

Discrete Optimization

MA2827

Fondements de l'optimisation discrète

Dynamic programming, Branch-and-bound

<https://project.inria.fr/2015ma2827/>

Material based on the lectures of Erik Demaine at MIT and Pascal Van Hentenryck at Coursera

Outline

- Dynamic programming
 - Fibonacci numbers
 - Shortest paths
 - Text justification
 - Parenthesization
 - Edit distance
 - Knapsack
- Branch-and-bound
- More dynamic programming
 - Guitar fingering, Hardwood floor (Parquet)
 - Tetris, Blackjack, Super Mario Bros.

Dynamic programming

- Powerful technique to design algorithms
- Searches over exponential number of possibilities in polynomial time
- DP is a “controlled brute force”
- DP = recursion + reuse

Fibonacci numbers

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Fibonacci numbers: naïve algorithm

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Naïve algorithm:

```
def fib(n):  
    if n <= 2:  
        f = 1  
    else:  
        f = fib(n-1) + fib(n-2)  
    return f
```

Fibonacci numbers: naïve algorithm

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Naïve algorithm has exponential running time:
 $T(n) = T(n-1) + T(n-2) + O(1) \geq F_n \approx \varphi^n$

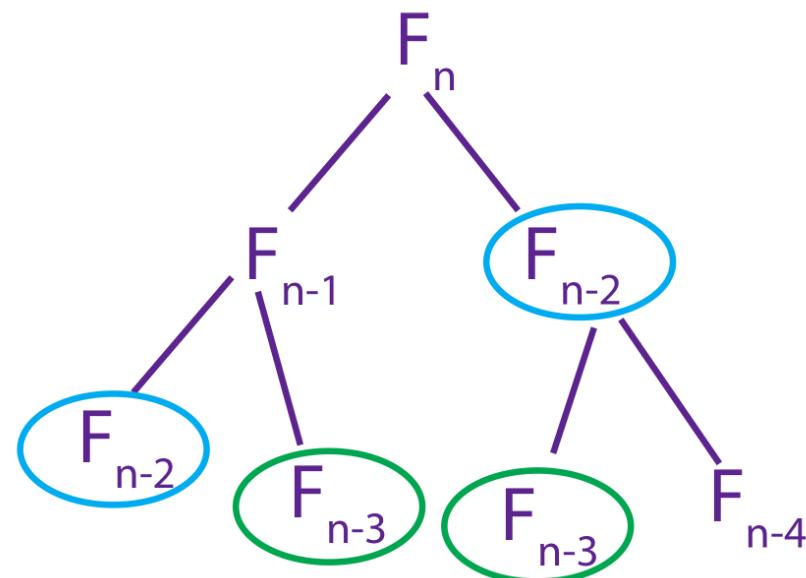
Easier:

$$T(n) \geq 2T(n-2) \Rightarrow T(n) = O(2^{0.5n})$$

Fibonacci numbers: naïve algorithm

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Naïve algorithm has exponential running time:



General idea: memoization

Recurrence: $F_1 = F_2 = 1, F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Memoized DP algorithm:

```
memo = []
def fib(n):
    if n in memo: return memo[n]
    if n <= 2: f = 1
    else: f = fib(n-1) + fib(n-2)
    memo[n] = f
    return f
```

General idea: memoization

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Why memoized DP algorithm is efficient?

- $\text{fib}(k)$ recurses only when called first time
- n nonmemoized calls for $k=n, n-1, \dots, 1$
- memoized calls take $O(1)$ time
- overall running time is $O(n)$

Footnote: better algorithm is $O(\log n)$

General idea: memoization

DP \approx recursion + memoization

Memoize (save) & re-use solutions to
subproblems

Time = #subproblems \cdot time/subproblem

Memoized calls take constant time

General idea: bottom-up DP

Recurrence: $F_1 = F_2 = 1, F_n = F_{n-1} + F_{n-2}$
Task: compute F_n

Bottom-up DP algorithm:

```
def fib(n):
    memo = {}
    for k in range(1, n+1):
        if k <= 2: f = 1
        else: f = memo[k-1] + memo[k-2]
        memo[k] = f
    return memo[n]
```

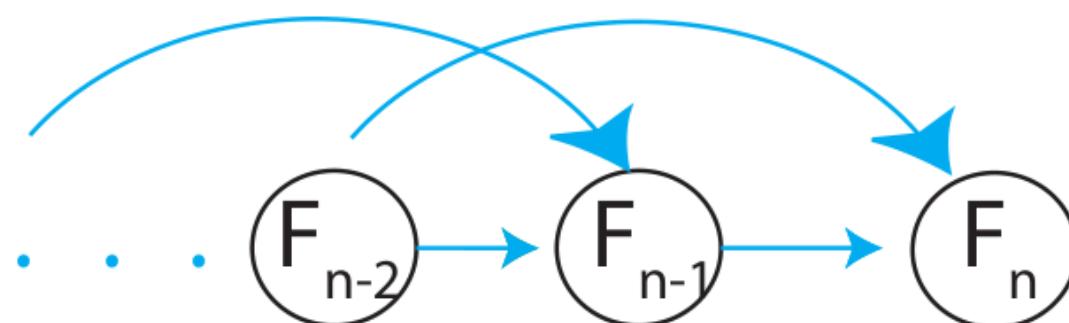
General idea: bottom-up DP

Recurrence: $F_1 = F_2 = 1, F_n = F_{n-1} + F_{n-2}$

Task: compute F_n

Bottom-up DP algorithm:

- Exactly the same computation as memoized DP
- Need topological sorting of the subproblems
- Dependency graph:



General idea: bottom-up DP

Recurrence: $F_1 = F_2 = 1, \quad F_n = F_{n-1} + F_{n-2}$

Task: compute F_n

Bottom-up DP algorithm:

- Exactly the same computation as memoized DP
- Need topological sorting of the subproblems
- In practice is faster (no recursion calls)
- Analysis is easier
- Can save space

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

Shortest path = shortest path + last edge

$$\delta(s, v) = \delta(s, u) + w(u, v)$$

How do we know what is the last edge?

Guess!

Try all the guesses and pick the best

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta(s, v) = \min\{ \delta(s, u) + w(u, v) \mid (u, v) \in E \}$$

Memoized DP algorithm:

```
memo = {}  
memo[s] = 0
```

```
def delta(s, v):  
    if not v in memo:  
        memo[v] = min{ infinity, delta(s, u) + w(u, v) \mid (u, v) \in E }  
    return memo[v]
```

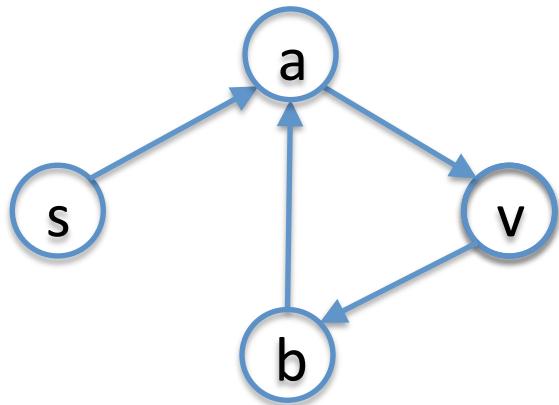
Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta(s, v) = \min\{ \delta(s, u) + w(u, v) \mid (u, v) \in E \}$$

Does this work?



