## Randomized Algorithms



- PROBLEM SET \#S 15 GRADED
- you have until midnicht NEXT MONDAY TO COMPLETE PS\#6
- final study session THURSDAY MAY 6 (9:30-11:30)


## Randomized Algorithms

- Randomized algorithms incorporate random, rather than deterministic, decisions
- Commonly used in situations where no exact and/or fast algorithm is known

- Works for algorithms that behave well on typical data, but poorly in special cases
- Main advantage is that no input can reliably produce worst-case results because the algorithm runs differently each time.


## Select

- Select( $\mathbf{L}, \mathbf{k}$ ) finds the $\mathrm{k}^{\text {th }}$ smallest element in L
- Select( $\mathrm{L}, 1$ ) find the smallest...
- Well known O(n) algorithm

```
minv = HUGE
for v in L:
    if (v < minv):
    minv = v
```

- Select(L, len(L)/2) find the median...
- How?
- median $=\operatorname{sorted}(\mathrm{L})[\operatorname{len}(\mathrm{L}) / 2] \quad \square \mathrm{O}(\mathrm{n} \operatorname{logn})$
- Can we find medians, or $1^{\text {st }}$ quartiles in $\mathrm{O}(\mathrm{n})$ ?


## Select Recursion

- Select( $\mathbf{L}, \mathbf{k}$ ) finds the $\mathrm{k}^{\text {th }}$ smallest element in $\mathbf{L}$
- Select an element $m$ from unsorted list $\mathbf{L}$ and partition $L$ the array into two smaller lists:
$\mathbf{L}_{l o}$ - elements smaller than $m$
and
$\mathbf{L}_{h i}$ - elements larger than $m$
if $\left(\operatorname{len}\left(\mathrm{L}_{l 0}\right)>=\mathrm{k}\right)$ then
Select $\left(\mathrm{L}_{l 0^{\prime}} \mathrm{k}\right)$
elif $\left(k>\operatorname{len}\left(\mathrm{L}_{l_{0}}\right)+1\right)$ then
$\operatorname{Select}\left(\mathrm{L}_{h i^{\prime}} \mathrm{k}-\left(\operatorname{len}\left(\mathrm{L}_{l o}\right)+1\right)\right)$
else $m$ is the $\mathrm{k}^{\text {th }}$ smallest element


## Example of Select(L, 5)

Given an array: $\mathrm{L}=\{6,3,2,8,4,5,1,7,0,9\}$

Step 1: Choose the first element as $m$

$$
\mathbf{L}=\{6,3,2,8,4,5,1,7,0,9\}
$$

$$
1
$$

Our Selection

## Example of Select(L,5) (cont'd)

Step 2: Split the array into $\mathbf{L}_{\mathrm{lo}}$ and $\mathbf{L}_{\mathrm{hi}}$


## Example of Select(L,5) (cont'd)

## Step 3: Recursively call Select on either $\mathbf{L}_{l o}$ or $\mathbf{L}_{h i}$

 until len $\left(\mathbf{L}_{l o}\right)+1=\mathrm{k}$, then return $m$.$$
\begin{aligned}
& \operatorname{len}\left(\mathrm{L}_{10}\right)>\mathrm{k}=5 \square \operatorname{Select}(\{3,2,4,5,1,0\}, 5) \\
& m=3 \\
& \mathrm{k}=5>\operatorname{len}\left(\mathrm{L}_{10}\right)+1 \square \operatorname{Select}(\{4,5\}, 5-3-1) \\
& m=4 \\
& \mathrm{~L}_{\mathrm{lo}}=\{\operatorname{empty}\}, \mathrm{L}_{\mathrm{hi}}=\{5\} \\
& \mathrm{k}=1==\operatorname{len}\left(\mathrm{L}_{10}\right)+1 \square \operatorname{return} 4
\end{aligned}
$$

## Select Code

```
In [47]: def select(L, k):
    value = L[0]
    Llo = [t for t in L if t < value]
    Lhi = [t for t in L if t > value]
    below = len(Llo) + 1
    if (len(Llo) >= k):
        return select(Llo, k)
    elif (k > below):
        return select(Lhi, k - below)
    else:
        return value
test = [6, 3, 2, 8, 4, 5, 1, 7, 0, 9]
print(select(test, 5))
```

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- How fast?
- Is it really any better than sorting, and selecting?


