

Matrix-Chain-Multiplication Problem

$$(A_1, ((A_2 A_3) A_4))$$
A handwritten diagram showing a sequence of matrices in parentheses: $(A_1, ((A_2 A_3) A_4))$. A curly bracket is drawn underneath A_2 and A_3 , indicating they are multiplied together first.

Counting the no. of parenthesizations

Let $P(n)$ be the no. of ways of fully parenthesizing a product of n matrices

The product can be fully parenthesized
by breaking it between A_k and A_{k+1}
& then independently parenthesize
the 2 subsequences to obtain the final
parenthesization

$(A_1 \dots A_k A_{k+1} \dots A_n)$

Thus we have the following rec'n

$$P(n) = \begin{cases} 1 & \text{if } n=1 \\ \sum_{k=1}^{n-1} P(k)P(n-k) & \end{cases}$$

The sol'n is $P(n) = C(n-1)$

Where $C(n) = \frac{1}{n+1} \binom{2n}{n}$, is the n^{th} Catalan no.

The matrix-chain-multiplication Problem

Given a chain A_1, \dots, A_n of n matrices, where A_i is of dimension $p_{i-1} \times p_i$, $1 \leq i \leq n$, fully parenthesize the product in a way that minimizes the no. of scalar multiplications

Structure of optimal solution

Let $A_{[i,j]}$ denote the product $A_i \dots A_j$, $i \leq j$

The optimal parenthesization of $A_{[1,n]}$ breaks the seqⁿ between

A_k & A_{k+1} for some k , $1 \leq k < n$

Thus for some k , we form the products $A_{[1,k]}$, $A_{[k+1,n]}$ & then

multiply these two. Thus the optimal cost of forming the product

is the cost of obtaining $A_{[k, n]}$ +

the cost of obtaining $A_{[k+1, n]}$ +

the cost of multiplying these two


This gives rise to a recursive relation as follows:

Thus the subproblems that we consider
are of the form $A_{[i,j]}$, $i < j$

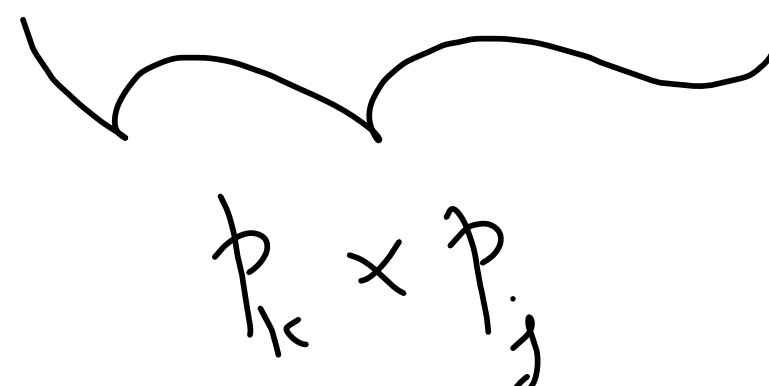
Let $m[i,j]$ be the min. no. of multiplications
used in forming $A_{[i,j]}$, $i < j$

Then $m[i,j]$ satisfies the following

$$m[i,j] = \begin{cases} 0 & \text{if } i=j \\ \text{Min}_{i < k < j} \left\{ m[i,k] + m[k+1,j] + p_{i-1} p_k p_j \right\} \end{cases}$$

$$A_i \dots A_k \quad \times$$


$p_{i-1} \times p_k$

$$A_{k+1} \dots A_j$$


$p_k \times p_j$

To solve by dynamic programming method we shall use the above recurrence relation by a bottom-up method by construct tables.

We assume that each A_i is of dimension $p_{i-1} \times p_i$ & the input is a seqⁿ $p = (p_0, \dots, p_n)$ of length $lth(p) = n+1$. Our procedure uses an auxiliary table $m[1..n, 1..n]$ that stores $m(i, j)$ and an auxiliary table

$s[1..n; 1..n]$ that stores $s(i,j)$ that records which index k was used while computing $m[i,j]$

Matrix-Chain-Product (P).