Execution order:

1. $\delta(s, v)$
2. $\delta(s, a)$
3. $\delta(s, s)$
4. $\delta(s, b)$
5. $\delta(s, v)$ - infinite recursion

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta(s, v) = \min\{ \delta(s, u) + w(u, v) \mid (u, v) \in E \}$$

Does this ever work?

- If there are no oriented loops (graph is a DAG)
works fine
- Complexity $O(V + E)$

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta(s, v) = \min\{ \delta(s, u) + w(u, v) \mid (u, v) \in E \}$$

Graph of subproblems has to be acyclic (DAG)!

(need this property to topologically sort)

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta(s, v) = \min\{ \delta(s, u) + w(u, v) \mid (u, v) \in E \}$$

How do we fix the recursion?

Add more subproblems!

$\delta_k(s, v)$ = shortest path from s to v using at most k edges

Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta_k(s, v) = \min\{ \delta_{k-1}(s, u) + w(u, v) \mid (u, v) \in E \}$$

Base case:

Time= #subproblem · time/subproblem

$$\delta_k(s, s) = 0, k \geq 0$$

$$\delta_0(s, u) = \infty, u \neq s$$

#subproblem = $O(V^2)$

time/subproblem = $O(\text{indegree of } v)$

Goal: $\delta_{V-1}(s, v)$

Time = $O(V E)$

Bellman-Ford algorithm is dynamic programming!

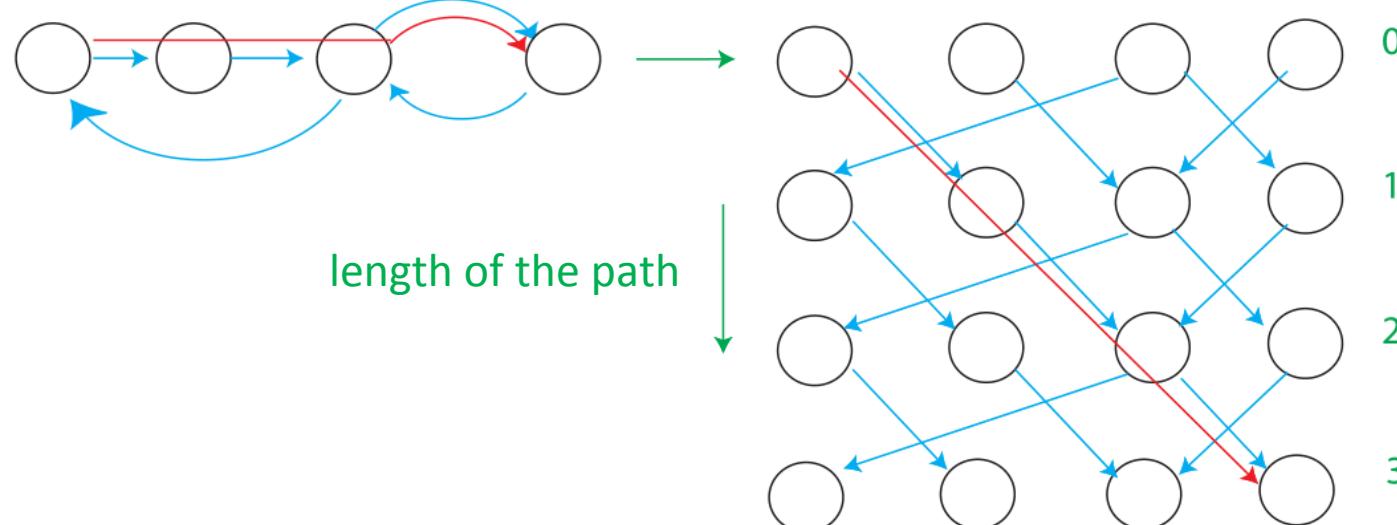
Shortest paths

Task: find shortest path $\delta(s, v)$ from s to v

Recurrence:

$$\delta_k(s, v) = \min\{ \delta_{k-1}(s, u) + w(u, v) \mid (u, v) \in E \}$$

Graph of subproblems:



Summary

- DP \approx “careful brute force”
- DP \approx recursion + memoization + guessing
- Divide the problem into subproblems that are connected to the original problem
- Graph of subproblems has to be acyclic (DAG)
- Time = #subproblems \cdot time/subproblem

5 easy steps of DP

Analysis:

1. Define subproblems #subproblems
2. Guess part of solution #choices
3. Relate subproblems (recursion) time/subproblem
4. Recurse + memoize
OR build DP table bottom-up
- check subprobs be acyclic / topological order time
5. Solve original problem extra time

5 easy steps of DP

	Fibonacci	Shortest paths
1. Subproblems	$F_k, 1 \leq k \leq n$	$\delta_k(s, v), v \in V, 0 \leq k \leq V$
#subproblems	n	V^2
2. Guessing	F_{n-1}, F_{n-2}	edges coming into v
#choices	1	indegree(v)
3. Recurrence	$F_n = F_{n-1} + F_{n-2}$	$\bar{\delta}_k(s, v) = \min\{ \bar{\delta}_{k-1}(s, u) + w(u, v) \mid (u, v) \in E \}$
time/subproblem	$O(1)$	$O(\text{indegree}(v))$
4. Topological order	for $k = 1, \dots, n$	for $k = 0, 1, \dots, V - 1$ for $v \in V$
total time	$O(n)$	$O(V E)$
5. Original problem	F_n	$\bar{\delta}_{V-1}(s, v)$
extra time	$O(1)$	$O(1)$

5 easy steps of DP

	Fibonacci	Shortest paths
1. Subproblems	$F_k, 1 \leq k \leq n$	$\delta_k(s, v), v \in V, 0 \leq k \leq V$
#subproblems	n	V^2
2. Guessing	F_{n-1}, F_{n-2}	edges coming into v
#choices	1	indegree(v)
3. Recurrence	$F_n = F_{n-1} + F_{n-2}$	$\delta_k(s, v) = \min\{ \delta_{k-1}(s, u) + w(u, v) \mid (u, v) \in E \}$
time/subproblem	$O(1)$	$O(\text{indegree}(v))$
4. Topological order	for $k = 1, \dots, n$	for $k = 0, 1, \dots, V - 1$ for $v \in V$
total time	$O(n)$	$O(V E)$
5. Original problem	F_n	$\delta_{V-1}(s, v)$
extra time	$O(1)$	$O(1)$

Text justification

Task: split the text into “good” lines

Greedy algorithm (MS Word/Open Office):
put as many words on the first line, repeat

.. blah blah blah blah blah ..
^ b l a h vs. blah blah ..
reallylongword reallylongword

