Lecture 18

What we’ve done and what’s to come
Announcements

• Final exam Friday
  • This room (Hewlett 200)
  • 3:30 – 6:30pm, Friday 6/9
  • You may bring two double-sided sheets of notes
  • The final will be harder than the midterm

• Resources
  • Practice exams online
  • Office hours
  • Book, notes, slides, HW, piazza

• Course evaluations open
  • Please fill them out!
Today

• What just happened?
  • A whirlwind tour of CS161

• What’s next?
  • A few gems from future algorithms classes
It’s been a fun ride...
What have we learned?

17 lectures in 12 slides.
General approach to algorithm design and analysis

Can I do better?

To answer this question we need both **rigor** and **intuition**:

- **Algorithm designer**
- **Plucky the Pedantic Penguin**
  - Detail-oriented
  - Precise
  - Rigorous
- **Lucky the Lackadaisical Lemur**
  - Big-picture
  - Intuitive
  - Hand-wavey
To even begin to analyze algorithms, we need a model

• What does it mean for an algorithm to succeed?
• What does it mean for an algorithm to be fast?

Worst-case analysis

big-Oh notation

Here is an input!

\[ T(n) = O(f(n)) \]

\[ \iff \exists c, n_0 > 0 \suchthat \forall n \geq n_0, \]

\[ 0 \leq T(n) \leq c \cdot f(n) \]
Algorithm design paradigm: divide and conquer

• Like MergeSort!
• Or Karatsuba’s algorithm!
• Or SELECT!
• How do we analyze these?

By careful analysis!

Useful shortcut, the master method is.

By Plucky the Pedantic Penguin

Jedi master Yoda
While we’re on the topic of sorting
Why not use randomness?

• We analyzed **QuickSort**!
• Still **worst-case input**, but we use **randomness** after the input is chosen.
  • **Always correct, usually fast.**
    • This is a Las Vegas algorithm
All this sorting is making me wonder...

Can we do better?

- Depends on who you ask:
  - RadixSort takes time $O(n)$ if the objects are, for example, small integers!
  - Can’t do better in a comparison-based model.
beyond sorted arrays/linked lists: Binary Search Trees!

• Useful data structure!
• Especially the self-balancing ones!

Red-Black tree!

Maintain balance by stipulating that black nodes are balanced, and that there aren’t too many red nodes.

It’s just good sense!
Another way to store things
Hash tables!

All of the hash functions $h : U \rightarrow \{1, \ldots, n\}$

Choose $h$ randomly from a universal hash family.

It's better if the hash family is small!
Then it takes less space to store $h$. 

The universe

hash function $h$

Some buckets
OMG GRAPHS

• BFS, DFS, and applications!
• SCCs, Topological sorting, ...
A fundamental graph problem: shortest paths

- Eg, transit planning, packet routing, ...
- Dijkstra!
- Bellman-Ford!
- Floyd-Warshall!
Bellman-Ford and Floyd-Warshall were examples of...

- Not programming in an action movie.

- **Step 1:** Identify optimal substructure.
- **Step 2:** Find a recursive formulation for the value of the optimal solution.
- **Steps 3-5:** Use dynamic programming: fill in a table to find the answer!

We saw many other examples, including Longest Common Subsequence and Knapsack Problems.

Instead, an algorithmic paradigm!
Sometimes we can take even better advantage of optimal substructure...with

**Greedy algorithms**

- Make a series of choices, and commit!

- Intuitively we want to show that our greedy choices never rule out success.

- Rigorously, we usually analyzed these by induction.

- Examples!
  - Activity Selection
  - Job Scheduling
  - Huffman Coding
  - Minimum Spanning Trees

*Prim's algorithm:* greedily grow a tree

*Kruskal’s algorithm:* greedily grow a forest
Cuts and flows

- Global minimum cut:
  - Karger’s algorithm!

- minimum s-t cut:
  - is the same as maximum s-t flow!
  - Ford-Fulkerson can find them!
    - useful for routing
    - also assignment problems

Karger’s algorithm is a Monte-Carlo algorithm: it is always fast but might be wrong.
And now we’re here
What have we learned?

