Discrete Optimization

MA2827 Fondements de l'optimisation discrète

Dynamic programming (Part 2)

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

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

Outline

- Dynamic programming
 - Guitar fingering
- More dynamic programming
 - Tetris
 - Blackjack

Quiz (as homework)

- Write the DP for perfect-information blackjack
- Derive the number of subproblems for the tetris problem

Task: win in the game of Tetris!



Task: win in the game of Tetris!

- Input: a sequence of n Tetris pieces and an empty board of small width w
- Choose orientation and position for each piece
- Must drop piece till it hits something
- Full rows do not clear
- Goal: survive i.e., stay within height h

Task: stay within height h

```
Subproblem:
survival? in suffix [ i : ]
given a particular column profile
#subproblems = O( n (h+1)<sup>w</sup> )
```



Guesses: where to drop piece i? #choices = O(w)

```
Recurrence:
DP[i, p] = max { DP[i + 1, q] | q is a valid move from p }
Base-case: DP[n+1, p] = true for all profiles p
time/subproblem = O(w)
```

Task: stay within height h



Final problem: DP[0, empty]

Blackjack

Task: beat the blackjack (twenty-one)!



Blackjack

Task: beat the blackjack!

Rules of Blackjack (simplified):

- The player and the dealer are initially given 2 cards each
- Each card gives points:
 - Cards 2-10 are valued at the face value of the card
 - Face cards (King, Queen, Jack) are valued at 10
 - The Ace card can be valued either at 11 or 1
- The goal of the player is to get more points than the dealer, but less than 21, if more than 21 than he looses (busts)
- Player can take any number of cards (hits)
- After that the dealer hits deterministically: until \geq 17 points

Task: beat the blackjack with a marked deck!

- Input: a deck of cards c₀, ..., c_{n-1}
- Player vs. dealer one-on-one
- Goal: maximize winning for a fixed bet \$1
- Might benefit from loosing to get a better deck

Task: beat the blackjack with a marked deck!

```
Subproblem:
BJ( i ) = best play of c<sub>i</sub>, ..., c<sub>n-1</sub>
#subproblems = O( n )
```

Guesses: how many times player hits? #choices ≤ n Topological order:

```
Final problem:
```

```
Recurrence:
BJ(i) = max{ outcome \in {-1, 0, 1} + BJ(i + 4 + #hits + #dealer hits)
| for #hits = 0, ..., n if valid play }
```

Detailed recursion:

```
def BJ(i):
    if n – i < 4: return 0 (not enough cards)
    outcome = []
    for p = 2, ..., n - i - 2: (# cards taken)
        player = c_i + c_{i+2} + c_{i+4} + \dots + c_{i+p+2}
        if player > 21: (bust)
            outcome.append(-1 + BJ(i+p+2))
            break
        for d = 2, ..., n - i - p - 1
            dealer = c_{i+1} + c_{i+3} + c_{i+p+2} + ... + c_{i+p+d}
            if dealer \geq 17: break
        if dealer > 21: dealer = 0 (bust)
        outcome.append( cmp(player, dealer) + BJ(i + p + d))
    return max( outcome )
```

Task: beat the blackjack with a marked deck!

```
Subproblem:
BJ( i ) = best play of c<sub>i</sub>, ..., c<sub>n-1</sub>
#subproblems = O( n )
```

Topological order: for i = n-1, ..., 0:

```
total time O(n^3)
```

Guesses: how many times player hits? #choices ≤ n

Final problem: BJ[0]

Recurrence:

```
BJ(i) = max{ outcome \in {-1, 0, 1} + BJ(i + 4 + #hits + #dealer hits)
| for #hits = 0, ..., n if valid play }
time/subproblem = O( n<sup>2</sup> )
```