Optimal – dynamic programming! (LATEX)

Text justification

Task: split the text into “good” lines

Define $\text{badness}(i, j)$ for line of words[$i : j$] from $i, i+1, \dots, j-1$

In LATEX:

- $\text{badness} = \infty$ if total length > page width
- $\text{badness} = (\text{page width} - \text{total length})^3$

Goal: minimize overall badness

Text justification

Task: split the text into “good” lines

Goal: minimize overall badness

Subproblems:

min. badness for suffix words[$i :]$

#subproblems = $O(n)$ where $n = \#words$

Guesses:

what is the first word of the next line, j

#choices = $n - i = O(n)$

Recurrence:

$DP(i) = \min\{ \text{badness}(i, j) + DP(j) \mid \text{for } j = i+1, \dots, n \}$

time/subproblem = $O(n)$

Text justification

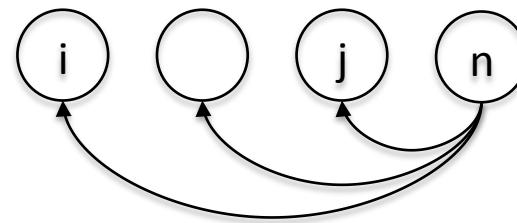
Task: split the text into “good” lines

Goal: minimize overall badness

Topological order:

for $i = n - 1, n - 2, \dots, 0$

total time = $O(n^2)$



Final problem:

DP(0)

General idea: parent pointers

Task: split the text into “good” lines

Goal: minimize overall badness

How to find the actual justification?

Parent pointers – simple general idea

Remember which guess was best and save argmin

At the end, follow the parent pointers starting from the final problem

Useful subproblems for sequences

Input is a sequence/string x

Subproblems:

1. Suffixes $x[i :]$

#subproblems = $O(n)$

2. Prefixes $x[: i]$

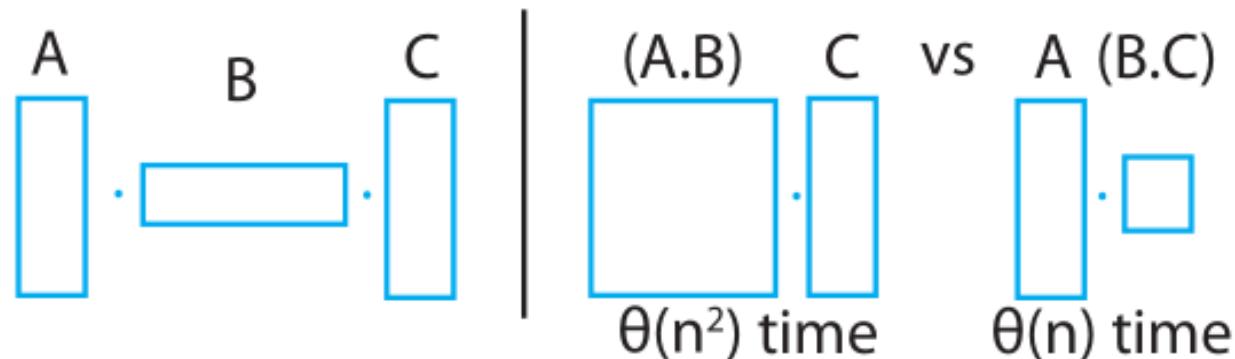
#subproblems = $O(n)$

3. Substrings $x[i : j]$

#subproblems = $O(n^2)$

Parenthesization

Task: Optimal evaluation of associative expression
 $A[0] \cdot A[1] \cdots A[n - 1]$ (e.g., multiplying matrices)



Parenthesization

Task: Optimal evaluation of associative expression
 $A[0] \cdot A[1] \cdots A[n - 1]$ (e.g., multiplying matrices)

Guesses:

outermost multiplication

#choices = $O(n)$

$$(\underbrace{\dots}_{\uparrow_{k-1}})(\underbrace{\dots}_{\uparrow_k})$$

Subproblems:

Prefixes & suffixes?

NO

Recurrence:

Parenthesization

Task: Optimal evaluation of associative expression
 $A[0] \cdot A[1] \cdots A[n - 1]$ (e.g., multiplying matrices)

Guesses:

outermost multiplication $(\underbrace{\dots}_{\uparrow_{k-1}})(\underbrace{\dots}_{\uparrow_k})$
#choices = $O(n)$

Subproblems:

Cost of substring $A[i:j]$, from i to $j-1$
#subproblems = $O(n^2)$

Recurrence:

$$DP(i, j) = \min\{ DP(i, k) + DP(k, j) + \text{cost of } (A[i] \dots A[k-1]) (A[k] \dots A[j-1]) \mid \text{for } k = i + 1, \dots, j - 1 \}$$

time/subproblem = $O(j - i) = O(n)$

Parenthesization

Task: Optimal evaluation of associative expression
 $A[0] \cdot A[1] \cdots A[n - 1]$ (e.g., multiplying matrices)

Topological order:
increasing substring size

total time = $O(n^3)$



Final problem:
 $DP[0, n]$
parent pointers to recover parenthesization

Parenthesization

```
// Matrix A[i] has dimension dims[i-1] x dims[i] for i = 1..n
MatrixChainOrder(int dims[])
{
    // length[dims] = n + 1
    n = dims.length - 1;
    // m[i,j] = Minimum number of scalar multiplications (i.e., cost)
    // needed to compute the matrix A[i]A[i+1]...A[j] = A[i..j]
    // The cost is zero when multiplying one matrix
    for (i = 1; i <= n; i++)
        m[i, i] = 0;

    for (len = 2; len <= n; len++) { // Subsequence lengths
        for (i = 1; i <= n - len + 1; i++) {
            j = i + len - 1;
            m[i, j] = MAXINT;
            for (k = i; k <= j - 1; k++) {
                cost = m[i, k] + m[k+1, j] + dims[i-1]*dims[k]*dims[j];
                if (cost < m[i, j]) {
                    m[i, j] = cost;
                    s[i, j] = k; // Index of the subsequence split that achieved minimal cost
                }
            }
        }
    }
}
```

Edit distance

Task: find the cheapest way to convert string x into y

Operations with cost:

- insert c
- delete c
- replace c with c'

Examples:

- Spell checking (typos)
- DNA comparison

Edit distance

Task: find the cheapest way to convert string x into y

Operations with cost:

- insert c
- delete c
- replace c with c'

If insert and delete cost 1 and replace costs ∞ is equivalent to **longest common subsequence**

HIEROGLYPHOLOGY

MICHAELANGELO

Edit distance

Task: find the cheapest way to convert string x into y

Operations with cost:

- insert c
- delete c
- replace c with c'

If insert and delete cost 1 and replace costs ∞ is equivalent to **longest common subsequence**

HIEROGLYPHOLOGY
MICHAELANGELO

Answer: HELLO

Edit distance

Task: find the cheapest way to convert string x into y

Subproblems:

