# Randomized Algorithms





- PROBLEM SET #5 IS GRADED
- YOU HAVE UNTIL MIDNIGHT NEXT MONDAY TO COMPLETE P5#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(L, k) finds the k<sup>th</sup> smallest element in L
- Select(L,1) find the smallest...

– Well known O(n) algorithm

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

- Select(L, len(L)/2) find the median...
   How?
  - median = sorted(L)[len(L)/2]  $\Box$  O(n logn)
- Can we find medians, or 1<sup>st</sup> quartiles in O(n)?

### Select Recursion



- **Select(L, k)** finds the k<sup>th</sup> smallest element in L
  - Select an element *m* from unsorted list L and partition L the array into two smaller lists:

#### $L_{lo}$ - elements smaller than mand $L_{hi}$ - elements larger than m

```
      if (len(L_{lo}) \ge k) then \\ Select(L_{lo'}, k) \\ elif (k \ge len(L_{lo}) + 1) then \\ Select(L_{hi'}, k - (len(L_{lo}) + 1)) \\ else m is the k<sup>th</sup> smallest element
```



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

**<u>Step 1</u>**: Choose the first element as *m* 



**<u>Step 2</u>**: Split the array into  $L_{10}$  and  $L_{11}$  $\mathbf{L}_{lo} = \{3, 2, 4, 5, 1, 0\}$  $L = \{ 6, 3, \}$ 2, 8, 1, 0, 5, 7, 4, 9 }  $L_{l_{i}} = \{ 8,$ 9 } 7,



**<u>Step 3</u>**: Recursively call Select on either  $\mathbf{L}_{lo}$  or  $\mathbf{L}_{hi}$  until len $(\mathbf{L}_{lo})$ +1 = k, then return *m*.

 $len(L_{lo}) > k = 5 \square Select(\{ 3, 2, 4, 5, 1, 0 \}, 5)$ 

$$m = 3$$
  
 $L_{lo} = \{ 2, 1, 0 \}$   $L_{hi} = \{ 4, 5 \}$ 

 $k = 5 > len(L_{lo}) + 1 \square Select(\{4, 5\}, 5 - 3 - 1)$ 

 $k = 1 == len(L_{lo}) + 1 \square$  return 4

### 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))
         4
```

- 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 L evenly such that

$$|\mathbf{L}_{lo}| = |\mathbf{L}_{hi}| = |\mathbf{L}|/2$$

- The recurrence relation is: T(n) = T(n/2)

 $n + n/2 + n/4 + n/8 + n/16 + .... = 2n \Box O(n)$ 

Same as search for minimum

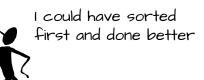


However, a poor selection will split L unevenly and in the worst case, all elements will be greater or less than *m* so that one Sublist is full and the other is empty.

For a poor selection, the recurrence relation is

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

In this case, the runtime is  $O(n^2)$ .



Our dilemma:

$$O(n)$$
 or  $O(n^2)$ ,

depending on the list... or  $O(n \log n)$  independent of it



- 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 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 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 > value]
             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))
         4
```

# RandomizedSelect Analysis



- Worst case runtime:  $O(n^2)$
- *Expected runtime*: 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

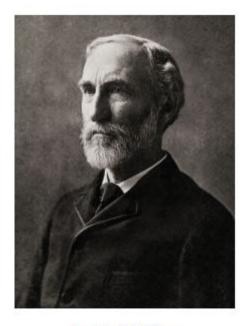
- Las Vegas Algorithms always produce the correct solution (i.e. randomizedSelect)
- Monte Carlo Algorithms do not always return the correct solution.

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 will improve the current solution.



Josiah W Gibbs



# How Gibbs Sampling Works

- 1) Randomly choose starting positions  $\mathbf{s} = (s_1, ..., s_t)$  and form the set of *k*-mers associated with these starting positions.
- 2) Randomly choose one of the *t* sequences.
  - 3) Create a profile **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 **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



#### Input:

t = 5 sequences, motif length l = 8

- 1. GTAAACAATATTTATAGC
- 2. AAAATTTACCTCGCAAGG
- 3. CCGTACTGTCAAGCGTGG
- 4. TGAGTAAACGACGTCCCA
- 5. TACTTAACACCCTGTCAA



1) Randomly choose starting positions,  $s=(s_{1'}s_{2'}s_{3'}s_{4'}s_5)$  in the 5 sequences:

- $s_1 = 7$  **GTAAACAATATTTATAGC**
- $s_2 = 11$  AAAATTTACCTTAGAAGG
- $s_3 = 9$  CCGTACTGTCAAGCGTGG
- $s_4$ =4 TGAGTAAACGACGTCCCA
- $s_5 = 1$  **TACTTAACACCCTGTCAA**



- 2) Choose one of the sequences at random: **Sequence 2:** AAAATTTACCTTAGAAGG
  - $s_1=7$ GTAAACAATATTTATAGC $s_2=11$ AAAATTTACCTTAGAAGG $s_3=9$ CCGTACTGTCAAGCGTGG $s_4=4$ TGAGTAAACGACGTCCCA $s_5=1$ TACTTAACACCCTGTCAA



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

 $s_1 = 7$  **GTAAACAATATTTATAGC** 

 $s_3=9$ CCGTACTGTCAAGCGTGG $s_4=4$ TGAGTAAACGACGTCCCA $s_5=1$ TACTTAACACCCTGTCAA



3) Create profile *P* from *l*-mers in remaining 4 sequences:

| 1                   | А   | А   | Т   | А   | Т   | Т   | Т   | А   |
|---------------------|-----|-----|-----|-----|-----|-----|-----|-----|
| 3                   | Т   | С   | А   | А   | G   | С   | G   | Т   |
| 4                   | G   | Т   | А   | А   | А   | С   | G   | А   |
| 5                   | Т   | А   | С   | Т   | Т   | А   | А   | С   |
| Α                   | 1/4 | 2/4 | 2/4 | 3/4 | 1/4 | 1/4 | 1/4 | 2/4 |
| С                   | 0   | 1/4 | 1/4 | 0   | 0   | 2/4 | 0   | 1/4 |
| Т                   | 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 | Т   | А   | А   | А   | Т   | С   | G   | А   |



4) Calculate the *prob*(*a* | *P*) for every possible 8-mer in the removed sequence:

Strings Highlighted in Red

*prob*(**a** | **P**)

| .000732 |
|---------|
| .000122 |
| 0       |
| 0       |
| 0       |
| 0       |
| 0       |
| .000183 |
| 0       |
| 0       |
| 0       |
|         |



5) Create a distribution of probabilities of k-mers prob(a | P), and randomly select a new starting position based on this distribution.

A) To create this distribution, divide each probability prob(a | P) by the total:

Starting Position 1: *prob*(AAAATTTA | P) = .706 Starting Position 2: *prob*(AAATTTAC | P) = .118 Starting Position 8: *prob*(ACCTTAGA | P) = .176



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 8</pre>

Comp 555



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

- $s_1 = 7$  **GTAAACAATATTTATAGC**
- $s_2 = 1$  **AAAATTTACCTCGCAAGG**
- $s_3=9$  CCGTACTGTCAAGCGTGG
- $s_4$ =5 TGAGTAATCGACGTCCCA
- $s_5=1$  **TACTTCACACCTGTCAA**



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):</pre>
                          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



- Fewer profile searches, *O*(*n*), in exchange for updating the profile, *O*(*kt*), 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.