• A few algorithm design paradigms:
  • Divide and conquer, Dynamic Programming, Greedy

• A few analysis tools:
  • Worst-case analysis, asymptotic analysis, recurrence relations, probability tricks, proofs by induction

• A few common objects:
  • Graphs, arrays, trees, hash functions

• A LOT of examples!
What have we learned?
We’ve filled out a toolbox

• Tons of examples give us intuition about what algorithmic techniques might work when.
• The technical skills make sure our intuition works out.
But there’s lots more out there

• What’s next???
A taste of what’s to come

- CS154 – Introduction to Complexity
- CS167 – Readings in Algorithms
- CS168 – The Modern Algorithmic Toolbox
- MS&E 212 – Combinatorial Optimization
- CS250 – Error Correcting Codes
- CS254 – Computational Complexity
- CS255 – Introduction to Cryptography
- CS261 – A Second Course in Algorithms
- CS264 – Beyond Worst-Case Analysis
- CS265 – Randomized Algorithms
- CS269 – Incentives in Computer Science
- EE364A/B – Convex Optimization I and II

...and many many more upper-level topics courses!
Today
A few gems

• Linear programming

• Random projections

• Low-degree polynomials

This will be pretty fluffy, without much detail – take more CS theory classes for more detail!

NOTHING AFTER THIS POINT WILL BE ON THE FINAL EXAM
Linear Programming

• This is a fancy name for optimizing a linear function subject to linear constraints.

• For example:

Maximize $x + y$

subject to

$x \geq 0$
$y \geq 0$
$4x + y \leq 2$
$x + 2y \leq 1$

• It turns out the be an extremely general problem.
Actually we just saw it on Monday

Maximize

the sum of the flows leaving $s$

subject to

• None of the flows are bigger than the edge capacities
• At every vertex, stuff going in = stuff going out.
Another example, in machine learning
Support Vector Machines

Maximize the margin subject to all of the points are on the correct side of the line.

This can be written in a linear way.

These are just linear inequalities.
Linear Programming

Has a really nice geometric intuition

Maximize

\[ x + y \]

subject to

\[ x \geq 0 \]
\[ y \geq 0 \]
\[ 4x + y \leq 2 \]
\[ x + 2y \leq 1 \]
Linear Programming

Has a really nice geometric intuition

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\[ x + 2y \leq 1 \]
In general

- The constraints define a **polytope**
- The function defines a **direction**
- We just want to find the vertex that is **furthest in that direction**.

The function is maximized here!
Duality
How do we know we have an optimal solution?

I claim that the optimum is 5/7.

Proof: say $x$ and $y$ satisfy the constraints.

- $x + y = \frac{1}{7} (4x + y) + \frac{3}{7} (x + 2y)$
- $\leq \frac{1}{7} \cdot 2 + \frac{3}{7} \cdot 1$
- $= \frac{5}{7}$

Maximize $x + y$

subject to

$x \geq 0$

$y \geq 0$

$4x + y \leq 2$

$x + 2y \leq 1$

You can check this point has value 5/7...but how would we prove it’s optimal other than by eyeballing it?
cute, but

How did you come up with $1/7, 3/7$?

I claim that the optimum is $5/7$.

**Proof:** say $x$ and $y$ satisfy the constraints.

- $x + y \leq (4x + y) + (x + 2y)$
- $\leq 2 + 1$
- $= \quad$ • I want to choose things to put here
- • So that I minimize this
- • Subject to these things

Maximize

$$ x + y $$

subject to

$$ x \geq 0 $$
$$ y \geq 0 $$
$$ 4x + y \leq 2 $$
$$ x + 2y \leq 1 $$
That’s a linear program!

• How did I find those special values $1/7, 3/7$?
• I solved some linear program. Minimize the upper bound you get, subject to the proof working.
• It’s called the dual program.

Maximize stuff subject to stuff

The optimal values are the same!

Minimize other stuff subject to other stuff

Primal

Dual
We’ve actually already seen this too

The Min-Cut Max-Flow Theorem!

Maximize the sum of the flows leaving $s$
\[\text{s.t.}\]
All the flow constraints are satisfied

Minimize the sum of the capacities on a cut\[\text{s.t.}\]
it’s a legit cut

The optimal values are the same!
LPs and Duality are really powerful

• This *general phenomenon* shows up all over the place
  • Min-Cut Max-Flow is a special case.