$c[i, j] = \text{edit-distance}(x[i:], y[j:])$, $0 \leq i \leq |x|$, $0 \leq j \leq |y|$
 $\#\text{subproblems} = O(|x| |y|)$

Guesses:

$x[i]$ deleted, $y[j]$ inserted, $x[i]$ replaced with $y[j]$
 $\#\text{choices} = 3$

Recurrence:

time/subproblem = $O(1)$

$c(i, j) = \min\{$

- $\text{cost(delete } x[i] \text{)} + c(i + 1, j), \text{ if } i < |x|;$
- $\text{cost(insert } y[j] \text{)} + c(i, j + 1), \text{ if } j < |y|;$
- $\text{cost(replace } x[i] \text{ with } y[j] \text{)} + c(i + 1, j + 1), i < |x|, j < |y| \}$

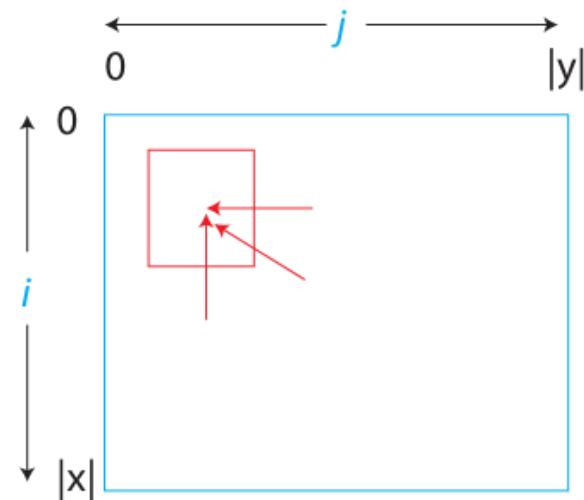
Edit distance

Task: find the cheapest way to convert string x into y

Topological order:
DAG in 2D table

total time = $O(|x| |y|)$

Final problem:
 $c(0, 0)$
parent pointers to recover the path



Edit distance

Example of traversal from right to left

```
// A Naive recursive C++ program to find minimum number
// operations to convert str1 to str2
#include<bits/stdc++.h>
using namespace std;

// Utility function to find minimum of three numbers
int min(int x, int y, int z)
{
    return min(min(x, y), z);
}

int editDist(string str1 , string str2 , int m ,int n)
{
    // If first string is empty, the only option is to
    // insert all characters of second string into first
    if (m == 0) return n;

    // If second string is empty, the only option is to
    // remove all characters of first string
    if (n == 0) return m;

    // If last characters of two strings are same, nothing
    // much to do. Ignore last characters and get count for
    // remaining strings.
    if (str1[m-1] == str2[n-1])
        return editDist(str1, str2, m-1, n-1);

    // If last characters are not same, consider all three
    // operations on last character of first string, recursively
    // compute minimum cost for all three operations and take
    // minimum of three values.
    return 1 + min ( editDist(str1, str2, m, n-1),      // Insert
                     editDist(str1, str2, m-1, n),      // Remove
                     editDist(str1, str2, m-1, n-1) // Replace
                   );
}

// Driver program
int main()
{
    // your code goes here
    string str1 = "sunday";
    string str2 = "saturday";

    cout << editDist( str1 , str2 , str1.length(), str2.length());

    return 0;
}
```

Knapsack

Task: pack most value into the knapsack

- item i has size s_i and value v_i
- capacity constraint S
- choose a subset of items to max the total value subject to total size $\leq S$



Knapsack

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i : items $0, \dots, i - 1$

#subproblems = $O(n)$

Guesses:

include item i or not

#choices = 2

Recurrence:

$$DP[i + 1] = \max\{ DP[i], v_i + DP[i] \text{ if } s_i \leq S \}$$

Knapsack

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i : items $0, \dots, i - 1$

#subproblems = $O(n)$

Guesses:

include item i or not

#choices = 2

Recurrence:

$DP[i + 1] = \max\{ DP[i], v_i + DP[i] \text{ if } s_i \leq S \}$

Not enough information to know whether item i fits.

How much is left?

Knapsack, version 1

Task: maximize value given S , s_i - integer, v_i

Subproblems:

value for prefix i (items $0, \dots, i - 1$) given knapsack of size s

#subproblems = $O(nS)$

Guesses:

include item i or not

#choices = 2

Recurrence:

$DP[i + 1, s] = \max\{ DP[i, s], v_i + DP[i, s - s_i] \text{ if } s_i \leq S \}$

Base-case: $DP[0, 0] = 0$; $DP[0, s] = \infty$, $s = 1, \dots, S$

time/subproblem = $O(1)$

Knapsack, version 1

Task: maximize value given S , s_i - integer, v_i

Topological order:

for $i = 0, \dots, n - 1$:

 for s in $0, \dots, S$:

total time = $O(nS)$

Final problem:

 find maximal $DP[n - 1, s]$, $s = 0, \dots, S$

 parent pointers to recover the set of items

Knapsack, version 1

Task: maximize value given S , s_i - integer, v_i

Is $O(nS)$ good running time?

Polynomial time = polynomial in input size

- Here $O(n)$ if number S fits in type int
- $O(n \log S)$ is polynomial
- S is exponential in $\log S$ (not polynomial)

Pseudopolynomial time = polynomial in the problem size AND the numbers in input

Knapsack, version 2

Task: maximize value given S , s_i , v_i - integer

Subproblems:

size for prefix i (items $0, \dots, i - 1$) given items of value v

#subproblems = $O(nV)$

Guesses:

include item i or not

#choices = 2

Recurrence:

$DP[i + 1, v] = \min\{ DP[i, v], s_i + DP[i, v - v_i] \text{ if } v_i \leq v \}$

Base-case: $DP[0, 0] = 0$; $DP[0, v] = \infty$, $v = 1, \dots, V$

time/subproblem = $O(1)$

Knapsack, version 2

Task: maximize value given S , s_i , v_i - integer

Topological order:

for $i = 0, \dots, n - 1$:

 for v in $0, \dots, V$:

total time = $O(nV)$

Final problem:

find $DP[n, v] \leq S$ with maximal possible v

Knapsack, version 3

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i (items $0, \dots, i - 1$) given knapsack of size s (float)

Need to use floats as indices: hash tables (dictionaries)

$DP[i][s]$

#subproblems = 2^n in the worst case

Recurrence:

$DP[i + 1][s] = \max\{ DP[i][s], v_i + DP[i][s - s_i] \text{ if } s_i \leq S \}$

Base-case: $DP[0, 0] = 0$; $DP[0, s] = \infty$

Bottom-up or memorized DP?