## Select with Good Splits

- Runtime depends on our selection of $m$ :
- A good selection will split $\mathbf{L}$ evenly such that

$$
\left|\mathbf{L}_{l o}\right|=\left|\mathbf{L}_{h i}\right|=|\mathbf{L}| / 2
$$

- The recurrence relation is:

$$
\begin{aligned}
& T(n)=T(n / 2) \\
& \mathrm{n}+\mathrm{n} / 2+\mathrm{n} / 4+\mathrm{n} / 8+\mathrm{n} / 16+\ldots=2 \mathrm{n} \square \mathrm{O}(\mathrm{n})
\end{aligned}
$$

Same as search for minimum

## Select with Bad Splits

However, a poor selection will split $\mathbf{L}$ unevenly and in the worst case, all elements will be greater or less than $m$ so that one Sublist is full and the other is empty.
For a poor selection, the recurrence relation is

$$
T(n)=T(n-1)
$$

In this case, the runtime is $\mathrm{O}\left(n^{2}\right)$.


Our dilemma:
$\mathrm{O}(n)$ or $\mathrm{O}\left(n^{2}\right)$,
depending on the list... or $\mathrm{O}(n \log n)$ independent of it

## Select Analysis (cont'd)

- Select seems risky compared to Sort
- To improve Select, we need to choose $m$ to give good 'splits'
- It can be proven that to achieve $\mathrm{O}(n)$ running time, we don't need a perfect splits, just reasonably good ones.
- In fact, if both subarrays are at least of size $n / 4$, then running time will be $\mathrm{O}(n)$.
- This implies that half of the choices of $m$ make good splitters.


## A Randomized Approach

- To improve Select, randomly select $m$.
- Since half of the elements will be good splitters, if we choose $m$ at random we will get a $50 \%$ chance that $m$ will be a good choice.
- This approach will make sure that no matter what input is received, the expected running time is small.


## Randomized Select

In [48]: import random

```
def randomizedSelect(L, k):
    value = random.choice(L)
    Llo = [t for t in L if t < value]
    Lhi = [t for t in L if }t>vvalue
    below = len(Llo) + 1
    if (len(Llo) >= k):
        return randomizedSelect(Llo, k)
    elif (k > below):
        return randomizedSelect(Lhi, k - below)
    else:
        return value
test = [6, 3, 2, 8, 4, 5, 1, 7, 0, 9]
print(randomizedSelect(test, 5))
```

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## RandomizedSelect Analysis

- Worst case runtime: $\mathrm{O}\left(n^{2}\right)$
- Expected runtime: $\mathrm{O}(n)$.
- Expected runtime is a good measure of the performance of randomized algorithms, often more informative than worst case runtimes.
- Worst case runtimes are rarely repeated
- RandomizedSelect always returns the correct answer, which offers a way to classify Randomized Algorithms.


## Types of Randomized Algorithms

- Las Vegas Algorithms - always produce the correct solution (i.e. randomizedSelect)
- Monte Carlo Algorithms - do not always return the correct solution.

Of course, Las Vegas Algorithms are always preferred, but they are often hard to come by.

## Gibbs Sampling

- RandomProfileMotifSearch is probably not the best way to find motifs. Depends on random guesses followed by a greedy optimization procedure.
- Gibbs Sampling estimates a distribution of each variable in turn, conditional on the current values of the other variables.
- However, we can improve the algorithm by introducing Gibbs Sampling, an iterative procedure that discards one $k$-mer's contribution to the profile distribution at each iteration and replaces it with a new one.
- Gibbs Sampling starts out slowly but chooses new $k$-mers with increasing the odds that it


Josiah W Gibbs will improve the current solution.

## How Gibbs Sampling Works

1) Randomly choose starting positions $\mathbf{s}=\left(s_{1}, \ldots, s_{t}\right)$ and form the set of $k$-mers associated with these starting positions.
2) Randomly choose one of the $t$ sequences.
3) Create a profile $\mathbf{P}$ from the other $t-1$ sequences.
4) For each position in the removed sequence, calculate the probability that the $l$-mer starting at that position was generated by $\mathbf{P}$.
5) Choose a new starting position for the removed sequence at random based on the probabilities calculated in step 4.
6) Repeat steps 2-5 until there is no improvement

## Gibbs Sampling: an Example

## Input:

$t=5$ sequences, motif length $l=8$

\author{

1. GTAAACAATATTTATAGC <br> 2. AAAATTTACCTCGCAAGG <br> 3. CCGTACTGTCAAGCGTGG <br> 4. TGAGTAAACGACGTCCCA <br> 5. TACTTAACACCCTGTCAA
}

