - q_j \| + \min\{ \begin{array}{l} c[i-1,j-1], // \text{ both jumps} \\ c[i-1,j] , // \text{ person jumped from } p_{i-1} \text{ to } p_i , \text{ dog stays at } q_j \\ c[ i,j-1] . // \text{ person stayed at } p_i , \text{ dog jumped from } q_{j-1} \text{ to } q_j \end{array} \}$$

Since we are not sure that when the person is at  $p_i$  the dog is at  $q_j$  we will compute all such pairs  $i,j$  – one of them must happened

# Algorithm for computing dtw(P,Q)

Init according to Thm 1.

For  $i=2$  to  $n$

For  $j=2$  to  $n$

$$c[i,j] = \|p_i - q_j\| +$$

$\min\{$

$c[i-1,j-1]$ , // both jumps

$c[i-1,j]$ , // person jumped from  $p_{i-1}$  to  $p_i$ , dog stays at  $q_j$

$c[i,j-1]$  // person stayed at  $p_i$ , dog jumped from  $q_{j-1}$  to  $q_j$ .

$\}$

**Return**  $c[n,n]$

Note – this is only the cost (that is the distance itself. We still need to find what is the series of steps that yield this cost

# Dynamic-programming hallmark #1

(we saw this slide already)

## *Optimal substructure*

*An optimal solution to a problem (instance) contains optimal solutions to subproblems.*

# Dynamic-programming hallmark #1

(we saw this slide already)

## *Optimal substructure*

*An optimal solution to a problem (instance) contains optimal solutions to subproblems.*

If  $z = \text{LCS}(x, y)$ , then any prefix of  $z$  is an LCS of a prefix of  $x$  and a prefix of  $y$ .

# Dynamic-programming hallmark #2

## *Overlapping subproblems*

*A recursive solution contains a “small” number of distinct subproblems repeated many times.*



# Dynamic-programming hallmark #2

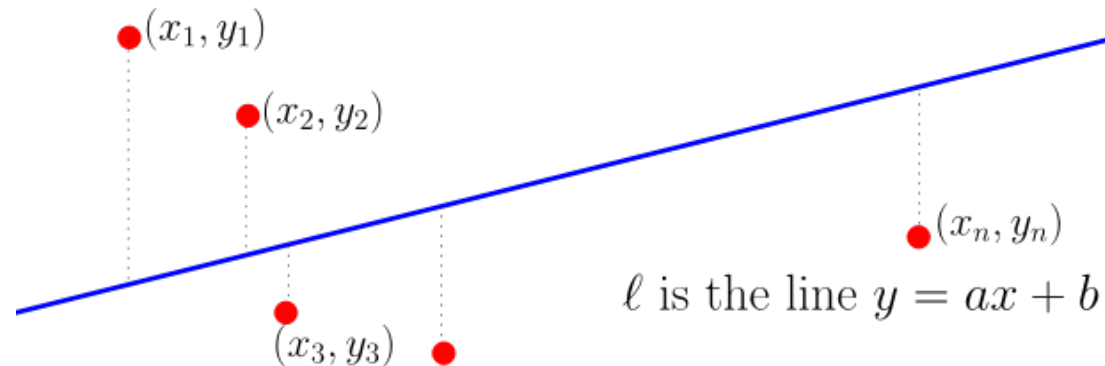
## *Overlapping subproblems*

*A recursive solution contains a “small” number of distinct subproblems repeated many times.*

The number of distinct LCS subproblems for two strings of lengths  $m$  and  $n$  is only  $mn$ .

# Another application of DP: Clustering

(source: Kleinberg & Tardos)



- Given points  $P = \{(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)\}$  find a line minimizing  $Err(\ell, P)$

- 

$$Err(\ell, P) = \sum_{i=1}^n (y_i - ax_i - b)^2$$

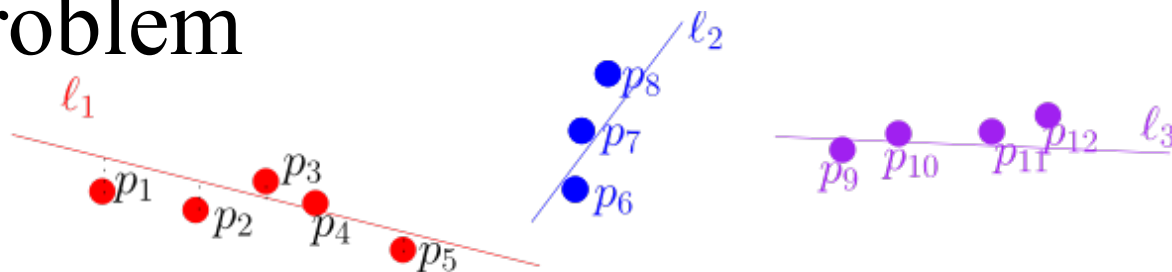
that is, the sum of squares of vertical distances from each  $(x_i, y_i)$  to  $\ell$ .