None is possible, subproblems are unknown in advance

General idea: forward recursion/reaching

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i (items $0, \dots, i - 1$) given knapsack of size s (float)

Create only reachable subproblems

Step 0:

$$DP[0][0] = 0$$

Step 1:

$$DP[1][0] = 0, DP[1][s_0] = v_0$$

Step 2:

From each position available at step 1 can add object 2

General idea: forward recursion/reaching

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i (items $0, \dots, i - 1$) given knapsack of size s (float)

Step i :

```
for s, v in DP[ i ].iteritems():
    for x in [ 0, 1 ]:
        if ( s + x si ) in DP[ i + 1 ]:
            v = DP[ i + 1 ][ s + x si ]
        else:
            v = -∞
        DP[ i + 1 ][ size + x si ] = max{ v, value + x vi }
```

General idea: forward recursion/reaching

Task: maximize value given S , s_i , v_i

Subproblems:

value for prefix i (items $0, \dots, i - 1$) given knapsack of size s (float)

Problem: #subproblems is 2^n in the worst case

We need to throw away bad subproblems early!

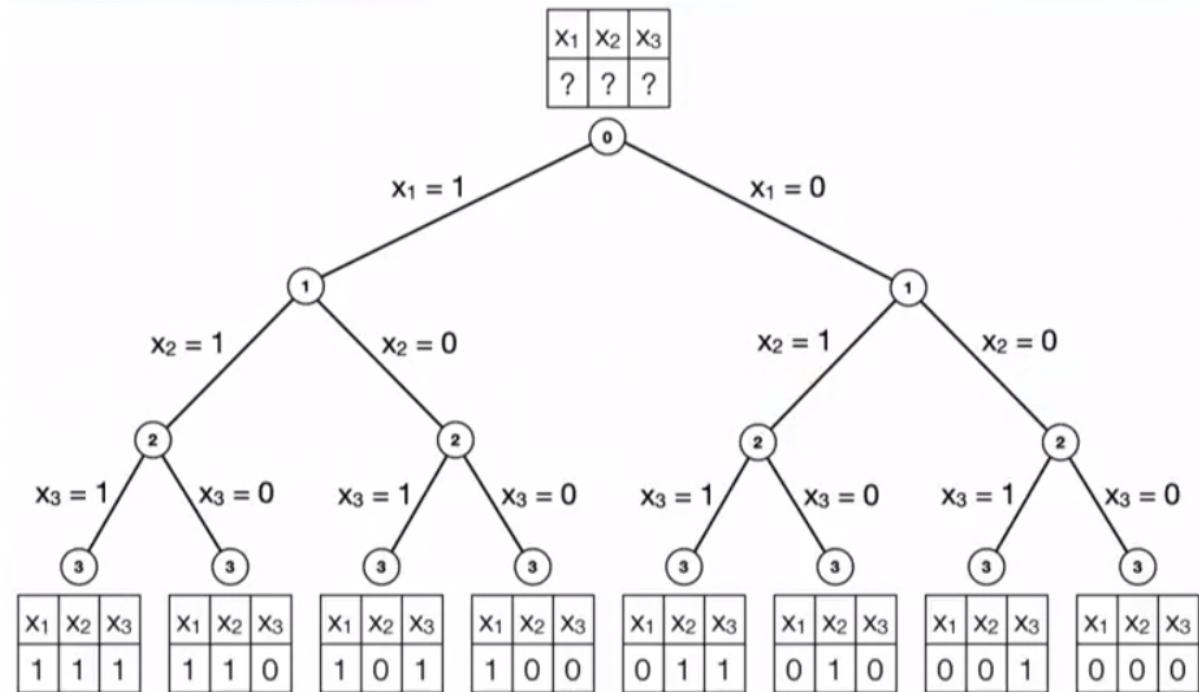
Branch-and-bound can do it!

General idea: branch-and-bound

Task: maximize value given S, s_i, v_i

Exhaustive search:

Branch-and-bound
cuts the branches



General idea: branch-and-bound

Task: maximize value given S, s_i, v_i

Two iterative steps: branching and bounding

Branching: split the problem into a number of subproblems (like DP)

Bounding: find an **optimistic estimate** of the best solution of the subproblem

- upper bound for maximization
- lower bound for minimization

How to find a bound?

relaxation

Knapsack as integer program

Task: maximize value given S , s_i , v_i

Example: $S = 10$, 3 objects: $s_0 = 5$, $s_1 = 8$, $s_2 = 3$, $v_0 = 45$, $v_1 = 48$, $v_2 = 35$

Integer linear program (ILP):

$$\text{max } 45x_0 + 48x_1 + 35x_2$$

$$\text{s.t. } 5x_0 + 8x_1 + 3x_2 \leq 10$$

$$x_i \in \{0, 1\}$$

Relaxation for knapsack, version 1

Task: maximize value given S , s_i , v_i

Example: $S = 10$, 3 objects: $s_0 = 5$, $s_1 = 8$, $s_2 = 3$, $v_0 = 45$, $v_1 = 48$, $v_2 = 35$

What can we relax?

$$\text{max } 45x_0 + 48x_1 + 35x_2$$

$$\text{s.t. } \cancel{5x_0 + 8x_1 + 3x_2 \leq 10}$$

$$x_i \in \{0, 1\}$$

Relax capacity constraint!

