The Principle of Optimality

To use dynamic programming, the problem must observe the principle of optimality, that whatever the initial state is, remaining decisions must be optimal with regard the state following from the first decision.

Combinatorial problems may have this property but may use too much memory/time to be efficient.

Example: The Traveling Salesman Problem

Let $T(i; j_1, j_2, \ldots, j_k)$ be the cost of the optimal tour for $i$ to 1 that goes thru each of the other cities once

$$T(i; i_1, j_2, \ldots, j_i) = \text{Min}_{1 \leq m \leq k} C[i, j_m] + T(j_m; j_1, j_2, \ldots, j_k)$$

$$T(i, j) = C(i, j) + C(j, 1)$$

Here there can be any subset of $j_1, j_2, \ldots, j_k$ instead of any subinterval - hence exponential.

Still, with other ideas (some type of pruning or best-first search) it can be effective for combinatorial search.

SHOW PICTURE OF PRUNING TREE
When can you use Dynamic Programming?

Dynamic programming computes recurrences efficiently by storing partial results. Thus dynamic programming can only be efficient when there are not too many partial results to compute!

There are $n!$ permutations of an $n$-element set — we cannot use dynamic programming to store the best solution for each subpermutation. There are $2^n$ subsets of an $n$-element set — we cannot use dynamic programming to store the best solution for each.

However, there are only $n(n - 1)/2$ contiguous substrings of a string, each described by a starting and ending point, so we can use it for string problems.

There are only $n(n - 1)/2$ possible subtrees of a binary search tree, each described by a maximum and minimum key, so we can use it for optimizing binary search trees.

*Dynamic programming works best on objects which are linearly ordered and cannot be rearranged – characters in a string, matrices in a chain, points around the boundary of a polygon, the left-to-right order of leaves in a search tree.*

Whenever your objects are ordered in a left-to-right way, you should smell dynamic programming!