• Duality helps us reason about an optimization problem
  • The dual provides a **certificate** that we’ve solved the primal.
  • eg, if you have a cut and a flow with the same value, you must have found a max flow and a min cut.

• We can solve LPs quickly!
  • For example, by intelligently bouncing around the vertices of the feasible region.
  • This is an **extremely powerful algorithmic primitive**.
Today
A few gems

• Linear programming
• Random projections
• Low-degree polynomials
One of my favorite tricks
Take a random projection and hope for the best.

High-dimensional set of points
For example, each data point is a vector
(age, height, shoe size, ...)

Their shadow is a projection onto the ground.
Why would we do this?

- High dimensional data takes a long time to process.
- Low dimensional data can be processed quickly.
- "THEOREM": Random projections approximately preserve properties of data that you care about.
Example: nearest neighbors

• I want to find which point is closest to this one.

Johnson-Lindenstrauss Lemma:
Euclidean distance is approximately preserved by random projections.

That takes a really long time in high dimensions.

Find the closest point down here, you’re probably pretty correct.
Another example:

**Compressed Sensing**

- Start with a **sparse** vector
  - Mostly zero or close to zero

\((5, 0, 0, 0, 0, 0.01, 0.01, 5.8, 32, 14, 0, 0, 0, 12, 0, 0, 5, 0, .03)\)

- For example:

This image is sparse

This image is sparse after I take a wavelet transform.
Compressed sensing continued

• Take a random projection of that sparse vector:

Goal: Given the **short vector**, recover the **long sparse vector**.
Why would I want to do that?

- Image compression and signal processing
- Especially when you never have space to store the whole sparse vector to begin with.

Randomly sampling (in the time domain) a signal that is sparse in the Fourier domain.

Random measurements in an fMRI means you spend less time inside an fMRI

A “single pixel camera” is a thing.
But why should this be possible?

- There are tons of long vectors that map to the short vector!

Goal: Given the short vector, recover the long sparse vector.
Theorem:

random projections preserve the geometry of sparse vectors too.
If we don’t care about algorithms, that’s more than enough.

All of the sparse vectors

Multiply by Random short fat matrix

This means that, in theory, we can invert that arrow.

How do we do this efficiently??

There may be tons of vectors that map to this point, but only one of them is sparse!
**An efficient algorithm?**

What we’d like to do is:

Minimize number of nonzero entries in \( x \)

s.t. \( Ax = y \)

This norm is the sum of the absolute values of the entries of \( x \)

This isn’t a nice function

Instead:

Minimize \( \| x \|_1 \)

s.t. \( Ax = y \)

- It turns out that because the geometry of sparse vectors is preserved, this optimization problem also works.
- We can use **linear programming** to solve this quickly!
Today
A few gems

• Linear programming
• Random projections
• Low-degree polynomials
Another of my favorite tricks
Polynomial interpolation

• Say we have a few evaluation points of a low-degree polynomial.

• We can recover the whole polynomial really fast.
  • It’s a divide-and-conquer algorithm

• Even works if some of the points are wrong.
One application:
Communication and Storage

- Alice wants to send a message to Bob

"Hi, Bob!"

$$f(x) = H + I \cdot x + B \cdot x^2 + O \cdot x^3 + B \cdot x^4$$

Bob can do super-fast polynomial interpolation and figure out what Alice meant to say!
This is actually used in practice

- It’s called “Reed-Solomon Encoding”
Another application:
Designing “random” projections that are better than random

The matrix that treats the big long vector as Alice’s message polynomial and evaluates it REAL FAST at random points.

- This is still ”random enough” to make the LP solution work.
- It is much more efficient to manipulate and store!
Today
A few gems

• Linear programming
• Random projections
• Low-degree polynomials

To learn more:
CS168, CS261, ...
CS168, CS261, CS264, CS265, ...
CS168, CS250, ...
What have we learned?

CS161

Tons more cool algorithms stuff!
To see more...

- Take more classes!
- Come hang out with the theory group!
  - Theory lunch, Thursdays at noon
  - Theory seminar, Thursdays at 4:15
  - (Not during the summer, but next fall!)

theory.stanford.edu

Stanford theory group:
We are very friendly.
A few final messages...
1. Thanks to the TAs!!!
tell them you appreciate them!
2. THANKS to you!!!!!!