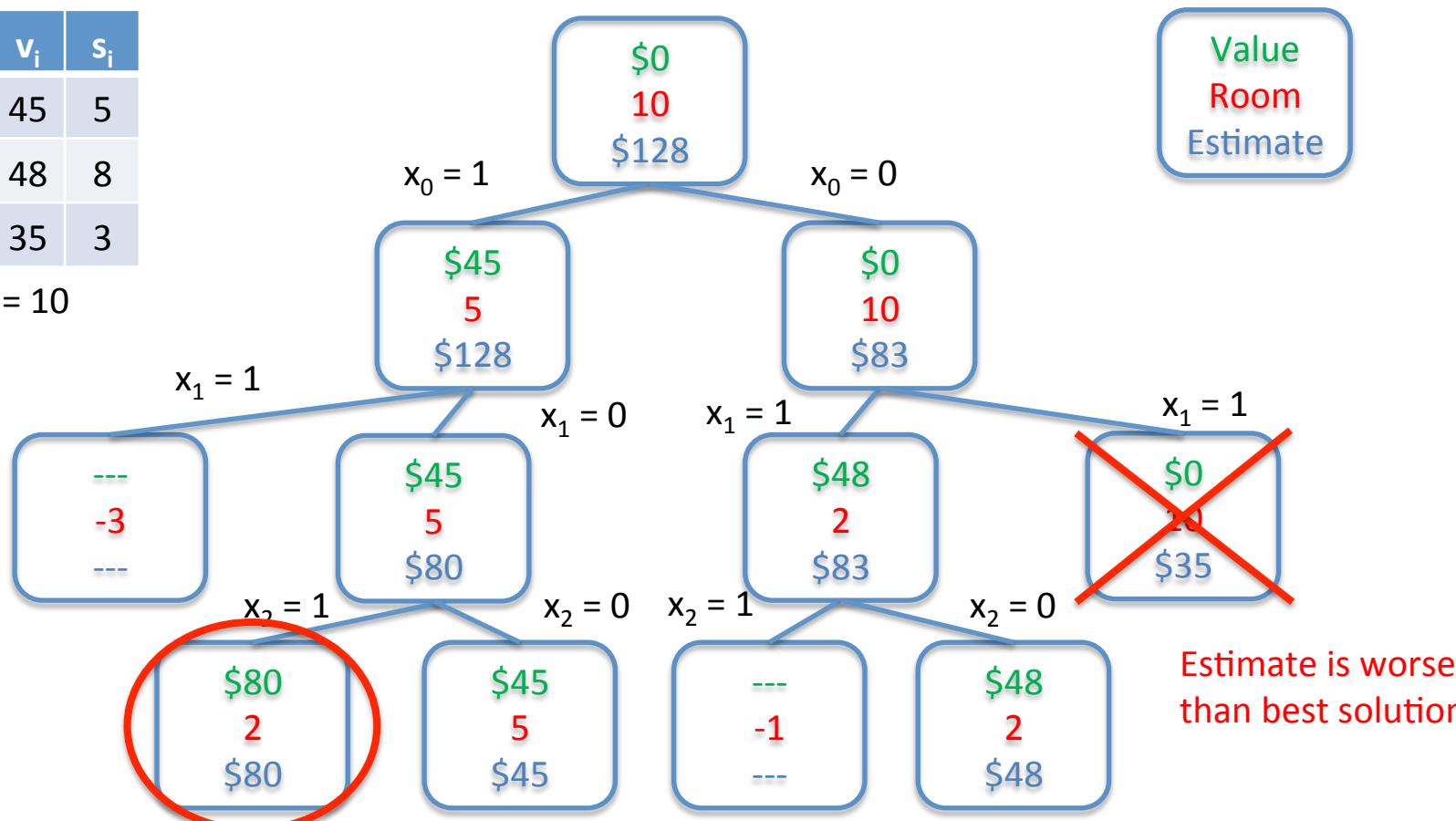
Pack everything ignoring capacity

Depth-first Branch-and-bound

Task: maximize value given S , s_i , v_i

i	v_i	s_i
0	45	5
1	48	8
2	35	3

$$S = 10$$



Relaxation for knapsack, version 2

Task: maximize value given S , s_i , v_i

Example: $S = 10$, 3 objects: $s_0 = 5$, $s_1 = 8$, $s_2 = 3$, $v_0 = 45$, $v_1 = 48$, $v_2 = 35$

What else can we relax?

$$\text{max } 45x_0 + 48x_1 + 35x_2$$

$$\text{s.t. } 5x_0 + 8x_1 + 3x_2 \leq 10$$

$$\cancel{x_i \in \{0, 1\}} \longrightarrow x_i \in [0, 1]$$

Relax integrality constraint!

Imagine that items are possible to cut in pieces

Relaxation for knapsack, version 2

Task: maximize value given S, s_i, v_i

Example: $S = 10$, 3 objects: $s_0 = 5, s_1 = 8, s_2 = 3, v_0 = 45, v_1 = 48, v_2 = 35$

How do we solve the relaxation?

$$\max \quad 45x_0 + 48x_1 + 35x_2$$

$$\text{s.t. } 5x_0 + 8x_1 + 3x_2 \leq 10$$

$$x_i \in [0, 1]$$

$$v_0 / s_0 = 9; v_1 / s_1 = 6; v_2 / s_2 = 11.7$$

select items 2 and 0

Select $\frac{1}{4}$ of item 1

Estimation: 92 (version 1: 128; optimal value: 80)

Denote $y_i = x_i v_i$

$$\max \quad \sum_i y_i$$

$$\text{s.t. } \sum_i y_i \frac{s_i}{v_i} \leq S$$

$$y_i \leq v_i$$

Sort s_i / v_i increasing

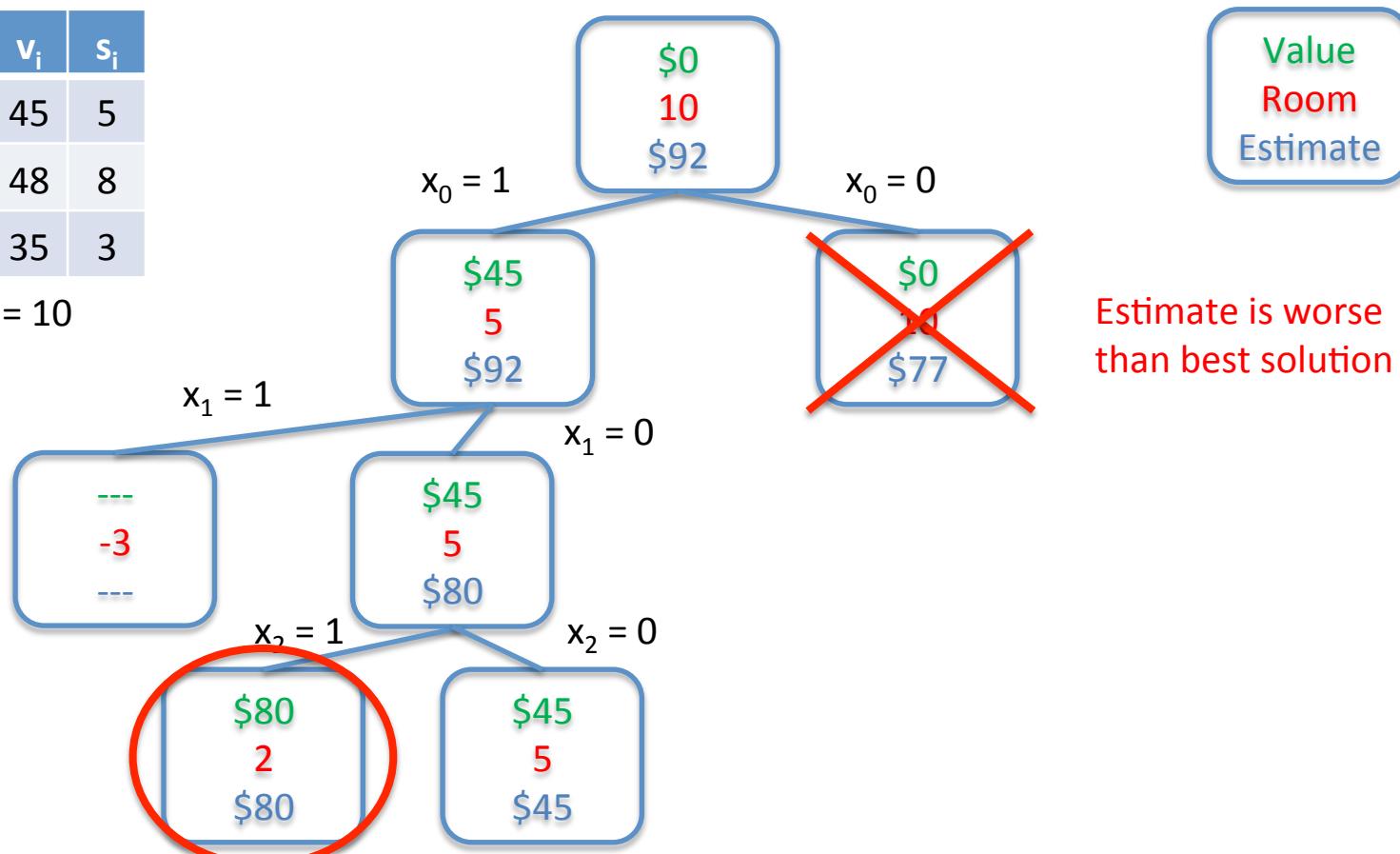
Take as much as possible

Depth-first Branch-and-bound

Task: maximize value given S, s_i, v_i

i	v _i	s _i
0	45	5
1	48	8
2	35	3

$$S = 10$$



Branch-and-bound: search strategies

- Depth-first search
 - go deep until full configuration
- Best-first search
 - select the node with the best estimation
- Limited discrepancy search
 - trust a greedy heuristic