## Gibbs Sampling: an Example

1) Randomly choose starting positions, $\boldsymbol{s}=\left(s_{1}, s_{2^{\prime}} s_{3^{\prime}} s_{4^{\prime}} s_{5}\right)$ in the 5 sequences:

$$
\begin{array}{ll}
s_{1}=7 & \text { GTAAACAATATTTATAGC } \\
s_{2}=11 & \text { AAAATTTACCTTAGAAGG } \\
s_{3}=9 & \text { CCGTACTGTCAAGCGTGG } \\
s_{4}=4 & \text { TGAGTAAACGACGTCCCA } \\
s_{5}=1 & \text { TACTTAACACCCTGTCAA }
\end{array}
$$

## Gibbs Sampling: an Example

2) Choose one of the sequences at random: Sequence 2: AAAATTTACCTTAGAAGG

$s_{1}=7 \quad$ GTAAACAATATTTATAGC<br>$s_{2}=11$ AAAATTTACCTTAGAAGG<br>$s_{3}=9 \quad$ CCGTACTGTCAAGCGTGG<br>$s_{4}=4 \quad$ TGAGTAAACGACGTCCCA<br>$s_{5}=1$ TACTTAACACCCTGTCAA

## Gibbs Sampling: an Example

2) Choose one of the sequences at random: Sequence 2: AAAATTTACCTTAGAAGG $s_{1}=7 \quad$ GTAAACAATATTTATAGC
$s_{3}=9 \quad$ CCGTACTGTCAAGCGTGG
$s_{4}=4 \quad$ TGAGTAAACGACGTCCCA
$s_{5}=1$ TACTTAACACCCTGTCAA

## Gibbs Sampling: an Example

3) Create profile $\boldsymbol{P}$ from $l$-mers in remaining 4 sequences:

| $\mathbf{1}$ | A | A | T | A | T | T | T | A |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{3}$ | T | C | A | A | G | C | G | T |
| $\mathbf{4}$ | G | T | A | A | A | C | G | A |
| $\mathbf{5}$ | T | A | C | T | T | A | A | C |
| A | $1 / 4$ | $2 / 4$ | $2 / 4$ | $3 / 4$ | $1 / 4$ | $1 / 4$ | $1 / 4$ | $2 / 4$ |
| C | 0 | $1 / 4$ | $1 / 4$ | 0 | 0 | $2 / 4$ | 0 | $1 / 4$ |
| T | $2 / 4$ | $1 / 4$ | $1 / 4$ | $1 / 4$ | $2 / 4$ | $1 / 4$ | $1 / 4$ | $1 / 4$ |
| G | $1 / 4$ | 0 | 0 | 0 | $1 / 4$ | 0 | $3 / 4$ | 0 |
| Consensus <br> string | T | A | A | A | T | C | G | A |

## Gibbs Sampling: an Example

4) Calculate the $\operatorname{prob}(\boldsymbol{a} \mid \boldsymbol{P})$ for every possible 8-mer in the removed sequence:

Strings Highlighted in Red $\operatorname{prob}(\mathbf{a} \mid \mathbf{P})$

| AAAATTTACCTTAGAAGG | .000732 |
| :---: | :---: |
| AAAATTTACCTTAGAAGG | .000122 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | .000183 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |
| AAAATTTACCTTAGAAGG | 0 |

## Gibbs Sampling: an Example

5) Create a distribution of probabilities of $k$-mers $\operatorname{prob}(\boldsymbol{a} \mid \boldsymbol{P})$, and randomly select a new starting position based on this distribution.
A) To create this distribution, divide each probability $\operatorname{prob}(\boldsymbol{a} \mid \boldsymbol{P})$ by the total:

Starting Position 1: $\operatorname{prob}($ AAAATTTA $\mid P)=.706$ Starting Position 2: $\operatorname{prob}(\mathrm{AAATTTAC} \mid \mathrm{P})=.118$ Starting Position 8: $\operatorname{prob}($ ACCTTAGA $\mid P)=.176$

## Gibbs Sampling: an Example

B) Select a new starting position at random according to computed distribution:

P (selecting starting position 1): . 706 P (selecting starting position 2): . 118 P (selecting starting position 8): . 176

```
t = random.random()
if (t < .706):
    # use position 1
elif (t < (.706 + .118)):
    # use position 2
else:
    # use position }
```