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1. n ← lth(P) - 1
2. for i ← 1 to n
3.   do m[i,i] = 0
4.   for l ← 2 to n
5.     do for i ← 1 to n-l+1
6.       do j ← i+l-1

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7.   m[i,j] ← ∞
8.   for k ← i to j-1
9.     do q ← m[i,k] + m[k+1,j]
           + Pi-1 Pk Pj
10.    if q < m[i,j]
11.      then m[i,j] ← q
12.      s[i,j] ← k.
13.   return m and s.

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In the first execution of the for loop
the alg. computes $m[i, i+1]$ for $i=1, \dots, n-1$.

In the 2nd execution it computes
 $m[i, i+2]$ for $i=1, \dots, n-2$ & so forth.

The alg. has 3 for loops nested 3 deep.

Each loop is executed at most n times
& so the complexity is $O(n^3)$

Ex Let $R(i, j)$ is the no. of times
in $m[i, j]$ is called while computing
the table in. Show that

$$\sum_i \sum_j R(i, j) = \frac{n^3 - n}{3}$$

Obtaining the optimal solution

Matrix-Chain-Multiply(A, s, i, j)

$A_i \dots A_k$

1 if $j > i$

do

$X \leftarrow$ Matrix-Chain-Multiply($A, s, i, s_{i,j}$)

$Y \leftarrow$ Matrix-Chain-Multiply($A, s, s_{i,j}+1, j$)

Return $X * Y$.

else return A_i

3. Subset sums & Knapsacks.

Subset-sum problem

Given a bound W & n items $\{1, \dots, n\}$
with non-negative wts w_1, \dots, w_n , find
a subset $S \subseteq \{1, \dots, n\}$ s.t.

$$(i) \sum_{i \in S} w_i \leq W$$

(ii) $\sum_{i \in S} w_i$ is as large as possible.

Knapsack Problem

Given a bk. W & n items $\{1, \dots, n\}$
of wts. w_1, \dots, w_n & values v_1, \dots, v_n
respectively, find $S \subseteq \{1, \dots, n\}$
s.t.

$$(1) \sum_{i \in S} w_i = W$$

& (2) $\sum_{i \in S} v_i$ is as large as possible.

Structure of optimal solutions.

Let $S \subseteq \{1, \dots, n\}$ be an optimal solution of P_n^3 . If $n \notin S$ then clearly S is an optimal solution of the corresponding knapsack with items $1, \dots, n-1$ & wt. limit W .

If $n \in S$, then $S' = S - \{n\}$
Then S' is an optimal solⁿ
of the knapsack with i term $1 \dots n-1$
& wt-limit $W - w_n$.

We shall assume that wts. are integers
& also the bd. W .

We shall consider the knapsack prob
with i terms $1 \dots i$, a wt-limit w , where
 $1 \leq w \leq W$

Let $M[i, w]$ be the WT. of the optimal
for the knapsack with items
 $1, 2, \dots, i$ & WT-limit w .

$$M[i, w] = \begin{cases} M[i-1, w] & \text{if } w < w_i \\ \text{Max} \{ M[i-1, w] ; w_i + M[i-1, w-w_i] \} \end{cases}$$

Subset - Sum (n, W)

Array $M[0..n; 0..W]$

Initialize $M[0, w] = 0$ for all $w = 0, \dots, W$

for $i \leftarrow 1$ to n

do if $w < w_i$

then $M[i, w] \leftarrow M[i-1, w]$

else $M[i, w] \leftarrow \text{Max} \left\{ M[i-1, w]; \right.$
 $\left. w_i + M[i-1, w - w_i] \right\}$

Ex Find the subset $S \subseteq \{1, \dots, n\}$ for which $\sum_{i \in S} w_i$ is maximized.

Ex Modify the alg. to solve the knapsack problem.