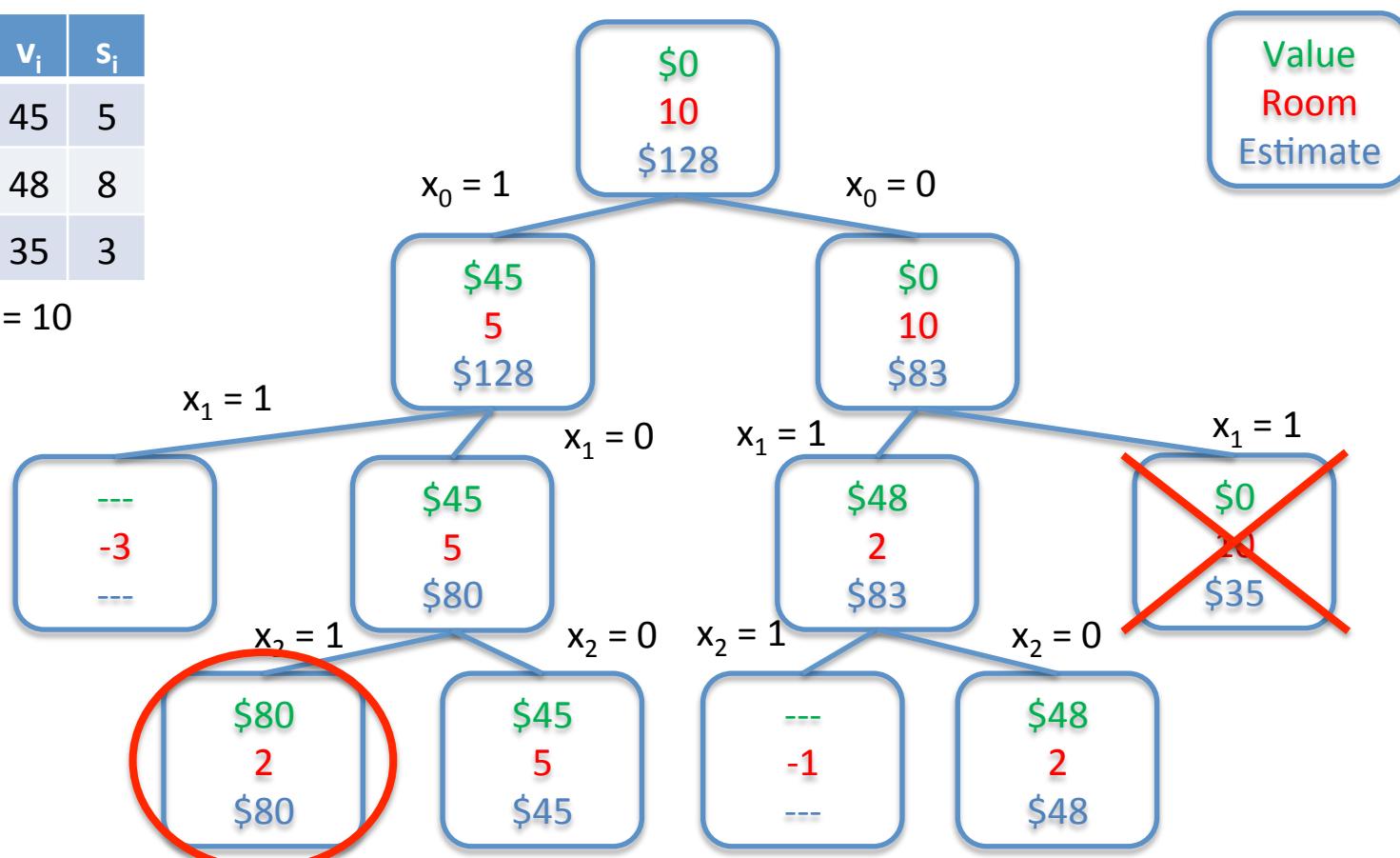
Properties: when prunes? memory efficiency?