- Solution

$$a = \frac{n \sum x_i y_i - (\sum x_i)(\sum y_i)}{n \sum x_i^2 - (\sum x_i)^2}$$

$$b = \frac{\sum y_i - a \sum x_i}{n}$$

# Clustering Problem



- Given points  $P = (p_1, p_2, \dots, p_n)$  sorted from left to right, and a penalty  $R$ , find optimal  $k$ , and partition of  $P$  into  $k$  **runs**

$(p_1, p_2 \dots p_{i_1})(p_{i_1+1}, p_{i_1+2} \dots p_{i_2}), (p_{i_2+1}, \dots, p_{i_3}) \dots (p_{i_{k-1}+1} \dots p_n)$

and lines  $\ell_1 \dots \ell_k$  (one per each run) So that the sum

$$R + Err(\ell_1, \{p_1, p_2 \dots p_{i_1}\}) +$$

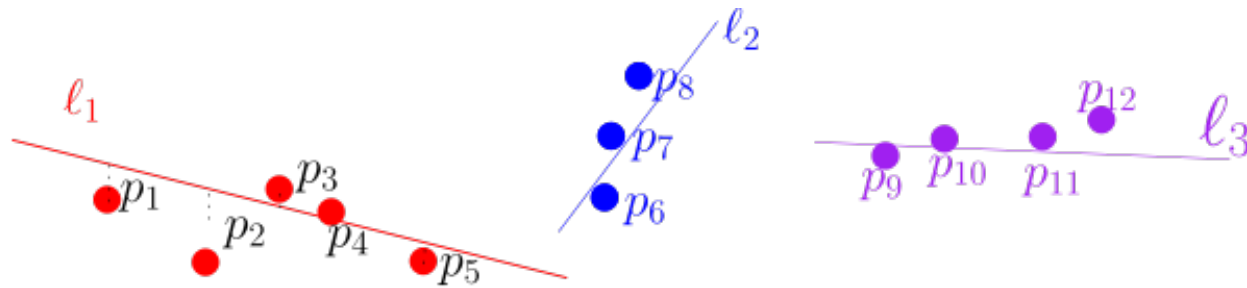
$$R + Err(\ell_2, \{p_{i_1+2} \dots p_{i_2}\}) +$$

⋮

$$R + Err(\ell_k, \{p_{i_{k-1}+1} \dots p_n\})$$

is as small as possible

Note that if  $R=0$ , we will probably use  $n/2$  runs  $(p_1, p_2), (p_3, p_4), \dots, (p_{n-1}, p_n)$ .  
 If  $R$  is huge, we can afford only one penalty, so only one run  $(p_1, \dots, p_n)$ .  
 In the example,  $k=3$ ,  $i_1=5$ ,  $i_2=8$



- **Algorithm:**

- **Preprocessing:**  $\forall j < i$ : compute the line  $\ell$  minimizing the error for the set  $\{p_j, p_{j+1} \dots p_i\}$ .

$$\text{Let } e[j, i] = \text{Err}(\ell, \{p_j, p_{j+1} \dots p_i\})$$

- **Idea:** Let  $c[i]$  = cost of the opt clustering problem for the set  $\{p_1 \dots p_i\}$ .

- **Init:**  $c[0] = 0$ .

- **for**  $i = 2$  **to**  $n$  **do** {

$$c[i] = \min\{R + c[j] + e[j + 1, i] \mid 0 \leq j < i\}$$

}

- **return**  $c[n]$

# Summarizing

- The algorithm takes  $O(n^3)$  and  $O(n^2)$  space
- (for preprocessing  $d[j,i]$  )
- Note – we did not discuss how to reconstruct the solution itself. We only calculated its cost