## Gibbs Sampling: an Example

Assume we select the substring with the highest probability - then we are left with the following new substrings and starting positions.

$$
\begin{array}{ll}
s_{1}=7 & \text { GTAAACAATATTTATAGC } \\
s_{2}=1 & \text { AAAATTTACCTCGCAAGG } \\
s_{3}=9 & \text { CCGTACTGTCAAGCGTGG } \\
s_{4}=5 & \text { TGAGTAATCGACGTCCCA } \\
s_{5}=1 & \text { TACTTCACACCCTGTCAA }
\end{array}
$$

## Gibbs Sampling: an Example

6) We iterate the procedure again with the above starting positions until we cannot improve the score any more.
```
In [103]: import numpy
def Score(seq, i, k, distr):
    return numpy.prod([distr[j][seq[i+j]] for j in range(k)])
def Profile(DNA, offset, k):
    profile = []
    t = len(DNA)
    for i in range(k):
        counts = {base : 0.01 for base in "acgt"}
        for j in xrange(t):
            counts[DNA[j][offset[j]+i]] += 0.96 / t
        profile.append(counts)
    return profile
```


## Gibbs Sampling in Python

In [92]:

```
def GibbsProfileMotifSearch(seqList, k):
    start = [random.randint(0,len(seqList[t])-k) for t in range(len(seqList))]
    bestScore = 0.0
    noImprovement = 0
    while True:
        remove = random.randint(0,len(seqList)-1)
        start[remove] = -1
        distr = Profile(seqList, k, start)
        score = 0.0
        for t in range(len(seqList)):
        if (start[t] < 0):
            rScore = 0.0
            for i in xrange(len(seqList[remove])-k+1):
                    score = Score(seqList[remove], i, k, distr)
                    if (score > rScore):
                            rStart, rScore = i, score
            score += rScore
            start[t] = rStart
        else:
            score += Score(seqList[t], start[t], k, distr)
        if (score > bestScore):
            bestScore = score
            noImprovement = 0
    else:
        noImprovement += 1
        if (noImprovement > len(seqList)):
            break
    return score, start
```


## Gibbs Sampling Performance

In [116]:

```
random.seed(2020)
seqApprox = [
    'tagtggtcttttgagtgtagatctgaagggaaagtatttccaccagttcggggtcacccagcagggcagggtgacttaat',
    'cgcgactcggcgctcacagttatcgcacgtttagaccaaaacggagttggatccgaaactggagtttaatcggagtcctt',
    'gttacttgtgagcctggttagacccgaaatataattgttggctgcatagcggagctgacatacgagtaggggaaatgcgt',
    aacatcaggctttgattaaacaatttaagcacgtaaatccgaattgacctgatgacaatacggaacatgccggctccggg',
    'accaccggataggctgcttattaggtccaaaaggtagtatcgtaataatggctcagccatgtcaatgtgcggcattccac',
    'tagattcgaatcgatcgtgtttctccctctgtgggttaacgaggggtccgaccttgctcgcatgtgccgaacttgtaccc',
    'gaaatggttcggtgcgatatcaggccgttctcttaacttggcggtgcagatccgaacgtctctggaggggtcgtgcgcta',
    'atgtatactagacattctaacgctcgcttattggcggagaccatttgctccactacaagaggctactgtgtagatccgta',
    'ttcttacacccttctttagatccaaacctgttggcgccatcttcttttcgagtccttgtacctccatttgctctgatgac',
    'ctacctatgtaaaacaacatctactaacgtagtccggtctttcctgatctgccctaacctacaggtcgatccgaaattcg']
s, m = GibbsProfileMotifSearch(seqApprox, 10)
print(s, m)
for i, j in enumerate(m):
    print(seqApprox[i][j:j+10])
```

$0.0137569615302[17,47,18,33,21,0,46,70,16,65]$
tagatctgaa
tggatccgaa
tagacccgaa
taaatccgaa
taggtccaaa
tagattcgaa
cagatccgaa
tagatccgta
tagatccaaa
tcgatccgaa

## Gibbs Sampler in Practice

- Fewer profile searches, $O(n)$, in exchange for updating the profile, $O(k t)$, more often (tradeoff which is easier)
- Gibbs sampling can converge much faster than a fully randomized approach
- Gibbs sampling is more likely to converge to locally optimal motifs rather a fully randomized algorithm.
- Like the fully Randomized Algorithm it must be run with many randomly chosen initial seeds to achieve good results.