Depth-first Branch-and-bound

Task: maximize value given S, s_i, v_i

i	v _i	s _i
0	45	5
1	48	8
2	35	3

$$S = 10$$



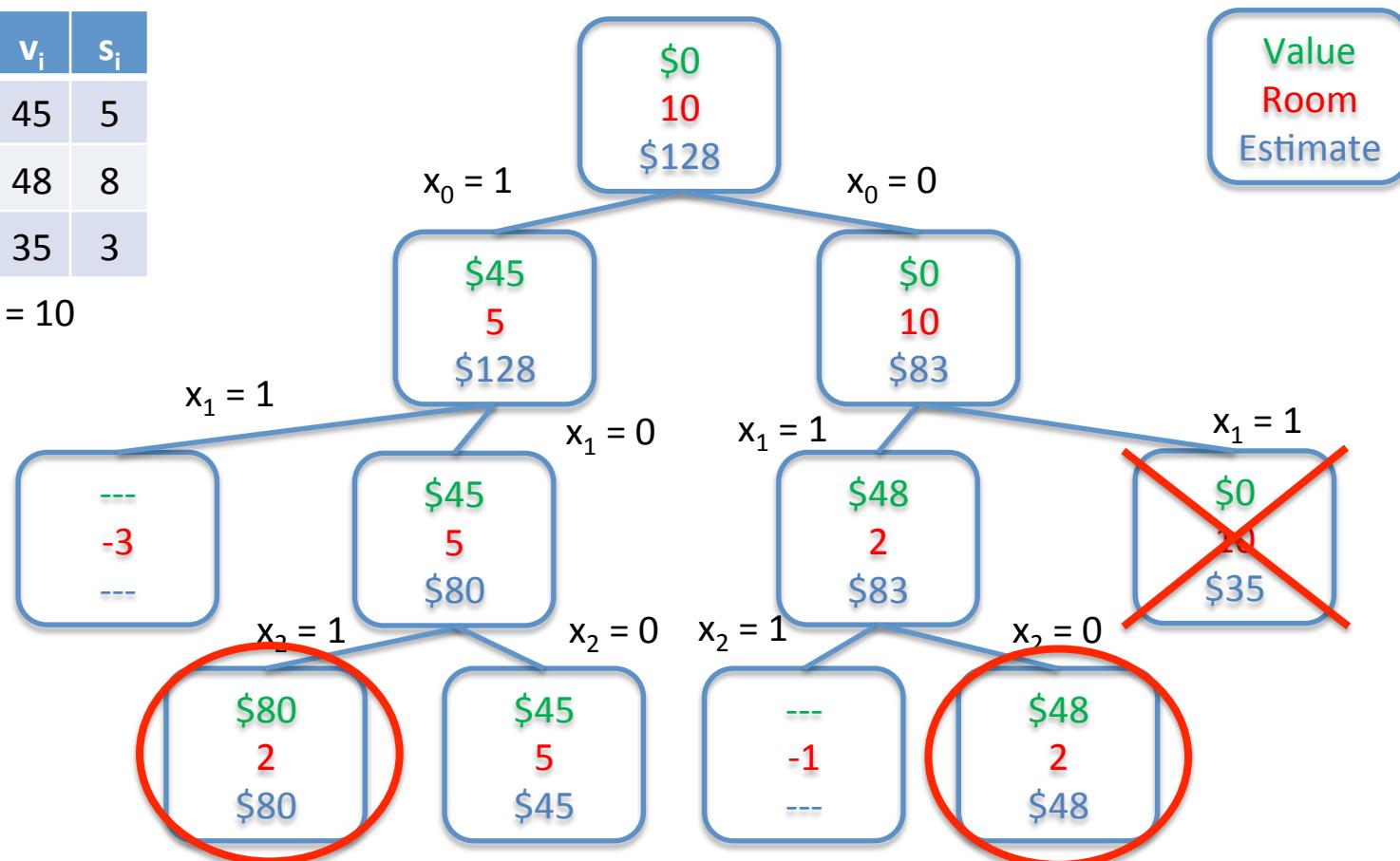
Best-first Branch-and-bound

Task: maximize value given S , s_i , v_i

Example: $S = 10$, 3 objects: $s_0 = 5$, $s_1 = 8$, $s_2 = 3$, $v_0 = 45$, $v_1 = 48$, $v_2 = 35$

i	v_i	s_i
0	45	5
1	48	8
2	35	3

$$S = 10$$



Limited discrepancy search

Task: maximize value given S, s_i, v_i

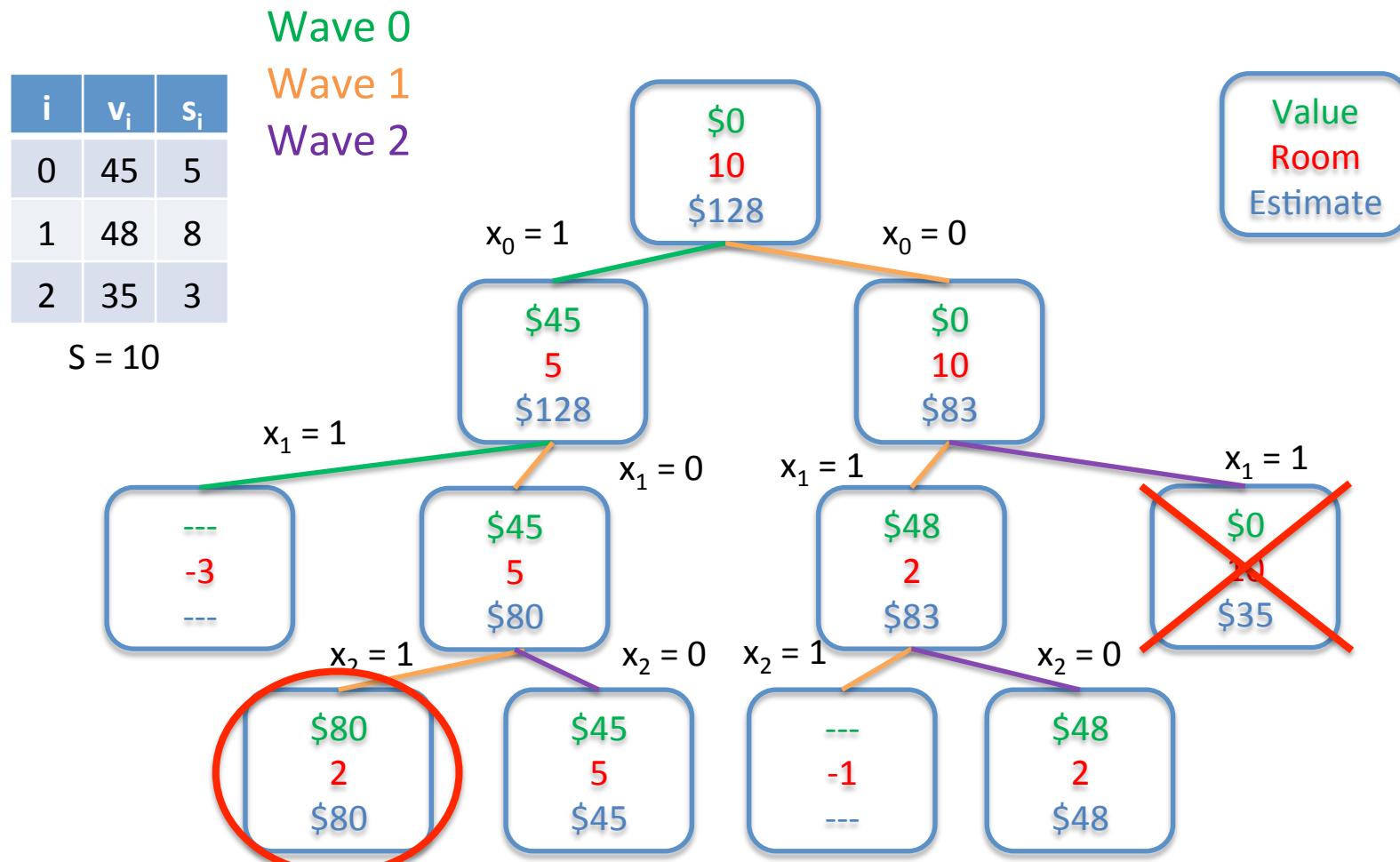
Assume that a good heuristic is available

- it makes very few mistakes
- the search tree is binary
- following the heuristics means branching **left**
- branching **right** means the heuristic was wrong

Explore configurations with less mistakes first

Limited discrepancy search

Task: maximize value given S, s_i, v_i



Branch-and-bound: search strategies

- Depth-first search
 - prunes when finds a new node worse than found solution
 - memory $O(n)$
- Best-first search
 - prunes when all the nodes are worse than found solution
 - memory $O(2^n)$ in the worst case
- Limited discrepancy search
 - prunes when finds a new node worse than found solution
 - trade-off between memory and computation

Properties: **when prune? memory efficiency?**

More dynamic programming

- Guitar fingering
- Hardwood floor (parquet)
- Tetris
- Blackjack
- Super Mario Bros